

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 27, 2005

PAGE 1
000 A000000 04/30/2005
000 C000000 0001171471
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 CALAMOS CONVERTIBLE OPPORTUNITIES&INCOME FUND
001 B000000 811-21080
001 C000000 6302457200
002 A000000 1111 EAST WARRENVILLE ROAD
002 B000000 NAPERVILLE
002 C000000 IL
002 D010000 60563
002 D020000 1463
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 CALAMOS ADVISORS LLC
008 B000001 A
008 C000001 801-29688
008 D010001 NAPERVILLE
008 D020001 IL
008 D030001 60563
010 A000001 STATE STREET CORPORATION
010 B000001 01-07511
010 C010001 BOSTON
010 C020001 MA
010 C030001 02110
012 A000001 THE BANK OF NEW YORK (COMMON)
012 B000001 85-05006
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10286
012 A000002 THE BANK OF NEW YORK (PREFERRED)
012 B000002 85-05006
012 C010002 NEW YORK
012 C020002 NY
012 C030002 10286
013 A000001 DELOITTE & TOUCHE, LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60601
014 A000001 CALAMOS FINANCIAL SERVICES LLC
014 B000001 8-37854
PAGE 2
015 A000001 THE BANK OF NEW YORK
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

015 A000002 EUROCLEAR BANK
015 B000002 S
015 C010002 BRUSSELS
015 D010002 BELGIUM
015 E040002 X
015 A000003 BNY LONDON - CREST
015 B000003 S
015 C010003 LONDON
015 D010003 UNITED KINGDOM
015 E040003 X
018 000000 Y
019 A000000 Y
019 B000000 13
019 C000000 CALAMOSINV
020 A000001 BANC OF AMERICA SECURITIES LLC
020 B000001 56-2058405
020 C000001 110
020 A000002 SUSQUEHANNA INVESTMENT GROUP
020 B000002 23-2454154
020 C000002 94
020 A000003 GOLDMAN, SACHS & CO.
020 B000003 13-5108880
020 C000003 38
020 A000004 DEUTSCHE BANK SECURITIES, INC.
020 B000004 13-2730828
020 C000004 16
020 A000005 MORGAN STANLEY
020 B000005 13-2655998
020 C000005 16
020 A000006 J.P. MORGAN SECURITIES INC.
020 B000006 13-3224016
020 C000006 14
020 A000007 MERRILL LYNCH
020 B000007 13-2740599
020 C000007 10
020 A000008 CITIGROUP GLOBAL MARKETS, INC.
020 B000008 11-2418191
020 C000008 4
020 A000009 UBS SECURITIES LLC
020 B000009 13-3873456
020 C000009 4
020 A000010 WACHOVIA SECURITIES LLC
020 B000010 34-1542819
020 C000010 3
021 000000 311
PAGE 3
022 A000001 CITIGROUP GLOBAL MARKETS, INC.
022 B000001 11-2418191
022 C000001 43721
022 D000001 20658
022 A000002 GOLDMAN, SACHS & CO.
022 B000002 13-5108880
022 C000002 16905
022 D000002 31690
022 A000003 MORGAN STANLEY
022 B000003 13-2655998
022 C000003 19938
022 D000003 17347
022 A000004 J.P. MORGAN SECURITIES INC.
022 B000004 13-3224016
022 C000004 20612
022 D000004 9212

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

022 A000005 WACHOVIA SECURITIES LLC
022 B000005 34-1542819
022 C000005 3000
022 D000005 24296
022 A000006 MERRILL LYNCH
022 B000006 13-2740599
022 C000006 11783
022 D000006 8756
022 A000007 CREDIT SUISSE FIRST BOSTON
022 B000007 13-2853402
022 C000007 3333
022 D000007 10595
022 A000008 UBS SECURITIES LLC
022 B000008 13-3873456
022 C000008 8309
022 D000008 2715
022 A000009 BNY CAPITAL MARKETS, INC.
022 B000009 13-3878175
022 C000009 2784887
022 D000009 0
022 A000010 JEFFERIES & CO. INC.
022 B000010 95-2622900
022 C000010 0
022 D000010 7539
023 C000000 2930808
023 D000000 149354
024 000000 Y
025 A000001 MERRILL LYNCH
025 B000001 13-2740599
025 C000001 E
025 D000001 6565
026 A000000 N
026 B000000 Y
026 C000000 N
026 D000000 Y
PAGE 4
026 E000000 N
026 F000000 N
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
045 000000 Y
046 000000 N
047 000000 Y
048 000000 0.800
048 A010000 0
048 A020000 0.000
048 B010000 0
048 B020000 0.000
048 C010000 0
048 C020000 0.000
048 D010000 0
048 D020000 0.000
048 E010000 0
048 E020000 0.000
048 F010000 0
048 F020000 0.000
048 G010000 0
048 G020000 0.000
048 H010000 0
048 H020000 0.000

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

048	I010000		0
048	I020000	0.000	
048	J010000		0
048	J020000	0.000	
048	K010000		0
048	K020000	0.000	
049	000000	N	
050	000000	N	
051	000000	N	
052	000000	N	
053	A000000	Y	
053	B000000	Y	
053	C000000	N	
054	A000000	Y	
054	B000000	Y	
054	C000000	N	
054	D000000	N	
054	E000000	N	
054	F000000	N	
054	G000000	N	
054	H000000	Y	
054	I000000	N	
054	J000000	Y	
054	K000000	N	
054	L000000	N	
054	M000000	Y	
054	N000000	N	
	PAGE	6	
054	O000000	N	
055	A000000	N	
055	B000000	N	
056	000000	Y	
057	000000	N	
058	A000000	N	
059	000000	Y	
060	A000000	Y	
060	B000000	Y	
061	000000		0
062	A000000	Y	
062	B000000		0.0
062	C000000		0.0
062	D000000		0.0
062	E000000		0.0
062	F000000		0.0
062	G000000		0.0
062	H000000		0.0
062	I000000		1.9
062	J000000		0.0
062	K000000		2.5
062	L000000		20.5
062	M000000		0.0
062	N000000		0.0
062	O000000		0.0
062	P000000		112.9
062	Q000000		0.0
062	R000000		31.4
063	A000000		0
063	B000000		7.8
064	A000000	N	
064	B000000	N	
066	A000000	Y	
066	B000000	N	

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

066 C000000 N
 066 D000000 N
 066 E000000 N
 066 F000000 N
 066 G000000 Y
 067 000000 N
 068 A000000 N
 068 B000000 N
 069 000000 N
 070 A010000 Y
 070 A020000 N
 070 B010000 Y
 070 B020000 Y
 070 C010000 Y
 070 C020000 N
 070 D010000 Y
 070 D020000 N
 PAGE 7
 070 E010000 Y
 070 E020000 N
 070 F010000 Y
 070 F020000 N
 070 G010000 Y
 070 G020000 N
 070 H010000 Y
 070 H020000 N
 070 I010000 Y
 070 I020000 N
 070 J010000 Y
 070 J020000 Y
 070 K010000 Y
 070 K020000 Y
 070 L010000 Y
 070 L020000 Y
 070 M010000 Y
 070 M020000 Y
 070 N010000 Y
 070 N020000 Y
 070 O010000 Y
 070 O020000 N
 070 P010000 Y
 070 P020000 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 Y
 070 R020000 N
 071 A000000 247655
 071 B000000 258055
 071 C000000 1139869
 071 D000000 22
 072 A000000 6
 072 B000000 36278
 072 C000000 6168
 072 D000000 0
 072 E000000 287
 072 F000000 4686
 072 G000000 0
 072 H000000 0
 072 I000000 546
 072 J000000 45
 072 K000000 0
 072 L000000 101

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

072 M000000 14
 072 N000000 21
 072 O000000 0
 072 P000000 0
 072 Q000000 151
 072 R000000 37
 072 S000000 16

PAGE 8

072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 29
 072 X000000 5646
 072 Y000000 1464
 072 Z000000 38551
 072AA000000 35151
 072BB000000 860
 072CC010000 0
 072CC020000 62798
 072DD010000 41821
 072DD020000 0
 072EE000000 46563
 073 A010000 0.9250
 073 A020000 0.0000
 073 B000000 1.0360
 073 C000000 0.0000
 074 A000000 3
 074 B000000 0
 074 C000000 13937
 074 D000000 837408
 074 E000000 232398
 074 F000000 0
 074 G000000 18075
 074 H000000 0
 074 I000000 152104
 074 J000000 2866
 074 K000000 0
 074 L000000 20751
 074 M000000 9879
 074 N000000 1287421
 074 O000000 9014
 074 P000000 527
 074 Q000000 0
 074 R010000 0
 074 R020000 0
 074 R030000 0
 074 R040000 152249
 074 S000000 384325
 074 T000000 741306
 074 U010000 45687
 074 U020000 0
 074 V010000 16.23
 074 V020000 0.00
 074 W000000 0.0000
 074 X000000 114
 074 Y000000 0
 075 A000000 0
 075 B000000 790504
 076 000000 18.51

PAGE 9

077 A000000 N
 078 000000 N

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	854
086	A020000	16400
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	COMMON STOCK
087	A020000	128117108
087	A030000	CHI
087	B010000	PREFERRED STOCK
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	NIMISH BHATT	
TITLE	TREASURER	