

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 27, 2002

PAGE 1
000 B000000 10/31/2002
000 C000000 0001171471
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 B000000 811-21080
001 C000000 6302457200
002 A000000 1111 EAST WARRENVILLE ROAD
002 B000000 NAPERVILLE
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002 D020000 1463
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007 C010900 9
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008 A000001 CALAMOS ASSET MANAGEMENT, INC.
008 B000001 A
008 C000001 801-29688
008 D010001 NAPERVILLE
008 D020001 IL
008 D030001 60563
008 D040001 1463
010 A000001 PRINCETON ADMINISTRATORS, L.P.
010 C010001 PRINCETON
010 C020001 NJ
010 C030001 08543
010 C040001 9095
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
011 B000001 8-7221
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10281
011 C040001 1201
PAGE 2
011 A000002 UBS WARBURG LLC
011 B000002 8-22651
011 C010002 STAMFORD
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011 A000003 LEGG MASON WOOD WALKER, INC.
011 B000003 8-15939
011 C010003 BALTIMORE
011 C020003 MD
011 C030003 21203
011 A000004 WEDBUSH MORGAN SECURITIES
011 B000004 8-12987
011 C010004 LOS ANGELES
011 C020004 CA
011 C030004 90030
011 A000005 RBC CAPITAL MARKETS
011 B000005 8-45411
011 C010005 MINNEAPOLIS
011 C020005 MN
011 C030005 55402
011 A000006 WACHOVIA SECURITIES, INC.
011 B000006 8-2612
011 C010006 RICHMOND
011 C020006 VA
011 C030006 23219
011 A000007 ADVEST, INC.
011 B000007 8-21409
011 C010007 HARTFORD
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011 A000008 JANNEY MONTGOMERY SCOTT LLC
011 B000008 8-462
011 C010008 PHILADELPHIA
011 C020008 PA
011 C030008 19103
011 A000009 STEPHENS INC.
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011 C010009 LITTLE ROCK
011 C020009 AR
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011 A000010 TD WATERHOUSE GROUP, INC.
011 B000010 8-0000
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011 A000011 MCDONALD INVESTMENTS, INC.
011 B000011 8-30177
011 C010011 CLEVELAND
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011 A000012 DELETE
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012 A000002 THE BANK OF NEW YORK (PREFERRED)
012 B000002 85-05006
012 C010002 NEW YORK
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013 A000001 ERNST & YOUNG LLP

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013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
014 A000001 CALAMOS FINANCIAL SERVICES, INC.
014 B000001 8-37854
015 A000001 THE BANK OF NEW YORK
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015 A000002 EUROCLEAR/J.P. MORGAN CHASE BRUSSELS
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015 C010002 BRUSSELS
015 D010002 BELGIUM
015 E040002 X
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019 A000000 Y
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019 C000000 CALAMOSINV
020 A000001 KBC FINANCIAL PRODUCTS USA INC.
020 B000001 13-4083415
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020 A000002 CREDIT SUISSE FIRST BOSTON CORPORATION
020 B000002 13-5659485
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020 A000003 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
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020 A000004 MORGAN STANLEY DEAN WITTER & CO.
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020 A000005 SALOMON SMITH BARNEY INC.
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020 A000006 BLOOMBERG TRADEBOOK LLC
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022 A000001 BEAR, STEARNS & CO. INC.
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077 K000000 N
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087 A020000 128117108
087 A030000 CHI
087 B010000 PREFERRED STOCK
088 A000000 N
PAGE 10
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE MARY KELLERMANN
TITLE ACCOUNTING MANAGER