

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 29, 2004

PAGE 1
000 A000000 04/30/2004
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
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
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
011 C020002 CT
011 C030002 06912
011 C040002 0305

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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
011 C020007 CT
011 C030007 06103
011 A000008 JANNEY MONTGOMERY SCOTT LLC
011 B000008 8-462
011 C010008 PHILADELPHIA
011 C020008 PA
011 C030008 19103
011 A000009 STEPHENS INC.
011 B000009 8-1927
011 C010009 LITTLE ROCK
011 C020009 AR
011 C030009 72203
011 A000010 TD WATERHOUSE GROUP, INC.
011 B000010 8-0000
011 C010010 NEW YORK
011 C020010 NY
011 C030010 10005
011 A000011 MCDONALD INVESTMENTS, INC.
011 B000011 8-30177
011 C010011 CLEVELAND
011 C020011 OH
011 C030011 44114
PAGE 3
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
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013 A000001 DELOITTE & TOUCHE, LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60601
014 A000001 CALAMOS FINANCIAL SERVICES, INC.
014 B000001 8-37854

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015 A000001 THE BANK OF NEW YORK
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
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015 E010001 X
015 A000002 EUROCLEAR BANK
015 B000002 S
015 C010002 BRUSSELS
015 D010002 BELGIUM
015 E040002 X
018 000000 Y
019 A000000 Y
019 B000000 12
019 C000000 CALAMOSINV
020 A000001 BANC OF AMERICA SECURITIES LLC
020 B000001 56-2058405
020 C000001 130
020 A000002 KNIGHT SECURITIES, LP
020 B000002 22-3660471
020 C000002 48
020 A000003 SUSQUEHANNA INVESTMENT GROUP
020 B000003 23-2454154
020 C000003 29
020 A000004 GOLDMAN, SACHS & CO.
020 B000004 13-5108880
020 C000004 28
020 A000005 MORGAN STANLEY
020 B000005 13-2655998
020 C000005 11
020 A000006 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
020 B000006 13-5674085
020 C000006 10
020 A000007 LEHMAN BROTHERS INC.
020 B000007 13-2518466
PAGE 4
020 C000007 9
020 A000008 LAZARD FRERES & CO. LLC
020 B000008 13-5545100
020 C000008 7
020 A000009 DEUTSCHE BANK SECURITIES INC.
020 B000009 13-2730828
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020 A000010 UBS WARBURG LLC
020 B000010 13-3878175
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021 000000 296
022 A000001 BNY CAPITAL MARKETS, INC.
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022 C000001 4644839
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022 A000002 UBS WARBURG LLC
022 B000002 13-3873456
022 C000002 59403
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022 B000003 56-2058405
022 C000003 65012
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022 A000004 J.P. MORGAN SECURITIES INC.
022 B000004 13-3224016
022 C000004 52193

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022 D000004 20347
022 A000005 CREDIT SUISSE FIRST BOSTON CORPORATION
022 B000005 13-5659485
022 C000005 45778
022 D000005 4195
022 A000006 WACHOVIA SECURITIES, INC.
022 B000006 54-0796506
022 C000006 16161
022 D000006 33628
022 A000007 MORGAN STANLEY
022 B000007 13-2655998
022 C000007 13551
022 D000007 33793
022 A000008 DEUTSCHE BANK SECURITIES INC.
022 B000008 13-2730828
022 C000008 7647
022 D000008 30934
022 A000009 LEHMAN BROTHERS INC.
022 B000009 13-2518466
022 C000009 25375
022 D000009 10908
022 A000010 CITIGROUP GLOBAL MARKETS, INC.
022 B000010 11-2418191
022 C000010 26751
022 D000010 255

PAGE 5

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026 E000000 N
026 F000000 N
026 G010000 N
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026 H000000 N
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047 000000 Y
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048 J020000 0.000
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066 F000000 N
066 G000000 Y
067 000000 N
068 A000000 N
068 B000000 N
PAGE 7
069 000000 N
070 A010000 Y
070 A020000 N
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071 B000000 306783
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072 C000000 5967
072 D000000 0
072 E000000 381
072 F000000 4662
072 G000000 0
072 H000000 0
072 I000000 468
072 J000000 44
PAGE 8
072 K000000 0
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072 N000000 23

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| 078 | O000000 | N |
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| 086 | A020000 | 10987 |

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| 086 | C020000 | 180000 |
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| 086 | E020000 | 0 |
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| 087 | A010000 | COMMON STOCK |
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| 087 | A030000 | CHI |
| 087 | B010000 | PREFERRED STOCK |
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| 088 | C000000 | N |
| 088 | D000000 | Y |
| SIGNATURE | RHOWENA BLANK | |
| TITLE | TREASURER | |