

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 24, 2016

PAGE 1
000 A000000 04/30/2016
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 2020 CALAMOS COURT
002 B000000 NAPERVILLE
002 C000000 IL
002 D010000 60563
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 Bank and Trust Company
010 B000001 028-00733
010 C010001 Boston
010 C020001 MA
010 C030001 02111
012 A000001 COMPUTERSHARE
012 B000001 85-05006
012 C010001 College Station
012 C020001 TX
012 C030001 77842
012 C040001 3170
013 A000001 Deloitte & Touche LLP
013 B010001 Chicago
013 B020001 IL
013 B030001 60606
014 A000001 CALAMOS FINANCIAL SERVICES LLC
014 B000001 8-37854
015 A000001 STATE STREET BANK & TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02111
PAGE 2
015 E010001 X
015 A000002 FEDERAL RESERVE BANK
015 B000002 S
015 C010002 BOSTON
015 C020002 MA
015 C030002 02110

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

015 E040002 X
018 000000 Y
019 A000000 Y
019 B000000 28
019 C000000 CALAMOSINV
020 A000001 BANK OF AMERICA
020 B000001 56-0906609
020 C000001 4
020 A000002 CREDIT SUISSE FIRST BOSTON
020 B000002 13-2853402
020 C000002 2
020 A000003 JP MORGAN CHASE & CO.
020 B000003 13-3224016
020 C000003 2
020 A000004 CITIGROUP, INC.
020 B000004 52-1568099
020 C000004 0
020 A000005 BTIG, LLC
020 B000005 04-3695739
020 C000005 0
020 A000006 KEEFE BRUYETTE & WOODS, INC.
020 B000006 13-3060260
020 C000006 0
020 A000007 GOLDMAN SACHS & CO.
020 B000007 13-5108880
020 C000007 0
020 A000008 STATE STREET GLOBAL MARKETS
020 B000008 04-3464336
020 C000008 0
020 A000009 LIQUIDNET, INC
020 B000009 13-4095933
020 C000009 0
020 A000010 WILLIAM BLAIR & COMPANY LLC
020 B000010 36-2214610
020 C000010 0
021 000000 9
022 A000001 BARCLAYS CAPITAL INC.
022 B000001 94-3231066
022 C000001 33203
022 D000001 46373
022 A000002 JEFFERIES & CO INC
022 B000002 95-262290
022 C000002 28540
022 D000002 35374
022 A000003 BANK OF AMERICA
PAGE 3
022 B000003 56-0906609
022 C000003 15819
022 D000003 20416
022 A000004 GOLDMAN SACHS & CO.
022 B000004 13-5108880
022 C000004 16613
022 D000004 18153
022 A000005 JPMORGAN CHASE SECURITIES INC.
022 B000005 13-3224016
022 C000005 11245
022 D000005 9389
022 A000006 CREDIT SUISSE FIRST BOSTON
022 B000006 13-2853402
022 C000006 9836
022 D000006 9129
022 A000007 WELLS FARGO BANK, NA

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

022 B000007 42-0945022
022 C000007 8010
022 D000007 3781
022 A000008 MORGAN STANLEY & CO., INC.
022 B000008 13-2655998
022 C000008 4527
022 D000008 2717
022 A000009 CITIGROUP, INC.
022 B000009 52-1568099
022 C000009 793
022 D000009 6170
022 A000010 DEUTSCHE BANK A.G.
022 B000010 13-2730828
022 C000010 4504
022 D000010 311
023 C000000 140367
023 D000000 163041
024 000000 Y
025 A000001 BANK OF AMERICA
025 B000001 56-0906609
025 C000001 E
025 D000001 5420
026 A000000 N
026 B000000 Y
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
028 A010000 0
028 A020000 0
028 A030000 0
PAGE 4
028 A040000 0
028 B010000 0
028 B020000 0
028 B030000 0
028 B040000 0
028 C010000 0
028 C020000 0
028 C030000 0
028 C040000 0
028 D010000 0
028 D020000 0
028 D030000 0
028 D040000 0
028 E010000 0
028 E020000 0
028 E030000 0
028 E040000 0
028 F010000 0
028 F020000 0
028 F030000 0
028 F040000 0
028 G010000 0
028 G020000 0
028 G030000 0
028 G040000 0
028 H000000 0

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

| | | |
|-----|---------|-------|
| 030 | A000000 | 0 |
| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
| 031 | A000000 | 0 |
| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 0.800 |
| 048 | A010000 | 0 |
| | PAGE | 5 |
| 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 |
| 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 | 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 |

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

054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 N
055 A000000 N
055 B000000 Y
056 000000 Y
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 0
062 A000000 Y
PAGE 6
062 B000000 0.1
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 0.0
062 J000000 0.0
062 K000000 0.0
062 L000000 5.0
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 59.7
062 Q000000 49.3
062 R000000 26.7
063 A000000 0
063 B000000 5.2
064 A000000 N
064 B000000 Y
066 A000000 Y
066 B000000 N
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
070 E010000 Y
070 E020000 N
070 F010000 Y
070 F020000 N
070 G010000 Y
070 G020000 N

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

070 H010000 Y
 070 H020000 N
 070 I010000 Y
 070 I020000 N
 070 J010000 Y
 PAGE 7
 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 Y
 070 P010000 Y
 070 P020000 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 Y
 070 R020000 N
 071 A000000 140205
 071 B000000 198635
 071 C000000 1019088
 071 D000000 14
 072 A000000 6
 072 B000000 22650
 072 C000000 4907
 072 D000000 0
 072 E000000 86
 072 F000000 4260
 072 G000000 0
 072 H000000 0
 072 I000000 12
 072 J000000 15
 072 K000000 0
 072 L000000 73
 072 M000000 33
 072 N000000 7
 072 O000000 0
 072 P000000 1917
 072 Q000000 99
 072 R000000 37
 072 S000000 82
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 74
 072 X000000 6611
 072 Y000000 0
 072 Z000000 21032
 072AA000000 0
 072BB000000 50826
 072CC010000 0
 072CC020000 3751
 PAGE 8
 072DD010000 39899
 072DD020000 0
 072EE000000 0
 073 A010000 0.5700

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

| | | |
|-----|---------|--------------|
| 073 | A020000 | 0.0000 |
| 073 | B000000 | 0.0000 |
| 073 | C000000 | 0.0000 |
| 074 | A000000 | 0 |
| 074 | B000000 | 0 |
| 074 | C000000 | 702 |
| 074 | D000000 | 810553 |
| 074 | E000000 | 195228 |
| 074 | F000000 | 3986 |
| 074 | G000000 | 0 |
| 074 | H000000 | 0 |
| 074 | I000000 | 36783 |
| 074 | J000000 | 5535 |
| 074 | K000000 | 0 |
| 074 | L000000 | 9583 |
| 074 | M000000 | 233 |
| 074 | N000000 | 1062603 |
| 074 | O000000 | 11043 |
| 074 | P000000 | 879 |
| 074 | Q000000 | 306000 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 687 |
| 074 | S000000 | 0 |
| 074 | T000000 | 743994 |
| 074 | U010000 | 69997 |
| 074 | U020000 | 0 |
| 074 | V010000 | 10.63 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 87 |
| 074 | Y000000 | 589421 |
| 075 | A000000 | 0 |
| 075 | B000000 | 747440 |
| 076 | 000000 | 9.65 |
| 077 | A000000 | N |
| 078 | 000000 | N |
| 080 | C000000 | 0 |
| 081 | B000000 | 0 |
| 082 | B000000 | 0 |
| 083 | B000000 | 0 |
| 084 | B000000 | 0 |
| 086 | A010000 | 0 |
| 086 | A020000 | 0 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| | PAGE | 9 |
| 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 |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | Y |

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

088 D000000 N

SIGNATURE CURTIS HOLLOWAY

TITLE TREASURER