

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 29, 2011

PAGE 1  
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008 A000001 CALAMOS ADVISORS LLC  
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010 A000001 State Street Bank and Trust Company  
010 B000001 028-00733  
010 C010001 Boston  
010 C020001 MA  
010 C030001 02111  
012 A000001 BANK OF NEW YORK MELLON (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
013 A000001 Deloitte & Touche LLP  
013 B010001 Chicago  
013 B020001 IL  
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014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
015 A000001 STATE STREET BANK & TRUST COMPANY  
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015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02111  
015 E010001 X  
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015 A000002 CITIBANK NA  
015 B000002 S  
015 C010002 SAO PAULO  
015 D010002 BRAZIL  
015 E040002 X  
015 A000003 EUROCLEAR BANK

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015 B000003 S  
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015 D010003 BELGIUM  
015 E040003 X  
015 A000004 CLEARSTREAM BANKING SA  
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020 A000003 BARCLAY CAPITAL INC  
020 B000003 61-031656  
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020 A000005 GOLDMAN SACHS & CO.  
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020 A000006 NOMURA SECURITIES INTERNATIONAL INC.  
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020 A000007 LIQUIDNET, INC  
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020 A000008 WJB CAPITAL GROUP, INC.  
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020 A000009 INVESTMENT TECHNOLOGY GROUP, INC.  
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020 A000010 WEEDEN & CO.  
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022 A000005 GOLDMAN, SACHS & CO.

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022 B000005 13-5108880  
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