

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 30, 2003

PAGE 1  
000 B000000 10/31/2003  
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

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

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  
012 C030002 10286  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60601  
014 A000001 CALAMOS FINANCIAL SERVICES, INC.  
014 B000001 8-37854

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

015 A000001 THE BANK OF NEW YORK  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
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 10  
019 C000000 CALAMOSINV  
020 A000001 DEUTSCHE BANK SECURITIES INC.  
020 B000001 13-5639495  
020 C000001 19  
020 A000002 GOLDMAN, SACHS & CO.  
020 B000002 13-5545100  
020 C000002 11  
020 A000003 LAZARD FRERES & CO. LLC  
020 B000003 13-5545100  
020 C000003 1  
020 A000004 CITIGROUP GLOBAL MARKETS, INC.  
020 B000004 11-2418191  
020 C000004 1  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 32  
022 A000001 BNY CAPITAL MARKETS, INC.  
PAGE 4  
022 B000001 13-3878175  
022 C000001 4259096  
022 D000001 0  
022 A000002 DEUTSCHE BANK SECURITIES INC.  
022 B000002 13-2730828  
022 C000002 56820  
022 D000002 40861  
022 A000003 CITIGROUP GLOBAL MARKETS, INC.  
022 B000003 11-2418191  
022 C000003 54139  
022 D000003 22928  
022 A000004 BANC OF AMERICA SECURITIES LLC  
022 B000004 56-2058405  
022 C000004 35520  
022 D000004 30427  
022 A000005 GOLDMAN, SACHS & CO.  
022 B000005 13-5108880  
022 C000005 15966  
022 D000005 43590  
022 A000006 MORGAN STANLEY  
022 B000006 13-2655998  
022 C000006 32643  
022 D000006 23672  
022 A000007 J.P. MORGAN SECURITIES INC.  
022 B000007 13-3224016  
022 C000007 29807

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

022 D000007 22816  
022 A000008 CREDIT SUISSE FIRST BOSTON CORPORATION  
022 B000008 13-5659485  
022 C000008 38699  
022 D000008 11285  
022 A000009 LEHMAN BROTHERS INC.  
022 B000009 13-2518466  
022 C000009 28398  
022 D000009 15096  
022 A000010 BEAR, STEARNS & CO. INC.  
022 B000010 13-3299429  
022 C000010 4999  
022 D000010 36666  
023 C000000 4649899  
023 D000000 326374  
024 000000 N  
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  
PAGE 5  
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  
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  
054 A000000 Y  
054 B000000 Y  
054 C000000 Y

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

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 Y  
054 M000000 Y  
054 N000000 N  
054 O000000 N  
055 A000000 Y  
055 B000000 N  
056 000000 Y  
PAGE 6  
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 2.1  
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 31.2  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 0.0  
062 P000000 105.3  
062 Q000000 0.0  
062 R000000 15.5  
063 A000000 0  
063 B000000 6.3  
064 A000000 N  
064 B000000 N  
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 N  
070 C010000 Y  
070 C020000 N  
070 D010000 Y

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

070 D020000 N  
 070 E010000 Y  
 070 E020000 N  
 070 F010000 Y  
 070 F020000 N  
     PAGE 7  
 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 N  
 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 366348  
 071 B000000 383445  
 071 C000000 877761  
 071 D000000 42  
 072 A000000 12  
 072 B000000 71160  
 072 C000000 11225  
 072 D000000 0  
 072 E000000 185  
 072 F000000 7309  
 072 G000000 0  
 072 H000000 0  
 072 I000000 504  
 072 J000000 116  
 072 K000000 0  
 072 L000000 167  
 072 M000000 22  
 072 N000000 47  
 072 O000000 0  
 072 P000000 0  
 072 Q000000 0  
 072 R000000 110  
 072 S000000 71  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 47  
     PAGE 8  
 072 X000000 8393  
 072 Y000000 2284  
 072 Z000000 76461  
 072AA000000 48784

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

072BB000000	25330
072CC010000	167276
072CC020000	0
072DD010000	71360
072DD020000	0
072EE000000	0
073 A010000	1.6400
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	1186
074 B000000	0
074 C000000	263573
074 D000000	832642
074 E000000	122811
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	0
074 J000000	0
074 K000000	0
074 L000000	17180
074 M000000	5186
074 N000000	1242578
074 O000000	0
074 P000000	460
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	247354
074 S000000	204000
074 T000000	790764
074 U010000	43905
074 U020000	0
074 V010000	18.01
074 V020000	0.00
074 W000000	0.0000
074 X000000	66
074 Y000000	0
075 A000000	0
075 B000000	709631
076 000000	19.60
077 A000000	Y
077 B000000	Y
077 D000000	Y
077 K000000	Y
PAGE 9	
078 000000	N
080 A000000	ICI MUTUAL INSURANCE CO.
080 C000000	6275
081 A000000	Y
081 B000000	12
082 A000000	Y
082 B000000	50
083 A000000	N
083 B000000	0
084 A000000	N
084 B000000	0
085 A000000	Y
085 B000000	N
086 A010000	637

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

086	A020000	10895
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	RHOWENA BLANK	
TITLE	TREASURER	