

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND
Form N-Q
September 07, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES**

INVESTMENT COMPANY ACT FILE NUMBER: 811-21080

EXACT NAME OF REGISTRANT AS SPECIFIED IN CHARTER: Calamos Convertible Opportunities and Income

ADDRESS OF PRINCIPAL EXECUTIVE OFFICES: 2020 Calamos Court,
Naperville, Illinois 60563-2787

NAME AND ADDRESS OF AGENT FOR SERVICE: John P. Calamos, Sr., Founder,
Chairman and Global Chief Investment Officer
Calamos Advisors LLC,
2020 Calamos Court,
Naperville, Illinois 60563-2787

REGISTRANT'S TELEPHONE NUMBER, INCLUDING AREA CODE: (630) 245-7200

DATE OF FISCAL YEAR END: October 31, 2018

DATE OF REPORTING PERIOD: July 31, 2018

Calamos Convertible Opportunities and Income Fund**SCHEDULE OF INVESTMENTS JULY 31, 2018 (UNAUDITED)**

PRINCIPAL AMOUNT		VALUE
CORPORATE BONDS (50.6%)		
	Consumer Discretionary (8.5%)	
433,000	American Greetings Corp.* 7.875%, 02/15/25	\$384,424
915,000	AV Homes, Inc.^ 6.625%, 05/15/22	943,667
1,323,000	Beverages & More, Inc.* 11.500%, 06/15/22	1,058,936
1,165,000	Boyd Gaming Corp.* 6.000%, 08/15/26	1,174,023
1,200,000	Caesars Resort Collection, LLC / CRC Finco, Inc.*^ 5.250%, 10/15/25	1,156,932
	CCO Holdings, LLC / CCO Holdings Capital Corp. 5.125%, 05/01/27*^	2,398,112
954,000	5.750%, 09/01/23	971,000
526,000	5.000%, 02/01/28*^	494,693
	Century Communities, Inc. 5.875%, 07/15/25	2,176,251
1,337,000	6.875%, 05/15/22	1,368,299
3,344,000	Dana Financing Luxembourg Sarl* 6.500%, 06/01/26	3,393,575
	DISH DBS Corp.^ 5.875%, 11/15/24	1,442,669
1,131,000	7.750%, 07/01/26	989,885
2,218,000	Eldorado Resorts, Inc.^ 6.000%, 04/01/25	2,249,584
1,156,000	ESH Hospitality, Inc.* 5.250%, 05/01/25	1,122,649
605,000	GameStop Corp.*^ 6.750%, 03/15/21	617,236
	GLP Capital, LP / GLP Financing II, Inc.^ 5.250%, 06/01/25μ	1,220,041
502,000	5.750%, 06/01/28	511,651

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979,000	goeasy, Ltd.*μ 7.875%, 11/01/22	1,029,727
1,244,000	Guitar Center Escrow Issuer, Inc.* 9.500%, 10/15/21	1,220,028
2,331,000	Hasbro, Inc. 6.600%, 07/15/28	2,669,321
3,693,000	L Brands, Inc. 6.875%, 11/01/35	3,186,136
2,737,000	Lennar Corp.μ 6.625%, 05/01/20	2,865,803
1,313,000	M/I Homes, Inc. 5.625%, 08/01/25	1,239,649
2,503,000	Mattel, Inc.*^ 6.750%, 12/31/25	2,433,817
1,136,000	Mclaren Finance, PLC* 5.750%, 08/01/22	1,130,933
1,877,000	Meritage Homes Corp. 7.000%, 04/01/22	2,027,329
2,459,000	MGM Resorts International^ 6.750%, 10/01/20	2,595,634
2,262,000	Penske Automotive Group, Inc. 5.375%, 12/01/24 PetSmart, Inc.*^	2,224,021
1,569,000	5.875%, 06/01/25	1,245,009
256,000	8.875%, 06/01/25 Rite Aid Corp.	176,257
2,641,000	7.700%, 02/15/27	2,315,735
733,000	6.125%, 04/01/23*^	739,498

PRINCIPAL

VALUE

AMOUNT

3,359,000	Royal Caribbean Cruises, Ltd.^μ 7.500%, 10/15/27	\$4,025,728
2,149,000	Salem Media Group, Inc.* 6.750%, 06/01/24	1,951,776
1,436,000	Sally Holdings, LLC / Sally Capital, Inc.^μ 5.625%, 12/01/25	1,343,816
3,442,000	Service Corp. International 7.500%, 04/01/27	3,848,294
1,195,000	Sotheby's* 4.875%, 12/15/25	1,147,093
2,949,000	Taylor Morrison Communities, Inc.* 5.250%, 04/15/21	2,957,773
984,000	VOC Escrow, Ltd.*^μ 5.000%, 02/15/28	947,804
	Consumer Staples (2.4%)	66,994,808
492,000	Albertsons Companies, Inc.*^μ‡ 6.085%, 01/15/24	

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	3 mo. USD LIBOR + 3.75%	498,443
1,210,000	Albertsons Companies, LLC / Safeway, Inc. / New Albertson's, Inc. / Albertson's, LLC^	
	5.750%, 03/15/25	1,090,125
1,918,000	Fresh Market, Inc.*^	
	9.750%, 05/01/23	1,362,605
	JBS USA LUX, SA / JBS USA	