

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND  
Form N-Q  
March 03, 2017

**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 Fund**

**ADDRESS OF PRINCIPAL EXECUTIVE OFFICES:** 2020 Calamos Court, Naperville  
Illinois 60563-2787  
John P. Calamos, Sr., Chairman,  
CEO and Co-CIO

**NAME AND ADDRESS OF AGENT FOR SERVICE:** Calamos Advisors LLC,  
2020 Calamos Court,  
Naperville, Illinois

**REGISTRANT'S TELEPHONE NUMBER, INCLUDING AREA CODE:** 60563-2787  
(630) 245-7200

**DATE OF FISCAL YEAR END:** October 31, 2017

**DATE OF REPORTING PERIOD:** January 31, 2017



## ITEM 1. SCHEDULE OF INVESTMENTS JANUARY 31, 2017 (UNAUDITED)

**Calamos Convertible Opportunities and Income Fund**

## SCHEDULE OF INVESTMENTS JANUARY 31, 2017 (UNAUDITED)

PRINCIPAL AMOUNT		VALUE
Corporate Bonds (56.9%)		
<i>Consumer Discretionary (14.3%)</i>		
1,400,000	Altice Luxembourg, SA* <sup>μ</sup> 7.750%, 05/15/22	\$1,487,500
5,500,000	CalAtlantic Group, Inc. <sup>μ</sup> 6.625%, 05/01/20	6,067,187
1,490,000	5.375%, 10/01/22	1,544,013
2,827,000	CCO Holdings, LLC / CCO Holdings Capital Corp. 6.625%, 01/31/22	2,920,418
1,359,000	Century Communities, Inc. 6.875%, 05/15/22	1,400,619
2,450,000	Charter Communications Operating, LLC / Charter Communications Operating Capital <sup>μ</sup> 4.908%, 07/23/25	2,572,500
6,111,000	Cooper Tire & Rubber Company 8.000%, 12/15/19	6,928,346
3,400,000	Dana Financing Luxembourg Sarl* <sup>^</sup> 6.500%, 06/01/26	3,612,500
5,460,000	DISH DBS Corp. 7.875%, 09/01/19 <sup>μ</sup>	6,040,125
3,625,000	6.750%, 06/01/21 <sup>μ</sup>	3,901,406
3,135,000	5.125%, 05/01/20	3,231,009
1,575,000	GameStop Corp.* 6.750%, 03/15/21 <sup>^</sup>	1,604,531
1,500,000	5.500%, 10/01/19 <sup>μ</sup>	1,545,938
2,334,000	Golden Nugget, Inc.* 8.500%, 12/01/21	2,504,674
2,370,000	Hasbro, Inc. <sup>μ</sup> 6.600%, 07/15/28	2,650,264
3,000,000	L Brands, Inc. 7.600%, 07/15/37	3,075,000
1,200,000	6.875%, 11/01/35	1,178,250
850,000	5.625%, 02/15/22 <sup>μ</sup>	893,563
680,000	6.950%, 03/01/33	663,425
1,409,000	Liberty Interactive, LLC 8.250%, 02/01/30	1,504,108
3,400,000	Meritage Homes Corp. <sup>μ</sup> 7.150%, 04/15/20	3,729,375

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1,908,000	7.000%, 04/01/22	2,102,378
2,500,000	MGM Resorts International 6.750%, 10/01/20	2,770,312
2,825,000	Netflix, Inc. 5.375%, 02/01/21	3,035,109
2,346,000	5.500%, 02/15/22	2,524,883
2,300,000	Penske Automotive Group, Inc. 5.375%, 12/01/24	2,317,250
550,000	PetSmart, Inc.*^ 7.125%, 03/15/23	541,063
1,900,000	Reliance Intermediate Holdings, LP* 6.500%, 04/01/23	2,018,750
3,865,000	Royal Caribbean Cruises, Ltd. 7.500%, 10/15/27	4,666,987
1,352,000	Sally Holdings, LLC / Sally Capital, Inc. 5.625%, 12/01/25	1,414,530
3,500,000	Service Corp. International 7.500%, 04/01/27	4,112,500
2,800,000	SFR Group, SA* 6.000%, 05/15/22^μ	2,885,750

PRINCIPAL  
AMOUNT

VALUE

1,600,000	7.375%, 05/01/26	\$1,644,000
3,450,000	Sirius XM Radio, Inc.*μ 6.000%, 07/15/24	3,674,250
2,920,000	Six Flags Entertainment Corp.* 5.250%, 01/15/21	3,002,125
2,998,000	Taylor Morrison Communities, Inc.* 5.250%, 04/15/21	3,087,940
3,000,000	Time, Inc.* 5.750%, 04/15/22	3,084,375
4,249,000	Toll Brothers Finance Corp. 5.625%, 01/15/24	4,474,728
2,350,000	ZF North America Capital, Inc.* 4.750%, 04/29/25	2,392,594
1,426,000	4.500%, 04/29/22μ	1,466,998
		110,271,273
	<b>Consumer Staples (3.3%)</b>	
3,650,000	Fidelity & Guaranty Life Holdings, Inc.*μ 6.375%, 04/01/21	3,663,687
2,200,000	Fresh Market, Inc.*^ 9.750%, 05/01/23	1,931,875
4,968,000	JBS USA LUX SA* 7.250%, 06/01/21	5,135,670
5,400,000	Land O'Lakes, Inc.*^μ 6.000%, 11/15/22	5,884,380
1,952,000	Post Holdings, Inc.* 7.750%, 03/15/24	2,164,280
706,000	6.750%, 12/01/21	748,360

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3,150,000	Smithfield Foods, Inc.μ 6.625%, 08/15/22	3,336,764
2,300,000	The Nature's Bounty Co.*^ 7.625%, 05/15/21	2,423,625
		25,288,641
	<b>Energy (7.8%)</b>	
3,341,000	Atwood Oceanics, Inc.^ 6.500%, 02/01/20	3,161,421
1,200,000	Bill Barrett Corp. 7.000%, 10/15/22	1,195,500
2,050,000	Blue Racer Midstream, LLC / Blue Racer Finance Corp.*^ 6.125%, 11/15/22	2,105,094
2,250,000	Calfrac Holdings, LP* 7.500%, 12/01/20	2,093,906
4,420,000	Carrizo Oil & Gas, Inc. 7.500%, 09/15/20	4,591,275
1,350,000	6.250%, 04/15/23^	1,387,969
5,693,000	Cimarex Energy Company^μ 5.875%, 05/01/22	5,914,799
5,466,000	Drill Rigs Holdings, Inc.* 6.500%, 10/01/17	2,794,493
1,900,000	Energy Transfer Equity, LP 5.875%, 01/15/24μ	2,035,375
875,000	5.500%, 06/01/27^	908,906
3,550,000	Gulfmark Offshore, Inc. 6.375%, 03/15/22	2,027,938
1,200,000	Gulfport Energy Corp.* 6.375%, 05/15/25	1,233,750
1,155,000	6.000%, 10/15/24	1,178,822
5,500,000	Laredo Petroleum, Inc.^ 7.375%, 05/01/22	5,744,062