

Edgar Filing: Eaton Vance Tax-Managed Buy-Write Opportunities Fund - Form N-Q

Eaton Vance Tax-Managed Buy-Write Opportunities Fund

Form N-Q

November 26, 2008

**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

811-21735

Eaton Vance Tax-Managed Buy-Write Opportunities Fund

(Exact Name of Registrant as Specified in Charter)

**The Eaton Vance Building,
255 State Street, Boston, Massachusetts**
(Address of Principal Executive Offices)

02109
(Zip code)

Maureen A. Gemma
Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109
(Name and Address of Agent for Service)

Registrant's Telephone Number, Including Area
Code:

(617) 482-8260

Date of Fiscal Year End:

December 31

Date of Reporting Period:

September 30, 2008

Item 1. Schedule of Investments

Eaton Vance Tax-Managed Buy-Write Opportunities Fund

as of September 30, 2008

PORTFOLIO OF INVESTMENTS (Unaudited)

Common Stocks 101.4%

Security	Shares	Value
Aerospace & Defense 2.2%		
Boeing Co. (The)	37,639	\$ 2,158,597
General Dynamics Corp.	54,228	3,992,265
Honeywell International, Inc.	137,827	5,726,712
Northrop Grumman Corp.	80,479	4,872,199
United Technologies Corp.	56,664	3,403,240
		\$ 20,153,013
Air Freight & Logistics 0.9%		
CH Robinson Worldwide, Inc.	60,653	\$ 3,090,877
FedEx Corp.	66,217	5,233,792
		\$ 8,324,669
Auto Components 0.5%		
Johnson Controls, Inc.	163,752	\$ 4,966,598
		\$ 4,966,598
Automobiles 0.4%		
Ford Motor Co. (1)	219,530	\$ 1,141,556
General Motors Corp.	102,967	973,038
Harley-Davidson, Inc.	32,153	1,199,307
		\$ 3,313,901
Beverages 1.7%		
Coca-Cola Co. (The)	117,208	\$ 6,197,959
Coca-Cola Enterprises, Inc.	96,526	1,618,741
PepsiCo, Inc.	119,822	8,539,714
		\$ 16,356,414
Biotechnology 5.4%		
Amgen, Inc. (1)	194,330	\$ 11,517,939
Amylin Pharmaceuticals, Inc. (1)	71,201	1,439,684
Biogen Idec, Inc. (1)	87,564	4,403,594
BioMarin Pharmaceutical, Inc. (1)	20,000	529,800
Celgene Corp. (1)	123,649	7,824,509
Enzon Pharmaceuticals, Inc. (1)	85,000	627,300
Genzyme Corp. (1)	28,034	2,267,670
Gilead Sciences, Inc. (1)	452,021	20,603,117
Martek Biosciences Corp.	20,000	628,400
Regeneron Pharmaceuticals, Inc. (1)	50,714	1,107,087
		\$ 50,949,100
Capital Markets 3.0%		
American Capital, Ltd.	136,739	\$ 3,488,212
Bank of New York Mellon Corp. (The)	208,078	6,779,181
Charles Schwab Corp. (The)	46,117	1,199,042
Credit Suisse Group ADR	60,416	2,916,884
Deutsche Bank AG	12,842	934,769
E*Trade Financial Corp. (1)	123,211	344,991
Federated Investors, Inc., Class B	17,577	507,096
Franklin Resources, Inc.	64,918	5,721,223
Goldman Sachs Group, Inc.	27,901	3,571,328
Invesco, Ltd.	52,677	1,105,163
T. Rowe Price Group, Inc.	21,876	1,174,960

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		\$	27,742,849
Chemicals 1.2%			
Dow Chemical Co. (The)	137,985	\$	4,385,163
E.I. Du Pont de Nemours & Co.	54,281		2,187,524
Monsanto Co.	24,614		2,436,294
PPG Industries, Inc.	41,446		2,417,131
		\$	11,426,112

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Commercial Banks 0.7%			
Synovus Financial Corp.	151,085	\$	1,563,730
Wells Fargo & Co.	120,781		4,532,911
Zions Bancorporation	12,002		464,477
		\$	6,561,118
Commercial Services & Supplies 1.2%			
Avery Dennison Corp.	75,103	\$	3,340,581
Pitney Bowes, Inc.	21,262		707,174
Republic Services, Inc.	32,339		969,523
RR Donnelley & Sons Co.	76,485		