

Eaton Vance Tax-Managed Global Buy-Write Opportunities Fund
Form N-Q
November 29, 2007

**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

811-21745

Eaton Vance Tax Managed Global 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 Services)

Registrant's Telephone Number, Including Area Code:

(617) 482-8260

Date of Fiscal Year End:

December 31

Date of Reporting Period:

September 30, 2007

Item 1. Schedule of Investments

Eaton Vance Tax-Managed Global Buy-Write Opportunities Fund

as of September 30, 2007

PORTFOLIO OF INVESTMENTS (Unaudited)**Common Stocks 101.3%**

| Security | Shares | Value |
|--|---------|----------------------|
| Aerospace & Defense 0.7% | | |
| General Dynamics Corp. | 66,702 | \$ 5,634,318 |
| Honeywell International, Inc. | 152,231 | 9,053,178 |
| | | \$ 14,687,496 |
| Air Freight & Logistics 0.9% | | |
| C.H. Robinson Worldwide, Inc. | 84,275 | \$ 4,575,290 |
| Deutsche Post AG | 260,128 | 7,540,677 |
| Expeditors International of Washington, Inc. | 60,642 | 2,868,367 |
| FedEx Corp. | 28,786 | 3,015,333 |
| Yamato Holdings Co., Ltd. | 115,701 | 1,727,675 |
| | | \$ 19,727,342 |
| Airlines 0.0% | | |
| Japan Airlines Corp. (1) | 335,000 | \$ 723,886 |
| | | \$ 723,886 |
| Auto Components 0.4% | | |
| Bridgestone Corp. | 72,000 | \$ 1,582,913 |
| Cooper Tire and Rubber Co. | 33,444 | 816,034 |
| Johnson Controls, Inc. | 38,152 | 4,506,133 |
| NGK Spark Plug Co., Ltd. | 20,000 | 308,782 |
| NHK Spring Co., Ltd. | 38,000 | 288,265 |
| Stanley Electric Co., Ltd. | 17,200 | 412,308 |
| Sumitomo Rubber Industries, Inc. | 25,000 | 313,016 |
| Toyota Industries Corp. | 9,000 | 385,383 |
| | | \$ 8,612,834 |
| Automobiles 1.8% | | |
| DaimlerChrysler AG | 188,560 | \$ 18,833,402 |
| Harley-Davidson, Inc. | 24,652 | 1,139,169 |
| Honda Motor Co., Ltd. | 120,700 | 4,014,200 |
| Isuzu Motors, Ltd. | 86,000 | 488,630 |
| Mitsubishi Motors Corp. (1) | 172,000 | 260,704 |
| Nissan Motor Co., Ltd. | 97,600 | 972,505 |
| Toyota Motor Corp. | 90,707 | 5,299,652 |
| Volkswagen AG | 21,183 | 4,769,123 |
| Volkswagen AG (Preference Shares) | 10,264 | 1,406,877 |
| | | \$ 37,184,262 |
| Beverages 1.1% | | |
| Brown-Forman Corp., Class B | 9,015 | \$ 675,314 |
| Carlsberg A/S | 16,803 | 2,287,790 |
| Heineken NV | 30,199 | 1,975,731 |
| Ito En, Ltd. | 16,600 | 403,004 |
| Ito En, Ltd. (Preferred Shares) (1) | 4,980 | 98,938 |

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| | | |
|-------------------------------------|---------|----------------------|
| Kirin Holdings Co., Ltd. | 68,000 | \$ 895,178 |
| Pepsi Bottling Group, Inc. | 19,042 | 707,791 |
| PepsiCo, Inc. | 140,963 | 10,326,949 |
| Pernod-Ricard SA | 8,806 | 1,910,388 |
| Sapporo Holdings, Ltd. | 160,000 | 1,052,098 |
| Scottish & Newcastle PLC | 132,442 | 1,646,474 |
| Takara Holdings, Inc. | 137,000 | 801,693 |
| | | \$ 22,781,348 |
| Biotechnology 2.4% | | |
| Amgen, Inc. (1) | 221,503 | \$ 12,530,425 |
| Amylin Pharmaceuticals, Inc. (1) | 33,302 | 1,665,100 |
| Biogen Idec, Inc. (1) | 189,353 | 12,559,784 |
| CV Therapeutics, Inc. (1) | 50,000 | 449,000 |
| Gilead Sciences, Inc. (1) | 439,064 | 17,944,546 |
| ImClone Systems, Inc. (1) | 20,000 | 826,800 |
| LifeCell Corp. (1) | 55,965 | 2,102,605 |
| Martek Biosciences Corp. (1) | 12,388 | 359,624 |
| Regeneron Pharmaceuticals, Inc. (1) | 124,547 | 2,216,937 |
| | | \$ 50,654,821 |
| Building Products 0.2% | | |
| Asahi Glass Co., Ltd. | 156,497 | \$ 2,094,281 |
| Compagnie de Saint-Gobain | 12,680 | 1,320,504 |
| JS Group Corp. | 25,600 | 444,022 |
| Masco Corp. | 37,357 | 865,562 |
| Sanwa Shutter Corp. | 78,000 | 435,327 |
| | | \$ 5,159,696 |
| Capital Markets 2.2% | | |
| Bank of New York Mellon Corp. | 126,879 | \$ 5,600,439 |
| Charles Schwab Corp. | 43,252 | 934,243 |
| E*Trade Financial Corp. (1) | 57,311 | 748,482 |
| Federated Investors, Inc., Class B | 15,936 | 632,659 |
| Franklin Resources, Inc. | 43,596 | 5,558,490 |
| Goldman Sachs Group, Inc. | 7,200 | 1,560,528 |
| Matsui Securities Co., Ltd. | 30,000 | 228,175 |
| Merrill Lynch & Co., Inc. | 85,000 | 6,058,800 |
| Mitsubishi UFJ Securities Co., Ltd. | 36,000 | 320,555 |
| Nikko Cordial Corp. | 65,803 | 825,577 |
| Nomura Holdings, Inc. | 89,400 | 1,485,327 |
| Northern Trust Corp. | 66,797 | 4,426,637 |
| UBS AG | 353,092 | 18,906,664 |
| | | \$ 47,286,576 |
| Chemicals 1.8% | | |
| Air Products and Chemicals, Inc. | 9,559 | \$ 934,488 |
| BASF AG | 124,811 | 17,204,955 |

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| | | |
|------------------------------------|-----------|----------------------|
| Daicel Chemical Industries, Ltd. | 62,000 | \$ 488,482 |
| Dainippon Ink and Chemicals, Inc. | 120,000 | 528,023 |
| Dow Chemical Co. | 73,566 | 3,167,752 |
| E.I. du Pont de Nemours and Co. | 19,328 | 957,896 |
| Eastman Chemical Co. | 11,375 | 759,054 |
| Ecolab, Inc. | 16,822 | 793,998 |
| Imperial Chemical Industries PLC | 88,533 | 1,168,956 |
| Mitsubishi Chemical Holdings Corp. | 41,000 | 355,590 |
| Mitsubishi Gas Chemical Co., Inc. | 43,000 | 396,475 |
| Nippon Kayaku Co., Ltd. | 180,672 | 1,496,862 |
| Nissan Chemical Industries, Ltd. | 87,000 | 1,070,633 |
| Nitto Denko Corp. | 5,000 | 231,251 |
| Rohm and Haas Co. | 12,829 | 714,190 |
| Shin-Etsu Chemical Co., Ltd. | 71,400 | 4,905,879 |
| Sumitomo Bakelite Co., Ltd. | 39,000 | 223,439 |
| Taiyo Nippon Sanso Corp. | 72,000 | 645,517 |
| Teijin, Ltd. | 179,000 | 870,276 |
| Tokuyama Soda Co. Ltd. | 21,000 | 316,430 |
| Zeon Corp. | 24,000 | 235,195 |
| | | \$ 37,465,341 |
| Commercial Banks 7.9% | | |
| ABN AMRO Holdings NV | 298,721 | \$ 15,656,805 |
| Banca Monte Dei Paschi Siena SpA | 166,798 | 1,021,565 |
| Banco Santander Central Hispano SA | 1,031,998 | 20,045,439 |
| Bank of Yokohama, Ltd. | 113,000 | 774,984 |
| Barclays PLC | 1,047,039 | 12,674,374 |
| Bayerische Hypo-Und Vereinsbank AG | 22,398 | 1,312,215 |
| BB&T Corp. | 17,747 | 716,801 |
| BNP Paribas SA | 158,748 | 17,326,428 |
| Comerica, Inc. | 8,894 | 456,084 |
| Commerzbank AG | 36,098 | 1,454,930 |
| DnB NOR ASA | 105,036 | 1,601,965 |
| First Horizon National Corp. | 14,106 | 376,066 |
| Fukuoka Financial Group, Inc. | 32,000 | 186,304 |
| HSBC Holdings PLC | 1,570,038 | 28,872,153 |
| Huntington Bancshares, Inc. | 22,759 | 386,448 |
| Intesa Sanpaolo SpA | 1,213,354 | 9,329,580 |
| Joyo Bank, Ltd. | 37,000 | 204,888 |
| KeyCorp | 16,538 | 534,674 |
| Lloyds TSB Group PLC | 910,946 | 10,035,392 |
| Marshall & Ilsley Corp. | 36,714 | 1,606,972 |
| Mizuho Financial Group, Inc. | 81 | 456,894 |
| Mizuho Trust & Banking Co., Ltd. | 155,000 | 261,551 |
| National City Corp. | 168,516 | 4,228,066 |
| Popular, Inc. | 171,462 | 2,105,553 |
| Regions Financial Corp. | 16,786 | 494,851 |

| | | |
|--|-----------|-----------------------|
| Royal Bank of Scotland PLC | 1,413,606 | \$ 15,188,120 |
| Societe Generale | 85,869 | 14,409,823 |
| Sumitomo Mitsui Financial Group, Inc. | 105 | 813,549 |
| Sumitomo Trust and Banking Co., Ltd. | 185,955 | 1,398,249 |
| Synovus Financial Corp. | 19,321 | 541,954 |
| Wells Fargo & Co. | 110,189 | 3,924,932 |
| | | \$ 168,397,609 |
| Commercial Services & Supplies 0.8% | | |
| Adecco SA | 28,437 | \$ 1,673,221 |
| Avery Dennison Corp. | 10,114 | 576,700 |
| Dai Nippon Printing Co., Ltd. | 98,000 | 1,395,653 |
| Donnelley (R.R) & Sons Co. | 70,366 | 2,572,581 |
| Equifax, Inc. | 15,217 | 580,072 |
| Experian Group, Ltd. | 133,660 | 1,403,505 |
| Half (Robert) International, Inc. | 51,258 | 1,530,564 |
| PARK24 Co., Ltd. | 21,200 | 189,823 |
| Resources Connection, Inc. | 35,906 | 831,224 |
| SECOM Co., Ltd. | 71,000 | 3,400,326 |
| Serco Group PLC | 144,136 | 1,214,256 |
| Waste Management, Inc. | 18,690 | 705,361 |
| | | \$ 16,073,286 |
| Communications Equipment 4.8% | | |
| Cisco Systems, Inc. (1) | 999,233 | \$ 33,084,605 |
| Corning, Inc. | 179,244 | 4,418,365 |
| Harris Corp. | 47,813 | 2,763,113 |
| Nokia Oyi ADR | 434,865 | 16,456,363 |
| QUALCOMM, Inc. | 729,121 | 30,812,653 |
| Research In Motion, Ltd. (1) | 88,557 | 8,727,292 |
| Telefonaktiebolaget LM Ericsson | 1,312,284 | 5,204,079 |
| | | \$ 101,466,470 |
| Computer Peripherals 5.3% | | |
| Apple, Inc. (1) | 410,532 | \$ 63,033,083 |
| Brocade Communications Systems, Inc. (1) | 76,415 | 654,112 |
| Dell, Inc. (1) | 321,830 | 8,882,508 |
| EMC Corp. (1) | 279,905 | 5,822,024 |
| Fujitsu, Ltd. | 203,121 | 1,427,280 |
| Hewlett-Packard Co. | 247,871 | 12,341,497 |
| International Business Machines Corp. | 81,602 | 9,612,716 |
| NEC Corp. | 50,000 | 241,363 |
| Palm, Inc. (1) | 69,717 | 1,134,296 |
| SanDisk Corp. (1) | 93,871 | 5,172,292 |
| Seagate Technology | 85,910 | 2,197,578 |
| Toshiba Corp. | 187,431 | 1,739,426 |
| | | \$ 112,258,175 |

| | | |
|--|---------|----------------------|
| Construction & Engineering 0.2% | | |
| Chiyoda Corp. | 67,000 | \$ 1,199,308 |
| JGC Corp. | 64,000 | 1,226,418 |
| Kajima Corp. | 151,000 | 516,312 |
| Nishimatsu Construction Co., Ltd. | 97,000 | 292,094 |
| Toda Corp. | 37,000 | 194,381 |
| | | \$ 3,428,513 |
| Construction Materials 0.1% | | |
| Sumitomo Osaka Cement Co., Ltd. | 330,591 | \$ 811,089 |
| Vulcan Materials Co. | 7,353 | 655,520 |
| | | \$ 1,466,609 |
| Consumer Finance 0.3% | | |
| Capital One Financial Corp. | 58,324 | \$ 3,874,463 |
| Credit Saison Co., Ltd. | 41,400 | 1,062,045 |
| Discover Financial Services (1) | 30,000 | 624,000 |
| Mitsubishi UFJ Nicos Co., Ltd. (1) | 92,000 | 180,865 |
| Orix Corp. | 1,460 | 330,445 |
| | | \$ 6,071,818 |
| Containers & Packaging 0.1% | | |
| Bemis Co., Inc. | 21,337 | \$ 621,120 |
| Temple-Inland, Inc. | 20,162 | 1,061,126 |
| Toyo Seikan Kaisha, Ltd. | 71,300 | 1,338,677 |
| | | \$ 3,020,923 |
| Distributors 0.0% | | |
| Genuine Parts Co. | 12,278 | \$ 613,900 |
| | | \$ 613,900 |
| Diversified Consumer Services 0.1% | | |
| H&R Block, Inc. | 78,280 | \$ 1,657,970 |
| | | \$ 1,657,970 |
| Diversified Financial Services 3.1% | | |
| Bank of America Corp. | 270,451 | \$ 13,595,572 |
| CITGroup, Inc. | 27,153 | 1,091,551 |
| Citigroup, Inc. | 379,082 | 17,691,757 |
| CME Group, Inc. | 6,433 | 3,778,423 |
| Fortis | 166,380 | 4,892,506 |
| ING Groep NV | 367,219 | 16,275,557 |
| JPMorgan Chase & Co. | 99,789 | 4,572,332 |
| Moody's Corp. | 59,015 | 2,974,356 |
| | | \$ 64,872,054 |
| Diversified Telecommunication Services 3.2% | | |
| AT&T Corp. | 179,440 | \$ 7,592,106 |
| Citizens Communications Co. | 462,437 | 6,622,098 |
| Deutsche Telekom AG | 241,922 | 4,737,607 |

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| Embarq Corp. | 13,779 | \$ 766,112 |
| France Telecom SA | 183,206 | 6,099,046 |
| Telecom Italia SpA | 2,099,510 | 5,048,296 |
| Telefonica SA | 923,151 | 25,722,481 |
| Verizon Communications Inc. | 246,478 | 10,914,046 |
| | | \$ 67,501,792 |
| Electric Utilities 1.6% | | |
| Duke Energy Corp. | 208,933 | \$ 3,904,958 |
| E. ON AG | 54,239 | 9,986,974 |
| Enel SPA | 1,205,625 | 13,568,629 |
| Fortum Oyj | 37,386 | 1,367,937 |
| Iberdrola SA | 20,867 | 1,220,266 |
| Kyushu Electric Power Co., Inc. | 13,400 | 353,518 |
| Scottish and Southern Energy PLC | 58,381 | 1,794,332 |
| Tokyo Electric Power Co., Inc. | 50,801 | 1,278,267 |
| Union Fenosa SA | 20,612 | 1,214,049 |
| | | \$ 34,688,930 |
| Electrical Equipment 1.1% | | |
| ABB Ltd. | 330,336 | \$ 8,636,274 |
| Cooper Industries, Ltd., Class A | 30,705 | 1,568,718 |
| Emerson Electric Co. | 193,032 | 10,273,163 |
| Fuji Electric Holdings Co., Ltd. | 217,000 | 962,223 |
| Fujikura, Ltd. | 105,000 | 661,305 |
| Hitachi Cable, Ltd. | 52,000 | 320,820 |
| Ushio, Inc. | 13,500 | 244,452 |
| | | \$ 22,666,955 |
| Electronic Equipment & Instruments 1.0% | | |
| Agilent Technologies, Inc. (1) | 73,937 | \$ 2,726,797 |
| Anritsu Corp. | 33,000 | 138,341 |
| Dainippon Screen Mfg. Co., Ltd. | 52,000 | 311,636 |
| Electrocomponents PLC | 332,501 | 1,710,098 |
| Hoya Corp. | 11,700 | 397,070 |
| Kyocera Corp. | 73,234 | 6,819,882 |
| Mabuchi Motor Co., Ltd. | 7,700 | 499,925 |
| Murata Manufacturing Co., Ltd. | 6,400 | 458,257 |
| Nippon Electric Glass Co., Ltd. | 12,000 | 191,824 |
| Omron Corp. | 11,800 | 310,469 |
| Taiyo Yuden Co., Ltd. | 61,000 | 1,200,446 |
| TDK Corp. | 66,700 | 5,840,155 |
| Tyco Electronics, Ltd. (1) | 37,526 | 1,329,546 |
| | | \$ 21,934,446 |
| Energy Equipment & Services 0.8% | | |
| Fugro NV | 16,395 | \$ 1,326,289 |
| Halliburton Co. | 169,798 | 6,520,243 |

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| | | |
|--|---------|----------------------|
| Schlumberger, Ltd. | 30,905 | \$ 3,245,025 |
| Transocean, Inc. (1) | 56,851 | 6,427,006 |
| | | \$ 17,518,563 |
| Food & Staples Retailing 1.6% | | |
| Circle K Sunkus Co., Ltd. | 16,500 | \$ 255,578 |
| CVS & Caremark Corp. | 273,973 | 10,857,550 |
| Familymart Co., Ltd. | 10,600 | 275,426 |
| Koninklijke Ahold NV (1) | 122,728 | 1,847,171 |
| Lawson, Inc. | 10,800 | 340,320 |
| Matsumotokiyoshi Co., Ltd. | 10,300 | 191,915 |
| Metro AG | 28,658 | 2,579,734 |
| Safeway, Inc. | 23,779 | 787,323 |
| Seven and I Holdings Co., Ltd. | 92,560 | 2,368,769 |
| SUPERVALU, Inc. | 17,345 | 676,628 |
| Sysco Corp. | 100,301 | 3,569,713 |
| UNY Co., Ltd. | 21,000 | 182,422 |
| Wal-Mart Stores, Inc. | 227,586 | 9,934,129 |
| | | \$ 33,866,678 |
| Food Products 2.3% | | |
| Campbell Soup Co. | 17,968 | \$ 664,816 |
| ConAgra Foods, Inc. | 77,043 | 2,013,134 |
| H.J. Heinz Co. | 14,987 | 692,399 |
| Hershey Co. | 15,075 | 699,631 |
| Kraft Foods, Inc., Class A | 88,500 | 3,054,135 |
| Meiji Seika Kaisha, Ltd. | 260,851 | 1,309,211 |
| Morinaga & Co., Ltd. | 483,079 | 1,060,141 |
| Nestle SA | 58,598 | 26,180,109 |
| Nissin Food Products Co., Ltd. | 11,700 | 416,126 |
| Sara Lee Corp. | 32,588 | 543,894 |
| Tate & Lyle PLC | 168,059 | 1,373,628 |
| Toyo Suisan Kaisha Ltd. | 15,000 | 281,530 |
| Unilever NV | 343,720 | 10,572,945 |
| | | \$ 48,861,699 |
| Gas Utilities 0.2% | | |
| Gas Natural SDG SA | 45,614 | \$ 2,565,188 |
| Snam Rete Gas SpA | 260,064 | 1,611,020 |
| | | \$ 4,176,208 |
| Health Care Equipment & Supplies 1.2% | | |
| Covidien, Ltd. (1) | 19,968 | \$ 828,672 |
| Gen-Probe, Inc. (1) | 23,579 | 1,569,890 |
| Hospira, Inc. (1) | 13,029 | 540,052 |
| Immucor, Inc. (1) | 58,135 | 2,078,326 |
| Intuitive Surgical, Inc. (1) | 34,868 | 8,019,640 |
| Medtronic, Inc. | 123,565 | 6,970,302 |

| | | |
|--|---------|----------------------|
| Olympus Corp. | 75,000 | \$ 3,065,174 |
| Terumo Corp. | 66,000 | 3,317,778 |
| | | \$ 26,389,834 |
| Health Care Providers & Services 0.7% | | |
| DaVita, Inc. (1) | 20,000 | \$ 1,263,600 |
| Humana, Inc. (1) | 35,364 | 2,471,236 |
| Manor Care, Inc. | 22,330 | 1,438,052 |
| McKesson Corp. | 119,157 | 7,005,240 |
| Omnicare, Inc. | 20,000 | 662,600 |
| UnitedHealth Group, Inc. | 42,000 | 2,034,060 |
| | | \$ 14,874,788 |
| Health Care Technology 0.0% | | |
| IMS Health, Inc. | 20,213 | \$ 619,326 |
| | | \$ 619,326 |
| Hotels, Restaurants & Leisure 1.5% | | |
| Accor SA | 26,214 | \$ 2,319,512 |
| Carnival Corp. | 126,018 | 6,103,052 |
| Harrah's Entertainment, Inc. | 90,131 | 7,835,088 |
| Starbucks Corp. (1) | 230,561 | 6,040,698 |
| Starwood Hotels & Resorts Worldwide, Inc. | 54,114 | 3,287,425 |
| Yum! Brands, Inc. | 157,714 | 5,335,465 |
| | | \$ 30,921,240 |
| Household Durables 0.7% | | |
| D.R. Horton, Inc. | 65,363 | \$ 837,300 |
| Daito Trust Construction Co., Ltd. | 9,200 | 442,154 |
| Fortune Brands, Inc. | 373 | 30,396 |
| Makita Corp. | 13,500 | 587,228 |
| Pioneer Corp. | 89,500 | 1,092,594 |
| Sekisui House, Ltd. | 159,639 | 2,002,940 |
| Sharp Corp. | 86,000 | 1,552,294 |
| Snap-On, Inc. | 15,120 | 749,045 |
| Sony Corp. | 72,700 | 3,490,168 |
| Stanley Works | 48,688 | 2,732,857 |
| Thomson | 74,363 | 1,131,176 |
| | | \$ 14,648,152 |
| Household Products 0.8% | | |
| Kao Corp. | 114,654 | \$ 3,413,081 |
| Procter & Gamble Co. | 196,035 | 13,789,102 |
| Uni-Charm Corp. | 8,500 | 519,722 |
| | | \$ 17,721,905 |
| Independent Power Producers & Energy Traders 0.4% | | |
| AES Corp. (1) | 37,791 | \$ 757,332 |
| TXU Corp. | 125,893 | 8,619,894 |
| | | \$ 9,377,226 |

| | | | |
|---|-------------|----|-------------------|
| Industrial Conglomerates | 2.7% | | |
| 3M Co. | 81,121 | \$ | 7,591,303 |
| General Electric Co. | 673,171 | | 27,869,279 |
| Hankyu Hanshin Holdings, Inc. | 71,000 | | 361,400 |
| Siemens AG | 155,733 | | 21,302,576 |
| | | \$ | 57,124,558 |
| Insurance | 4.4% | | |
| ACE, Ltd. | 78,172 | \$ | 4,734,878 |
| AFLAC, Inc. | 68,355 | | 3,898,969 |
| Alleanza Assicurazioni SpA | 121,297 | | 1,608,735 |
| Allianz AG | 16,500 | | 3,833,139 |
| Allstate Corp. | 87,349 | | 4,995,489 |
| American International Group, Inc. | 181,213 | | 12,259,059 |
| AON Corp. | 136,360 | | 6,110,292 |
| Assicurazioni Generali SpA | 25,617 | | 1,122,958 |
| AXA SA | 428,404 | | 19,134,680 |
| Cincinnati Financial Corp. | 20,643 | | 894,048 |
| CNP Assurances | 14,204 | | 1,808,581 |
| Corporacion Mapfre SA | 246,590 | | 1,114,617 |
| Fondiarria - SAI SpA | 22,751 | | 1,065,993 |
| Lincoln National Corp. | 3,641 | | 240,197 |
| Marsh & McLennan Cos., Inc. | 83,242 | | 2,122,671 |
| Muenchener Rueckversicherungs-Gesellschaft AG | 58,944 | | 11,284,782 |
| Prudential PLC | 525,459 | | 8,019,414 |
| Resolution PLC | 96,239 | | 1,334,519 |
| Sompo Japan Insurance, Inc. | 91,000 | | 1,039,432 |
| Storebrand ASA | 94,707 | | 1,462,456 |
| T & D Holdings, Inc. | 17,500 | | 1,070,448 |
| Trygvesta AS | 22,648 | | 1,816,719 |
| XL Capital, Ltd., Class A | 41,230 | | 3,265,416 |
| | | \$ | 94,237,492 |
| Internet & Catalog Retail | 0.4% | | |
| IAC/InterActiveCorp (1) | 273,397 | \$ | 8,111,689 |
| | | \$ | 8,111,689 |
| Internet Software & Services | 3.2% | | |
| Akamai Technologies, Inc. (1) | 90,904 | \$ | 2,611,672 |
| eAccess, Ltd. | 454 | | 251,035 |
| eBay, Inc. (1) | 417,326 | | 16,284,060 |
| Google Inc., Class A (1) | 60,763 | | 34,469,027 |
| VeriSign, Inc. (1) | 146,768 | | 4,951,952 |
| Yahoo!, Inc. (1) | 335,429 | | 9,002,914 |
| | | \$ | 67,570,660 |

| | | |
|--|---------|----------------------|
| IT Services 0.6% | | |
| CSK Holdings Corp. | 55,800 | \$ 2,172,837 |
| Electronic Data Systems Corp. | 26,776 | 584,788 |
| Infosys Technologies, Ltd. ADR | 12,000 | 580,680 |
| Itochu Techno-Science Corp. | 5,400 | 189,559 |
| Nomura Research Institute, Ltd. | 14,000 | 474,424 |
| NTT Data Corp. | 814 | 3,612,396 |
| Obic Co., Ltd. | 1,570 | 303,339 |
| Satyam Computer Services, Ltd. ADR | 171,090 | 4,429,520 |
| | | \$ 12,347,543 |
| Leisure Equipment & Products 0.4% | | |
| Eastman Kodak Co. | 20,370 | \$ 545,101 |
| Fuji Photo Film Co., Ltd. | 56,600 | 2,597,046 |
| Hasbro, Inc. | 26,234 | 731,404 |
| Mattel, Inc. | 31,709 | 743,893 |
| Namco Bandai Holdings, Inc. | 22,900 | 331,278 |
| Nikon Corp. | 97,000 | 3,310,735 |
| Sankyo Co., Ltd. | 5,600 | 225,892 |
| Sega Sammy Holdings, Inc. | 10,700 | 142,021 |
| | | \$ 8,627,370 |
| Life Sciences Tools & Services 0.1% | | |
| PerkinElmer, Inc. | 27,425 | \$ 801,084 |
| Thermo Fisher Scientific, Inc. (1) | 12,387 | 714,978 |
| | | \$ 1,516,062 |
| Machinery 2.0% | | |
| AGCO Corp. (1) | 44,000 | \$ 2,233,880 |
| Amada Co., Ltd. | 38,000 | 421,937 |
| Amano Corp. | 26,000 | 313,387 |
| Danaher Corp. | 1,373 | 113,561 |
| Deere & Co. | 62,864 | 9,330,275 |
| Dover Corp. | 13,219 | 673,508 |
| Eaton Corp. | 46,216 | 4,577,233 |
| Ebara Corp. | 330,410 | 1,517,322 |
| Fanuc, Ltd. | 70,627 | 7,160,602 |
| Illinois Tool Works, Inc. | 13,282 | 792,138 |
| Ishikawajima-Harima Heavy Industries Co., Ltd. | 196,000 | 611,957 |
| Japan Steel Works, Ltd. | 135,000 | 2,226,268 |
| Kawasaki Heavy Industries, Ltd. | 209,000 | 812,893 |
| Komatsu, Ltd. | 93,000 | 3,096,207 |
| Kurita Water Industries, Ltd. | 14,700 | 495,086 |
| Minebea Co., Ltd. | 221,227 | 1,506,016 |
| NSK, Ltd. | 151,000 | 1,317,939 |
| Oshkosh Truck Corp. | 21,000 | 1,301,370 |
| Pall Corp. | 19,443 | 756,333 |

| | | |
|-----------------------|-------|----------------------|
| Parker Hannifin Corp. | 8,874 | \$ 992,379 |
| Vallourec SA | 4,292 | 1,232,044 |
| | | \$ 41,482,335 |

Marine 0.1%

| | | |
|-----------------|---------|---------------------|
| Nippon Yusen KK | 175,000 | \$ 1,697,245 |
| | | \$ 1,697,245 |

Media 2.4%

| | | |
|--|---------|----------------------|
| CBS Corp., Class B | 46,764 | \$ 1,473,066 |
| Comcast Corp., Class A (1) | 624,426 | 15,098,621 |
| Dow Jones & Co., Inc. | 55,771 | 3,329,529 |
| Fuji Television Network, Inc. | 216 | 432,976 |
| Idearc, Inc. | 12,323 | 387,805 |
| M6-Metropole Television | 39,623 | 1,144,576 |
| McGraw-Hill Cos., Inc. | 67,277 | 3,425,072 |
| Meredith Corp. | 10,553 | 604,687 |
| Omnicom Group, Inc. | 82,642 | 3,974,254 |
| PagesJaunes Groupe SA | 90,227 | 1,848,856 |
| TiVo, Inc. (1) | 242,835 | 1,542,002 |
| Tokyo Broadcasting System, Inc. | 9,200 | 256,611 |
| Tribune Co. | 26,219 | 716,303 |
| Viacom, Inc., Class B (1) | 74,912 | 2,919,321 |
| Virgin Media, Inc. | 135,057 | 3,277,833 |
| Walt Disney Co. | 214,837 | 7,388,244 |
| Wolters Kluwer NV | 48,339 | 1,428,037 |
| XM Satellite Radio Holdings, Inc., Class A (1) | 163,559 | 2,317,631 |
| | | \$ 51,565,424 |

Metals & Mining 2.4%

| | | |
|------------------------------------|---------|----------------------|
| Alcoa, Inc. | 49,548 | \$ 1,938,318 |
| Anglo American PLC | 165,185 | 11,018,690 |
| ArcelorMittal | 154,075 | 12,113,236 |
| Boliden AB | 82,163 | 1,746,244 |
| Dowa Mining Co., Ltd. | 143,791 | 1,807,876 |
| Mitsui Mining & Smelting Co., Ltd. | 55,000 | 235,426 |
| Newmont Mining Corp. | 35,000 | 1,565,550 |
| Nippon Steel Corp. | 83,000 | 594,189 |
| Rio Tinto PLC | 172,642 | 14,795,946 |
| Sumitomo Metal Industries, Ltd. | 296,613 | 1,717,263 |
| Sumitomo Metal Mining Co., Ltd. | 98,000 | 2,359,256 |
| Sumitomo Titanium Corp. | 2,900 | 250,743 |
| Toho Titanium | 7,200 | 262,859 |
| Toho Zinc Co., Ltd. | 44,000 | 402,940 |
| | | \$ 50,808,536 |

| | | |
|---|-----------|-----------------------|
| Multiline Retail 0.9% | | |
| Arcandor AG (1) | 39,659 | \$ 1,323,383 |
| Hankyu Department Stores | 42,000 | 345,495 |
| J Front Retailing Co., Ltd. (1) | 28,000 | 275,095 |
| Macy's, Inc. | 106,813 | 3,452,196 |
| Marks & Spencer Group PLC | 115,676 | 1,448,688 |
| Nordstrom, Inc. | 42,995 | 2,016,036 |
| PPR SA | 12,595 | 2,362,862 |
| Ryohin Keikaku Co., Ltd. | 4,500 | 258,266 |
| Sears Holdings Corp. (1) | 59,333 | 7,547,158 |
| | | \$ 19,029,179 |
| Multi-Utilities 1.3% | | |
| Ameren Corp. | 72,149 | \$ 3,787,822 |
| Centrica PLC | 307,754 | 2,381,589 |
| Kelda Group PLC | 93,661 | 1,643,014 |
| NiSource, Inc. | 161,910 | 3,098,957 |
| PG&E Corp. | 9,132 | 436,510 |
| Public Service Enterprise Group, Inc. | 56,822 | 4,999,768 |
| Suez SA | 38,398 | 2,254,822 |
| TECO Energy, Inc. | 30,971 | 508,854 |
| United Utilities PLC | 429,187 | 6,110,180 |
| Veolia Environnement | 31,200 | 2,675,516 |
| | | \$ 27,897,032 |
| Office Electronics 0.3% | | |
| Canon, Inc. | 107,300 | \$ 5,815,083 |
| Xerox Corp. (1) | 38,686 | 670,815 |
| | | \$ 6,485,898 |
| Oil, Gas & Consumable Fuels 7.6% | | |
| BP PLC | 1,609,075 | \$ 18,534,062 |
| Chevron Corp. | 86,537 | 8,098,132 |
| ConocoPhillips | 144,488 | 12,681,712 |
| El Paso Corp. | 56,715 | 962,454 |
| ENI SpA | 407,272 | 14,999,570 |
| Exxon Mobil Corp. | 345,765 | 32,004,008 |
| Frontline, Ltd. | 36,275 | 1,764,715 |
| Marathon Oil Corp. | 12,000 | 684,240 |
| Nippon Mining Holdings, Inc. | 33,000 | 328,599 |
| Parallel Petroleum Corp. (1) | 128,392 | 2,181,380 |
| Royal Dutch Shell PLC, Class A | 353,562 | 14,475,068 |
| Royal Dutch Shell PLC, Class B | 383,980 | 15,688,720 |
| Showa Shell Sekiyu KK | 119,900 | 1,534,437 |
| TonenGeneral Sekiyu KK | 42,000 | 420,906 |
| Total SA | 342,852 | 27,708,393 |
| Williams Cos., Inc. | 260,246 | 8,863,979 |
| | | \$ 160,930,375 |

| | | |
|---|---------|-----------------------|
| Paper and Forest Products 0.2% | | |
| International Paper Co. | 50,046 | \$ 1,795,150 |
| Mondi PLC | 118,415 | 1,121,826 |
| Nippon Paper Group, Inc. | 190 | 585,893 |
| OJI Paper Co., Ltd. | 164,000 | 792,012 |
| | | \$ 4,294,881 |
| Personal Products 0.3% | | |
| Alberto-Culver Co. | 11,849 | \$ 293,737 |
| Beiersdorf AG | 28,716 | 2,143,045 |
| Herbalife, Ltd. | 21,454 | 975,299 |
| L Oreal SA | 9,729 | 1,270,416 |
| Oriflame Cosmetics SA | 32,734 | 1,978,306 |
| | | \$ 6,660,803 |
| Pharmaceuticals 5.8% | | |
| Abbott Laboratories | 155,754 | \$ 8,351,529 |
| Allergan, Inc. | 41,914 | 2,702,196 |
| Astellas Pharma, Inc. | 67,800 | 3,235,891 |
| AstraZeneca PLC | 200,545 | 9,995,063 |
| Bristol-Myers Squibb Co. | 330,336 | 9,520,283 |
| Cardiome Pharma Corp. (1) | 60,000 | 566,400 |
| Chugai Pharmaceuticals Co., Ltd. | 70,000 | 1,151,597 |
| Daiichi Sankyo Co., Ltd. | 66,600 | 1,994,036 |
| Eisai Co., Ltd. | 84,346 | 3,976,355 |
| Eli Lilly & Co. | 28,000 | 1,594,040 |
| GlaxoSmithKline PLC | 768,127 | 20,286,994 |
| Johnson & Johnson Co. | 55,785 | 3,665,074 |
| Novartis AG | 161,420 | 8,850,223 |
| Pfizer, Inc. | 513,822 | 12,552,671 |
| Roche Holding AG | 91,418 | 16,497,277 |
| Sanofi-Synthelabo SA | 126,955 | 10,730,527 |
| Santen Pharmaceutical Co., Ltd. | 18,900 | 471,884 |
| Takeda Pharmaceutical Co., Ltd. | 80,331 | 5,626,341 |
| Tanabe Seiyaku Co., Ltd. | 28,000 | 352,032 |
| Valeant Pharmaceuticals International (1) | 50,787 | 786,183 |
| | | \$ 122,906,596 |
| Real Estate Investment Trusts (REITs) 0.3% | | |
| Host Hotels & Resorts, Inc. | 33,128 | \$ 743,392 |
| Japan Real Estate Investment Corp. | 50 | 596,808 |
| Japan Retail Fund Investment Corp. | 50 | 432,534 |
| Nippon Building Fund, Inc. | 78 | 1,127,741 |
| Simon Property Group, Inc. | 35,779 | 3,577,900 |
| | | \$ 6,478,375 |

| | | |
|--|-----------|----------------------|
| Real Estate Management & Development 0.3% | | |
| Heiwa Real Estate Co., Ltd. | 104,000 | \$ 715,566 |
| Kungsleden AB | 90,902 | 1,160,877 |
| LEOPALACE21 Corp. | 8,200 | 267,801 |
| Mitsubishi Estate Co., Ltd. | 104,000 | 2,960,343 |
| NTT Urban Development Corp. | 170 | 349,767 |
| Tokyo Tatemono Co., Ltd. | 19,000 | 240,501 |
| Tokyu Land Corp. | 93,000 | 927,137 |
| | | \$ 6,621,992 |
| Road & Rail 0.3% | | |
| Avis Budget Group, Inc. (1) | 2,043 | \$ 46,764 |
| CSX Corp. | 48,354 | 2,066,166 |
| East Japan Railway Co. | 50 | 393,671 |
| Kinetsu Corp. | 91,000 | 281,930 |
| Norfolk Southern Corp. | 41,055 | 2,131,165 |
| Tobu Railway Co., Ltd. | 154,000 | 721,126 |
| | | \$ 5,640,822 |
| Semiconductors & Semiconductor Equipment 3.8% | | |
| Advantest Corp. | 128,800 | \$ 4,009,077 |
| Applied Materials, Inc. | 498,564 | 10,320,275 |
| Atheros Communications, Inc. (1) | 66,024 | 1,978,739 |
| Elpida Memory, Inc. (1) | 9,200 | 335,261 |
| Intel Corp. | 991,292 | 25,634,811 |
| Intersil Corp., Class A | 40,863 | 1,366,050 |
| KLA-Tencor Corp. | 154,838 | 8,636,864 |
| Marvell Technology Group, Ltd. (1) | 247,820 | 4,056,813 |
| Maxim Integrated Products, Inc. | 301,951 | 8,862,262 |
| MEMC Electronic Materials, Inc. (1) | 74,411 | 4,379,831 |
| Microchip Technology, Inc. | 56,000 | 2,033,920 |
| Micron Technology, Inc. (1) | 80,894 | 897,923 |
| ROHM Co., Ltd. | 2,900 | 255,337 |
| Silicon Image, Inc. (1) | 108,396 | 558,239 |
| Teradyne, Inc. (1) | 63,431 | 875,348 |
| Tessera Technologies, Inc. (1) | 26,615 | 998,062 |
| Tokyo Electron, Ltd. | 67,300 | 4,239,407 |
| Veeco Instruments, Inc. (1) | 23,763 | 460,527 |
| | | \$ 79,898,746 |
| Software 4.4% | | |
| Autodesk, Inc. (1) | 101,343 | \$ 5,064,110 |
| CA, Inc. | 43,249 | 1,112,364 |
| Compuware Corp. (1) | 58,560 | 469,651 |
| Electronic Arts, Inc. (1) | 118,496 | 6,634,591 |
| i2 Technologies, Inc. (1) | 22,143 | 337,681 |
| Konami Corp. | 85,700 | 2,330,657 |
| Microsoft Corp. | 1,383,680 | 40,763,213 |

| | | |
|--|---------|----------------------|
| NAVTEQ (1) | 64,478 | \$ 5,027,350 |
| Nintendo Co., Ltd. | 1,600 | 825,009 |
| Oracle Corp. (1) | 845,520 | 18,305,508 |
| Oracle Corp. Japan | 10,800 | 491,998 |
| Symantec Corp. (1) | 494,723 | 9,587,732 |
| Trend Micro, Inc. | 62,897 | 2,712,477 |
| | | \$ 93,662,341 |
| Specialty Retail 1.4% | | |
| Abercrombie & Fitch Co., Class A | 30,198 | \$ 2,436,979 |
| Aoyama Trading Co., Ltd. | 9,600 | 243,105 |
| Bed Bath & Beyond, Inc. (1) | 167,745 | 5,723,459 |
| Best Buy Co., Inc. | 74,789 | 3,441,790 |
| Big 5 Sporting Goods Corp. | 19,174 | 358,554 |
| DSG International PLC | 469,582 | 1,286,754 |
| Fast Retailing Co., Ltd. | 65,600 | 3,771,600 |
| Inditex SA | 39,946 | 2,692,941 |
| Lowe's Companies, Inc. | 82,380 | 2,308,288 |
| Office Depot, Inc. (1) | 17,560 | 362,087 |
| Shimamura Co., Ltd. | 2,400 | 223,604 |
| Staples, Inc. | 191,436 | 4,113,960 |
| Tiffany & Co. | 13,839 | 724,472 |
| TJX Companies, Inc. | 25,596 | 744,076 |
| Yamada Denki Co., Ltd. | 4,300 | 422,928 |
| | | \$ 28,854,597 |
| Textiles, Apparel & Luxury Goods 0.5% | | |
| Asics Corp. | 22,000 | \$ 338,111 |
| Coach, Inc. (1) | 2,923 | 138,170 |
| Compagnie Financiere Richemont AG, Class A | 33,833 | 2,230,069 |
| Hanesbrands, Inc. (1) | 4,073 | 114,288 |
| Nike, Inc., Class B | 66,150 | 3,880,359 |
| Onward Kashiyama Co., Ltd. | 24,000 | 241,855 |
| Swatch Group AG, Class B | 6,168 | 2,013,355 |
| Toyobo Co., Ltd. | 298,000 | 694,270 |
| Unitika, Ltd. | 198,000 | 234,813 |
| | | \$ 9,885,290 |
| Thrifts & Mortgage Finance 0.2% | | |
| Fannie Mae | 56,108 | \$ 3,411,927 |
| PFF Bancorp, Inc. | 52,597 | 806,838 |
| Washington Mutual, Inc. | 21,787 | 769,299 |
| | | \$ 4,988,064 |
| Tobacco 0.9% | | |
| Altadis SA | 27,097 | \$ 1,886,474 |
| Altria Group, Inc. | 127,887 | 8,891,983 |
| Imperial Tobacco Group PLC | 46,553 | 2,119,517 |

| | | | |
|---|---------------|----|----------------------|
| Reynolds American, Inc. | 73,886 | \$ | 4,698,411 |
| Swedish Match AB | 64,387 | | 1,330,123 |
| UST, Inc. | 21,669 | | 1,074,782 |
| | | \$ | 20,001,290 |
| Trading Companies & Distributors | 0.3% | | |
| ITOCHU Corp. | 116,000 | \$ | 1,398,570 |
| Marubeni Corp. | 49,000 | | 446,576 |
| Mitsui and Co., Ltd. | 163,962 | | 3,960,067 |
| Toyota Tsusho Corp. | 59,791 | | 1,580,451 |
| | | \$ | 7,385,664 |
| Transportation Infrastructure | 0.1% | | |
| Societe des Autoroutes Paris-Rhin-Rhone | 18,585 | \$ | 1,945,236 |
| | | \$ | 1,945,236 |
| Water Utilities | 0.1% | | |
| Severn Trent PLC | 52,773 | \$ | 1,508,812 |
| | | \$ | 1,508,812 |
| Wireless Telecommunication Services | 2.3% | | |
| Alltel Corp. | 60,614 | \$ | 4,223,583 |
| Bouygues SA | 23,071 | | 1,985,448 |
| KDDI Corp. | 630 | | 4,662,170 |
| NII Holdings, Inc., Class B (1) | 100,807 | | 8,281,295 |
| NTT DoCoMo, Inc. | 148 | | 210,099 |
| Softbank Corp. | 195,098 | | 3,577,668 |
| Vodafone Group PLC | 7,254,451 | | 26,038,041 |
| | | \$ | 48,978,304 |
| Total Common Stocks | | | |
| (identified cost \$1,717,219,513) | | \$ | 2,148,521,882 |
| Rights | 0.1% | | |
| Security | Shares | | Value |
| Diversified Financial Services | 0.1% | | |
| Fortis Rights, Expires 10/9/07 | 166,380 | \$ | 880,216 |
| | | \$ | 880,216 |
| Total Rights | | | |
| (identified cost \$718,287) | | \$ | 880,216 |
| Total Investments | 101.4% | | |
| (identified cost \$1,717,937,800) | | \$ | 2,149,402,098 |

Covered Call Options Written (1.7%)

| Type of Contract | Number of Contracts | Premium Received | Value |
|--|---------------------|------------------|-------------------------|
| Euro Stoxx 50 Index Expires 10/19/07, Strike 4,400 | 3379 | \$ 2,782,822 | \$ (3,047,103) |
| Eurtop 100 Index, Expires 10/16/07, Strike 330 | 10,627 | 5,027,634 | (3,692,670) |
| FTSE 100 Index, Expires 10/19/07, Strike 6,575 | 868 | 1,743,971 | (1,122,946) |
| Nasdaq 100 Index, Expires 10/20/07, Strike 2,050 | 997 | 4,317,625 | (6,370,830) |
| Nasdaq 100 Index, Expires 10/20/07, Strike 2,075 | 542 | 1,625,241 | (2,742,520) |
| Nasdaq 100 Index, Expires 10/20/07, Strike 2,085 | 676 | 2,094,654 | (2,737,800) |
| Nikkei Index, Expires 10/12/07, Strike 16,400 | 1,532,872 | 2,757,962 | (6,287,381) |
| S&P 500 Index, Expires 10/20/07, Strike 1,510 | 576 | 1,605,658 | (2,082,240) |
| S&P 500 Index, Expires 10/20/07, Strike 1,525 | 629 | 2,137,090 | (1,629,110) |
| S&P 500 Index, Expires 10/20/07, Strike 1,535 | 2,648 | 7,649,539 | (5,296,000) |
| S&P 500 Index, Expires 10/20/07, Strike 1,550 | 608 | 1,518,541 | (790,400) |
| SMI, Expires 10/19/07, Strike 9,100 | 506 | 616,009 | (249,826) |
| Total Covered Call Options Written (premiums received \$33,876,745) | | | \$ (36,048,826) |
| Other Assets, Less Liabilities 0.3% | | | \$ 7,185,093 |
| Net Assets 100.0% | | | \$ 2,120,538,365 |

ADR American Depository Receipt
 SMI Swiss Market Index
 (1) Non-income producing security.

Country Concentration of Portfolio

| Country | Percentage of Total Investments | Value |
|--------------------------------------|---------------------------------|---------------------------|
| United States | 52.3 | % \$ 1,124,738,478 |
| Japan | 10.4 | 222,384,022 |
| United Kingdom | 10.2 | 219,009,611 |
| France | 5.6 | 120,618,834 |
| Germany | 5.1 | 109,713,419 |
| Switzerland | 4.0 | 84,987,191 |
| Netherlands | 3.0 | 63,557,604 |
| Spain | 2.6 | 56,461,455 |
| Italy | 2.3 | 49,376,346 |
| Cayman Islands | 0.8 | 16,624,877 |
| Finland | 0.8 | 17,824,300 |
| Luxembourg | 0.7 | 14,091,542 |
| Bermuda | 0.4 | 9,548,465 |
| Canada | 0.4 | 9,293,692 |
| Sweden | 0.4 | 9,441,324 |
| Other Countries, less than 0.3% each | 1.0 | 21,730,938 |
| | 100 | % \$ 2,149,402,098 |

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The cost and unrealized appreciation (depreciation) in value of the investments owned at September 30, 2007, as computed on a federal income tax basis, were as follows:

| | | |
|------------------------------------|-------------|----------------------|
| Aggregate cost | \$ | 1,718,485,322 |
| Gross unrealized appreciation | \$ | 478,797,111 |
| Gross unrealized depreciation | (47,880,335 |) |
| Net unrealized appreciation | \$ | 430,916,776 |

The net unrealized appreciation on foreign currency and foreign currency transactions at September 30, 2007 on a federal income tax basis was \$67,025.

Written call option activity for the fiscal year to date ended September 30, 2007 was as follows:

| | Number of Contracts | Premiums Received |
|----------------------------------|--------------------------------|------------------------------|
| Outstanding, beginning of period | 1,542,382 | \$ 25,179,302 |
| Options written | 13,825,993 | 246,737,554 |
| Options closed | (13,756,195) | (218,406,291) |
| Options expired | (57,252) | (19,633,820) |
| Outstanding, end of period | 1,554,928 | \$ 33,876,745 |

All of the assets of the Fund are subject to segregation to satisfy the requirements of the escrow agent.

At September 30, 2007, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

Item 2. Controls and Procedures

(a) It is the conclusion of the registrant's principal executive officer and principal financial officer that the effectiveness of the registrant's current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission's rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant's principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant's internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant's internal control over financial reporting.

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Signatures

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Eaton Vance Tax Managed Global Buy-Write Opportunities Fund

By: /s/ Duncan W. Richardson
Duncan W. Richardson
President and Principal Executive Officer
Date: November 20, 2007

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Duncan W. Richardson
Duncan W. Richardson
President and Principal Executive Officer
Date: November 20, 2007
By: /s/ Barbara E. Campbell
Barbara E. Campbell
Treasurer and Principal Financial Officer
Date: November 20, 2007
