Western Asset High Yield Defined Opportunity Fund Inc. Form N-Q July 26, 2013

# UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

## **FORM N-Q**

# QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-22444

Western Asset High Yield Defined Opportunity Fund Inc. (Exact name of registrant as specified in charter)

620 Eighth Avenue, 49th Floor, New York, NY (Address of principal executive offices)

10018

(Zip code)

Robert I. Frenkel, Esq.

Legg Mason & Co., LLC

100 First Stamford Place

Stamford, CT 06902 (Name and address of agent for service)

Registrant s telephone number, including area code: (888)777-0102

Date of fiscal year August 31

end:

Date of reporting period: May 31, 2013

ITEM 1. SCHEDULE OF INVESTMENTS.

#### WESTERN ASSET HIGH YIELD DEFINED

#### OPPORTUNITY FUND INC.

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#### WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited)

May 31, 2013

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
CORPORATE BONDS & NOTES 88.6%				
CONSUMER DISCRETIONARY 19.7%				
Auto Components 0.5%				
Europear Groupe SA, Senior Notes	11.500%	5/15/17	350,000EUR\$	507,227(a)
Europear Groupe SA, Senior Notes	9.375%	4/15/18	1,540,000EUR	1,891,526(a)
Total Auto Components				2,398,753
Automobiles 0.4%				
Chrysler Group LLC/CG CoIssuer Inc., Secured	0.000	< 11 <b>5 10 1</b>	4 000 000	4.460.070
Notes	8.250%	6/15/21	1,030,000	1,169,050
Jaguar Holding Co. II/Jaguar Merger Sub Inc., Senior	0.5000	12/1/10	420,000	402.000
Notes	9.500%	12/1/19	430,000	492,888(a)
Total Automobiles				1,661,938
Diversified Consumer Services 1.4%	0.2500	0/1/10	000 000	000 000( )
Laureate Education Inc., Senior Notes	9.250%	9/1/19	800,000	900,000(a)
McGraw-Hill Global Education Holdings				
LLC/McGraw-Hill Global Education Finance, Senior	0.7500/	4/1/01	500,000	(05.275())
Secured Notes	9.750%	4/1/21 8/1/18	580,000	605,375(a)
Odeon & UCI Finco PLC, Senior Secured Notes	9.000%	8/1/18 4/1/27	1,079,000GBP	1,776,734(a)
Service Corp. International, Senior Notes ServiceMaster Co., Senior Notes	7.500% 8.000%	2/15/20	1,030,000	1,163,900
ServiceMaster Co., Senior Notes ServiceMaster Co., Senior Notes	8.000% 7.000%	8/15/20	280,000 980,000	289,450 976,325
	7.000%	0/13/20	900,000	970,323
StoneMor Partners LP/Cornerstone Family Services of WV, Senior Notes	7.875%	6/1/21	760,000	756,200(a)
Total Diversified Consumer Services	1.67370	0/1/21	700,000	6,467,984
Hotels, Restaurants & Leisure 7.6%				0,407,904
Bossier Casino Venture Holdco Inc., Senior Secured				
Bonds	14.000%	2/9/18	1,078,755	1,053,870(a)(b)(c)(d)
Boyd Gaming Corp., Senior Notes	9.125%	12/1/18	740,000	806,600
Boyd Gaming Corp., Senior Notes	9.000%	7/1/20	860,000	933,100
Caesars Entertainment Operating Co. Inc., Senior	<i>y</i>	,,,,,,	000,000	<i>322</i> ,100
Secured Notes	11.250%	6/1/17	3,000,000	3,142,500
Caesars Operating Escrow LLC/Caesars Escrow Corp.,			-,,	-, ,
Senior Secured Notes	9.000%	2/15/20	130,000	125,775(a)
Caesars Operating Escrow LLC/Caesars Escrow Corp.,			,	, ()
Senior Secured Notes	9.000%	2/15/20	80,000	77,400(a)
Carrols Restaurant Group Inc., Senior Secured Notes	11.250%	5/15/18	1,130,000	1,281,138
CCM Merger Inc., Senior Notes	9.125%	5/1/19	1,400,000	1,540,000(a)
CKE Restaurants Inc., Senior Secured Notes	11.375%	7/15/18	278,000	290,860
Downstream Development Quapaw, Senior Secured				
Notes	10.500%	7/1/19	1,090,000	1,215,350(a)
El Pollo Loco Inc., Secured Notes	17.000%	1/1/18	2,000,000	2,142,520(a)(b)
Gala Group Finance PLC, Senior Secured Notes	8.875%	9/1/18	1,410,000GBP	2,313,741(a)
Hoa Restaurant Group LLC/Hoa Finance Corp., Senior				
Secured Notes	11.250%	4/1/17	3,000,000	2,940,000(a)
Landry s Holdings II Inc., Senior Notes	10.250%	1/1/18	650,000	692,250(a)

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Landry s Inc., Senior Notes	9.375%	5/1/20	2,890,000	3,157,325(a)
MGM Resorts International, Senior Notes	5.875%	2/27/14	1,250,000	1,293,750
Mohegan Tribal Gaming Authority, Senior Secured				
Notes	10.500%	12/15/16	2,700,000	2,693,250(a)
NCL Corp. Ltd., Senior Notes	9.500%	11/15/18	4,075,000	4,614,937
Rivers Pittsburgh Borrower LP/Rivers Pittsburgh				
Finance Corp., Senior Secured Notes	9.500%	6/15/19	272,000	300,560(a)
Seneca Gaming Corp., Senior Notes	8.250%	12/1/18	1,410,000	1,526,325(a)
Seven Seas Cruises S de RL LLC, Senior Secured				
Notes	9.125%	5/15/19	1,570,000	1,723,075
Total Hotels, Restaurants & Leisure				33,864,326

See Notes to Schedule of Investments.

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#### WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

May 31, 2013

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Household Durables 1.3%				
Norcraft Cos. LP/Norcraft Finance Corp., Senior Secured				
Notes	10.500%	12/15/15	4,500,000	\$ 4,708,125
William Lyon Homes Inc., Senior Notes	8.500%	11/15/20	950,000	1,062,812(a)
Total Household Durables				