

Western Asset High Yield Defined Opportunity Fund Inc.
Form N-Q
April 24, 2018

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 10018

(Address of principal executive offices) (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 end: **May 31**

Date of reporting period: **February 28, 2018**

ITEM 1. SCHEDULE OF INVESTMENTS.

WESTERN ASSET HIGH YIELD DEFINED

OPPORTUNITY FUND INC.

FORM N-Q

FEBRUARY 28, 2018

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.**Schedule of investments (unaudited)****February 28, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
CORPORATE BONDS & NOTES - 81.0%				
CONSUMER DISCRETIONARY - 13.9%				
Auto Components - 1.1%				
Adient Global Holdings Ltd., Senior Notes	4.875%	8/15/26	2,470,000	\$ 2,420,600 ^(a)
ZF North America Capital Inc., Senior Notes	4.750%	4/29/25	1,500,000	1,548,750 ^(a)
<i>Total Auto Components</i>				<i>3,969,350</i>
Diversified Consumer Services - 1.5%				
Prime Security Services Borrower LLC/Prime Finance Inc., Secured Notes	9.250%	5/15/23	1,127,000	1,229,839 ^(a)
Service Corp. International, Senior Notes	7.500%	4/1/27	1,030,000	1,203,812
VOC Escrow Ltd., Senior Secured Notes	5.000%	2/15/28	2,060,000	2,013,650 ^(a)
Weight Watchers International Inc., Senior Notes	8.625%	12/1/25	970,000	1,053,663 ^(a)
<i>Total Diversified Consumer Services</i>				<i>5,500,964</i>
Hotels, Restaurants & Leisure - 2.7%				
Bossier Casino Venture Holdco Inc., Senior Secured Bonds (14.000% PIK)	14.000%	2/9/23	1,060,385	1,060,385 ^{(a)(b)(c)(d)}
Carrols Restaurant Group Inc., Secured Notes	8.000%	5/1/22	1,490,000	1,564,500
Downstream Development Authority of the Quapaw Tribe of Oklahoma, Senior Secured Notes	10.500%	2/15/23	1,870,000	1,927,970 ^(a)
Golden Nugget Inc., Senior Notes	8.750%	10/1/25	500,000	527,500 ^(a)
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., Senior Notes	4.625%	4/1/25	1,000,000	1,006,250
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., Senior Notes	4.875%	4/1/27	1,310,000	1,313,275
Scientific Games International Inc., Senior Notes	10.000%	12/1/22	880,000	958,100
Scientific Games International Inc., Senior Secured Notes	7.000%	1/1/22	273,000	287,332 ^(a)
Silversea Cruise Finance Ltd., Senior Secured Notes	7.250%	2/1/25	812,000	870,870 ^(a)
Sugarhouse HSP Gaming Prop Mezz LP/Sugarhouse HSP Gaming Finance Corp., Senior Secured Notes	5.875%	5/15/25	800,000	754,000 ^(a)
<i>Total Hotels, Restaurants & Leisure</i>				<i>10,270,182</i>
Media - 7.0%				
Altice Luxembourg SA, Senior Secured Notes	7.750%	5/15/22	3,830,000	3,585,837 ^(a)
AMC Entertainment Holdings Inc., Senior Subordinated Notes	6.125%	5/15/27	640,000	625,600
Charter Communications Operating LLC/Charter Communications Operating Capital Corp., Senior Secured Notes	4.908%	7/23/25	1,010,000	1,039,838
Charter Communications Operating LLC/Charter Communications Operating Capital Corp., Senior Secured Notes	6.484%	10/23/45	640,000	723,406
DISH DBS Corp., Senior Notes	7.875%	9/1/19	200,000	211,500
DISH DBS Corp., Senior Notes	5.875%	7/15/22	480,000	469,800
DISH DBS Corp., Senior Notes	5.000%	3/15/23	375,000	345,938
DISH DBS Corp., Senior Notes	5.875%	11/15/24	590,000	555,338
DISH DBS Corp., Senior Notes	7.750%	7/1/26	1,950,000	1,928,062
Meredith Corp., Senior Notes	6.875%	2/1/26	790,000	816,662 ^(a)
SFR Group SA, Senior Secured Bonds	6.000%	5/15/22	750,000	729,375 ^(a)

Edgar Filing: Western Asset High Yield Defined Opportunity Fund Inc. - Form N-Q

SFR Group SA, Senior Secured Bonds	6.250%	5/15/24	560,000	523,600 ^(a)
SFR Group SA, Senior Secured Notes	7.375%	5/1/26	9,300,000	9,012,165 ^(a)
Time Warner Cable LLC, Senior Notes	8.250%	4/1/19	550,000	580,726
Univision Communications Inc., Senior Secured Notes	6.750%	9/15/22	554,000	574,083 ^(a)
UPC Holding BV, Senior Secured Notes	5.500%	1/15/28	2,080,000	1,960,400 ^(a)
Virgin Media Finance PLC, Senior Notes	6.375%	4/15/23	1,260,000	1,297,800 ^(a)
Virgin Media Finance PLC, Senior Notes	6.000%	10/15/24	1,500,000	1,520,625 ^(a)

Total Media 26,500,755

Specialty Retail - 1.4%

American Greetings Corp., Senior Notes	7.875%	2/15/25	1,230,000	1,263,825 ^(a)
Hertz Corp., Senior Notes	5.875%	10/15/20	1,580,000	1,581,975
PetSmart Inc., Senior Notes	8.875%	6/1/25	1,180,000	758,150 ^(a)
PetSmart Inc., Senior Secured Notes	5.875%	6/1/25	2,000,000	1,570,000 ^(a)

Total Specialty Retail 5,173,950

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.**Schedule of investments (unaudited) (cont d)****February 28, 2018**

	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Textiles, Apparel & Luxury Goods - 0.2%				
Hanesbrands Inc., Senior Notes	4.875%	5/15/26	900,000	\$ 888,750 ^(a)
TOTAL CONSUMER DISCRETIONARY				52,303,951
CONSUMER STAPLES - 1.8%				
Beverages - 0.4%				
Carolina Beverage Group LLC/Carolina Beverage Group Finance Inc., Secured Notes	10.625%	8/1/18	900,000	904,500 ^(a)
Cott Holdings Inc., Senior Notes	5.500%	4/1/25	420,000	419,412 ^(a)
<i>Total Beverages</i>				1,323,912
Food & Staples Retailing - 0.1%				
Beverages & More Inc., Senior Secured Notes	11.500%	6/15/22	470,000	439,450 ^(a)
Food Products - 0.7%				
Marfrig Holding Europe BV, Senior Notes	8.000%	6/8/23	2,000,000	2,071,500 ^(a)
Pilgrim's Pride Corp., Senior Notes	5.875%	9/30/27	500,000	487,400 ^(a)
<i>Total Food Products</i>				2,558,900
Household Products - 0.4%				
Central Garden & Pet Co., Senior Notes	6.125%	11/15/23	570,000	598,500
Central Garden & Pet Co., Senior Notes	5.125%	2/1/28	590,000	575,250
Spectrum Brands Inc., Senior Notes	6.625%	11/15/22	460,000	476,675
<i>Total Household Products</i>				1,650,425
Tobacco - 0.2%				
Alliance One International Inc., Secured Notes	9.875%	7/15/21	820,000	794,375
TOTAL CONSUMER STAPLES				6,767,062
ENERGY - 15.5%				
Energy Equipment & Services - 1.2%				
Ensco PLC, Senior Notes	7.750%	2/1/26	350,000	331,625
KCA Deutag UK Finance PLC, Senior Secured Notes	7.250%	5/15/21	440,000	431,200 ^(a)
KCA Deutag UK Finance PLC, Senior Secured Notes	9.875%	4/1/22	1,480,000	1,565,100 ^(a)
Precision Drilling Corp., Senior Notes	7.125%	1/15/26	1,010,000	1,021,363 ^(a)
Transocean Inc., Senior Notes	9.000%	7/15/23	440,000	476,850 ^(a)
Transocean Inc., Senior Notes	6.800%	3/15/38	920,000	745,200
<i>Total Energy Equipment & Services</i>				4,571,338
Oil, Gas & Consumable Fuels - 14.3%				
Andeavor Logistics LP/Tesoro Logistics Finance Corp., Senior Notes	6.375%	5/1/24	340,000	365,925
Berry Petroleum Co., Senior Notes	7.000%	2/15/26	440,000	448,800 ^(a)

Edgar Filing: Western Asset High Yield Defined Opportunity Fund Inc. - Form N-Q

Berry Petroleum Co. Escrow			1,571,000	0*(e)(d)(e)
Berry Petroleum Co. Escrow			640,000	0*(e)(d)(e)
Blue Racer Midstream LLC/Blue Racer Finance Corp., Senior Notes	6.125%	11/15/22	1,920,000	1,977,600 ^(a)
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Secured Notes	11.500%	1/15/21	910,000	1,022,612 ^(a)
Carrizo Oil & Gas Inc., Senior Notes	7.500%	9/15/20	169,000	172,591
Carrizo Oil & Gas Inc., Senior Notes	8.250%	7/15/25	450,000	482,625
Cheniere Corpus Christi Holdings LLC, Senior Secured Notes	5.875%	3/31/25	1,110,000	1,177,987
Chesapeake Energy Corp., Senior Notes	6.875%	11/15/20	1,960,000	2,048,200
Chesapeake Energy Corp., Senior Notes	4.875%	4/15/22	3,320,000	3,129,100

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Oil, Gas & Consumable Fuels - (continued)				
Chesapeake Energy Corp., Senior Notes	5.750%	3/15/23	320,000	\$ 294,400
Chesapeake Energy Corp., Senior Notes	8.000%	1/15/25	890,000	881,100 ^(a)
Chesapeake Energy Corp., Senior Notes	8.000%	6/15/27	360,000	346,050 ^(a)
Continental Resources Inc., Senior Notes	3.800%	6/1/24	1,490,000	1,452,750
Continental Resources Inc., Senior Notes	4.900%	6/1/44	1,400,000	1,354,500
Covey Park Energy LLC/Covey Park Finance Corp., Senior Notes	7.500%	5/15/25	760,000	775,200 ^(a)
Ecopetrol SA, Senior Notes	5.875%	5/28/45	1,500,000	1,510,125
EP Energy LLC/Everest Acquisition Finance Inc., Senior Notes	6.375%	6/15/23	2,080,000	1,133,600
Extraction Oil & Gas Inc., Senior Notes	5.625%	2/1/26	750,000	735,938 ^(a)
Genesis Energy LP/Genesis Energy Finance Corp., Senior Bonds	5.625%	6/15/24	980,000	945,700
Kinder Morgan Inc., Medium-Term Notes	7.750%	1/15/32	810,000	1,033,574
Magnum Hunter Resources Corp. Escrow			3,530,000	0 ^{*(c)(d)(e)}
MEG Energy Corp., Senior Notes	7.000%	3/31/24	3,310,000	2,838,325 ^(a)
NGL Energy Partners LP/NGL Energy Finance Corp., Senior Notes	7.500%	11/1/23	850,000	856,375
NGPL PipeCo LLC, Senior Bonds	4.875%	8/15/27	800,000	810,000 ^(a)
NGPL PipeCo LLC, Senior Notes	4.375%	8/15/22	540,000	540,675 ^(a)
NGPL PipeCo LLC, Senior Secured Notes	7.768%	12/15/37	790,000	971,700 ^(a)
Oasis Petroleum Inc., Senior Notes	7.250%	2/1/19	1,490,000	1,493,725
Oasis Petroleum Inc., Senior Notes	6.500%	11/1/21	2,140,000	2,188,150
Oasis Petroleum Inc., Senior Notes	6.875%	1/15/23	1,553,000	1,589,884
Petrobras Global Finance BV, Senior Notes	5.999%	1/27/28	1,340,000	1,321,575 ^(a)
Petrobras Global Finance BV, Senior Notes	6.750%	1/27/41	4,540,000	4,396,990
Rockies Express Pipeline LLC, Senior Notes	7.500%	7/15/38	570,000	698,250 ^(a)
Rockies Express Pipeline LLC, Senior Notes	6.875%	4/15/40	590,000	694,725 ^(a)
Sanchez Energy Corp., Senior Notes	7.750%	6/15/21	860,000	825,600
Sanchez Energy Corp., Senior Notes	6.125%	1/15/23	4,020,000	3,035,100
Shelf Drilling Holdings Ltd., Senior Notes	8.250%	2/15/25	980,000	988,575 ^(a)
Targa Resources Partners LP/Targa Resources Partners Finance Corp., Senior Bonds	5.250%	5/1/23	60,000	61,013
Targa Resources Partners LP/Targa Resources Partners Finance Corp., Senior Bonds	5.375%	2/1/27	1,600,000	1,606,000
Targa Resources Partners LP/Targa Resources Partners Finance Corp., Senior Notes	6.750%	3/15/24	500,000	532,500
Targa Resources Partners LP/Targa Resources Partners Finance Corp., Senior Notes	5.000%	1/15/28	650,000	633,750 ^(a)
Whiting Petroleum Corp., Senior Notes	6.250%	4/1/23	1,390,000	1,409,112
Williams Cos. Inc., Debentures	7.500%	1/15/31	330,000	400,950
Williams Cos. Inc., Senior Notes	3.700%	1/15/23	430,000	419,788
Williams Cos. Inc., Senior Notes	4.550%	6/24/24	530,000	536,625
Williams Cos. Inc., Senior Notes	5.750%	6/24/44	1,620,000	1,729,350
WPX Energy Inc., Senior Notes	7.500%	8/1/20	270,000	290,250
WPX Energy Inc., Senior Notes	6.000%	1/15/22	710,000	740,175
WPX Energy Inc., Senior Notes	8.250%	8/1/23	460,000	523,250
WPX Energy Inc., Senior Notes	5.250%	9/15/24	400,000	402,000
<i>Total Oil, Gas & Consumable Fuels</i>				53,822,789

TOTAL ENERGY

58,394,127

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
FINANCIALS - 13.1%				
Banks - 6.9%				
Bank of America Corp., Junior Subordinated Notes (6.500% to 10/23/24 then 3 mo. USD LIBOR + 4.174%)	6.500%	10/23/24	1,120,000	\$ 1,229,424 ^{(f)(g)}
Barclays Bank PLC, Subordinated Notes	10.179%	6/12/21	1,550,000	1,847,657 ^(a)
Barclays Bank PLC, Subordinated Notes	7.625%	11/21/22	1,950,000	2,174,250
Barclays PLC, Junior Subordinated Bonds (8.250% to 12/15/18 then USD 5 year Swap Rate + 6.705%)	8.250%	12/15/18	340,000	353,499 ^{(f)(g)}
BNP Paribas SA, Junior Subordinated Notes (7.375% to 8/19/25 then USD 5 year Swap Rate + 5.150%)	7.375%	8/19/25	810,000	902,137 ^{(a)(f)(g)}
CIT Group Inc., Senior Notes	5.000%	8/15/22	110,000	113,713
CIT Group Inc., Senior Notes	5.000%	8/1/23	360,000	370,800
Citigroup Inc., Junior Subordinated Bonds (6.300% to 5/15/24 then 3 mo. USD LIBOR + 3.423%)	6.300%	5/15/24	3,080,000	3,246,166 ^{(f)(g)}
Credit Agricole SA, Junior Subordinated Notes (8.375% to 10/13/19 then 3 mo. USD LIBOR + 6.982%)	8.375%	10/13/19	660,000	713,625 ^{(a)(f)(g)}
Credit Agricole SA, Junior Subordinated Notes (8.125% to 12/23/25 then USD 5 year Swap Rate + 6.185%)	8.125%	12/23/25	1,330,000	1,559,425 ^{(a)(f)(g)}
HSBC Holdings PLC, Junior Subordinated Bonds (6.375% to 9/17/24 then USD 5 year ICE Swap Rate + 3.705%)	6.375%	9/17/24	290,000	304,816 ^{(f)(g)}
HSBC Holdings PLC, Junior Subordinated Bonds (6.375% to 3/30/25 then USD 5 year ICE Swap Rate + 4.368%)	6.375%	3/30/25	860,000	908,375 ^{(f)(g)}
Hunt Cos. Inc., Senior Secured Notes	6.250%	2/15/26	620,000	608,375 ^(a)
Intesa Sanpaolo SpA, Senior Notes	3.875%	7/14/27	2,440,000	2,333,182 ^(a)
JPMorgan Chase & Co., Junior Subordinated Notes (6.100% to 10/1/24 then 3 mo. USD LIBOR + 3.330%)	6.100%	10/1/24	1,000,000	1,062,750 ^{(f)(g)}
Royal Bank of Scotland Group PLC, Junior Subordinated Notes (8.625% to 8/15/21 then USD 5 year Swap Rate + 7.598%)	8.625%	8/15/21	610,000	675,575 ^{(f)(g)}
Royal Bank of Scotland Group PLC, Junior Subordinated Notes, Medium-Term Notes (4.013% to 9/30/27 then 3 mo. USD LIBOR + 2.320%)	4.013%	9/30/27	7,000,000	7,131,250 ^{(f)(g)}
Royal Bank of Scotland NV, Subordinated Bonds	7.750%	5/15/23	350,000	410,587
<i>Total Banks</i>				25,945,606
Capital Markets - 0.7%				
Credit Suisse Group Funding Guernsey Ltd., Senior Notes	4.875%	5/15/45	460,000	488,254
Donnelley Financial Solutions Inc., Senior Notes	8.250%	10/15/24	890,000	938,950
Goldman Sachs Group Inc., Subordinated Notes	5.150%	5/22/45	1,080,000	1,167,665
<i>Total Capital Markets</i>				2,594,869
Consumer Finance - 0.9%				
Navient Corp., Medium-Term Notes, Senior Notes	8.450%	6/15/18	920,000	933,800
TMX Finance LLC/TitleMax Finance Corp., Senior Secured Notes	8.500%	9/15/18	2,630,000	2,531,375 ^(a)
<i>Total Consumer Finance</i>				3,465,175
Diversified Financial Services - 4.3%				
AerCap Ireland Capital DAC/AerCap Global Aviation Trust, Senior Bonds	4.625%	7/1/22	360,000	373,868

Edgar Filing: Western Asset High Yield Defined Opportunity Fund Inc. - Form N-Q

ASP AMC Merger Subordinated Inc., Senior Notes	8.000%	5/15/25	1,650,000	1,575,750 ^(a)
DAE Funding LLC, Senior Notes	5.000%	8/1/24	4,893,000	4,795,140 ^(a)
Interface Special Holdings Inc., Senior Notes (19.000% PIK)	19.000%	11/1/23	864,426	867,667 ^{(a)(b)}
International Lease Finance Corp., Senior Notes	6.250%	5/15/19	130,000	134,883
International Lease Finance Corp., Senior Notes	8.250%	12/15/20	3,140,000	3,541,537
International Lease Finance Corp., Senior Notes	5.875%	8/15/22	310,000	338,849
Park Aerospace Holdings Ltd., Senior Notes	4.500%	3/15/23	360,000	348,300 ^(a)
Park Aerospace Holdings Ltd., Senior Notes	5.500%	2/15/24	4,190,000	4,221,425 ^(a)
<i>Total Diversified Financial Services</i>				<i>16,197,419</i>
Insurance - 0.3%				
Fidelity & Guaranty Life Holdings Inc., Senior Notes	6.375%	4/1/21	620,000	630,075 ^(a)
Genworth Holdings Inc., Senior Notes	4.900%	8/15/23	760,000	657,400
<i>Total Insurance</i>				<i>1,287,475</i>
TOTAL FINANCIALS				49,490,544

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
HEALTH CARE - 8.5%				
Biotechnology - 0.2%				
AMAG Pharmaceuticals Inc., Senior Notes	7.875%	9/1/23	660,000	\$ 654,225 ^(a)
Health Care Equipment & Supplies - 0.5%				
DJO Finco Inc./DJO Finance LLC/DJO Finance Corp., Secured Notes	8.125%	6/15/21	1,190,000	1,160,250 ^(a)
IDH Finance PLC, Senior Secured Notes	6.250%	8/15/22	620,000 ^{GBP}	793,613 ^(h)
<i>Total Health Care Equipment & Supplies</i>				<i>1,953,863</i>
Health Care Providers & Services - 4.9%				
Air Medical Group Holdings Inc., Senior Notes	6.375%	5/15/23	540,000	515,700 ^(a)
BioScrip Inc., First Lien Notes (1 mo. USD LIBOR + 7.000%)	8.224%	6/30/22	1,369,000	1,427,183 ^{(c)(d)(g)(i)}
BioScrip Inc., Senior Notes	8.875%	2/15/21	820,000	768,750
Centene Corp., Senior Notes	5.625%	2/15/21	630,000	646,538
Centene Corp., Senior Notes	6.125%	2/15/24	370,000	389,425
Centene Corp., Senior Notes	4.750%	1/15/25	1,580,000	1,575,062
CHS/Community Health Systems Inc., Senior Notes	8.000%	11/15/19	7,140,000	6,728,629
DaVita Inc., Senior Notes	5.750%	8/15/22	1,400,000	1,442,000
DaVita Inc., Senior Notes	5.000%	5/1/25	1,750,000	1,721,562
HCA Inc., Debentures	7.500%	11/15/95	1,000,000	1,032,500
Polaris Intermediate Corp., Senior Notes (8.500% PIK)	8.500%	12/1/22	750,000	766,875 ^{(a)(b)}
Tenet Healthcare Corp., Senior Notes	8.125%	4/1/22	1,540,000	1,630,475
<i>Total Health Care Providers & Services</i>				<i>18,644,699</i>
Pharmaceuticals - 2.9%				
Endo Finance LLC/Endo Finco Inc., Senior Notes	7.250%	1/15/22	3,230,000	2,713,200 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	5.375%	3/15/20	890,000	891,112 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	7.000%	10/1/20	310,000	314,263 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	6.375%	10/15/20	280,000	282,450 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	7.500%	7/15/21	780,000	786,825 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	6.750%	8/15/21	460,000	450,225 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	7.250%	7/15/22	1,890,000	1,849,837 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	5.875%	5/15/23	840,000	749,700 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	6.125%	4/15/25	2,380,000	2,097,375 ^(a)
Valeant Pharmaceuticals International Inc., Senior Secured Notes	7.000%	3/15/24	670,000	707,688 ^(a)
<i>Total Pharmaceuticals</i>				<i>10,842,675</i>
TOTAL HEALTH CARE				32,095,462
INDUSTRIALS - 5.4%				
Aerospace & Defense - 0.2%				
Heligear Acquisition Co., Senior Secured Bonds	10.250%	10/15/19	620,000	641,616 ^(a)
Air Freight & Logistics - 0.5%				
XPO Logistics Inc., Senior Notes	6.500%	6/15/22	880,000	917,400 ^(a)

Edgar Filing: Western Asset High Yield Defined Opportunity Fund Inc. - Form N-Q

XPO Logistics Inc., Senior Notes	6.125%	9/1/23	810,000	843,413 ^(a)
<i>Total Air Freight & Logistics</i>				<i>1,760,813</i>

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Airlines - 0.2%				
Delta Air Lines Inc., Pass-Through Certificates, Secured Notes	8.021%	8/10/22	741,403	\$ 834,286
Building Products - 0.1%				
Jeld-Wen Inc., Senior Notes	4.875%	12/15/27	530,000	515,425 ^(a)
Commercial Services & Supplies - 1.1%				
Brink's Co., Senior Notes	4.625%	10/15/27	880,000	836,000 ^(a)
CD&R Waterworks Merger Subordinated LLC, Senior Notes	6.125%	8/15/25	450,000	446,625 ^(a)
Garda World Security Corp., Senior Notes	7.250%	11/15/21	540,000	548,100 ^(a)
GFL Environmental Inc., Senior Notes	9.875%	2/1/21	1,000,000	1,057,500 ^(a)
GFL Environmental Inc., Senior Notes	5.375%	3/1/23	160,000	160,600 ^(a)
Monitronics International Inc., Senior Notes	9.125%	4/1/20	800,000	700,000
Waste Pro USA Inc., Senior Notes	5.500%	2/15/26	540,000	544,050 ^(a)
<i>Total Commercial Services & Supplies</i>				4,292,875
Construction & Engineering - 0.2%				
Brundage-Bone Concrete Pumping Inc., Senior Secured Notes	10.375%	9/1/23	860,000	915,900 ^(a)
Machinery - 1.1%				
BlueLine Rental Finance Corp./BlueLine Rental LLC, Senior Secured Notes	9.250%	3/15/24	2,610,000	2,828,587 ^(a)
Cleaver-Brooks Inc., Senior Secured Notes	7.875%	3/1/23	750,000	793,125 ^(a)
Park-Ohio Industries Inc., Senior Notes	6.625%	4/15/27	639,000	670,950
<i>Total Machinery</i>				4,292,662
Marine - 0.4%				
Navios Maritime Acquisition Corp./Navios Acquisition Finance U.S. Inc., Senior Secured Notes	8.125%	11/15/21	1,670,000	1,373,575 ^(a)
Road & Rail - 1.1%				
Flexi-Van Leasing Inc., Secured Notes	10.000%	2/15/23	1,000,000	997,500 ^(a)
Flexi-Van Leasing Inc., Senior Notes	7.875%	8/15/18	3,030,000	3,040,757 ^(a)
<i>Total Road & Rail</i>				4,038,257
Trading Companies & Distributors - 0.3%				
Ahern Rentals Inc., Secured Notes	7.375%	5/15/23	370,000	360,750 ^(a)
Beacon Escrow Corp., Senior Notes	4.875%	11/1/25	940,000	921,482 ^(a)
<i>Total Trading Companies & Distributors</i>				1,282,232
Transportation - 0.2%				
Neovia Logistics Services LLC/Logistics Intermediate Finance Corp., Senior Notes (10.000% Cash or 10.750% PIK)	10.000%	4/1/20	1,065,946	463,687 ^{(a)(b)}
Neovia Logistics Services LLC/SPL Logistics Finance Corp., Senior Secured Notes	8.875%	8/1/20	150,000	119,250 ^(a)

Edgar Filing: Western Asset High Yield Defined Opportunity Fund Inc. - Form N-Q

<i>Total Transportation</i>				582,937
TOTAL INDUSTRIALS				20,530,578
INFORMATION TECHNOLOGY - 2.5%				
Internet Software & Services - 0.7%				
Match Group Inc., Senior Notes	6.375%	6/1/24	490,000	531,650
Match Group Inc., Senior Notes	5.000%	12/15/27	2,030,000	2,050,807 ^(a)
<i>Total Internet Software & Services</i>				2,582,457
IT Services - 0.1%				
Vantiv LLC/Vanity Issuer Corp., Senior Notes	4.375%	11/15/25	453,000	440,543 ^(a)
Semiconductors & Semiconductor Equipment - 0.5%				
Broadcom Corp./Broadcom Cayman Finance Ltd., Senior Notes	3.125%	1/15/25	2,000,000	1,882,543
Software - 0.2%				
j2 Cloud Services LLC/j2 Global Co.-Obligor Inc., Senior Notes	6.000%	7/15/25	850,000	884,000 ^(a)

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Technology Hardware, Storage & Peripherals - 1.0%				
Dell International LLC/EMC Corp., Senior Notes	7.125%	6/15/24	520,000	\$ 559,821 ^(a)
Seagate HDD Cayman, Senior Bonds	4.750%	6/1/23	720,000	727,920
Seagate HDD Cayman, Senior Bonds	4.750%	1/1/25	2,350,000	2,280,847
Seagate HDD Cayman, Senior Bonds	4.875%	6/1/27	210,000	201,076
<i>Total Technology Hardware, Storage & Peripherals</i>				3,769,664
TOTAL INFORMATION TECHNOLOGY				9,559,207
MATERIALS - 7.5%				
Chemicals - 0.2%				
Venator Finance Sarl/Venator Materials Corp., Senior Notes	5.750%	7/15/25	690,000	705,525 ^(a)
Containers & Packaging - 2.1%				
ARD Securities Finance Sarl, Senior Secured Notes (8.750% PIK)	8.750%	1/31/23	1,830,000	1,907,775 ^{(a)(b)}
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA Inc., Senior Notes	7.250%	5/15/24	830,000	892,250 ^(a)
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA Inc., Senior Notes	6.000%	2/15/25	2,180,000	2,239,950 ^(a)
Pactiv LLC, Senior Bonds	8.375%	4/15/27	2,280,000	2,599,200
Pactiv LLC, Senior Notes	7.950%	12/15/25		