

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.**

FORM N-Q

MAY 31, 2013

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited)

May 31, 2013

	RATE	MATURITY DATE	FACE AMOUNT	VALUE
SECURITY				
CORPORATE BONDS & NOTES	88.6%			
CONSUMER DISCRETIONARY	19.7%			
Auto Components	0.5%			
Europcar Groupe SA, Senior Notes	11.500%	5/15/17	350,000EUR\$	507,227(a)
Europcar Groupe SA, Senior Notes	9.375%	4/15/18	1,540,000EUR	1,891,526(a)
<i>Total Auto Components</i>				2,398,753
Automobiles	0.4%			
Chrysler Group LLC/CG Co.-Issuer Inc., Secured Notes	8.250%	6/15/21	1,030,000	1,169,050
Jaguar Holding Co. II/Jaguar Merger Sub Inc., Senior Notes	9.500%	12/1/19	430,000	492,888(a)
<i>Total Automobiles</i>				1,661,938
Diversified Consumer Services	1.4%			
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 Secured Notes	9.750%	4/1/21	580,000	605,375(a)
Odeon & UCI Finco PLC, Senior Secured Notes	9.000%	8/1/18	1,079,000GBP	1,776,734(a)
Service Corp. International, Senior Notes	7.500%	4/1/27	1,030,000	1,163,900
ServiceMaster Co., Senior Notes	8.000%	2/15/20	280,000	289,450
ServiceMaster Co., Senior Notes	7.000%	8/15/20	980,000	976,325
StoneMor Partners LP/Cornerstone Family Services of WV, Senior Notes	7.875%	6/1/21	760,000	756,200(a)
<i>Total Diversified Consumer Services</i>				6,467,984
Hotels, Restaurants & Leisure	7.6%			
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 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
<i>Total Hotels, Restaurants & Leisure</i>				<i>33,864,326</i>

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

May 31, 2013

SECURITY	RATE	MATURITY DATE	FACE 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)
<i>Total Household Durables</i>				5,770,937
Media 5.9%				
Carmike Cinemas Inc., Secured Notes	7.375%	5/15/19	430,000	476,225
Cerved Technologies SpA, Senior Secured Notes	6.375%	1/15/20	100,000EUR	130,300(a)
Cerved Technologies SpA, Senior Subordinated Notes	8.000%	1/15/21	150,000EUR	194,962(a)
DISH DBS Corp., Senior Notes	6.750%	6/1/21	2,670,000	2,836,875
Global Generations Merger Subsidiary Inc., Senior Notes	11.000%	12/15/20	2,380,000	2,748,900(a)
Good Sam Enterprises LLC, Secured Notes	11.500%	12/1/16	1,500,000	1,623,750
Lynx II Corp., Senior Notes	6.375%	4/15/23	2,260,000	2,367,350(a)
Nara Cable Funding Ltd., Senior Secured Notes	8.875%	12/1/18	1,000,000	1,060,000(a)
Ono Finance II PLC, Senior Bonds	10.875%	7/15/19	4,631,000	4,920,437(a)
Polish Television Holding BV, Senior Secured Notes, step bond	11.250%	5/15/17	1,600,000EUR	2,245,967(a)
Polish Television Holding BV, Senior Secured Notes, step bond	11.250%	5/15/17	600,000EUR	842,238(a)
Seat Pagine Gialle SpA, Senior Secured Bonds	10.500%	1/31/17	581,000EUR	200,116(a)(e)
Univision Communications Inc., Senior Notes	8.500%	5/15/21	680,000	739,500(a)
Univision Communications Inc., Senior Secured Notes	6.750%	9/15/22	2,780,000	3,002,400(a)
UPC Holding BV, Junior Secured Subordinated Notes	6.375%	9/15/22	140,000EUR	188,334(a)
UPCB Finance II Ltd., Senior Notes	6.375%	7/1/20	2,000,000EUR	2,766,517(a)
<i>Total Media</i>				26,343,871
Multiline Retail 0.3%				
Bon-Ton Department Stores Inc., Secured Notes	8.000%	6/15/21	1,210,000	1,247,813(a)
Neiman Marcus Group Inc., Senior Secured Notes	7.125%	6/1/28	270,000	282,150
<i>Total Multiline Retail</i>				1,529,963
Specialty Retail 1.7%				
Edcon Pty Ltd., Senior Secured Notes	9.500%	3/1/18	1,950,000EUR	2,585,202(a)
Gymboree Corp., Senior Notes	9.125%	12/1/18	1,940,000	1,889,075
New Academy Finance Co. LLC/New Academy Finance Corp., Senior Notes	8.000%	6/15/18	220,000	227,700(a)(b)
Spencer Spirit Holdings Inc., Senior Notes	9.000%	5/1/18	1,730,000	1,734,325(a)(b)
Spencer Spirit Holdings Inc./Spencer Gifts LLC/Spirit Halloween Superstores, Senior Notes	11.000%	5/1/17	940,000	1,029,300(a)
<i>Total Specialty Retail</i>				7,465,602
Textiles, Apparel & Luxury Goods 0.6%				
Boardriders SA, Senior Notes	8.875%	12/15/17	1,500,000EUR	2,086,098(a)
Empire Today LLC/Empire Today Finance Corp., Senior Secured Notes	11.375%	2/1/17	550,000	506,000(a)
<i>Total Textiles, Apparel & Luxury Goods</i>				2,592,098
TOTAL CONSUMER DISCRETIONARY				88,095,472

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CONSUMER STAPLES 3.0%

Food Products 2.1%

Boparan Holdings Ltd., Senior Notes	9.875%	4/30/18	1,000,000GBP	1,701,727(a)
Chiquita Brands International Inc./Chiquita Brands LLC, Senior Secured Notes	7.875%	2/1/21	970,000	1,045,175(a)
Foodcorp Ltd., Senior Secured Notes	8.750%	3/1/18	700,000EUR	1,013,317(a)
Foodcorp Ltd., Senior Secured Notes	8.750%	3/1/18	530,000EUR	767,226(a)
Harmony Foods Corp., Senior Secured Notes	10.000%	5/1/16	477,000	510,390(a)
Simmons Foods Inc., Senior Secured Notes	10.500%	11/1/17	3,600,000	3,870,000(a)

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

May 31, 2013

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Food Products continued				
Wells Enterprises Inc., Senior Secured Notes	6.750%	2/1/20	540,000	\$ 580,500(a)
<i>Total Food Products</i>				9,488,335
Household Products 0.4%				
Harbinger Group Inc., Senior Secured Notes	7.875%	7/15/19	300,000	321,000(a)
Spectrum Brands Escrow Corp., Senior Notes	6.625%	11/15/22	460,000	497,950(a)
Sun Products Corp., Senior Notes	7.750%	3/15/21	1,140,000	1,157,100(a)
<i>Total Household Products</i>				1,976,050
Tobacco 0.5%				
Alliance One International Inc., Senior Notes	10.000%	7/15/16	1,925,000	2,033,281
TOTAL CONSUMER STAPLES				13,497,666
ENERGY 8.6%				
Energy Equipment & Services 1.5%				
Basic Energy Services Inc., Senior Notes	7.750%	10/15/22	70,000	74,025
Gulfmark Offshore Inc., Senior Notes	6.375%	3/15/22	1,000,000	1,045,000
Hercules Offshore Inc., Senior Notes	10.250%	4/1/19	730,000	832,200(a)
Hercules Offshore Inc., Senior Secured Notes	10.500%	10/15/17	2,040,000	2,203,200(a)
Parker Drilling Co., Senior Notes	9.125%	4/1/18	1,270,000	1,384,300
Petroleum Geo-Services ASA, Senior Notes	7.375%	12/15/18	1,060,000	1,181,900(a)
<i>Total Energy Equipment & Services</i>				6,720,625
Oil, Gas & Consumable Fuels 7.1%				
Arch Coal Inc., Senior Notes	8.750%	8/1/16	1,540,000	1,595,825
Arch Coal Inc., Senior Notes	9.875%	6/15/19	570,000	589,950(a)
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes	9.375%	5/1/19	910,000	1,016,925
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes	9.375%	5/1/19	270,000	301,725
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes	9.625%	8/1/20	570,000	649,800(a)
Carrizo Oil & Gas Inc., Senior Notes	7.500%	9/15/20	620,000	672,700
Chesapeake Energy Corp., Senior Notes	6.875%	11/15/20	1,240,000	1,401,200
Comstock Resources Inc., Senior Notes	9.500%	6/15/20	890,000	992,350
Crosstex Energy LP/Crosstex Energy Finance Corp., Senior Notes	7.125%	6/1/22	1,860,000	1,999,500
EP Energy LLC/EP Energy Finance Inc., Senior Notes	9.375%	5/1/20	100,000	113,875
EPE Holdings LLC/EP Energy Bond Co. Inc., Senior Notes	8.125%	12/15/17	920,000	986,700(a)(b)
Halcon Resources Corp., Senior Notes	9.750%	7/15/20	1,290,000	1,346,437
Halcon Resources Corp., Senior Notes	8.875%	5/15/21	1,110,000	1,134,975
Hiland Partners LP/Hiland Partners Finance Corp., Senior Notes	7.250%	10/1/20	450,000	492,750(a)
Kodiak Oil & Gas Corp., Senior Notes	8.125%	12/1/19	1,130,000	1,276,900
Magnum Hunter Resources Corp., Senior Notes	9.750%	5/15/20	950,000	988,000(a)
Magnum Hunter Resources Corp., Senior Notes	9.750%	5/15/20	930,000	967,200(a)
Milagro Oil & Gas Inc., Secured Notes	10.500%	5/15/16	1,360,000	1,122,000

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Murray Energy Corp., Senior Secured Notes	8.625%	6/15/21	740,000	764,975(a)
Overseas Shipholding Group Inc., Senior Notes	8.750%	12/1/13	490,000	415,275(e)
Overseas Shipholding Group Inc., Senior Notes	8.125%	3/30/18	1,970,000	1,644,950(e)
Pacific Drilling V Ltd., Senior Secured Notes	7.250%	12/1/17	960,000	1,029,600(a)
Peabody Energy Corp., Senior Notes	7.875%	11/1/26	740,000	795,500
Petrobras Global Finance BV, Senior Notes	4.375%	5/20/23	1,350,000	1,314,332
Plains Exploration & Production Co., Senior Notes	6.750%	2/1/22	200,000	224,500
Quicksilver Resources Inc., Senior Notes	11.750%	1/1/16	1,100,000	1,171,500
Samson Investment Co., Senior Notes	10.000%	2/15/20	2,760,000	2,891,100(a)
SandRidge Energy Inc., Senior Notes	7.500%	2/15/23	1,240,000	1,283,400
Shelf Drilling Holdings Ltd., Senior Secured Notes	8.625%	11/1/18	750,000	795,000(a)

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

May 31, 2013

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Oil, Gas & Consumable Fuels continued				
Xinergy Ltd., Senior Secured Notes	9.250%	5/15/19	1,980,000	\$ 1,475,100(a)
<i>Total Oil, Gas & Consumable Fuels</i>				31,454,044
TOTAL ENERGY				38,174,669
FINANCIALS 7.8%				
Commercial Banks 3.8%				
Barclays Bank PLC, Subordinated Notes	10.179%	6/12/21	1,550,000	2,069,645(a)
Barclays Bank PLC, Subordinated Notes	7.625%	11/21/22	1,750,000	1,763,125
BBVA US Senior SAU, Senior Notes	4.664%	10/9/15	570,000	593,203
Credit Agricole SA, Subordinated Notes	8.375%	10/13/19	1,320,000	1,480,050(a)(f)(g)
Intesa Sanpaolo SpA, Senior Notes	3.625%	8/12/15	1,490,000	1,504,419(a)
M&T Bank Corp., Junior Subordinated Notes	6.875%	6/15/16	1,170,000	1,224,107(a)(g)
Royal Bank of Scotland Group PLC, Junior Subordinated Notes, Medium-Term Notes	7.640%	9/29/17	7,000,000	6,877,500(f)(g)
Royal Bank of Scotland NV, Subordinated Notes	7.750%	5/15/23	350,000	390,767
Santander Issuances SAU, Notes	5.911%	6/20/16	900,000	965,923(a)
<i>Total Commercial Banks</i>				16,868,739
Consumer Finance 0.1%				
SLM Corp., Medium-Term Notes, Senior Notes	8.450%	6/15/18	330,000	367,950
Diversified Financial Services 3.6%				
Bank of America Corp., Junior Subordinated Notes	5.200%	6/1/23	1,000,000	995,000(f)(g)
Bankrate Inc., Senior Secured Notes	11.750%	7/15/15	2,180,000	2,335,325
Compiler Finance Subordinated Inc., Senior Notes	7.000%	5/1/21	250,000	248,750(a)
Globe Luxembourg SCA, Senior Secured Notes	9.625%	5/1/18	1,460,000	1,494,675(a)
ING US Inc., Junior Subordinated Notes	5.650%	5/15/53	770,000	775,775(a)(f)
International Lease Finance Corp., Senior Notes	5.750%	5/15/16	1,000,000	1,076,830
International Lease Finance Corp., Senior Notes	8.750%	3/15/17	1,900,000	2,258,625
International Lease Finance Corp., Senior Notes	8.250%	12/15/20	3,140,000	3,815,100
JPMorgan Chase & Co., Junior Subordinated Bonds	5.150%	5/1/23	530,000	536,625(f)(g)
Nationstar Mortgage LLC/Nationstar Capital Corp., Senior Notes	7.875%	10/1/20	920,000	1,012,000(a)
TransUnion Holding Co. Inc., Senior Notes	9.625%	6/15/18	1,100,000	1,190,750
ZFS Finance USA Trust II, Bonds	6.450%	12/15/65	500,000	547,500(a)(f)
<i>Total Diversified Financial Services</i>				16,286,955
Insurance 0.3%				
Fidelity & Guaranty Life Holdings Inc., Senior Notes	6.375%	4/1/21	620,000	641,700(a)
Liberty Mutual Group Inc., Junior Subordinated Bonds	7.800%	3/15/37	720,000	864,000(a)
<i>Total Insurance</i>				1,505,700
TOTAL FINANCIALS				35,029,344
HEALTH CARE 6.1%				
Health Care Equipment & Supplies 1.3%				
Alere Inc., Senior Subordinated Notes	6.500%	6/15/20	800,000	807,000(a)
Hologic Inc., Senior Notes	6.250%	8/1/20	550,000	590,563
Lantheus Medical Imaging Inc., Senior Notes	9.750%	5/15/17	1,490,000	1,428,537
Ontex IV SA, Senior Notes	9.000%	4/15/19	1,400,000EUR	1,915,181(a)

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Ontex IV SA, Senior Notes	9.000%	4/15/19	680,000EUR	930,231(a)
<i>Total Health Care Equipment & Supplies</i>				5,671,512
Health Care Providers & Services 4.1%				
Acadia Healthcare Co. Inc., Senior Notes	12.875%	11/1/18	474,000	592,500
CHS/Community Health Systems Inc., Senior Notes	8.000%	11/15/19	1,890,000	2,088,450
CRC Health Corp., Senior Subordinated Notes	10.750%	2/1/16	3,724,000	3,805,463
Crown Newco 3 PLC, Senior Notes	8.875%	2/15/19	225,000GBP	352,975(a)
Crown Newco 3 PLC, Senior Subordinated Notes	8.875%	2/15/19	1,125,000GBP	1,764,877(a)
DJO Finance LLC/DJO Finance Corp., Senior Notes	9.875%	4/15/18	1,090,000	1,201,725

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

May 31, 2013

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Health Care Providers & Services continued				
ExamWorks Group Inc., Senior Notes	9.000%	7/15/19	780,000 \$	861,900
HCA Holdings Inc., Senior Notes	6.250%	2/15/21	2,510,000	2,691,975
IASIS Healthcare LLC/IASIS Capital Corp., Senior Notes	8.375%	5/15/19	640,000	672,000
INC Research LLC, Senior Notes	11.500%	7/15/19	420,000	453,600(a)
Labco SAS, Senior Secured Notes	8.500%	1/15/18	1,330,000EUR	1,845,352(a)
Physiotherapy Associates Holdings Inc., Senior Notes	11.875%	5/1/19	970,000	737,200(a)(e)
Radnet Management Inc., Senior Notes	10.375%	4/1/18	1,300,000	1,402,375
<i>Total Health Care Providers & Services</i>				<i>18,470,392</i>
Pharmaceuticals 0.7%				
ConvaTec Healthcare E SA, Senior Notes	10.875%	12/15/18	1,530,000EUR	2,276,966(a)
Elan Finance PLC/Elan Finance Corp., Senior Notes	6.250%	6/15/21	840,000	846,300(a)
<i>Total Pharmaceuticals</i>				<i>3,123,266</i>