

Western Asset High Yield Defined Opportunity Fund Inc.
Form N-Q
January 25, 2011

**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)

55 Water Street, New York, NY
(Address of principal executive offices)

10041
(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: August 31

Date of reporting period: November 30, 2010

ITEM 1. SCHEDULE OF INVESTMENTS

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

FORM N-Q

NOVEMBER 30, 2010

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Schedule of investments (unaudited)

November 30, 2010

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
CORPORATE BONDS & NOTES 84.1%				
CONSUMER DISCRETIONARY 19.1%				
Auto Components 0.5%				
Europcar Groupe SA, Senior Notes	9.375%	4/15/18	1,540,000EUR\$	1,909,043(a)
Diversified Consumer Services 1.1%				
Realogy Corp., Senior Notes	10.500%	4/15/14	5,000,000	4,337,500
Hotels, Restaurants & Leisure 8.8%				
Boyd Gaming Corp., Senior Notes	9.125%	12/1/18	3,000,000	2,835,000(a)
CKE Restaurants Inc., Senior Secured Notes	11.375%	7/15/18	3,000,000	3,210,000(a)
Dunkin Finance Corp., Senior Notes	9.625%	12/1/18	2,920,000	2,952,850(a)
Harrah's Operating Co. Inc., Senior Secured Notes	11.250%	6/1/17	3,000,000	3,285,000
Landry's Restaurants Inc., Senior Secured Notes	11.625%	12/1/15	4,500,000	4,792,500
MGM MIRAGE Inc., Senior Notes	6.750%	4/1/13	2,500,000	2,393,750
MGM MIRAGE Inc., Senior Notes	5.875%	2/27/14	5,000,000	4,375,000
Mohegan Tribal Gaming Authority, Senior Subordinated Notes	8.000%	4/1/12	3,610,000	3,194,850
NCL Corp. Ltd., Senior Notes	9.500%	11/15/18	6,270,000	6,418,913(a)
Seneca Gaming Corp., Senior Notes	8.250%	12/1/18	1,410,000	1,410,000(a)
<i>Total Hotels, Restaurants & Leisure</i>				34,867,863
Household Durables 2.4%				
DFS Furniture Holdings PLC, Senior Secured Notes	9.750%	7/15/17	1,220,000GBP	1,821,742(a)
K Hovnanian Enterprises Inc., Senior Secured Notes	10.625%	10/15/16	3,500,000	3,556,875
Norcraft Cos. LP/Norcraft Finance Corp., Senior Secured Notes	10.500%	12/15/15	4,000,000	4,260,000
<i>Total Household Durables</i>				9,638,617
Media 2.9%				
Affinion Group Holdings Inc., Senior Notes	11.625%	11/15/15	3,000,000	3,000,000(a)
Affinity Group Inc., Senior Secured Notes	11.500%	12/1/16	1,500,000	1,462,500(a)
Cengage Learning Acquisitions Inc., Senior Subordinated Notes	13.250%	7/15/15	3,000,000	3,090,000(a)
EN Germany Holdings BV, Senior Secured Notes	10.750%	11/15/15	1,150,000EUR	1,456,372(a)
Seat Pagine Gialle SpA, Senior Secured Bonds	10.500%	1/31/17	1,000,000EUR	1,083,872(a)
Univision Communications Inc., Senior Notes	8.500%	5/15/21	1,560,000	1,497,600(a)
<i>Total Media</i>				11,590,344
Multiline Retail 0.5%				
Neiman Marcus Group Inc., Senior Secured Notes	7.125%	6/1/28	1,920,000	1,862,400
Road & Rail 0.9%				
Western Express Inc., Senior Secured Notes	12.500%	4/15/15	4,000,000	3,400,000(a)
Specialty Retail 1.6%				
Michaels Stores Inc., Senior Subordinated Notes, step bond	0.000%	11/1/16	4,500,000	4,376,250
PETCO Animal Supplies Inc., Senior Notes	9.250%	12/1/18	1,940,000	1,964,250(a)
<i>Total Specialty Retail</i>				6,340,500

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Textiles, Apparel & Luxury Goods 0.4%

Giraffe Acquisition Corp., Senior Notes	9.125%	12/1/18	1,480,000	1,494,800(a)
TOTAL CONSUMER DISCRETIONARY				75,441,067

CONSUMER STAPLES 1.9%

Food Products 1.9%

Harbinger Group Inc., Senior Secured Notes