

Western Asset High Yield Defined Opportunity Fund Inc.
Form N-Q
January 25, 2017

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, New York 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: **August 31**

Date of reporting period: **November 30, 2016**

ITEM 1. SCHEDULE OF INVESTMENTS.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

FORM N-Q

NOVEMBER 30, 2016

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.**Schedule of investments (unaudited)****November 30, 2016**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
CORPORATE BONDS & NOTES - 88.1%				
CONSUMER DISCRETIONARY - 17.2%				
Auto Components - 0.7%				
Adient Global Holdings Ltd., Senior Notes	4.875%	8/15/26	790,000	\$ 760,375 ^(a)
IHO Verwaltungs GmbH, Senior Secured Bonds	4.750%	9/15/26	380,000	362,900 ^{(a)(b)}
ZF North America Capital Inc., Senior Notes	4.750%	4/29/25	1,350,000	1,357,594 ^(a)
<i>Total Auto Components</i>				2,480,869
Diversified Consumer Services - 1.3%				
Cengage Learning Inc., Senior Notes	9.500%	6/15/24	1,780,000	1,561,950 ^(a)
Prime Security Services Borrower LLC/Prime Finance Inc., Secured Notes	9.250%	5/15/23	1,390,000	1,497,725 ^(a)
Service Corp. International, Senior Notes	7.500%	4/1/27	1,030,000	1,199,950
StoneMor Partners LP/Cornerstone Family Services of WV, Senior Notes	7.875%	6/1/21	760,000	710,600
<i>Total Diversified Consumer Services</i>				4,970,225
Hotels, Restaurants & Leisure - 4.0%				
Bossier Casino Venture Holdco Inc., Senior Secured Bonds	14.000%	2/9/18	1,134,159	1,134,159 ^{(a)(b)(c)}
Brinker International Inc., Senior Notes	5.000%	10/1/24	1,460,000	1,463,650 ^(a)
Carrols Restaurant Group Inc., Secured Notes	8.000%	5/1/22	820,000	891,750
CCM Merger Inc., Senior Notes	9.125%	5/1/19	1,018,000	1,057,234 ^(a)
CEC Entertainment Inc., Senior Notes	8.000%	2/15/22	1,200,000	1,209,000
Downstream Development Authority of the Quapaw Tribe of Oklahoma, Senior Secured Notes	10.500%	7/1/19	890,000	912,250 ^(a)
Greektown Holdings LLC/Greektown Mothership Corp., Senior Secured Notes	8.875%	3/15/19	500,000	525,625 ^(a)
Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp., Senior Secured Notes	6.750%	11/15/21	1,720,000	1,728,600 ^(a)
Landry's Inc., Senior Notes	6.750%	10/15/24	900,000	902,250 ^(a)
MGM Resorts International, Senior Notes	4.625%	9/1/26	970,000	928,775
Mohegan Tribal Gaming Authority, Senior Notes	7.875%	10/15/24	900,000	904,500 ^(a)
Scientific Games International Inc., Senior Secured Notes	7.000%	1/1/22	430,000	455,800 ^(a)
Viking Cruises Ltd., Senior Notes	8.500%	10/15/22	2,840,000	2,903,900 ^(a)
<i>Total Hotels, Restaurants & Leisure</i>				15,017,493
Household Durables - 1.4%				
Century Intermediate Holding Co. 2, Senior Notes	9.750%	2/15/19	1,630,000	1,660,562 ^{(a)(b)}
Shea Homes LP/Shea Homes Funding Corp., Senior Notes	6.125%	4/1/25	1,350,000	1,316,250 ^(a)
William Lyon Homes Inc., Senior Notes	8.500%	11/15/20	950,000	992,750
William Lyon Homes Inc., Senior Notes	7.000%	8/15/22	250,000	260,625
Woodside Homes Co., LLC/Woodside Homes Finance Inc., Senior Notes	6.750%	12/15/21	810,000	773,550 ^(a)
<i>Total Household Durables</i>				5,003,737
Leisure Products - 0.3%				

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Gibson Brands Inc., Senior Secured Notes	8.875%	8/1/18	1,070,000	898,800 ^(a)
Media - 7.4%				
CCO Holdings LLC/CCO Holdings Capital Corp., Senior Notes	5.750%	2/15/26	1,960,000	2,018,800 ^(a)
Charter Communications Operating LLC/Charter Communications Operating Capital Corp., Senior Secured Notes	4.908%	7/23/25	3,010,000	3,147,385 ^(a)
Charter Communications Operating LLC/Charter Communications Operating Capital Corp., Senior Secured Notes	6.484%	10/23/45	640,000	721,535 ^(a)
DISH DBS Corp., Senior Notes	5.875%	7/15/22	280,000	290,500
DISH DBS Corp., Senior Notes	5.875%	11/15/24	220,000	223,850
DISH DBS Corp., Senior Notes	7.750%	7/1/26	30,000	33,188
Gray Television Inc., Senior Notes	5.875%	7/15/26	90,000	86,147 ^(a)

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

November 30, 2016

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Media - (continued)				
iHeartCommunications Inc., Senior Notes	14.000%	2/1/21	2,829,919	\$ 1,139,042 ^(b)
Lions Gate Entertainment Corp., Senior Notes	5.875%	11/1/24	380,000	380,000 ^(a)
MDC Partners Inc., Senior Notes	6.500%	5/1/24	1,100,000	950,125 ^(a)
SFR Group SA, Senior Secured Bonds	6.250%	5/15/24	2,730,000	2,709,525 ^(a)
SFR Group SA, Senior Secured Notes	7.375%	5/1/26	4,300,000	4,305,375 ^(a)
Time Warner Cable Inc., Senior Notes	8.250%	4/1/19	550,000	621,089
Univision Communications Inc., Senior Secured Notes	6.750%	9/15/22	2,514,000	2,614,560 ^(a)
Univision Communications Inc., Senior Secured Notes	5.125%	2/15/25	640,000	608,800 ^(a)
Viacom Inc., Senior Notes	4.375%	3/15/43	2,140,000	1,885,687
Virgin Media Finance PLC, Senior Notes	6.375%	4/15/23	2,260,000	2,320,726 ^(a)
Virgin Media Finance PLC, Senior Notes	6.000%	10/15/24	1,750,000	1,765,313 ^(a)
Ziggo Secured Finance BV, Senior Secured Notes	5.500%	1/15/27	1,930,000	1,857,625 ^(a)
<i>Total Media</i>				27,679,272
Multiline Retail - 0.4%				
Neiman Marcus Group LLC, Senior Secured Notes	7.125%	6/1/28	270,000	247,050
Neiman Marcus Group Ltd. LLC, Senior Notes	8.000%	10/15/21	170,000	134,300 ^(a)
Neiman Marcus Group Ltd. LLC, Senior Notes	8.750%	10/15/21	1,440,000	1,094,400 ^{(a)(b)}
<i>Total Multiline Retail</i>				1,475,750
Specialty Retail - 1.7%				
GameStop Corp., Senior Notes	6.750%	3/15/21	730,000	732,737 ^(a)
Guitar Center Inc., Senior Secured Bonds	6.500%	4/15/19	2,730,000	2,422,875 ^(a)
Hot Topic Inc., Senior Secured Notes	9.250%	6/15/21	660,000	696,300 ^(a)
L Brands Inc., Debentures	6.950%	3/1/33	380,000	376,200
L Brands Inc., Senior Notes	6.875%	11/1/35	770,000	773,850
L Brands Inc., Senior Notes	7.600%	7/15/37	20,000	20,200
PetSmart Inc., Senior Notes	7.125%	3/15/23	430,000	441,288 ^(a)
ServiceMaster Co., LLC, Senior Notes	5.125%	11/15/24	940,000	944,700 ^(a)
<i>Total Specialty Retail</i>				6,408,150
TOTAL CONSUMER DISCRETIONARY				63,934,296
CONSUMER STAPLES - 4.2%				
Beverages - 0.8%				
Carolina Beverage Group LLC/Carolina Beverage Group Finance Inc., Secured Notes	10.625%	8/1/18	1,120,000	1,047,200 ^(a)
Cott Beverages Inc., Senior Notes	6.750%	1/1/20	910,000	943,556
DS Services of America Inc., Secured Notes	10.000%	9/1/21	1,000,000	1,105,000 ^(a)
<i>Total Beverages</i>				3,095,756
Food & Staples - 0.2%				
FAGE International SA/FAGE USA Dairy Industry Inc., Senior Notes	5.625%	8/15/26	650,000	651,625 ^(a)

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Food & Staples Retailing - 0.4%

Beverages & More Inc., Senior Secured Notes	10.000%	11/15/18	1,550,000	1,462,813 ^(a)
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Food Products - 1.9%

Dole Food Co. Inc., Senior Secured Notes	7.250%	5/1/19	580,000	587,250 ^(a)
Lamb Weston Holdings Inc., Senior Notes	4.625%	11/1/24	1,260,000	1,257,637 ^(a)
Lamb Weston Holdings Inc., Senior Notes	4.875%	11/1/26	720,000	718,200 ^(a)
Pilgrim s Pride Corp., Senior Notes	5.750%	3/15/25	1,330,000	1,333,325 ^(a)
Simmons Foods Inc., Secured Notes	7.875%	10/1/21	3,140,000	3,187,100 ^(a)

<i>Total Food Products</i>				7,083,512
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Household Products - 0.3%

Central Garden & Pet Co., Senior Notes	6.125%	11/15/23	570,000	597,075
Spectrum Brands Inc., Senior Notes	6.625%	11/15/22	460,000	489,900

<i>Total Household Products</i>				1,086,975
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See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

November 30, 2016

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Tobacco - 0.6%				
Alliance One International Inc., Secured Notes	9.875%	7/15/21	1,820,000	\$ 1,521,975
Alliance One International Inc., Senior Secured Notes	8.500%	4/15/21	560,000	565,600 ^(a)
<i>Total Tobacco</i>				2,087,575
TOTAL CONSUMER STAPLES				
				15,468,256
ENERGY - 16.2%				
Energy Equipment & Services - 1.1%				
CGG, Senior Notes	6.500%	6/1/21	1,480,000	621,600
EnSCO PLC, Senior Notes	4.700%	3/15/21	190,000	170,525
EnSCO PLC, Senior Notes	5.750%	10/1/44	1,130,000	745,800
KCA Deutag UK Finance PLC, Senior Secured Notes	7.250%	5/15/21	440,000	372,900 ^(a)
Pride International Inc., Senior Notes	6.875%	8/15/20	280,000	286,020
Pride International Inc., Senior Notes	7.875%	8/15/40	1,680,000	1,441,994
Sierra Hamilton LLC/Sierra Hamilton Finance Inc., Senior Secured Notes	12.250%	12/15/18	1,140,000	485,070 ^{(a)(c)}
<i>Total Energy Equipment & Services</i>				4,123,909
Oil, Gas & Consumable Fuels - 15.1%				
Berry Petroleum Co., Senior Notes	6.750%	11/1/20	640,000	361,600 ^{*(d)}
Berry Petroleum Co., Senior Notes	6.375%	9/15/22	1,571,000	879,760 ^{*(d)}
Blue Racer Midstream LLC/Blue Racer Finance Corp., Senior Notes	6.125%	11/15/22	1,920,000	1,881,600 ^(a)
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Secured Notes	11.500%	1/15/21	910,000	1,039,675 ^(a)
Carrizo Oil & Gas Inc., Senior Notes	7.500%	9/15/20	780,000	809,250
Chesapeake Energy Corp., Senior Notes	6.875%	11/15/20	1,960,000	1,842,400
Chesapeake Energy Corp., Senior Notes	4.875%	4/15/22	3,320,000	2,846,900
Chesapeake Energy Corp., Senior Notes	5.750%	3/15/23	320,000	276,800
Continental Resources Inc., Senior Notes	5.000%	9/15/22	310,000	310,388
Continental Resources Inc., Senior Notes	3.800%	6/1/24	230,000	213,900
Continental Resources Inc., Senior Notes	4.900%	6/1/44	1,090,000	931,950
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., Senior Notes	6.125%	3/1/22	1,280,000	1,299,200
Ecopetrol SA, Senior Notes	5.875%	5/28/45	1,500,000	1,235,250
EP Energy LLC/Everest Acquisition Finance Inc., Senior Notes	9.375%	5/1/20	820,000	691,096
EP Energy LLC/Everest Acquisition Finance Inc., Senior Notes	6.375%	6/15/23	2,080,000	1,466,400
EP Energy LLC/Everest Acquisition Finance Inc., Senior Secured Notes	8.000%	11/29/24	370,000	381,563 ^(a)
Freeport-McMoRan Oil & Gas LLC/FCX Oil & Gas Inc., Senior Notes	6.125%	6/15/19	280,000	289,100
Freeport-McMoRan Oil & Gas LLC/FCX Oil & Gas Inc., Senior Notes	6.750%	2/1/22	320,000	333,400
Freeport-McMoRan Oil & Gas LLC/FCX Oil & Gas Inc., Senior Notes	6.875%	2/15/23	1,030,000	1,107,250
Globe Luxembourg SCA, Senior Secured Notes	9.625%	5/1/18	4,090,000	3,923,844 ^(a)
Holly Energy Partners LP/Holly Energy Finance Corp., Senior Notes	6.000%	8/1/24	300,000	313,500 ^(a)
Kinder Morgan Inc., Medium-Term Notes	7.750%	1/15/32	810,000	961,617
Laredo Petroleum Inc., Senior Notes	7.375%	5/1/22	410,000	428,450
Magnum Hunter Resources Corp. Escrow			3,530,000	0 ^{*(c)(e)}
MEG Energy Corp., Senior Notes	6.500%	3/15/21	2,310,000	2,090,550 ^(a)
MEG Energy Corp., Senior Notes	7.000%	3/31/24	350,000	307,125 ^(a)
Murray Energy Corp., Senior Secured Notes	11.250%	4/15/21	740,000	529,100 ^(a)

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NGL Energy Partners LP/NGL Energy Finance Corp., Senior Notes	7.500%	11/1/23	850,000	852,125 ^(a)
NGPL PipeCo LLC, Senior Secured Notes	7.768%	12/15/37	790,000	829,500 ^(a)
Oasis Petroleum Inc., Senior Notes	7.250%	2/1/19	1,490,000	1,519,800
Oasis Petroleum Inc., Senior Notes	6.500%	11/1/21	2,140,000	2,172,100
Oasis Petroleum Inc., Senior Notes	6.875%	1/15/23	1,553,000	1,599,590
Petrobras Global Finance BV, Senior Notes	6.750%	1/27/41	3,790,000	3,120,875

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

November 30, 2016

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Oil, Gas & Consumable Fuels - (continued)				
Rice Energy Inc., Senior Notes	7.250%	5/1/23	1,490,000	\$ 1,571,950
Rockies Express Pipeline LLC, Senior Notes	7.500%	7/15/38	570,000	581,400 ^(a)
Rockies Express Pipeline LLC, Senior Notes	6.875%	4/15/40	590,000	601,800 ^(a)
Sabine Pass Liquefaction LLC, Senior Secured Notes	5.750%	5/15/24	1,480,000	1,568,800
Sanchez Energy Corp., Senior Notes	7.750%	6/15/21	860,000	821,300
Sanchez Energy Corp., Senior Notes	6.125%	1/15/23	4,020,000	3,537,600
Shelf Drilling Holdings Ltd., Senior Secured Notes	8.625%	11/1/18	650,000	531,375 ^(a)
Targa Resources Partners LP/Targa Resources Partners Finance Corp., Senior Notes	5.125%	2/1/25	780,000	771,716 ^(a)
Targa Resources Partners LP/Targa Resources Partners Finance Corp., Senior Notes	5.375%	2/1/27	820,000	811,800 ^(a)
Tesoro Logistics LP/Tesoro Logistics Finance Corp., Senior Notes	6.125%	10/15/21	120,000	125,625
Tesoro Logistics LP/Tesoro Logistics Finance Corp., Senior Notes	6.375%	5/1/24	340,000	368,050
Tesoro Logistics LP/Tesoro Logistics Finance Corp., Senior Notes	5.250%	1/15/25	880,000	893,200
Ultrapar International SA, Senior Notes	5.250%	10/6/26	1,090,000	1,079,100 ^(a)
Whiting Petroleum Corp., Senior Notes	5.000%	3/15/19	770,000	764,225
Whiting Petroleum Corp., Senior Notes	6.250%	4/1/23	1,750,000	1,717,188
Williams Cos. Inc., Debentures	7.500%	1/15/31	330,000	365,475
Williams Cos. Inc., Senior Notes	3.700%	1/15/23	430,000	407,425
Williams Cos. Inc., Senior Notes	4.550%	6/24/24	530,000	519,400
Williams Cos. Inc., Senior Notes	5.750%	6/24/44	1,620,000	1,539,000
WPX Energy Inc., Senior Notes	7.500%	8/1/20	270,000	286,200
WPX Energy Inc., Senior Notes	8.250%	8/1/23	430,000	476,225
<i>Total Oil, Gas & Consumable Fuels</i>				56,184,512
TOTAL ENERGY				60,308,421
FINANCIALS - 10.3%				
Banks - 6.7%				
Bank of America Corp., Junior Subordinated Notes	6.500%	10/23/24	1,120,000	1,166,984 ^{(f)(g)}
Barclays Bank PLC, Subordinated Notes	10.179%	6/12/21	1,550,000	1,917,830 ^(a)
Barclays Bank PLC, Subordinated Notes	7.625%	11/21/22	1,950,000	2,144,269
Barclays PLC, Junior Subordinated Bonds	8.250%	12/15/18	340,000	346,995 ^{(f)(g)}
BNP Paribas SA, Junior Subordinated Notes	7.375%	8/19/25	810,000	806,962 ^{(a)(f)(g)}
CIT Group Inc., Senior Notes	5.000%	8/15/22	110,000	114,813
CIT Group Inc., Senior Notes	5.000%	8/1/23	360,000	371,700
Citigroup Inc., Junior Subordinated Bonds	6.300%	5/15/24	3,080,000	3,056,900 ^{(f)(g)}
Credit Agricole SA, Junior Subordinated Notes	8.375%	10/13/19	660,000	731,049 ^{(a)(f)(g)}
Credit Agricole SA, Junior Subordinated Notes	8.125%	12/23/25	1,330,000	1,382,156 ^{(a)(f)(g)}
HSBC Holdings PLC, Junior Subordinated Bonds	6.375%	9/17/24	290,000	280,938 ^{(f)(g)}
HSBC Holdings PLC, Junior Subordinated Bonds	6.375%	3/30/25	860,000	841,725 ^{(f)(g)}
JPMorgan Chase & Co., Junior Subordinated Bonds	6.000%	8/1/23	530,000	528,940 ^{(f)(g)}
JPMorgan Chase & Co., Junior Subordinated Notes	6.100%	10/1/24	1,000,000	1,005,000 ^{(f)(g)}
M&T Bank Corp., Junior Subordinated Bonds	6.875%	12/15/16	1,170,000	1,175,440 ^(f)
Royal Bank of Scotland Group PLC, Junior Subordinated Notes	8.625%	8/15/21	610,000	601,612 ^{(f)(g)}
	7.640%	9/30/17	7,000,000	6,470,800 ^{(f)(g)}

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Royal Bank of Scotland Group PLC, Junior Subordinated Notes,
Medium-Term Notes

Royal Bank of Scotland NV, Subordinated Bonds	7.750%	5/15/23	350,000	385,797
Royal Bank of Scotland PLC, Subordinated Notes	13.125%	3/19/22	2,030,000 ^{AUD}	1,542,937 ^{(g)(h)}

Total Banks 24,872,847

Capital Markets - 0.7%

Credit Suisse Group Funding Guernsey Ltd., Senior Notes	4.875%	5/15/45	460,000	462,168
Donnelley Financial Solutions Inc., Senior Notes	8.250%	10/15/24	890,000	907,800 ^(a)
Goldman Sachs Group Inc., Subordinated Notes	5.150%	5/22/45	1,080,000	1,116,720

Total Capital Markets 2,486,688

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

November 30, 2016

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Consumer Finance - 0.9%				
Navient Corp., Medium-Term Notes, Senior Notes	8.450%	6/15/18	920,000	\$ 993,600
TMX Finance LLC/TitleMax Finance Corp., Senior Secured Notes	8.500%	9/15/18	2,630,000	2,169,750 ^(a)
<i>Total Consumer Finance</i>				3,163,350
Diversified Financial Services - 1.7%				
AerCap Ireland Capital Ltd./AerCap Global Aviation Trust, Senior Bonds	4.625%	7/1/22	360,000	373,500
International Lease Finance Corp., Senior Notes	8.750%	3/15/17	1,900,000	1,936,856
International Lease Finance Corp., Senior Notes	6.250%	5/15/19	130,000	140,244
International Lease Finance Corp., Senior Notes	8.250%	12/15/20	3,140,000	3,681,650
International Lease Finance Corp., Senior Notes	5.875%	8/15/22	310,000	339,537
<i>Total Diversified Financial Services</i>				6,471,787
Insurance - 0.3%				
Fidelity & Guaranty Life Holdings Inc., Senior Notes	6.375%	4/1/21	620,000	616,900 ^(a)
Genworth Holdings Inc., Senior Notes	4.900%	8/15/23	760,000	630,800
<i>Total Insurance</i>				1,247,700
TOTAL FINANCIALS				38,242,372
HEALTH CARE - 6.8%				
Biotechnology - 0.2%				
AMAG Pharmaceuticals Inc., Senior Notes	7.875%	9/1/23	660,000	630,300 ^(a)
Health Care Equipment & Supplies - 1.5%				
ConvaTec Healthcare E SA, Senior Notes	10.875%	12/15/18	1,530,000 ^{EUR}	1,633,732 ^(a)
DJO Finance LLC/DJO Finance Corp., Secured Notes	10.750%	4/15/20	750,000	620,625
DJO Finco Inc./DJO Finance LLC/DJO Finance Corp., Secured Notes	8.125%	6/15/21	1,190,000	1,044,225 ^(a)
Greatbatch Ltd., Senior Notes	9.125%	11/1/23	780,000	764,400 ^(a)
Immucor Inc., Senior Notes	11.125%	8/15/19	900,000	828,000
Kinetic Concepts Inc./KCI USA Inc., Senior Secured Notes	7.875%	2/15/21	720,000	761,400 ^(a)
<i>Total Health Care Equipment & Supplies</i>				5,652,382
Health Care Providers & Services - 4.2%				
BioScrip Inc., Senior Notes	8.875%	2/15/21	2,000,000	1,545,000
Centene Corp., Senior Notes	5.625%	2/15/21	630,000	650,475
Centene Corp., Senior Notes	4.750%	5/15/22	410,000	405,900
Centene Corp., Senior Notes	6.125%	2/15/24	370,000	376,882
Centene Corp., Senior Notes	4.750%	1/15/25	470,000	451,200
DaVita Inc., Senior Notes	5.750%	8/15/22	1,400,000	1,457,750
DaVita Inc., Senior Notes	5.125%	7/15/24	890,000	880,544
DaVita Inc., Senior Notes	5.000%	5/1/25	1,570,000	1,534,675

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HCA Inc., Debentures	7.500%	11/15/95	1,000,000	990,000
IASIS Healthcare LLC/IASIS Capital Corp., Senior Notes	8.375%	5/15/19	1,750,000	1,540,000
MPH Acquisition Holdings LLC, Senior Notes	7.125%	6/1/24	390,000	410,962 ^(a)
Synlab Unsecured Bondco PLC, Senior Bonds	8.250%	7/1/23	480,000 ^{EUR}	548,709 ^(b)
Tenet Healthcare Corp., Secured Notes	7.500%	1/1/22	510,000	525,619 ^(a)
Tenet Healthcare Corp., Senior Notes	8.125%	4/1/22	2,790,000	2,566,800
Universal Hospital Services Inc., Secured Notes	7.625%	8/15/20	1,600,000	1,531,200
<i>Total Health Care Providers & Services</i>				<i>15,415,716</i>

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.**Schedule of investments (unaudited) (cont d)****November 30, 2016**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Pharmaceuticals - 0.9%				
Valeant Pharmaceuticals International Inc., Senior Notes	5.375%	3/15/20	890,000	\$ 752,050 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	7.000%	10/1/20	310,000	269,700 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	6.375%	10/15/20	280,000	239,400 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	7.500%	7/15/21	1,700,000	1,442,875 ^(a)
Valeant Pharmaceuticals International Inc., Senior Notes	7.250%	7/15/22	900,000	742,500 ^(a)
<i>Total Pharmaceuticals</i>				<i>3,446,525</i>
TOTAL HEALTH CARE				
				25,144,923
INDUSTRIALS - 8.9%				
Aerospace & Defense - 0.9%				
CBC Ammo LLC/CBC FinCo Inc., Senior Notes	7.250%	11/15/21	1,900,000	1,866,750 ^(a)
Heligear Acquisition Co., Senior Secured Bonds	10.250%	10/15/19	620,000	649,450 ^(a)
LMI Aerospace Inc., Secured Notes	7.375%	7/15/19	730,000	731,825
<i>Total Aerospace & Defense</i>				<i>3,248,025</i>
Air Freight & Logistics - 0.5%				
XPO Logistics Inc., Senior Notes	6.500%	6/15/22	880,000	914,100 ^(a)
XPO Logistics Inc., Senior Notes	6.125%	9/1/23	810,000	830,250 ^(a)
<i>Total Air Freight & Logistics</i>				<i>1,744,350</i>
Airlines - 0.3%				
Delta Air Lines Inc., Pass-Through Certificates, Secured Notes	8.021%	8/10/22	958,535	1,091,531
Building Products - 0.2%				
Standard Industries Inc., Senior Notes	5.500%	2/15/23	540,000	557,550 ^(a)
Commercial Services & Supplies - 1.8%				
Garda World Security Corp., Senior Notes	7.250%	11/15/21	540,000	502,200 ^(a)
GFL Environmental Inc., Senior Notes	9.875%	2/1/21	1,000,000	1,090,000 ^(a)
Monitronics International Inc., Senior Notes	9.125%	4/1/20	800,000	752,000
United Rentals North America Inc., Senior Notes	7.625%	4/15/22	751,000	797,938
United Rentals North America Inc., Senior Notes	5.500%	5/15/27	740,000	740,777
West Corp., Senior Notes	5.375%	7/15/22	2,990,000	2,881,612 ^(a)
<i>Total Commercial Services & Supplies</i>				<i>6,764,527</i>
Construction & Engineering - 0.8%				
Brundage-Bone Concrete Pumping Inc., Senior Secured Notes	10.375%	9/1/21	860,000	933,100 ^(a)
Michael Baker Holdings LLC/Michael Baker Finance Corp., Senior Notes	8.875%	4/15/19	1,016,164	914,548 ^{(a)(b)}
Michael Baker International LLC/CDL Acquisition Co. Inc., Senior Secured Notes	8.250%	10/15/18	530,000	531,325 ^(a)
Modular Space Corp., Secured Notes	10.250%	1/31/19	1,321,000	706,735 ^{*(a)(d)}

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<i>Total Construction & Engineering</i>				3,085,708
Electrical Equipment - 0.5%				
Interface Grand Master Holdings Inc., Senior Notes	19.000%	8/15/19	705,353	684,192 ^{(b)(c)}
International Wire Group Inc., Senior Notes	10.750%	8/1/21	550,000	514,938 ^(a)
NES Rentals Holdings Inc., Senior Secured Notes	7.875%	5/1/18	590,000	587,050 ^(a)
Trionista TopCo GmbH, Senior Subordinated Notes	6.875%	4/30/21	150,000 ^{EUR}	167,952 ^(a)
<i>Total Electrical Equipment</i>				1,954,132
Machinery - 1.2%				
Allison Transmission Inc., Senior Bonds	5.000%	10/1/24	1,160,000	1,171,600 ^(a)
CTP Transportation Products LLC/CTP Finance Inc., Senior Secured Notes	8.250%	12/15/19	1,040,000	826,800 ^(a)
DH Services Luxembourg Sarl, Senior Notes	7.750%	12/15/20	2,310,000	2,404,826 ^(a)
SPL Logistics Escrow LLC/SPL Logistics Finance Corp., Senior Secured Notes	8.875%	8/1/20	150,000	130,500 ^(a)
<i>Total Machinery</i>				4,533,726

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

November 30, 2016

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Marine - 0.6%				
Navios Maritime Acquisition Corp./Navios Acquisition Finance U.S. Inc., Senior Secured Notes	8.125%	11/15/21	2,670,000	\$ 2,209,425 ^(a)
Ultrapetrol Bahamas Ltd., Senior Secured Notes	8.875%	6/15/21	1,010,000	207,050 ^{*(d)}
<i>Total Marine</i>				2,416,475
Road & Rail - 1.2%				
Flexi-Van Leasing Inc., Senior Notes	7.875%	8/15/18	2,280,000	2,097,600 ^(a)
Florida East Coast Holdings Corp., Senior Notes	9.750%	5/1/20	1,430,000	1,462,175 ^(a)
Florida East Coast Holdings Corp., Senior Secured Notes	6.750%	5/1/19	970,000	1,003,950 ^(a)
<i>Total Road & Rail</i>				4,563,725
Trading Companies & Distributors - 0.5%				
H&E Equipment Services Inc., Senior Notes	7.000%	9/1/22	1,870,000	1,977,525
Transportation - 0.4%				
Jack Cooper Enterprises Inc., Senior Notes	10.500%	3/15/19	3,111,765	357,853 ^{(a)(b)}
Neovia Logistics Intermediate Holdings LLC/Logistics Intermediate Finance Corp., Senior Notes	10.000%	2/15/18	1,518,150	956,434 ^{(a)(b)}
<i>Total Transportation</i>				1,314,287
TOTAL INDUSTRIALS				33,251,561
INFORMATION TECHNOLOGY - 1.3%				
Electronic Equipment, Instruments & Components - 0.1%				
Interface Security Systems Holdings Inc./Interface Security Systems LLC, Senior Secured Notes	9.250%	1/15/18	500,000	498,125
Internet Software & Services - 0.1%				
Match Group Inc., Senior Notes	6.375%	6/1/24	490,000	519,400
IT Services - 0.1%				
Compiler Finance Subordinated Inc., Senior Notes	7.000%	5/1/21	430,000	202,100 ^(a)
Technology Hardware, Storage & Peripherals - 1.0%				
Diamond 1 Finance Corp./Diamond 2 Finance Corp., Senior Notes	7.125%	6/15/24	520,000	568,528 ^(a)
Seagate HDD Cayman, Senior Bonds	4.750%	6/1/23	720,000	699,750
Seagate HDD Cayman, Senior Bonds	4.750%	1/1/25	2,350,000	2,192,844
Seagate HDD Cayman, Senior Bonds	4.875%	6/1/27	210,000	184,468
<i>Total Technology Hardware, Storage & Peripherals</i>				3,645,590
TOTAL INFORMATION TECHNOLOGY				4,865,215

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MATERIALS - 9.0%

Chemicals - 1.8%

Axalta Coating Systems LLC, Senior Notes	4.875%	8/15/24	710,000	708,225 ^(a)
Eco Services Operations LLC/Eco Finance Corp., Senior Notes	8.500%	11/1/22	910,000	964,600 ^(a)
HIG BBC Intermediate Holdings LLC/HIG BBC Holdings Corp., Senior Notes	10.500%	9/15/18	691,711	666,636 ^{(a)(b)}
Kissner Holdings LP/Kissner Milling Co., Ltd./BSC Holding Inc./Kissner USA, Senior Secured Notes	8.375%	12/1/22	1,340,000	1,336,650 ^(a)
PQ Corp., Senior Secured Notes	6.750%	11/15/22	350,000	371,000 ^(a)
Rain CII Carbon LLC/CII Carbon Corp., Senior Secured Notes	8.000%	12/1/18	1,880,000	1,870,600 ^(a)
Valvoline Inc., Senior Notes	5.500%	7/15/24	900,000	934,875 ^(a)

Total Chemicals

6,852,586

Construction Materials - 0.3%

Hardwoods Acquisition Inc., Senior Secured Notes	7.500%	8/1/21	970,000	763,875 ^(a)
NWH Escrow Corp., Senior Secured Notes	7.500%	8/1/21	390,000	305,175 ^(a)

Total Construction Materials

1,069,050

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.**Schedule of investments (unaudited) (cont d)****November 30, 2016**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Containers & Packaging - 2.4%				
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA Inc., Senior Notes	7.250%	5/15/24	830,000	\$ 870,463 ^(a)
BWAY Holding Co., Senior Notes	9.125%	8/15/21	1,750,000	1,828,750 ^(a)
Coveris Holdings SA, Senior Notes	7.875%	11/1/19	710,000	701,125 ^(a)
Pactiv LLC, Senior Bonds	8.375%	4/15/27	2,280,000	2,513,700
Pactiv LLC, Senior Notes	7.950%	12/15/25	410,000	444,850
PaperWorks Industries Inc., Senior Secured Notes	9.500%	8/15/19	840,000	693,000 ^(a)
Reynolds Group Issuer Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer (Luxembourg) SA, Senior Notes	7.000%	7/15/24	1,940,000	2,051,550 ^(a)
<i>Total Containers & Packaging</i>				<i>9,103,438</i>
Metals & Mining - 4.5%				
Alcoa Nederland Holding BV, Senior Notes	6.750%	9/30/24	500,000	537,500 ^(a)
Alcoa Nederland Holding BV, Senior Notes	7.000%	9/30/26	1,130,000	1,200,625 ^(a)
Anglo American Capital PLC, Senior Notes	3.625%	5/14/20	430,000	432,150 ^(a)
Anglo American Capital PLC, Senior Notes	4.125%	4/15/21	250,000	251,875 ^(a)
Anglo American Capital PLC, Senior Notes	4.875%	5/14/25	860,000	877,200 ^(a)
ArcelorMittal SA, Senior Notes	8.000%	10/15/39	2,020,000	2,146,250
Barmenco Finance Pty Ltd., Senior Notes	9.000%	6/1/18	460,000	464,600 ^(a)
Coeur Mining Inc., Senior Notes	7.875%	2/1/21	640,000	667,200
FMG Resources (August 2006) Pty Ltd., Senior Secured Notes	9.750%	3/1/22	520,000	602,472 ^(a)
Freeport-McMoRan Inc., Senior Notes	3.100%	3/15/20	10,000	9,875
Freeport-McMoRan Inc., Senior Notes	4.000%	11/14/21	450,000	443,250
Freeport-McMoRan Inc., Senior Notes	3.550%	3/1/22	310,000	294,965
Freeport-McMoRan Inc., Senior Notes	3.875%	3/15/23	380,000	359,100
Freeport-McMoRan Inc., Senior Notes	5.450%	3/15/43	530,000	455,800
Midwest Vanadium Pty Ltd., Senior Secured Notes	11.500%	2/15/18	1,229,243	49,170 ^{*(a)(d)}
Mirabela Nickel Ltd., Subordinated Notes	1.000%	9/10/44	13,552	0 ^{(a)(b)(c)(e)}
Steel Dynamics Inc., Senior Notes	5.000%	12/15/26	616,000	620,620
Teck Resources Ltd., Senior Notes	3.000%	3/1/19	1,340,000	1,336,650
Teck Resources Ltd., Senior Notes	8.000%	6/1/21	650,000	715,585 ^(a)
Teck Resources Ltd., Senior Notes	8.500%	6/1/24	1,970,000	2,304,900 ^(a)
Vale Overseas Ltd., Senior Notes	6.875%	11/21/36	2,220,000	2,148,782
Vale Overseas Ltd., Senior Notes	6.875%	11/10/39	750,000	714,060
<i>Total Metals & Mining</i>				<i>16,632,629</i>
TOTAL MATERIALS				
				33,657,703
REAL ESTATE - 2.2%				
Equity Real Estate Investment Trusts (REITs) - 1.1%				
Care Capital Properties LP, Senior Notes	5.125%	8/15/26	410,000	395,146 ^(a)
Communications Sales & Leasing Inc., Senior Secured Notes	6.000%	4/15/23	820,000	852,800 ^(a)
CoreCivic Inc., Senior Notes	4.125%	4/1/20	130,000	129,675
CoreCivic Inc., Senior Notes	5.000%	10/15/22	630,000	625,275
CoreCivic Inc., Senior Notes	4.625%	5/1/23	170,000	166,175
GEO Group Inc., Senior Notes	6.000%	4/15/26	810,000	781,650
	4.500%	9/1/26	750,000	721,875 ^(a)

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MGM Growth Properties Operating Partnership LP/MGP Finance Co.-Issuer Inc., Senior Notes				
MPT Operating Partnership LP/MPT Finance Corp., Senior Notes	6.375%	3/1/24	430,000	442,900
<i>Total Equity Real Estate Investment Trusts (REITs)</i>				<i>4,115,496</i>

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.**Schedule of investments (unaudited) (cont d)****November 30, 2016**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Real Estate Management & Development - 1.1%				
Caesars Entertainment Resort Properties LLC, Secured Notes	11.000%	10/1/21	1,410,000	\$ 1,540,425
Caesars Entertainment Resort Properties LLC, Senior Secured Notes	8.000%	10/1/20	1,170,000	1,228,500
Greystar Real Estate Partners LLC, Senior Secured Notes	8.250%	12/1/22	1,310,000	1,424,625 ^(a)
<i>Total Real Estate Management & Development</i>				<i>4,193,550</i>
TOTAL REAL ESTATE				8,309,046
TELECOMMUNICATION SERVICES - 10.1%				
Diversified Telecommunication Services - 4.1%				
CenturyLink Inc., Senior Notes	7.650%	3/15/42	2,370,000	2,018,055
Cogent Communications Group Inc., Senior Secured Notes	5.375%	3/1/22	800,000	813,000 ^(a)
Frontier Communications Corp., Senior Notes	11.000%	9/15/25	1,080,000	1,086,750
Intelsat Jackson Holdings SA, Senior Notes	7.250%	4/1/19	500,000	395,000
Intelsat Jackson Holdings SA, Senior Notes	7.250%	10/15/20	1,260,000	924,525
Intelsat Jackson Holdings SA, Senior Notes	7.500%	4/1/21	360,000	262,573
Intelsat Jackson Holdings SA, Senior Secured Notes	8.000%	2/15/24	1,530,000	1,549,125 ^(a)
Level 3 Financing Inc., Senior Notes	6.125%	1/15/21	520,000	538,850
Level 3 Financing Inc., Senior Notes	5.250%	3/15/26	850,000	837,250 ^(a)
Oi Brasil Holdings Cooperatief U.A., Senior Notes	5.750%	2/10/22	2,460,000	707,250 ^{*(a)(d)}
Telecom Italia SpA, Senior Notes	5.303%	5/30/24	2,630,000	2,600,413 ^(a)
Windstream Services LLC, Senior Notes	7.750%	10/15/20	1,900,000	1,942,750
Windstream Services LLC, Senior Notes	7.750%	10/1/21	1,460,000	1,460,000
Windstream Services LLC, Senior Notes	6.375%	8/1/23	130,000	113,750
<i>Total Diversified Telecommunication Services</i>				<i>15,249,291</i>
Wireless Telecommunication Services - 6.0%				
Altice Financing SA, Senior Secured Bonds	7.500%	5/15/26	2,530,000	2,571,113 ^(a)
CSC Holdings LLC, Senior Notes	10.125%	1/15/23	200,000	231,000 ^(a)
CSC Holdings LLC, Senior Notes	6.625%	10/15/25	1,190,000	1,288,175 ^(a)
CSC Holdings LLC, Senior Notes	10.875%	10/15/25	1,070,000	1,249,225 ^(a)
Sprint Capital Corp., Senior Notes	6.875%	11/15/28	4,288,000	4,135,347
Sprint Capital Corp., Senior Notes	8.750%	3/15/32	130,000	136,825
Sprint Communications Inc., Senior Notes	9.000%	11/15/18	2,220,000	2,444,775 ^(a)
Sprint Communications Inc., Senior Notes	7.000%	8/15/20	420,000	436,800
Sprint Communications Inc., Senior Notes	11.500%	11/15/21	1,452,000	1,742,400
Sprint Corp., Senior Notes	7.875%	9/15/23	3,160,000	3,270,600
T-Mobile USA Inc., Senior Notes	6.542%	4/28/20	450,000	465,047
Vimpel Communications Via VIP Finance Ireland Ltd. OJSC, Senior Notes	7.748%	2/2/21	2,730,000	3,026,958 ^(a)
VimpelCom Holdings BV, Senior Notes	7.504%	3/1/22	800,000	892,000 ^(h)
VimpelCom Holdings BV, Senior Notes	7.504%	3/1/22	520,000	579,800 ^(a)
<i>Total Wireless Telecommunication Services</i>				<i>22,470,065</i>
TOTAL TELECOMMUNICATION SERVICES				37,719,356

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UTILITIES - 1.9%

Electric Utilities - 1.1%

FirstEnergy Corp., Notes	7.375%	11/15/31	1,260,000	1,578,871
NRG REMA LLC, Pass-Through Certificates, Senior Secured Bonds	9.681%	7/2/26	2,220,000	1,467,975
Red Oak Power LLC, Secured Notes	9.200%	11/30/29	1,000,000	1,043,750

Total Electric Utilities 4,090,596

Independent Power and Renewable Electricity Producers - 0.8%

Mirant Mid Atlantic LLC, Pass-Through Certificates, Secured Bonds	10.060%	12/30/28	3,624,375	3,058,066
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TOTAL UTILITIES 7,148,662

TOTAL CORPORATE BONDS & NOTES

(Cost - \$320,021,549) 328,049,811

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

November 30, 2016

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 0.4%				
Commercial Mortgage Trust, 2015-LC21 E	3.250%	7/10/48	900,000	\$ 476,418 ^(a)
JPMBB Commercial Mortgage Securities Trust, 2015-C31 E	4.772%	8/15/48	700,000	444,017 ^{(a)(g)}
Wells Fargo Commercial Mortgage Trust, 2015-C28 E	3.000%	5/15/48	800,000	435,538 ^(a)
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS				
(Cost - \$1,589,458)				1,355,973
CONVERTIBLE BONDS & NOTES - 0.7%				
CONSUMER DISCRETIONARY - 0.2%				
Media - 0.2%				
DISH Network Corp., Senior Notes	3.375%	8/15/26	720,000	808,200 ^(a)
ENERGY - 0.3%				
Oil, Gas & Consumable Fuels - 0.3%				
Chesapeake Energy Corp., Senior Notes	5.500%	9/15/26	1,110,000	1,179,375 ^(a)
MATERIALS - 0.2%				
Chemicals - 0.1%				
Hercules LLC, Junior Subordinated Bonds	6.500%	6/30/29	340,000	331,500
Metals & Mining - 0.1%				
Mirabela Nickel Ltd., Senior Secured Bonds	9.500%	6/24/19	1,035,415	212,260 ^{(a)(b)}
TOTAL MATERIALS				
				543,760
TOTAL CONVERTIBLE BONDS & NOTES				
(Cost - \$3,104,472)				2,531,335
SENIOR LOANS - 2.0%				
CONSUMER DISCRETIONARY - 0.5%				
Hotels, Restaurants & Leisure - 0.3%				
Equinox Holdings Inc., Second Lien Term Loan	9.750%	7/31/20	1,050,000	1,054,758 ^{(i)(j)}
Specialty Retail - 0.2%				
Spencer Gifts LLC, Second Lien Term Loan	9.250%	6/29/22	900,000	742,500 ^{(i)(j)}
TOTAL CONSUMER DISCRETIONARY				
				1,797,258
ENERGY - 0.6%				
Energy Equipment & Services - 0.2%				
Hercules Offshore LLC, Exit Term Loan	10.500%	5/6/20	937,022	904,039 ^{(c)(i)(j)}
Oil, Gas & Consumable Fuels - 0.4%				
Chesapeake Energy Corp., Term Loan	8.500%	8/23/21	590,000	627,465 ^{(i)(j)}
Magnum Hunter Resources Inc., Exit Term Loan	8.000%	5/6/19	343,781	342,922 ^{(i)(j)}

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Westmoreland Coal Co., Term Loan B	7.500%	12/16/20	452,331	396,638 ^{(i)(j)}
<i>Total Oil, Gas & Consumable Fuels</i>				<i>1,367,025</i>
TOTAL ENERGY				2,271,064
HEALTH CARE - 0.4%				
Health Care Equipment & Supplies - 0.1%				
Lantheus Medical Imaging Inc., Term Loan	7.000%	6/30/22	443,483	437,570 ^{(i)(j)}
Health Care Providers & Services - 0.3%				
Radnet Management Inc., Second Lien Term Loan	8.000%	3/25/21	1,026,667	1,018,966 ^{(i)(j)}
TOTAL HEALTH CARE				1,456,536
INFORMATION TECHNOLOGY - 0.2%				
Internet Software & Services - 0.2%				
Ancestry.com Operations Inc., Second Lien Term Loan	9.250%	10/11/24	820,000	832,300 ^{(i)(j)}
UTILITIES - 0.3%				
Electric Utilities - 0.3%				
Panda Temple II Power LLC, New Term Loan B	7.250%	4/3/19	228,045	212,082 ^{(i)(j)}
Panda Temple Power LLC, 2015 Term Loan B	7.250%	3/4/22	975,150	867,883 ^{(i)(j)}
TOTAL UTILITIES				1,079,965
TOTAL SENIOR LOANS				
(Cost - \$7,705,345)				7,437,123

See Notes to Schedule of Investments.

WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d)

November 30, 2016

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
SOVEREIGN BONDS - 2.8%				
Argentina - 1.2%				
Provincia de Buenos Aires, Senior Notes	7.875%	6/15/27	2,600,000	\$ 2,554,500 ^(a)
Republic of Argentina, Senior Notes	6.875%	4/22/21	560,000	585,200 ^(a)
Republic of Argentina, Senior Notes	7.625%	4/22/46	1,290,000	1,231,950 ^(a)
<i>Total Argentina</i>				4,371,650
Brazil - 0.4%				
Federative Republic of Brazil, Notes	10.000%	1/1/23	6,200,000 ^{BRL}	1,700,980
Ecuador - 0.5%				
Republic of Ecuador, Senior Bonds	10.500%	3/24/20	750,000	787,500 ^(a)
Republic of Ecuador, Senior Bonds	10.750%	3/28/22	750,000	789,375 ^(a)
Republic of Ecuador, Senior Bonds	7.950%	6/20/24	290,000	268,250 ^(h)
<i>Total Ecuador</i>				1,845,125
Russia - 0.7%				
Russian Federal Bond, Bonds	8.150%	2/3/27	110,000,000 ^{RUB}	1,665,053
Russian Federal Bond, Bonds	7.050%	1/19/28	57,840,000 ^{RUB}	799,387
<i>Total Russia</i>				2,464,440
TOTAL SOVEREIGN BONDS				
(Cost - \$10,713,050)				10,382,195
U.S. GOVERNMENT & AGENCY OBLIGATIONS - 1.5%				
U.S. Government Obligations - 1.5%				
U.S. Treasury Bonds	2.250%	8/15/46	3,000,000	2,538,867
U.S. Treasury Notes	1.500%	8/15/26	3,410,000	3,149,589
TOTAL U.S. GOVERNMENT & AGENCY OBLIGATIONS				