WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC. Form N-Q February 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

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

811-7920

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)

(888) 777-0102

Registrant s telephone number, including area code:

Date of fiscal year end: September 30

Date of reporting period: December 31, 2010

ITEM 1. SCHEDULE OF INVESTMENTS

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

FORM N-Q

DECEMBER 31, 2010

Schedule of investments (unaudited)

December 31, 2010

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
CORPORATE BONDS & NOTES 90.3%				
CONSUMER DISCRETIONARY 21.2%				
Auto Components 0.1%				
Hertz Holdings Netherlands BV, Senior Secured Bonds	8.500%	7/31/15	300,000EUR \$	<i>434,966</i> (a)
Automobiles 1.7%				
Ford Motor Credit Co., LLC, Senior Notes	9.875%	8/10/11	1,000,000	1,041,092
Ford Motor Credit Co., LLC, Senior Notes	7.500%	8/1/12	1,785,000	1,898,535
Ford Motor Credit Co., LLC, Senior Notes	12.000%	5/15/15	1,525,000	1,920,051
Motors Liquidation Co., Senior Notes	7.200%	1/15/11	2,665,000	912,763(b)
Motors Liquidation Co., Senior Notes	7.125%	7/15/13	2,125,000	722,500(b)
Motors Liquidation Co., Senior Notes	8.375%	7/15/33	3,500,000	1,268,750(b)
Total Automobiles				7,763,691
Diversified Consumer Services 1.6%	10 5000		2 220 000	2 100 (25
Realogy Corp., Senior Notes	10.500%	4/15/14	3,230,000	3,189,625
Sotheby s, Senior Notes	7.750%	6/15/15	1,540,000	1,709,400
Stonemor Operating LLC/Cornerstone Family Services of WV/Osiris Holding, Senior Notes	10.250%	12/1/17	2,340,000	2,474,550
Total Diversified Consumer Services	10.230 //	12/1/1/	2,540,000	7,373,575
Hotels, Restaurants & Leisure 7.1%				7,373,373
Boyd Gaming Corp., Senior Notes	9.125%	12/1/18	570,000	565,725(a)
Boyd Gaming Corp., Senior Notes Boyd Gaming Corp., Senior Subordinated Notes	9.125% 7.125%	2/1/16	665,000	600,162
CCM Merger Inc., Notes	8.000%	8/1/13	2,255,000	2,204,262(a)
Downstream Development Quapaw, Senior Notes	12.000%	10/15/15	1,695,000	1,680,169(a)
Dunkin Finance Corp., Senior Notes	9.625%	12/1/18	490,000	497,350(a)
El Pollo Loco Inc., Senior Notes	11.750%	11/15/13	2,425,000	1,976,375
El Pollo Loco Inc., Senior Secured Notes	11.750%	12/1/12	945,000	968,625
Fontainebleau Las Vegas Holdings LLC/Fontainebleau				
Las Vegas Capital Corp.	10.250%	6/15/15	445,000	3,782(a)(b)
Harrah s Operating Co. Inc., Senior Bonds	5.625%	6/1/15	3,732,000	3,144,210
Harrah s Operating Co. Inc., Senior Notes	10.750%	2/1/16	2,954,000	2,843,225
Harrah s Operating Co. Inc., Senior Secured Notes	11.250%	6/1/17	1,220,000	1,378,600
Inn of the Mountain Gods Resort & Casino, Senior Notes	12.000%	11/15/10	3,912,000	2,058,690(b)(c)(d)
Landry s Holdings Inc., Senior Secured Notes Landry s Restaurants Inc., Senior Secured Notes	11.500% 11.625%	6/1/14 12/1/15	990,000	975,150(a)
Landry s Restaurants Inc., Senior Secured Notes	11.625%	12/1/15	1,140,000 340,000	1,222,650 364,650(a)
MGM MIRAGE Inc., Senior Notes	6.750%	4/1/13	1,810,000	1,808,190
MGM MIRAGE Inc., Senior Notes	5.875%	2/27/14	400,000	371,000
MGM Resorts International, Senior Secured Notes	10.375%	5/15/14	150,000	169,125
MGM Resorts International, Senior Secured Notes	11.125%	11/15/17	360,000	415,800
Mohegan Tribal Gaming Authority, Senior Secured				,000
Notes	11.500%	11/1/17	60,000	55,650(a)
Mohegan Tribal Gaming Authority, Senior Subordinated				
Notes	8.000%	4/1/12	3,660,000	3,074,400
	6.875%	2/15/15	225,000	140,062

Mohegan Tribal Gaming Authority, Senior Subordinated				
Notes				
NCL Corp. Ltd., Senior Notes	9.500%	11/15/18	1,230,000	1,273,050(a)
NCL Corp. Ltd., Senior Secured Notes	11.750%	11/15/16	2,240,000	2,623,600
Pinnacle Entertainment Inc., Senior Notes	8.625%	8/1/17	715,000	782,925
Pinnacle Entertainment Inc., Senior Subordinated Notes	7.500%	6/15/15	330,000	332,475
Sbarro Inc., Senior Notes	10.375%	2/1/15	1,065,000	484,575
Snoqualmie Entertainment Authority, Senior Secured				
Notes	4.428%	2/1/14	890,000	765,400(a)(e)
Snoqualmie Entertainment Authority, Senior Secured				
Notes	9.125%	2/1/15	165,000	157,575(a)
Station Casinos Inc., Senior Notes	6.000%	4/1/12	1,515,000	152(b)(d)
Station Casinos Inc., Senior Notes	7.750%	8/15/16	2,265,000	227(b)(d)
Station Casinos Inc., Senior Subordinated Notes	6.625%	3/15/18	85,000	9(b)(d)
Total Hotels, Restaurants & Leisure				32,937,840
Household Durables 0.4%				
Standard Pacific Corp., Senior Notes	8.375%	1/15/21	1,900,000	1,852,500(a)

December 31, 2010

		MATURITY	FACE		
SECURITY	RATE	DATE	AMOUNT		VALUE
Internet & Catalog Retail 0.8%					
Netflix Inc., Senior Notes	8.500%	11/15/17	1,340,000	\$	1,514,200
QVC Inc., Senior Secured Notes	7.375%	10/15/20	1,990,000		2,094,475(a)
Total Internet & Catalog Retail					3,608,675
Media 5.1%					
Affinity Group Inc., Senior Secured Notes	11.500%	12/1/16	710,000		701,125(a)
CCH II LLC/CCH II Capital Corp., Senior Notes	13.500%	11/30/16	561,225		672,067
CCO Holdings LLC/CCO Holdings Capital Corp.,					
Senior Notes	7.875%	4/30/18	1,860,000		1,934,400
CCO Holdings LLC/CCO Holdings Capital Corp.,					
Senior Notes	8.125%	4/30/20	1,840,000		1,945,800
Cengage Learning Acquisitions Inc., Senior Notes	10.500%	1/15/15	900,000		933,750(a)
Cengage Learning Acquisitions Inc., Senior					
Subordinated Notes	13.250%	7/15/15	2,100,000		2,226,000(a)
CSC Holdings LLC, Senior Notes	8.500%	6/15/15	190,000		207,100
DISH DBS Corp., Senior Notes	7.875%	9/1/19	1,260,000		1,323,000
EN Germany Holdings BV, Senior Secured Notes	10.750%	11/15/15	1,340,000EU	R	1,813,025(a)
Nielsen Finance LLC/Nielsen Finance Co., Senior Notes	7.750%	10/15/18	3,650,000		3,796,000(a)
Nielsen Finance LLC/Nielsen Finance Co., Senior	0.0000	0/1/17	2 010 000		2 175 550
Subordinated Notes, step bond	0.000%	8/1/16	3,010,000		3,175,550
Univision Communications Inc., Senior Notes	8.500%	5/15/21	1,830,000		1,862,025(a)
Univision Communications Inc., Senior Secured Notes	12.000%	7/1/14	565,000		621,500(a)
Univision Communications Inc., Senior Secured Notes	7.875%	11/1/20	1,380,000		1,455,900(a)
UPC Holding BV, Senior Notes Virgin Media Finance PLC, Senior Notes	9.875% 9.125%	4/15/18	675,000		742,500(a) 574,590
Total Media	9.125%	8/15/16	537,000		23,984,332
					25,904,552
Multiline Retail 0.5%	7 1059	(11 100	2 4 (0 0 0 0		2 272 000
Neiman Marcus Group Inc., Senior Secured Notes	7.125%	6/1/28	2,460,000		2,373,900
Specialty Retail 2.5%					
American Greetings Corp., Senior Notes	7.375%	6/1/16	2,885,000		3,004,006
American Greetings Corp., Senior Notes	7.375%	6/1/16	365,000		365,456
American Greetings Corp., Senior Notes	7.375%	6/1/16	290,000		290,363
Michaels Stores Inc., Senior Notes	7.750%	11/1/18	910,000		912,275(a)
Michaels Stores Inc., Senior Subordinated Bonds	11.375%	11/1/16	1,230,000		1,346,850
Michaels Stores Inc., Senior Subordinated Notes, step	0.0000	11/1/16	2 500 000		2 5 (2 100
bond	0.000%	11/1/16	3,580,000		3,562,100
PETCO Animal Supplies Inc., Senior Notes	9.250%	12/1/18	2,280,000		2,413,950(a)
Total Specialty Retail					11,895,000
Textiles, Apparel & Luxury Goods 1.4%		2 11 11 2			
Express LLC/Express Finance Corp., Senior Notes	8.750%	3/1/18	1,350,000		1,441,125
Giraffe Acquisition Corp., Senior Notes	9.125%	12/1/18	1,730,000		1,812,175(a)
Oxford Industries Inc., Senior Secured Notes	11.375%	7/15/15	2,570,000		2,897,675
Phillips-Van Heusen Corp., Senior Notes	7.375%	5/15/20	520,000		555,100
Total Textiles, Apparel & Luxury Goods					6,706,075

TOTAL CONSUMER DISCRETIONARY CONSUMER STAPLES 1.2%				98,930,554
Food Products 1.1%				
Bumble Bee Acquisiton Co., Senior Secured Notes	9.000%	12/15/17	780,000	815,100(a)
Bumble Bee Foods LLC, Senior Secured Notes	7.750%	12/15/15	1,512,000	1,736,729
Del Monte Corp., Senior Subordinated Notes	7.500%	10/15/19	700,000	819,875
Simmons Foods Inc., Senior Secured Notes	10.500%	11/1/17	1,290,000	1,383,525(a)
Smithfield Foods Inc., Senior Secured Notes	10.000%	7/15/14	605,000	700,287(a)
Total Food Products				5,455,516
Tobacco 0.1%				
Alliance One International Inc., Senior Notes	10.000%	7/15/16	300,000	309,000
TOTAL CONSUMER STAPLES				5,764,516

December 31, 2010

SECURITY RATE DATE AMOUNT VALUE ENERGY 15.4% Forgy Equipment & Services 2.7% Basic Energy Services Inc., Senior Notes 11.625% 8/1/14 1,865,000 \$ 2,079,475 Basic Energy Services Inc., Senior Notes 11.625% 8/1/14 1,865,000 \$ 2,079,475 Complete Production Services Inc., Senior Notes 7,125% 11/15/18 1,150,000 1,196,000 Frac Tech Services Inc., Senior Subordinated Notes 7,750% 7/15/14 1,440,000 1,468,800 Hercules Offshore Inc., Senior Notes 9,125% 11/15/18 1,480,000 1,213,000 Parker Dilling Co., Senior Notes 9,125% 11/15/19 640,000 645,600(a) Trainal Derity Equipment & Services I 7,875% 11/15/19 640,000 645,600(a) Atta Mesa Holdings/Atta Mesa Finance Services Corp., Senior Notes 9,625% 10/15/18 480,000 465,600(a) Berry Petroleum Co., Senior Notes 7,50% 7/11/12 3,892,000 3,736,320 Berry Petroleum Co., Senior Notes 7,50% 1/11/12/1 150,000 151			MATURITY	FACE	
Energy Equipment & Services 2.7% Basic Energy Services Inc., Senior Notes 11.625% 8/1/14 1,865,000 \$ 2,079,475 Gunghet Froduction Services Inc., Senior Notes 8,000% 12/15/16 1,150,000 1,170,125(a) Guif Mark Offshore Inc., Senior Subordinated Notes 7,750% 7/15/14 1,440,000 1,468,800 Hercules Offshore LLC, Senior Subcured Notes 10,500% 10/15/17 1,695,000 2,125,300 Parker Drilling Co., Senior Notes 9,125% 4/1/14 2,005,000 2,125,300 Precision Drilling Corp., Senior Notes 7,875% 12/15/19 640,000 649,600(a) Traid Energy Equipment & Services 7,875% 11/15/20 1,980,000 649,600(a) Total Energy Equipment & Services 9,625% 10/15/18 480,000 468,600(a) Berry Pertoleum Co., Senior Notes 6,750% 11/15/20 1,880,000 151,125 Call Energy Corp., Secured Notes 7,500% 12/15/18 480,000 468,600(a) Berry Pertoleum Co., Senior Notes 7,500% 12/12/0 180,000 151,200 <	SECURITY	RATE	DATE	AMOUNT	VALUE
Basic Energy Services Inc., Senior Notes 11.625% 8/1/14 1,865,000 \$ 2.079,475 Complete Production Services Inc., Senior Notes 8.000% 12/15/16 1,150,000 1,196,000 Prace Tech Services LLC/Fran Tech Finance Inc., Senior 7.125% 11/15/18 1,150,000 1,470,125(a) OutlMark Offshore Inc., Senior Subordinated Notes 7.155% 11/15/17 1,465,000 1,411,087(a) Key Energy Services Inc., Senior Notes 8.375% 12/11/14 2,005,000 2,125,300 Parker Drilling Co., Senior Notes 6.625% 11/15/19 1,400,000 1,648,000 Precision Drilling Corp., Senior Notes 7.875% 12/15/19 1,400,000 649,600(a) Jong & Consumable Fuels 12.77 Alla Mesa Holdings/Alla Mesa Finance Services 9.625% 10/15/18 480,000 468,600(a) Belden & Blake Corp., Secured Notes 9.750% 71/15/12 3.892,000 1,511,205 Caffrac Holdings LP, Senior Notes 7.500% 12/1/20 800,000 151,125 Caffrac Holdings LP, Senior Notes 7.500% 12/1/20 800,000	ENERGY 15.4%				
Complete Production Services Inc., Senior Notes 8,000% 12/15/16 1,150,000 1,196,000 Prac Tech Services LLC/Frac Tech Finance Inc., Senior 7,125% 11/15/18 1,150,000 1,170,125(a) Gulf Mark Offshore Inc., Senior Scuered Notes 7,750% 7/15/14 1,440,000 1,468,800 Hercules Offshore LLC, Senior Notes 8,375% 12/17/14 2,005,000 2,125,300 Parker Drilling Co., Senior Notes 9,125% 4/1/18 1,480,000 1,554,000 Precision Drilling Corp., Senior Notes 7,875% 11/15/20 1,080,000 1,011,600(a) Trinidad Drilling Ld., Senior Notes 7,875% 11/15/20 1,080,000 468,600(a) Jotal Energy Equipment & Services Corp., Senior Notes 9,625% 10/15/18 480,000 468,600(a) Belden & Blake Corp., Secured Notes 7,500% 11/1/20 150,000 151,125 Claritas Holdings/Alta Mesa Finance Services Corp. Senior Notes 7,500% 12/1/20 800,000 812,000(a) Belden & Blake Corp., Secured Notes 7,500% 12/1/120 800,000 812,000(a)	Energy Equipment & Services 2.7%				
Frac Tech Services LLC/Frac Tech Finance Inc., Senior Notes 7,125% 11/15/18 1.150,000 1.170,125(a) GulfMark Offshore Inc., Senior Subordinated Notes 7,750% 7/15/14 1.440,000 1.468,800 Hercules Offshore LLC, Senior Notes 10,500% 10/15/17 1.695,000 1.411,087(a) Parker Drilling Co., Senior Notes 9.125% 4/1/18 1.480,000 1.584,000 Precision Drilling Corp., Senior Notes 6.62% 11/15/19 640,000 649,600(a) Traida Drilling Ld., Senior Notes 7.875% 1/15/19 640,000 649,600(a) Oli, Gas & Consumable Fuels 12.7% 7115/12 3.892,000 3,736,320 Berry Petroleum Co., Senior Notes 10,250% 6/1/14 1,155,000 131,125 Calfrac Holdings LP, Senior Notes 7,250% 12/1/20 800,000 812,000(a) Chesapaeke Energy Corp., Senior Notes 7,250% 12/1/20 800,000 812,000(a) Chifas & Corp., Senior Notes 7,250% 5/15/16 560,000 613,200		11.625%	8/1/14	1,865,000	\$ 2,079,475
Notes 7,125% 11/15/18 1,150,000 1,170,125(a) GulfMark Offshore LLC, Senior Subordinated Notes 7,750% 7/15/14 1,440,000 1,468,800 Hercules Offshore LLC, Senior Secured Notes 8,375% 12/1/14 2,005,000 2,125,300 Parker Drilling Co., Senior Notes 9,125% 4/1/18 1,480,000 1,554,000 Parker Drilling Co., Senior Notes 7,875% 11/15/20 1,080,000 1,011,600(a) Trinidad Drilling Ld., Senior Notes 7,875% 11/15/20 1,080,000 12,755,987 Oil, Cas & Consumable Fuels 12,77% Alta Mesa Holdings/Alta Mesa Finance Services Corp., Senior Notes 9,625% 10/15/18 480,000 468,600(a) Belden & Blake Corp., Secured Notes 8,750% 7/11/120 150,000 131,138 Berry Petroleum Co., Senior Notes 7,250% 12/1/20 800,000 812,000(a) Chesagaeke Energy Corp., Senior Notes 7,250% 12/1/20 150,000 151,125 Califare Holdings LP, Senior Notes 7,250% 5/15/15 360,000 368,100 <td< td=""><td></td><td>8.000%</td><td>12/15/16</td><td>1,150,000</td><td>1,196,000</td></td<>		8.000%	12/15/16	1,150,000	1,196,000
GulfMark Offshore Inc., Senior Subordinated Notes 7,750% 7/15/14 1,440,000 1,468,800 Hercules Offshore LLC, Senior Secured Notes 10,500% 10/15/17 1,695,000 1,411,087(a) Rey Energy Services Inc., Senior Notes 9,125% 4/1/14 1,480,000 1,554,000 Precision Drilling Corp., Senior Notes 6,625% 11/15/20 1,080,000 1,616,000(a) Tinidad Drilling Ltd., Senior Notes 7,875% 1/15/19 640,000 649,600(a) Total Energy Equipment & Services 7,875% 1/15/19 640,000 648,600(a) Senior Notes 9,625% 10/15/18 480,000 468,600(a) Berlan & Blake Corp., Secured Notes 8,750% 7/15/12 3,892,000 3,736,320 Berry Petroleum Co., Senior Notes 7,500% 11/1/20 150,000 151,125 Calfare Holdings LP, Senior Notes 7,500% 12/1/20 800,000 812,000(a) Chesapeake Energy Corp., Senior Notes 7,500% 5/15/15 360,000 368,100 Compagnic Generale de Geophysique-Veritas, Senior Notes 613,200 <td></td> <td></td> <td></td> <td></td> <td></td>					
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Trinidad Drilling Ltd., Senior Notes 7.875% 1/15/19 640,000 649,600(a) Total Energy Equipment & Services 12,755,987 12,755,987 Otl, Gas & Consumable Fuels 12,75 12,755,987 Alta Mesa Holdings/Alta Mesa Finance Services Corp., 9.625% 10/15/18 480,000 468,600(a) Beiden & Blake Corp., Secured Notes 9.625% 10/11/14 1,155,000 1,331,138 Berry Petroleum Co., Senior Notes 6.750% 11/1/20 150,000 151,125 Calfrac Holdings LP, Senior Notes 7.250% 12/15/18 425,000 442,000 Chesapeake Energy Corp., Senior Notes 7.250% 5/15/15 360,000 368,100 Compagnic Generale de Geophysique-Veritas, Senior Notes 7.500% 5/15/16 560,000 613,200 Concho Resources Inc., Senior Notes 7.000% 5/15/16 560,000 613,200 Compagnie Generale de Geophysique-Veritas, Senior 11/15/21 1,280,000 1,315,200 Concho Resources Inc., Senior Notes 7.000% 1/15/21 1,280,000 1,352,00 Constot					
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Oil, Gas & Consumable Fuels 12.7% Atta Mesa Holdings/Alta Mesa Finance Services Corp Senior Notes 9.625% 10/15/18 480,000 468,600(a) Belden & Blake Corp., Secured Notes 8.750% 7/15/12 3.892,000 3,736,320 Berry Petroleum Co., Senior Notes 10.250% 61/1/14 1,155,000 151,125 Calfrac Holdings LP, Senior Notes 7.500% 12/1/20 800,000 812,000(a) Chesapeake Energy Corp., Senior Notes 7.250% 12/15/18 425,000 442,000 Chesapeake Energy Corp., Senior Notes 7.250% 5/15/15 360,000 15,14.700 Compagnie Generale de Geophysique-Veritas, Senior Notes 7.500% 5/15/16 560,000 613,200 Concho Resources Inc., Senior Notes 7.750% 5/15/17 410,000 422,300 Concho Resources Inc., Senior Notes 7.000% 1/15/21 1,280,000 1,315,200 Coronagnie Generale de Geophysique-Veritas, Senior Notes 2.000% 9/18/11 2,675,321 2,488,048(a)(r) Coronade Generale de Geophysique-Veritas, Senior		1.8/5%	1/15/19	640,000	
Alta Mesa Holdings/Alta Mesa Finance Services Corp., 9.625% 10/15/18 480,000 468,600(a) Senior Notes 9.625% 10/15/18 480,000 468,600(a) Belden & Blake Corp., Secured Notes 8.750% 7/15/12 3,892,000 3,736,320 Berry Petroleum Co., Senior Notes 10.250% 6/1/14 1,155,000 151,125 Calfrac Holdings LP, Senior Notes 7.500% 12/1/20 800,000 812,000(a) Chesapeake Energy Corp., Senior Notes 7.250% 12/15/18 425,000 442,000 Chesapeake Energy Corp., Senior Notes 6.625% 8/15/20 1,530,000 1,514,700 Compagnie Generale de Geophysique-Veritas, Senior Notes 7.500% 5/15/15 360,000 368,100 Compagnie Generale de Geophysique-Veritas, Senior Notes 7.50% 5/15/16 560,000 13,200 Concho Resources Inc., Senior Notes 7.000% 1/15/21 1,280,000 1,315,200 Constex Energy Finance Senior Notes 7.000% 1/15/21 1,280,000 1,529,850(a) Corral Petroleum Holdings AB, Senior Bonds 2.000% 9/18/11 2,675,321 2,488,048(a)(f)					12,/55,98/
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Compagnie Generale de Geophysique-Veritas, Senior 9.500% 5/15/16 560,000 613,200 Compagnie Generale de Geophysique-Veritas, Senior 7.750% 5/15/17 410,000 422,300 Notes 7.750% 5/15/17 410,000 422,300 Concho Resources Inc., Senior Notes 7.000% 1/15/21 1,280,000 1,315,200 CONSOL Energy Inc., Senior Notes 8.250% 4/1/20 1,410,000 1,529,850(a) Coral Petroleum Holdings AB, Senior Bonds 2.000% 9/18/11 2,675,321 2,488,048(a)(f) Crosstex Energy LP/Crosstex Energy Finance Corp., 8.875% 2/15/18 350,000 376,688 Energy Transfer Equity LP, Senior Notes 7.500% 10/15/20 1,370,000 1,417,950 Enterprise Products Operating LLP, Subordinated Notes 7.034% 1/15/68 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.000% 10/11/18 970,000 2,531,450 Inergy LP/Inergy Finance Corp., Senior Notes 9.125% 4/118 1,470,000 1,594,950 Lint Energy LLC/Linn Energy Finance Corp., Senior <t< td=""><td></td><td>7 500%</td><td>5/15/15</td><td>360.000</td><td>368 100</td></t<>		7 500%	5/15/15	360.000	368 100
Notes 9.500% 5/15/16 560,000 613,200 Compagnie Generale de Geophysique-Veritas, Senior 7.750% 5/15/17 410,000 422,300 Notes 7.750% 5/15/17 410,000 422,300 Concho Resources Inc., Senior Notes 7.000% 1/15/21 1,280,000 1,315,200 CONSOL Energy Inc., Senior Notes 8.250% 4/1/20 1,410,000 1,529,850(a) Corral Petroleum Holdings AB, Senior Bonds 2.000% 9/18/11 2,675,321 2,488,048(a)(f) Crosstex Energy LP/Crosstex Energy Finance Corp., Senior Notes 8.875% 2/15/18 350,000 376,688 Energy Transfer Equity LP, Senior Notes 7.500% 10/15/20 1,370,000 1,417,950 Enterprise Products Operating LLP, Junior Subordinated 8.375% 8/1/66 1,270,000 1,365,183(e) Enterprise Products Operating LLP, Subordinated Notes 7.034% 1/15/68 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.000% 9/15/18 2,570,000 2,531,450 International Coal Group Inc., Senior Secured Notes		7.500 %	5/15/15	500,000	508,100
Compagnie Generale de Geophysique-Veritas, Senior Notes 7.750% 5/15/17 410,000 422,300 Concho Resources Inc., Senior Notes 7.000% 1/15/21 1,280,000 1,315,200 CONSOL Energy Inc., Senior Notes 8.250% 4/1/20 1,410,000 1,529,850(a) Corral Petroleum Holdings AB, Senior Bonds 2.000% 9/18/11 2,675,321 2,488,048(a)(f) Crosstex Energy LP/Crosstex Energy Finance Corp., 8.875% 2/15/18 350,000 376,688 Energy Transfer Equity LP, Senior Notes 8.875% 2/15/18 350,000 1,417,950 Enterprise Products Operating LLP, Junior Subordinated Notes 8.375% 8/1/66 1,270,000 1,365,183(e) Enterprise Products Operating LLP, Subordinated Notes 7.000% 10/15/28 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 2,570,000 2,531,450 Inergy LP/Inergy Finance Corp., Senior 9.125% 4/11/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior Notes 8.625% 4/15/20 1,360,000		9 500%	5/15/16	560.000	613 200
Notes 7.750% 5/15/17 410,000 422,300 Concho Resources Inc., Senior Notes 7.000% 1/15/21 1,280,000 1,315,200 CONSOL Energy Inc., Senior Notes 8.250% 4/1/20 1,410,000 1,529,850(a) Corral Petroleum Holdings AB, Senior Bonds 2.000% 9/18/11 2,675,321 2,488,048(a)(f) Crosstex Energy LP/Crosstex Energy Finance Corp., 8.875% 2/15/18 350,000 376,688 Energy Transfer Equity LP, Senior Notes 8.875% 2/15/18 350,000 1,417,950 Enterprise Products Operating LLP, Junior Subordinated Notes 8.375% 8/1/66 1,270,000 1,365,183(e) Enterprise Products Operating LLP, Subordinated Notes 7.034% 1/15/68 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.000% 10/1/18 970,000 982,125(a) International Coal Group Inc., Senior Secured Notes 9.125% 4/1/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior Notes 8.625% 4/15/20 1,360,000 1,472,200(a)		9.500 %	5/15/10	500,000	013,200
Concho Resources Inc., Senior Notes 7.000% 1/15/21 1,280,000 1,315,200 CONSOL Energy Inc., Senior Notes 8.250% 4/1/20 1,410,000 1,529,850(a) Corral Petroleum Holdings AB, Senior Bonds 2.000% 9/18/11 2,675,321 2,488,048(a)(f) Crosstex Energy LP/Crosstex Energy Finance Corp., 350,000 376,688 Energy Transfer Equity LP, Senior Notes 8.875% 2/15/18 350,000 1,417,950 Enterprise Products Operating LLP, Junior Subordinated 1,365,183(e) Notes 8.375% 8/1/66 1,270,000 1,365,183(e) Enterprise Products Operating LLP, Subordinated Notes 7.034% 1/15/68 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 2,570,000 2,531,450 Inergy LP/Inergy Finance Corp., Senior Notes 9.125% 4/1/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior 1,417,200(a) 1,472,200(a) Linn Energy LLC/Linn Energy Finance Corp., Senior		7.750%	5/15/17	410.000	422.300
CONSOL Energy Inc., Senior Notes 8.250% 4/1/20 1,410,000 1,529,850(a) Corral Petroleum Holdings AB, Senior Bonds 2.000% 9/18/11 2,675,321 2,488,048(a)(f) Crosstex Energy LP/Crosstex Energy Finance Corp., Senior Notes 8.875% 2/15/18 350,000 376,688 Energy Transfer Equity LP, Senior Notes 7.500% 10/15/20 1,370,000 1,417,950 Enterprise Products Operating LLP, Junior Subordinated 8.375% 8/1/66 1,270,000 1,365,183(e) Enterprise Products Operating LLP, Subordinated Notes 7.034% 1/15/68 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 2,570,000 2,531,450 Inergy LP/Inergy Finance Corp., Senior Notes 9.100% 10/1/18 970,000 982,125(a) International Coal Group Inc., Senior Secured Notes 9.125% 4/11/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior 7,750% 2/1/21 750,000 772,500(a) </td <td></td> <td></td> <td></td> <td>,</td> <td>-</td>				,	-
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Crosstex Energy LP/Crosstex Energy Finance Corp., Senior Notes 8.875% 2/15/18 350,000 376,688 Energy Transfer Equity LP, Senior Notes 7.500% 10/15/20 1,370,000 1,417,950 Enterprise Products Operating LLP, Junior Subordinated Notes 8.375% 8/1/66 1,270,000 1,365,183(e) Enterprise Products Operating LLP, Subordinated Notes 7.034% 1/15/68 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 2,570,000 2,531,450 Inergy LP/Inergy Finance Corp., Senior Notes 7.000% 10/1/18 970,000 982,125(a) International Coal Group Inc., Senior Secured Notes 9.125% 4/1/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior 8.625% 4/15/20 1,360,000 1,472,200(a) Linn Energy LLC/Linn Energy Finance Corp., Senior 8.625% 2/1/21 750,000 772,500(a)					
Senior Notes 8.875% 2/15/18 350,000 376,688 Energy Transfer Equity LP, Senior Notes 7.500% 10/15/20 1,370,000 1,417,950 Enterprise Products Operating LLP, Junior Subordinated Notes 8.375% 8/1/66 1,270,000 1,365,183(e) Enterprise Products Operating LLP, Subordinated Notes 7.034% 1/15/68 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 2,570,000 2,531,450 Inergy LP/Inergy Finance Corp., Senior Notes 7.000% 10/1/18 970,000 982,125(a) International Coal Group Inc., Senior Secured Notes 9.125% 4/1/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior Notes 8.625% 4/15/20 1,360,000 1,472,200(a) Linn Energy LLC/Linn Energy Finance Corp., Senior 7.750% 2/1/21 750,000 772,500(a)					
Enterprise Products Operating LLP, Junior Subordinated Notes 8.375% 8/1/66 1,270,000 1,365,183(e) Enterprise Products Operating LLP, Subordinated Notes 7.034% 1/15/68 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 2,570,000 2,531,450 Inergy LP/Inergy Finance Corp., Senior Notes 7.000% 10/1/18 970,000 982,125(a) International Coal Group Inc., Senior Secured Notes 9.125% 4/1/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior 8.625% 4/15/20 1,360,000 1,472,200(a) Linn Energy LLC/Linn Energy Finance Corp., Senior 8.625% 2/1/21 750,000 772,500(a)		8.875%	2/15/18	350,000	376,688
Notes 8.375% 8/1/66 1,270,000 1,365,183(e) Enterprise Products Operating LLP, Subordinated Notes 7.034% 1/15/68 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 2,570,000 2,531,450 Inergy LP/Inergy Finance Corp., Senior Notes 7.000% 10/1/18 970,000 982,125(a) International Coal Group Inc., Senior Secured Notes 9.125% 4/1/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior 8.625% 4/15/20 1,360,000 1,472,200(a) Linn Energy LLC/Linn Energy Finance Corp., Senior 7.750% 2/1/21 750,000 772,500(a)	Energy Transfer Equity LP, Senior Notes	7.500%	10/15/20	1,370,000	1,417,950
Enterprise Products Operating LLP, Subordinated Notes 7.034% 1/15/68 850,000 883,092(e) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 2,570,000 2,531,450 Inergy LP/Inergy Finance Corp., Senior Notes 7.000% 10/1/18 970,000 982,125(a) International Coal Group Inc., Senior Secured Notes 9.125% 4/1/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior 8.625% 4/15/20 1,360,000 1,472,200(a) Linn Energy LLC/Linn Energy Finance Corp., Senior 7.750% 2/1/21 750,000 772,500(a)	Enterprise Products Operating LLP, Junior Subordinated				
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Inergy LP/Inergy Finance Corp., Senior Notes 7.000% 10/1/18 970,000 982,125(a) International Coal Group Inc., Senior Secured Notes 9.125% 4/1/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior 8.625% 4/15/20 1,360,000 1,472,200(a) Linn Energy LLC/Linn Energy Finance Corp., Senior 7.750% 2/1/21 750,000 772,500(a)				,	883,092(e)
International Coal Group Inc., Senior Secured Notes 9.125% 4/1/18 1,470,000 1,594,950 Linn Energy LLC/Linn Energy Finance Corp., Senior 8.625% 4/15/20 1,360,000 1,472,200(a) Linn Energy LLC/Linn Energy Finance Corp., Senior 7.750% 2/1/21 750,000 772,500(a)					, ,
Linn Energy LLC/Linn Energy Finance Corp., Senior8.625%4/15/201,360,0001,472,200(a)Notes7.750%2/1/21750,000772,500(a)					
Notes 8.625% 4/15/20 1,360,000 1,472,200(a) Linn Energy LLC/Linn Energy Finance Corp., Senior 7.750% 2/1/21 750,000 772,500(a)		9.125%	4/1/18	1,470,000	1,594,950
Linn Energy LLC/Linn Energy Finance Corp., Senior7.750%2/1/21750,000772,500(a)					
Notes 7.750% 2/1/21 750,000 772,500(a)		8.625%	4/15/20	1,360,000	1,472,200(a)
		7 7500	0/1/01	750 000	
8.750% 4/15/18 480,000 522,000	INOIES				
		8./30%	4/15/18	480,000	522,000

MarkWest Energy Partners LP/MarkWest Energy				
Finance Corp., Senior Notes				
MarkWest Energy Partners LP/MarkWest Energy				
Finance Corp., Senior Notes	6.750%	11/1/20	690,000	693,450
Murray Energy Corp., Senior Secured Notes	10.250%	10/15/15	2,020,000	2,131,100(a)
Offshore Group Investments Ltd., Senior Secured Notes	11.500%	8/1/15	2,960,000	3,226,400(a)
OPTI Canada Inc., Senior Secured Notes	9.000%	12/15/12	1,180,000	1,188,850(a)
OPTI Canada Inc., Senior Secured Notes	9.750%	8/15/13	530,000	532,650(a)
OPTI Canada Inc., Senior Secured Notes	7.875%	12/15/14	345,000	245,381
OPTI Canada Inc., Senior Secured Notes	8.250%	12/15/14	810,000	581,175
Overseas Shipholding Group Inc., Senior Notes	8.125%	3/30/18	1,485,000	1,496,137
Peabody Energy Corp., Senior Notes	7.875%	11/1/26	470,000	512,300
Petroplus Finance Ltd., Senior Notes	6.750%	5/1/14	1,090,000	1,008,250(a)
Petroplus Finance Ltd., Senior Notes	7.000%	5/1/17	780,000	694,200(a)
Plains Exploration & Production Co., Senior Notes	10.000%	3/1/16	1,305,000	1,464,863
Plains Exploration & Production Co., Senior Notes	8.625%	10/15/19	1,195,000	1,314,500
PT Adaro Indonesia, Senior Notes	7.625%	10/22/19	400,000	439,000(a)

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		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Oil, Gas & Consumable Fuels continued				
Quicksilver Resources Inc., Senior Notes	11.750%	1/1/16	2,255,000 \$	2,638,350
Quicksilver Resources Inc., Senior Notes	9.125%	8/15/19	340,000	374,850
Range Resources Corp., Senior Subordinated Notes	8.000%	5/15/19	100,000	109,375
Regency Energy Partners LP/Regency Energy Finance				
Corp., Senior Notes	6.875%	12/1/18	1,360,000	1,383,800
SandRidge Energy Inc., Senior Toggle Notes	8.625%	4/1/15	1,870,000	1,923,762(f)
Stone Energy Corp., Senior Notes	8.625%	2/1/17	950,000	969,000
Teekay Corp., Senior Notes	8.500%	1/15/20	2,280,000	2,493,750
Tennessee Gas Pipeline Co., Senior Notes	8.375%	6/15/32	3,270,000	3,862,570
TNK-BP Finance SA, Senior Notes	7.875%	3/13/18	1,525,000	1,736,670(a)
Whiting Petroleum Corp., Senior Subordinated Notes	7.000%	2/1/14	85,000	89,675
Whiting Petroleum Corp., Senior Subordinated Notes	6.500%	10/1/18	1,180,000	1,197,700
Total Oil, Gas & Consumable Fuels				59,418,477
TOTAL ENERGY				72,174,464
FINANCIALS 8.2%				
Capital Markets 0.2%				
Goldman Sachs Group Inc., Subordinated Notes	6.750%	10/1/37	1,100,000	1,128,147
Commercial Banks 2.2%				
BAC Capital Trust VI, Capital Securities, Junior				
Subordinated Notes	5.625%	3/8/35	830,000	704,940
BankAmerica Institutional Capital A, Junior				
Subordinated Bonds	8.070%	12/31/26	520,000	527,150(a)
BankAmerica Institutional Capital B, Junior				
Subordinated Bonds	7.700%	12/31/26	600,000	604,500(a)
CIT Group Inc., Senior Secured Bonds	7.000%	5/1/16	1,130,700	1,137,767
CIT Group Inc., Senior Secured Bonds	7.000%	5/1/17	4,842,981	4,867,196
Credit Agricole SA, Subordinated Notes	8.375%	10/13/19	830,000	856,975(a)(e)(g)
NB Capital Trust II, Junior Subordinated Notes	7.830%	12/15/26	770,000	775,775
NB Capital Trust IV, Junior Subordinated Notes	8.250%	4/15/27	530,000	540,600
Total Commercial Banks				10,014,903
Consumer Finance 2.5%				
Ally Financial Inc., Debentures	0.000%	6/15/15	4,300,000	3,182,000
Ally Financial Inc., Senior Bonds	0.000%	12/1/12	1,800,000	1,632,054
Ally Financial Inc., Senior Notes	8.300%	2/12/15	70,000	77,175
Ally Financial Inc., Senior Notes	7.500%	9/15/20	3,500,000	3,688,125(a)
Ally Financial Inc., Subordinated Notes	8.000%	12/31/18	74,000	78,995
GMAC International Finance BV, Senior Bonds	7.500%	4/21/15	730,000eur	1,014,519
SLM Corp., Medium-Term Notes	8.000%	3/25/20	970,000	985,079
SLM Corp., Medium-Term Notes, Senior Notes	8.450%	6/15/18	965,000	1,004,364
Total Consumer Finance				11,662,311
Diversified Financial Services 2.5%				
Bankrate Inc., Senior Secured Notes	11.750%	7/15/15	750,000	836,250(a)
	10.250%	8/15/39	1,120,000	1,205,400

Capital One Capital V, Junior Subordinated Notes, Cumulative Trust Preferred Securities International Lease Finance Corp., Medium-Term				
Notes	6.375%	3/25/13	880,000	906,400
International Lease Finance Corp., Medium-Term				
Notes, Senior Notes	5.625%	9/20/13	1,670,000	1,686,700
International Lease Finance Corp., Notes	5.875%	5/1/13	290,000	294,713
International Lease Finance Corp., Senior Notes	8.875%	9/1/17	3,810,000	4,129,087
International Lease Finance Corp., Senior Notes	8.250%	12/15/20	670,000	690,937
MBNA Capital A, Junior Subordinated Notes	8.278%	12/1/26	1,250,000	1,275,000
Midwest Gaming Borrower LLC/Midwest Finance				
Corp., Senior Secured Notes	11.625%	4/15/16	520,000	540,800(a)
Total Diversified Financial Services				11,565,287
Insurance 0.7%				
American International Group Inc., Senior Notes	8.250%	8/15/18	1,465,000	1,692,661
American International Group Inc., Senior Notes	6.400%	12/15/20	910,000	956,540

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SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Insurance continued MetLife Capital Trust IV, Junior Subordinated Notes <i>Total Insurance</i>	7.875%	12/15/37	590,000	\$ 626,875(a) 3,276,076
Real Estate Investment Trusts (REITs)0.1%Host Hotels & Resorts, LP, Senior NotesTOTAL FINANCIALS	6.375%	3/15/15	425,000	<i>433,500</i> 38,080,224
HEALTH CARE 5.2%				
Health Care Equipment & Supplies 0.3%				
Biomet Inc., Senior Notes	10.000%	10/15/17	420,000	460,950
Biomet Inc., Senior Notes	11.625%	10/15/17	370,000	410,700
Biomet Inc., Senior Toggle Notes	10.375%	10/15/17	410,000	449,975(f)
Total Health Care Equipment & Supplies				1,321,625
Health Care Providers & Services 4.9%				
American Renal Holdings, Senior Secured Notes	8.375%	5/15/18	1,130,000	1,163,900(a)
CRC Health Corp., Senior Subordinated Notes	10.750%	2/1/16	4,265,000	4,296,987
Fresenius U.S. Finance II Inc., Senior Notes	9.000%	7/15/15	1,440,000	1,656,000(a)
HCA Inc., Debentures	7.500%	11/15/95	3,920,000	3,136,000
HCA Inc., Senior Secured Notes	7.875%	2/15/20	2,820,000	3,031,500
inVentiv Health Inc., Senior Notes	10.000%	8/15/18	500,000	502,500(a)
Tenet Healthcare Corp., Senior Secured Notes	9.000%	5/1/15	679,000	757,085
Tenet Healthcare Corp., Senior Secured Notes	10.000%	5/1/18	1,950,000	2,281,500
Universal Hospital Services Inc., Senior Secured Notes	3.834%	6/1/15	410,000	377,200(e)
Universal Hospital Services Inc., Senior Secured Notes	8.500%	6/1/15	1,990,000	2,054,675(f)
US Oncology Inc., Senior Secured Notes	9.125%	8/15/17	2,105,000	2,604,938
Vanguard Health Holdings Co., II LLC, Senior Notes Total Health Care Providers & Services TOTAL HEALTH CARE	8.000%	2/1/18	1,185,000	1,220,550 <i>23,082,835</i> 24,404,460
INDUSTRIALS 11.9%				
Aerospace & Defense 1.5%				
FGI Operating Co. Inc., Senior Secured Notes Kratos Defense & Security Solutions Inc., Senior Secured	10.250%	8/1/15	1,965,000	2,073,075
Notes	10.000%	6/1/17	1,030,000	1,145,875
Triumph Group Inc., Senior Notes	8.625%	7/15/18	1,580,000	1,734,050
Wyle Services Corp., Senior Subordinated Notes	10.500%	4/1/18	2,105,000	2,057,638(a)
Total Aerospace & Defense				7,010,638
Airlines 2.4%				
Continental Airlines Inc., Pass-Through Certificates Continental Airlines Inc., Pass-Through Certificates,	9.250%	5/10/17	170,975	189,141
Subordinated Secured Notes	8.312%	4/2/11	69,686	70,383
Continental Airlines Inc., Pass-Through Certificates,				
Subordinated Secured Notes	7.339%	4/19/14	2,074,905	2,074,905
Continental Airlines Inc., Senior Secured Notes	6.750%	9/15/15	960,000	993,600(a)
DAE Aviation Holdings Inc., Senior Notes	11.250%	8/1/15	4,625,000	4,810,000(a)
Delta Air Lines Inc., Pass-Through Certificates	7.711%	9/18/11	90,000	92,250

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Delta Air Lines Inc., Pass-Through Certificates	8.954%	8/10/14	23,095	23,903
Delta Air Lines Inc., Pass-Through Certificates, Secured				
Notes	8.021%	8/10/22	708,367	722,534
Delta Air Lines Inc., Pass-Through Certificates,				
Subordinated Secured Notes	9.750%	12/17/16	568,131	622,103
Delta Air Lines Inc., Senior Secured Notes	9.500%	9/15/14	588,000	643,125(a)
United Air Lines Inc., Senior Secured Notes	9.875%	8/1/13	910,000	985,075(a)
Total Airlines				11,227,019
Building Products 0.1%				
Ashton Woods USA LLC/Ashton Woods Finance Co.,				
Senior Subordinated Notes, step bond	0.000%	6/30/15	660,400	369,824(a)(d)
USG Corp., Senior Notes	8.375%	10/15/18	320,000	315,200(a)