Edgar Filing: WESTERN ASSET/CLAYMORE INFLATION-LINKED OPPORTUNITIES & INCOME FUND - Form N-Q

WESTERN ASSET/CLAYMORE INFLATION-LINKED OPPORTUNITIES & INCOME FUND Form N-Q November 28, 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 811-21477

Western Asset / Claymore Inflation-Linked Opportunities & Income Fund (Exact name of registrant as specified in charter)

385 East Colorado Boulevard

Pasadena, CA (Address of principal executive offices)

91101 (Zip code)

Robert I. Frenkel, Esq.

Legg Mason & Co., LLC

100 Stamford Place

Stamford, CT 06902 (Name and address of agent for service)

Registrant s telephone number, including area code: 1-888-777-0102

Date of fiscal year December 31

end

Date of reporting period: September 30, 2011

Edgar Filing: WESTERN ASSET/CLAYMORE INFLATION-LINKED OPPORTUNITIES & INCOME FUND	 Form N 	-Q
---	----------------------------	----

Item 1. Schedule of Investments

WESTERN ASSET/CLAYMORE

INFLATION LINKED OPPORTUNITIES &

INCOME FUND

FORM N-Q

SEPTEMBER 30, 2011

WESTERN ASSET/CLAYMORE INFLATION-LINKED OPPORTUNITIES & INCOME FUND

Schedule of investments (unaudited)

September 30, 2011

an arm	D. 1.000	MATURITY	FACE			
SECURITY	RATE 70.00	DATE	AMOUNT	VALUE		
U.S. TREASURY INFLATION PROTECTED SECURITIES 78.8%						
U.S. Treasury Bonds, Inflation	2 2750	1/15/10	54 155 470	¢ ε4.600.150		
Indexed	3.375%	1/15/12	54,155,472	\$ 54,608,158		
U.S. Treasury Bonds, Inflation	2.2756	1 /1 5 /0 5	4 411 022	5 440 657		
Indexed	2.375%	1/15/25	4,411,032	5,448,657		
U.S. Treasury Bonds, Inflation	2 0000	1/15/06	141 204 655	1/7 725 720		
Indexed	2.000%	1/15/26	141,204,655	167,735,739		
U.S. Treasury Bonds, Inflation	1.7500	1/15/20	52 205 750	(1.044.001		
Indexed	1.750%	1/15/28	53,385,750	61,844,081		
U.S. Treasury Bonds, Inflation	2.5000	1 /1 7 /00	7 500 020	0.754.575		
Indexed	2.500%	1/15/29	7,598,039	9,754,575		
U.S. Treasury Bonds, Inflation	2.075.0	4/1.5/00	11 000 044	16.564.156		
Indexed	3.875%	4/15/29	11,008,944	16,564,156		
U.S. Treasury Bonds, Inflation	2.1256	2/15/40	11 400 207	14.576.700		
Indexed	2.125%	2/15/40	11,488,397	14,576,799(a)		
U.S. Treasury Bonds, Inflation	2.1256	2/15/41	5 241 220	((02 225		
Indexed	2.125%	2/15/41	5,241,239	6,693,225		
U.S. Treasury Notes, Inflation	0.6050	4/15/10	10.407.400	10 (70 040		
Indexed	0.625%	4/15/13	10,486,498	10,679,848		
U.S. Treasury Notes, Inflation	2 0000	1/15/14	(7,002,000	71 212 560		
Indexed	2.000%	1/15/14	67,082,808	71,212,560		
U.S. Treasury Notes, Inflation	1.2500/	4/15/14	22 170 642	24.754.010		
Indexed	1.250%	4/15/14	33,170,643	34,754,010		
U.S. Treasury Notes, Inflation	2 0000	7/15/14	(7(0.20(7 072 000		
Indexed	2.000%	7/15/14	6,760,386	7,273,222		
U.S. Treasury Notes, Inflation	1.6056	1/15/15	0.060.555	10 (10 402		
Indexed	1.625%	1/15/15	9,868,555	10,619,493		
U.S. Treasury Notes, Inflation	0.5000	4/15/15	21 272 005	22 220 710		
Indexed	0.500%	4/15/15	21,373,095	22,239,710		
U.S. Treasury Notes, Inflation	0.1050/	4/15/16	0.007.007	0.205.701		
Indexed	0.125%	4/15/16	8,987,296	9,285,701		
U.S. Treasury Notes, Inflation	2.5000/	7/15/16	0.651.500	2.047.200		
Indexed	2.500%	7/15/16	2,651,532	3,047,398		
U.S. Treasury Notes, Inflation	2 2750	1/15/17	24.022.266	27 625 246		
Indexed	2.375%	1/15/17	24,032,366	27,635,346		
U.S. Treasury Notes, Inflation	1 (050)	1/15/10	20.542.120	24 172 400		
Indexed	1.625%	1/15/18	30,543,120	34,172,498		
U.S. Treasury Notes, Inflation	1 2750	7/15/10	07.010.004	20.026.147		
Indexed	1.375%	7/15/18	27,818,294	30,826,147		
U.S. Treasury Notes, Inflation	2.1250	1/15/10	5 707 000	6.741.101		
Indexed	2.125%	1/15/19	5,787,980	6,741,191		
U.S. Treasury Notes, Inflation	1.2500/	7/15/20	20 904 415	24 106 020		
Indexed	1.250%	7/15/20	30,894,415	34,106,939		
U.S. Treasury Notes, Inflation	1 10507	1/15/01	17 260 596	10 040 477		
Indexed	1.125%	1/15/21	17,269,586	18,849,477		
	0.625%	7/15/21	24,661,008	25,739,927		

Edgar Filing: WESTERN ASSET/CLAYMORE INFLATION-LINKED OPPORTUNITIES & INCOME FUND - Form N-Q

U.S. Treasury Notes, Inflation				
Indexed	D GEGLIDITHEG (G	Φ<00.400.4 5 0\		604 400 055
TOTAL U.S. TREASURY INFLATION PROTECTE	ED SECURITIES (Cost	\$608,499,150)		684,408,857
ASSET-BACKED SECURITIES				
0.4%				
Bayview Financial Acquisition				
Trust, 2004-C A1	0.867%	5/28/44	33,804	30,959(b)
Bear Stearns Asset-Backed				
Securities Inc., 2007-SD2 2A1	0.635%	9/25/46	150,112	75,266(b)
Bear Stearns Asset-Backed				
Securities Trust, 2001-3 A1	1.135%	10/27/32	8,906	7,649(b)
Countrywide Asset-Backed				
Certificates, 2004-2 M1	0.985%	5/25/34	548,348	390,022(b)
Countrywide Home Equity Loan				
Trust, 2007-GW A	0.979%	8/15/37	1,489,223	1,189,225(b)
Greenpoint Mortgage Funding				
Trust, 2005-HE1	0.835%	9/25/34	518,390	458,008(b)
MSCC HELOC Trust, 2005-1 A	0.425%	7/25/17	46,188	38,469(b)
New Century Home Equity Loan			-,	11, 11 (0)
Trust, 2003-A M1	1.360%	10/25/33	359,803	295,973(b)(c)
RAAC Series, 2006-RP3 A	0.505%	5/25/36	1,238,071	735,251(b)(c)
Security National Mortgage Loan	0.50570	3/23/30	1,230,071	755,251(0)(0)
Trust, 2006-3A A2	5.830%	1/25/37	300,000	206,943(b)(c)
	,859,854)	1/23/37	300,000	3,427,765
COLLATERALIZED MORTGAGE OBLIGATIONS				3,427,703
	1.270			
Banc of America Funding Corp., 2005-F 4A1	2.780%	0/20/25	270.712	100 2004
	2.780%	9/20/35	279,713	190,208(b)
Banc of America Funding Corp.,	5 250 <i>0</i> 7	5/00/07	1 207 220	0(0.057.4)
2006-D 6A1	5.358%	5/20/36	1,386,239	860,957(b)
Bayview Commercial Asset Trust,	0.5050	0.10.5.10.5	20.055	20 522 4 1 4 1
2005-2A A2	0.585%	8/25/35	39,057	29,722(b)(c)
Bear Stearns Adjustable Rate				
Mortgage Trust, 2004-1 23A1	5.453%	4/25/34	365,885	344,659(b)
Bear Stearns Alt-A Trust, 2007-1				
1A1	0.395%	1/25/47	313,842	108,264(b)
Citigroup Mortgage Loan Trust				
Inc., 2005-11A3	4.900%	12/25/35	501,176	443,567(b)
Citigroup Mortgage Loan Trust				
Inc., 2007-6 1A1A	2.345%	3/25/37	801,822	406,307(b)
Countrywide Alternative Loan				
Trust, 2004-33 1A1	2.767%	12/25/34	10,781	7,997(b)
Countrywide Alternative Loan				
Trust, 2004-33 2A1	3.173%	12/25/34	10,302	7,711(b)
Countrywide Home Loans				
Mortgage Pass-Through Trust,				
2003-56 6A1	3.014%	12/25/33	1,878,582	1,655,940(b)
Downey Savings & Loan			,,	, = = , = = (= ,
Association Mortgage Loan Trust,				
2004-AR1 A2B	0.650%	9/19/44	49,651	25,678(b)
First Horizon Alternative Mortgage	- 1 ** * * * *		.,,001	=5,0,0(0)
Securities, 2004-AA4 A1	2.356%	10/25/34	22,712	19,093(b)
First Horizon Alternative Mortgage	2.330 /0	1012313T	22,112	17,073(0)
Securities, 2006-FA8 1A8	0.605%			
500araes, 2000-1710 1710	0.003 /0			