

Western Asset Investment Grade Defined Opportunity Trust Inc.
Form N-Q
April 26, 2018

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 **811-22294**

**Western Asset Investment Grade Defined Opportunity Trust
Inc.**

(Exact name of registrant as specified in charter)

620 Eighth Avenue, 49th Floor, New York, NY 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: 1-888-777-0102

Date of fiscal year end: **November 30**

Date of reporting period: **February 28, 2018**

ITEM 1. SCHEDULE OF INVESTMENTS.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

FORM N-Q

FEBRUARY 28, 2018

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited)

February 28, 2018

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|--------|---------------|-------------|--------------------------|
| CORPORATE BONDS & NOTES - 92.6% | | | | |
| CONSUMER DISCRETIONARY - 10.2% | | | | |
| Automobiles - 2.1% | | | | |
| Ford Motor Co., Senior Bonds | 9.215% | 9/15/21 | 1,140,000 | \$ 1,354,016 |
| Ford Motor Credit Co., LLC, Senior Notes | 8.125% | 1/15/20 | 640,000 | 696,192 |
| General Motors Co., Senior Notes | 4.875% | 10/2/23 | 430,000 | 451,556 |
| General Motors Co., Senior Notes | 6.600% | 4/1/36 | 290,000 | 335,629 |
| General Motors Co., Senior Notes | 5.200% | 4/1/45 | 490,000 | 485,077 |
| General Motors Co., Senior Notes | 6.750% | 4/1/46 | 1,020,000 | 1,208,849 |
| <i>Total Automobiles</i> | | | | 4,531,319 |
| Hotels, Restaurants & Leisure - 0.4% | | | | |
| GLP Capital LP/GLP Financing II Inc., Senior Notes | 5.375% | 4/15/26 | 280,000 | 289,800 |
| McDonald's Corp., Senior Notes | 4.700% | 12/9/35 | 260,000 | 279,854 |
| McDonald's Corp., Senior Notes | 4.875% | 12/9/45 | 370,000 | 402,211 |
| <i>Total Hotels, Restaurants & Leisure</i> | | | | 971,865 |
| Household Durables - 0.3% | | | | |
| Newell Brands Inc., Senior Notes | 5.500% | 4/1/46 | 600,000 | 639,244 |
| Internet & Direct Marketing Retail - 0.2% | | | | |
| Amazon.com Inc., Senior Notes | 3.875% | 8/22/37 | 410,000 | 408,811 ^(a) |
| Media - 7.2% | | | | |
| 21st Century Fox America Inc., Senior Notes | 6.650% | 11/15/37 | 2,400,000 | 3,126,419 |
| Charter Communications Operating LLC/Charter Communications Operating Capital Corp., Senior Secured Notes | 6.384% | 10/23/35 | 180,000 | 203,789 |
| Charter Communications Operating LLC/Charter Communications Operating Capital Corp., Senior Secured Notes | 6.484% | 10/23/45 | 420,000 | 474,735 |
| Charter Communications Operating LLC/Charter Communications Operating Capital Corp., Senior Secured Notes | 5.375% | 5/1/47 | 560,000 | 556,333 |
| Comcast Corp., Bonds | 6.400% | 5/15/38 | 2,500,000 | 3,181,521 |
| Comcast Corp., Senior Notes | 5.700% | 7/1/19 | 1,500,000 | 1,560,007 |
| DISH DBS Corp., Senior Notes | 7.875% | 9/1/19 | 690,000 | 729,675 |
| Time Warner Cable LLC, Debentures | 7.300% | 7/1/38 | 330,000 | 396,858 |
| Time Warner Cable LLC, Senior Bonds | 6.550% | 5/1/37 | 370,000 | 422,024 |
| Time Warner Cable LLC, Senior Notes | 8.750% | 2/14/19 | 1,390,000 | 1,465,119 |
| Time Warner Cable LLC, Senior Notes | 6.750% | 6/15/39 | 20,000 | 23,017 |
| Time Warner Cable LLC, Senior Notes | 5.500% | 9/1/41 | 200,000 | 203,690 |
| Time Warner Entertainment Co., LP, Senior Notes | 8.375% | 7/15/33 | 370,000 | 492,252 |
| Time Warner Inc., Senior Notes | 4.900% | 6/15/42 | 250,000 | 253,950 |
| UBM PLC, Notes | 5.750% | 11/3/20 | 740,000 | 761,169 ^(a) |
| Viacom Inc., Senior Debentures | 5.250% | 4/1/44 | 80,000 | 81,622 |
| Viacom Inc., Senior Notes | 4.875% | 6/15/43 | 40,000 | 36,149 |
| Virgin Media Finance PLC, Senior Notes | 6.375% | 4/15/23 | 2,000,000 | 2,060,000 ^(a) |
| <i>Total Media</i> | | | | 16,028,329 |

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| | | | | |
|--|--------|---------|---------|------------|
| TOTAL CONSUMER DISCRETIONARY | | | | 22,579,568 |
| CONSUMER STAPLES - 2.3% | | | | |
| Beverages - 0.1% | | | | |
| Constellation Brands Inc., Senior Notes | 4.250% | 5/1/23 | 100,000 | 103,581 |
| Food & Staples Retailing - 0.5% | | | | |
| CVS Health Corp., Senior Notes | 5.125% | 7/20/45 | 540,000 | 566,284 |
| Kroger Co., Senior Notes | 4.650% | 1/15/48 | 140,000 | 135,699 |
| Walgreen Co., Senior Notes | 3.100% | 9/15/22 | 400,000 | 393,493 |
| <i>Total Food & Staples Retailing</i> | | | | 1,095,476 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|--------|---------------|-------------|------------------------|
| Food Products - 0.3% | | | | |
| Kraft Heinz Foods Co., Senior Notes | 5.000% | 7/15/35 | 70,000 | \$ 73,005 |
| Kraft Heinz Foods Co., Senior Notes | 5.000% | 6/4/42 | 220,000 | 219,732 |
| Kraft Heinz Foods Co., Senior Notes | 5.200% | 7/15/45 | 420,000 | 429,384 |
| <i>Total Food Products</i> | | | | 722,121 |
| Tobacco - 1.4% | | | | |
| Altria Group Inc., Senior Notes | 9.250% | 8/6/19 | 1,000,000 | 1,091,226 |
| Altria Group Inc., Senior Notes | 3.875% | 9/16/46 | 80,000 | 74,589 |
| BAT Capital Corp., Senior Notes | 4.540% | 8/15/47 | 460,000 | 449,195 ^(a) |
| Reynolds American Inc., Senior Notes | 8.125% | 5/1/40 | 470,000 | 668,850 |
| Reynolds American Inc., Senior Notes | 7.000% | 8/4/41 | 510,000 | 659,951 |
| Reynolds American Inc., Senior Notes | 5.850% | 8/15/45 | 100,000 | 116,856 |
| <i>Total Tobacco</i> | | | | 3,060,667 |
| TOTAL CONSUMER STAPLES | | | | |
| | | | | 4,981,845 |
| ENERGY - 15.2% | | | | |
| Energy Equipment & Services - 0.8% | | | | |
| ENSCO International Inc., Senior Bonds | 7.200% | 11/15/27 | 200,000 | 187,000 |
| EnSCO PLC, Senior Notes | 5.200% | 3/15/25 | 580,000 | 484,300 |
| Halliburton Co., Senior Notes | 5.000% | 11/15/45 | 930,000 | 1,009,265 |
| Pride International Inc., Senior Notes | 7.875% | 8/15/40 | 30,000 | 26,250 |
| <i>Total Energy Equipment & Services</i> | | | | 1,706,815 |
| Oil, Gas & Consumable Fuels - 14.4% | | | | |
| Anadarko Petroleum Corp., Senior Notes | 4.850% | 3/15/21 | 750,000 | 782,998 |
| Anadarko Petroleum Corp., Senior Notes | 5.550% | 3/15/26 | 750,000 | 818,903 |
| Andeavor Logistics LP/Tesoro Logistics Finance Corp., Senior Notes | 5.250% | 1/15/25 | 500,000 | 513,775 |
| Andeavor Logistics LP/Tesoro Logistics Finance Corp., Senior Notes | 4.250% | 12/1/27 | 500,000 | 489,691 |
| Apache Corp., Senior Notes | 6.000% | 1/15/37 | 150,000 | 171,045 |
| Apache Corp., Senior Notes | 5.100% | 9/1/40 | 280,000 | 288,090 |
| Apache Corp., Senior Notes | 5.250% | 2/1/42 | 160,000 | 167,672 |
| Apache Corp., Senior Notes | 4.750% | 4/15/43 | 670,000 | 664,400 |
| Cenovus Energy Inc., Senior Notes | 5.250% | 6/15/37 | 140,000 | 140,876 |
| ConocoPhillips, Notes | 6.500% | 2/1/39 | 1,500,000 | 1,967,902 |
| Continental Resources Inc., Senior Notes | 4.375% | 1/15/28 | 430,000 | 419,788 ^(a) |
| Devon Energy Corp., Senior Notes | 5.850% | 12/15/25 | 560,000 | 636,991 |
| Devon Energy Corp., Senior Notes | 5.600% | 7/15/41 | 20,000 | 22,392 |
| Devon Energy Corp., Senior Notes | 5.000% | 6/15/45 | 430,000 | 452,064 |
| Devon Financing Co., LLC, Debentures | 7.875% | 9/30/31 | 1,080,000 | 1,441,586 |
| Ecopetrol SA, Senior Notes | 5.875% | 5/28/45 | 1,554,000 | 1,564,489 |
| Energy Transfer Equity LP, Senior Notes | 7.500% | 10/15/20 | 420,000 | 456,750 |
| Enterprise Products Operating LLC, Junior Subordinated Notes (5.375% to 11/15/27 then 3 mo. USD LIBOR + 2.570%) | 5.375% | 2/15/78 | 840,000 | 815,063 ^(b) |
| Enterprise Products Operating LLC, Senior Notes | 4.250% | 2/15/48 | 400,000 | 385,165 |

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| | | | | |
|---|--------|----------|-----------|------------------------|
| EOG Resources Inc., Senior Notes | 6.875% | 10/1/18 | 800,000 | 819,767 |
| Hess Corp., Notes | 7.875% | 10/1/29 | 440,000 | 548,254 |
| Hess Corp., Senior Bonds | 6.000% | 1/15/40 | 520,000 | 551,752 |
| Kerr-McGee Corp., Notes | 6.950% | 7/1/24 | 1,320,000 | 1,533,098 |
| Kerr-McGee Corp., Notes | 7.875% | 9/15/31 | 710,000 | 934,986 |
| Kinder Morgan Inc., Medium-Term Notes | 7.800% | 8/1/31 | 900,000 | 1,142,991 |
| LUKOIL International Finance BV, Senior Notes | 4.563% | 4/24/23 | 940,000 | 963,602 ^(a) |
| MEG Energy Corp., Senior Notes | 6.375% | 1/30/23 | 280,000 | 241,500 ^(a) |
| MEG Energy Corp., Senior Notes | 7.000% | 3/31/24 | 620,000 | 531,650 ^(a) |
| MPLX LP, Senior Notes | 4.500% | 4/15/38 | 600,000 | 584,043 |
| NGPL PipeCo LLC, Senior Bonds | 4.875% | 8/15/27 | 60,000 | 60,750 ^(a) |
| NGPL PipeCo LLC, Senior Notes | 4.375% | 8/15/22 | 60,000 | 60,075 ^(a) |
| Noble Energy Inc., Senior Notes | 6.000% | 3/1/41 | 660,000 | 760,585 |
| Noble Energy Inc., Senior Notes | 5.250% | 11/15/43 | 240,000 | 254,994 |
| Noble Energy Inc., Senior Notes | 4.950% | 8/15/47 | 600,000 | 618,344 |
| Occidental Petroleum Corp., Senior Notes | 4.400% | 4/15/46 | 30,000 | 30,643 |
| Petrobras Global Finance BV, Senior Notes | 7.375% | 1/17/27 | 530,000 | 575,580 |
| Petroleos Mexicanos, Senior Bonds | 6.625% | 6/15/35 | 1,000,000 | 1,038,000 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|--------|---------------|-------------|--------------------------------|
| Oil, Gas & Consumable Fuels - (continued) | | | | |
| Petroleos Mexicanos, Senior Notes | 6.875% | 8/4/26 | 730,000 | \$ 802,927 |
| Petroleos Mexicanos, Senior Notes | 6.375% | 1/23/45 | 80,000 | 77,800 |
| Sunoco Logistics Partners Operations LP, Senior Notes | 3.900% | 7/15/26 | 630,000 | 603,563 |
| Transcontinental Gas Pipe Line Co., LLC, Senior Notes | 7.850% | 2/1/26 | 760,000 | 945,643 |
| Transcontinental Gas Pipe Line Co., LLC, Senior Notes | 5.400% | 8/15/41 | 10,000 | 11,388 |
| Transcontinental Gas Pipe Line Co., LLC, Senior Notes | 4.450% | 8/1/42 | 860,000 | 846,516 |
| Valero Energy Corp., Senior Notes | 9.375% | 3/15/19 | 700,000 | 747,341 |
| Western Gas Partners LP, Senior Notes | 4.650% | 7/1/26 | 1,560,000 | 1,586,972 |
| Williams Cos. Inc., Senior Notes | 7.875% | 9/1/21 | 952,000 | 1,071,000 |
| Williams Cos. Inc., Senior Notes | 4.550% | 6/24/24 | 1,130,000 | 1,144,125 |
| Williams Cos. Inc., Senior Notes | 7.750% | 6/15/31 | 62,000 | 76,958 |
| Williams Cos. Inc., Senior Notes | 8.750% | 3/15/32 | 148,000 | 195,360 |
| Williams Partners LP, Senior Notes | 5.250% | 3/15/20 | 460,000 | 479,816 |
| <i>Total Oil, Gas & Consumable Fuels</i> | | | | 32,039,663 |
| TOTAL ENERGY | | | | 33,746,478 |
| FINANCIALS - 31.9% | | | | |
| Banks - 17.8% | | | | |
| Banco Mercantil De Norte, Junior Subordinated Notes (7.625% to 1/6/28 then 10 year Treasury Constant Maturity Rate + 5.353%) | 7.625% | 1/10/28 | 400,000 | 436,580 ^{(a)(b)(c)} |
| Bank of America Corp., Junior Subordinated Bonds (6.100% to 3/17/25 then 3 mo. USD LIBOR + 3.898%) | 6.100% | 3/17/25 | 590,000 | 626,137 ^{(b)(c)} |
| Bank of America Corp., Junior Subordinated Notes (6.250% to 9/5/24 then 3 mo. USD LIBOR + 3.705%) | 6.250% | 9/5/24 | 880,000 | 947,276 ^{(b)(c)} |
| Bank of America Corp., Junior Subordinated Notes (6.500% to 10/23/24 then 3 mo. USD LIBOR + 4.174%) | 6.500% | 10/23/24 | 400,000 | 439,080 ^{(b)(c)} |
| Bank of America Corp., Notes | 6.875% | 4/25/18 | 990,000 | 996,745 |
| Bank of America Corp., Senior Notes | 7.625% | 6/1/19 | 2,760,000 | 2,924,984 |
| Bank of America Corp., Senior Notes | 5.875% | 2/7/42 | 1,340,000 | 1,677,450 |
| Bank of America Corp., Subordinated Notes | 7.750% | 5/14/38 | 670,000 | 958,608 |
| Barclays Bank PLC, Subordinated Notes | 7.625% | 11/21/22 | 430,000 | 479,450 |
| Barclays PLC, Subordinated Notes | 4.836% | 5/9/28 | 380,000 | 374,678 |
| BBVA Bancomer SA, Subordinated Notes (5.125% to 1/18/28 then 5 year Treasury Constant Maturity Rate + 2.650%) | 5.125% | 1/18/33 | 360,000 | 350,784 ^{(a)(b)} |
| BNP Paribas SA, Junior Subordinated Notes (7.625% to 3/30/21 then USD 5 year Swap Rate + 6.314%) | 7.625% | 3/30/21 | 240,000 | 261,600 ^{(a)(b)(c)} |
| BNP Paribas SA, Junior Subordinated Notes (7.375% to 8/19/25 then USD 5 year Swap Rate + 5.150%) | 7.375% | 8/19/25 | 1,870,000 | 2,082,712 ^{(a)(b)(c)} |
| Citigroup Inc., Junior Subordinated Bonds (6.300% to 5/15/24 then 3 mo. USD LIBOR + 3.423%) | 6.300% | 5/15/24 | 1,350,000 | 1,422,832 ^{(b)(c)} |
| Citigroup Inc., Junior Subordinated Bonds (6.250% to 8/15/26 then 3 mo. USD LIBOR + 4.517%) | 6.250% | 8/15/26 | 1,100,000 | 1,183,875 ^{(b)(c)} |
| Citigroup Inc., Senior Notes | 8.125% | 7/15/39 | 752,000 | 1,143,402 |
| Citigroup Inc., Subordinated Notes | 4.600% | 3/9/26 | 490,000 | 506,823 |
| Citigroup Inc., Subordinated Notes | 4.125% | 7/25/28 | 2,290,000 | 2,278,156 |

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|--|--------|----------|---------|------------------------------|
| Citigroup Inc., Subordinated Notes | 6.675% | 9/13/43 | 630,000 | 820,985 |
| Cooperatieve Rabobank U.A., Subordinated Notes | 5.750% | 12/1/43 | 750,000 | 893,702 |
| Credit Agricole SA, Junior Subordinated Notes (8.375% to 10/13/19 then 3 mo. USD LIBOR + 6.982%) | 8.375% | 10/13/19 | 500,000 | 540,625 ^{(a)(b)(c)} |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|--------|---------------|-------------|-----------------------------------|
| Banks - (continued) | | | | |
| Credit Agricole SA, Junior Subordinated Notes (8.125% to 12/23/25 then USD 5 year Swap Rate + 6.185%) | 8.125% | 12/23/25 | 1,370,000 | \$ 1,606,325 ^{(a)(b)(c)} |
| HSBC Holdings PLC, Junior Subordinated Bonds (6.375% to 9/17/24 then USD 5 year ICE Swap Rate + 3.705%) | 6.375% | 9/17/24 | 800,000 | 840,872 ^{(b)(c)} |
| Intesa Sanpaolo SpA, Subordinated Notes | 5.710% | 1/15/26 | 1,470,000 | 1,503,180 ^(a) |
| Itau Unibanco Holding SA, Junior Subordinated Notes (6.125% to 12/12/22 then 5 year Treasury Constant Maturity Rate + 3.981%) | 6.125% | 12/12/22 | 550,000 | 556,023 ^{(a)(b)(c)} |
| JPMorgan Chase & Co., Junior Subordinated Bonds (6.000% to 8/1/23 then 3 mo. USD LIBOR + 3.300%) | 6.000% | 8/1/23 | 700,000 | 733,600 ^{(b)(c)} |
| JPMorgan Chase & Co., Senior Notes | 2.972% | 1/15/23 | 1,100,000 | 1,082,719 |
| JPMorgan Chase & Co., Senior Notes | 6.400% | 5/15/38 | 1,500,000 | 1,965,495 |
| JPMorgan Chase & Co., Subordinated Notes | 5.625% | 8/16/43 | 760,000 | 885,352 |
| Lloyds Banking Group PLC, Junior Subordinated Bonds (7.500% to 6/27/24 then USD 5 year Swap Rate + 4.760%) | 7.500% | 6/27/24 | 620,000 | 681,225 ^{(b)(c)} |
| Royal Bank of Scotland Group PLC, Junior Subordinated Bonds (7.648% to 9/30/31 then 3 mo. USD LIBOR + 2.500%) | 7.648% | 9/30/31 | 710,000 | 914,125 ^{(b)(c)} |
| Royal Bank of Scotland Group PLC, Junior Subordinated Notes (8.625% to 8/15/21 then USD 5 year Swap Rate + 7.598%) | 8.625% | 8/15/21 | 950,000 | 1,052,125 ^{(b)(c)} |
| Royal Bank of Scotland Group PLC, Subordinated Notes | 6.100% | 6/10/23 | 840,000 | 898,077 |
| Royal Bank of Scotland NV, Subordinated Bonds | 7.750% | 5/15/23 | 820,000 | 961,946 |
| Santander Holdings USA Inc., Senior Notes | 4.400% | 7/13/27 | 500,000 | 500,538 ^(a) |
| Standard Chartered PLC, Subordinated Notes | 5.700% | 3/26/44 | 410,000 | 458,907 ^(a) |
| Wachovia Capital Trust III, Junior Subordinated Bonds (the greater of 3 mo. USD LIBOR + 0.930% or 5.570%) | 5.570% | 4/2/18 | 410,000 | 410,513 ^{(b)(c)} |
| Wells Fargo & Co., Junior Subordinated Bonds (5.875% to 6/15/25 then 3 mo. USD LIBOR + 3.990%) | 5.875% | 6/15/25 | 140,000 | 149,013 ^{(b)(c)} |
| Wells Fargo & Co., Senior Notes | 3.069% | 1/24/23 | 2,000,000 | 1,972,585 |
| Wells Fargo & Co., Subordinated Notes | 4.300% | 7/22/27 | 300,000 | 304,566 |
| Wells Fargo & Co., Subordinated Notes | 4.400% | 6/14/46 | 420,000 | 414,163 |
| Wells Fargo & Co., Subordinated Notes | 4.750% | 12/7/46 | 310,000 | 321,432 |
| <i>Total Banks</i> | | | | 39,559,265 |
| Capital Markets - 5.7% | | | | |
| CME Group Inc., Senior Notes | 5.300% | 9/15/43 | 750,000 | 918,573 |
| Goldman Sachs Group Inc., Senior Notes | 7.500% | 2/15/19 | 500,000 | 522,200 |
| Goldman Sachs Group Inc., Senior Notes (3 mo. USD LIBOR + 1.053%) | 2.908% | 6/5/23 | 1,100,000 | 1,073,150 ^(b) |
| Goldman Sachs Group Inc., Senior Notes | 6.250% | 2/1/41 | 2,550,000 | 3,236,533 |
| Goldman Sachs Group Inc., Subordinated Notes | 5.150% | 5/22/45 | 70,000 | 75,682 |
| KKR Group Finance Co. III LLC, Senior Bonds | 5.125% | 6/1/44 | 1,300,000 | 1,356,683 ^(a) |
| Morgan Stanley, Medium-Term Notes | 6.625% | 4/1/18 | 1,750,000 | 1,756,253 |
| Morgan Stanley, Senior Notes | 5.500% | 1/26/20 | 1,950,000 | 2,041,933 |
| Morgan Stanley, Senior Notes (3.772% to 1/24/28 then 3 mo. USD LIBOR + 1.140%) | 3.772% | 1/24/29 | 800,000 | 783,823 ^(b) |
| Morgan Stanley, Senior Notes | 6.375% | 7/24/42 | 140,000 | 182,180 |
| Raymond James Financial Inc., Senior Notes | 4.950% | 7/15/46 | 300,000 | 326,602 |
| UBS AG Stamford CT, Subordinated Notes | 7.625% | 8/17/22 | 330,000 | 376,200 |
| <i>Total Capital Markets</i> | | | | 12,649,812 |

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Consumer Finance - 1.5%

| | | | | |
|-----------------------------------|--------|---------|-----------|-----------|
| Navient Corp., Senior Notes | 7.250% | 1/25/22 | 1,430,000 | 1,537,136 |
| Navient Corp., Senior Notes | 6.125% | 3/25/24 | 480,000 | 487,200 |
| Synchrony Financial, Senior Notes | 3.700% | 8/4/26 | 1,300,000 | 1,243,271 |

Total Consumer Finance

3,267,607

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.**Schedule of investments (unaudited) (cont d)****February 28, 2018**

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|-------------|----------------------|--------------------|---------------------------|
| Diversified Financial Services - 1.6% | | | | |
| Carlyle Holdings II Finance LLC, Senior Secured Notes | 5.625% | 3/30/43 | 360,000 | \$ 386,419 ^(a) |
| DAE Funding LLC, Senior Notes | 4.500% | 8/1/22 | 240,000 | 233,400 ^(a) |
| DAE Funding LLC, Senior Notes | 5.000% | 8/1/24 | 240,000 | 235,200 ^(a) |
| ILFC E-Capital Trust I, Junior Subordinated Notes ((Highest of 3 mo. USD LIBOR, 10 year U.S. Treasury Constant Maturity Rate and 30 year U.S. Treasury Constant Maturity Rate) + 1.550%) | 4.370% | 12/21/65 | 800,000 | 792,000 ^{(a)(b)} |
| International Lease Finance Corp., Senior Notes | 6.250% | 5/15/19 | 220,000 | 228,264 |
| International Lease Finance Corp., Senior Notes | 8.250% | 12/15/20 | 330,000 | 372,200 |
| International Lease Finance Corp., Senior Secured Notes | 7.125% | 9/1/18 | 1,200,000 | 1,225,631 ^(a) |
| <i>Total Diversified Financial Services</i> | | | | <i>3,473,114</i> |
| Insurance - 5.0% | | | | |
| American International Group Inc., Senior Notes | 6.400% | 12/15/20 | 1,000,000 | 1,088,412 |
| Brighthouse Financial Inc., Senior Notes | 3.700% | 6/22/27 | 870,000 | 814,930 ^(a) |
| Delphi Financial Group Inc., Senior Notes | 7.875% | 1/31/20 | 290,000 | 315,718 |
| Fidelity & Guaranty Life Holdings Inc., Senior Notes | 6.375% | 4/1/21 | 330,000 | 335,363 ^(a) |
| Liberty Mutual Group Inc., Junior Subordinated Bonds | 7.800% | 3/15/37 | 330,000 | 410,850 ^(a) |
| Liberty Mutual Insurance Co., Subordinated Notes | 7.875% | 10/15/26 | 840,000 | 1,046,545 ^(a) |
| Massachusetts Mutual Life Insurance Co., Subordinated Notes | 4.900% | 4/1/77 | 420,000 | 434,444 ^(a) |
| MetLife Inc., Junior Subordinated Debentures | 6.400% | 12/15/36 | 1,000,000 | 1,130,000 |
| MetLife Inc., Senior Notes | 6.817% | 8/15/18 | 1,300,000 | 1,325,008 |
| Nationwide Mutual Insurance Co., Notes | 9.375% | 8/15/39 | 520,000 | 838,709 ^(a) |
| Teachers Insurance & Annuity Association of America, Notes | 6.850% | 12/16/39 | 1,050,000 | 1,408,653 ^(a) |
| Teachers Insurance & Annuity Association of America, Subordinated Notes | 4.900% | 9/15/44 | 660,000 | 720,604 ^(a) |
| Travelers Cos. Inc., Senior Notes | 6.250% | 6/15/37 | 400,000 | 519,711 |
| Trinity Acquisition PLC, Senior Notes | 3.500% | 9/15/21 | 626,000 | 630,180 |
| <i>Total Insurance</i> | | | | <i>11,019,127</i> |
| Thriffs & Mortgage Finance - 0.3% | | | | |
| Quicken Loans Inc., Senior Notes | 5.750% | 5/1/25 | 770,000 | 779,625 ^(a) |
| TOTAL FINANCIALS | | | | 70,748,550 |
| HEALTH CARE - 6.9% | | | | |
| Biotechnology - 1.4% | | | | |
| AbbVie Inc., Senior Notes | 2.500% | 5/14/20 | 670,000 | 664,358 |
| AbbVie Inc., Senior Subordinated Notes | 4.700% | 5/14/45 | 290,000 | 300,375 |
| Celgene Corp., Senior Notes | 2.750% | 2/15/23 | 1,100,000 | 1,067,831 |
| Celgene Corp., Senior Notes | 5.000% | 8/15/45 | 400,000 | 418,420 |
| Gilead Sciences Inc., Senior Notes | 5.650% | 12/1/41 | 100,000 | 118,612 |
| Gilead Sciences Inc., Senior Notes | 4.500% | 2/1/45 | 500,000 | 504,866 |
| Gilead Sciences Inc., Senior Notes | 4.750% | 3/1/46 | 100,000 | 104,946 |
| <i>Total Biotechnology</i> | | | | <i>3,179,408</i> |
| Health Care Equipment & Supplies - 1.4% | | | | |

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| | | | | |
|---|--------|----------|-----------|------------------|
| Abbott Laboratories, Senior Notes | 2.900% | 11/30/21 | 460,000 | 456,339 |
| Abbott Laboratories, Senior Notes | 4.900% | 11/30/46 | 1,040,000 | 1,122,799 |
| Becton, Dickinson & Co., Senior Notes | 4.685% | 12/15/44 | 1,110,000 | 1,116,548 |
| Becton, Dickinson & Co., Senior Notes | 4.669% | 6/6/47 | 450,000 | 449,514 |
| <i>Total Health Care Equipment & Supplies</i> | | | | <i>3,145,200</i> |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|--------|---------------|-------------|---------------------------------|
| Health Care Providers & Services - 2.3% | | | | |
| Anthem Inc., Senior Notes | 4.375% | 12/1/47 | 630,000 | \$ 618,388 |
| BioScrip Inc., First Lien Notes (1 mo. USD LIBOR + 7.000%) | 8.224% | 6/30/22 | 801,000 | 835,042 ^{(b)(d)(e)(f)} |
| Cardinal Health Inc., Senior Notes | 3.410% | 6/15/27 | 430,000 | 404,977 |
| Catholic Health Initiatives, Secured Bonds | 4.350% | 11/1/42 | 60,000 | 55,639 |
| Dartmouth-Hitchcock Health, Secured Bonds | 4.178% | 8/1/48 | 150,000 | 150,490 |
| HCA Inc., Senior Secured Notes | 5.500% | 6/15/47 | 900,000 | 891,000 |
| Humana Inc., Senior Notes | 4.800% | 3/15/47 | 420,000 | 440,037 |
| Magellan Health Inc., Senior Notes | 4.400% | 9/22/24 | 650,000 | 645,689 |
| Orlando Health Obligated Group, Bonds | 4.089% | 10/1/48 | 270,000 | 267,784 |
| UnitedHealth Group Inc., Senior Notes | 2.950% | 10/15/27 | 550,000 | 522,288 |
| UnitedHealth Group Inc., Senior Notes | 4.750% | 7/15/45 | 220,000 | 243,505 |
| <i>Total Health Care Providers & Services</i> | | | | 5,074,839 |
| Pharmaceuticals - 1.8% | | | | |
| Actavis Funding SCS, Senior Notes | 4.550% | 3/15/35 | 790,000 | 790,595 |
| Pfizer Inc., Senior Notes | 7.200% | 3/15/39 | 560,000 | 814,504 |
| Valeant Pharmaceuticals International Inc., Senior Notes | 9.000% | 12/15/25 | 800,000 | 807,000 ^(a) |
| Wyeth LLC, Notes | 5.950% | 4/1/37 | 1,100,000 | 1,401,489 |
| Zoetis Inc., Senior Notes | 4.700% | 2/1/43 | 40,000 | 42,634 |
| <i>Total Pharmaceuticals</i> | | | | 3,856,222 |
| TOTAL HEALTH CARE | | | | |
| | | | | 15,255,669 |
| INDUSTRIALS - 5.2% | | | | |
| Aerospace & Defense - 1.5% | | | | |
| Hexcel Corp., Senior Notes | 3.950% | 2/15/27 | 1,000,000 | 995,299 |
| Huntington Ingalls Industries Inc., Senior Notes | 3.483% | 12/1/27 | 320,000 | 310,339 ^(a) |
| Lockheed Martin Corp., Senior Notes | 4.500% | 5/15/36 | 50,000 | 53,277 |
| Lockheed Martin Corp., Senior Notes | 4.700% | 5/15/46 | 200,000 | 217,279 |
| Northrop Grumman Systems Corp., Senior Notes | 7.875% | 3/1/26 | 1,390,000 | 1,754,331 |
| <i>Total Aerospace & Defense</i> | | | | 3,330,525 |
| Air Freight & Logistics - 0.4% | | | | |
| United Parcel Service Inc., Senior Notes | 6.200% | 1/15/38 | 700,000 | 911,169 |
| Airlines - 0.9% | | | | |
| American Airlines, Pass-Through Trust, Senior Secured Bonds | 5.600% | 7/15/20 | 361,607 | 372,441 ^(a) |
| Continental Airlines Inc., Pass-Through Certificates, Secured Notes | 6.250% | 4/11/20 | 157,735 | 165,030 |
| Continental Airlines Inc., Pass-Through Certificates, Senior Secured Notes | 6.545% | 2/2/19 | 57,879 | 60,122 |
| Continental Airlines Inc., Pass-Through Certificates, Senior Secured Notes | 7.250% | 11/10/19 | 510,378 | 545,395 |
| Delta Air Lines Inc., Pass-Through Certificates, Secured Notes | 8.021% | 8/10/22 | 91,451 | 102,908 |
| Delta Air Lines Inc., Pass-Through Certificates, Senior Secured Notes | 7.750% | 12/17/19 | 251,246 | 268,104 |
| US Airways, Pass-Through Trust, Senior Secured Bonds | 5.900% | 10/1/24 | 443,383 | 483,398 |
| <i>Total Airlines</i> | | | | 1,997,398 |

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Commercial Services & Supplies - 0.5%

| | | | | |
|--|--------|---------|---------|---------|
| Republic Services Inc., Senior Notes | 5.500% | 9/15/19 | 220,000 | 229,486 |
| Waste Management Holdings Inc., Senior Notes | 7.100% | 8/1/26 | 230,000 | 286,026 |
| Waste Management Inc., Senior Notes | 7.750% | 5/15/32 | 500,000 | 679,094 |

Total Commercial Services & Supplies *1,194,606*

Construction & Engineering - 0.1%

| | | | | |
|---------------------------------------|--------|---------|---------|---------|
| Valmont Industries Inc., Senior Notes | 6.625% | 4/20/20 | 180,000 | 193,675 |
|---------------------------------------|--------|---------|---------|---------|

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|--------|---------------|-------------|--------------------------------|
| Industrial Conglomerates - 1.3% | | | | |
| General Electric Co., Junior Subordinated Bonds (5.000% to 1/21/21 then 3 mo. USD LIBOR + 3.330%) | 5.000% | 1/21/21 | 1,307,000 | \$ 1,292,296 ^{(b)(c)} |
| General Electric Co., Senior Notes | 6.875% | 1/10/39 | 1,018,000 | 1,326,310 |
| General Electric Co., Subordinated Notes | 5.300% | 2/11/21 | 130,000 | 137,272 |
| <i>Total Industrial Conglomerates</i> | | | | 2,755,878 |
| Machinery - 0.2% | | | | |
| Caterpillar Inc., Senior Notes | 4.750% | 5/15/64 | 360,000 | 401,277 |
| Road & Rail - 0.3% | | | | |
| Flexi-Van Leasing Inc., Senior Notes | 7.875% | 8/15/18 | 100,000 | 100,355 ^(a) |
| Union Pacific Corp., Senior Notes | 4.375% | 11/15/65 | 530,000 | 541,123 |
| <i>Total Road & Rail</i> | | | | 641,478 |
| TOTAL INDUSTRIALS | | | | 11,426,006 |
| INFORMATION TECHNOLOGY - 2.4% | | | | |
| Communications Equipment - 0.8% | | | | |
| Harris Corp., Senior Notes | 5.550% | 10/1/21 | 885,000 | 951,890 |
| Harris Corp., Senior Notes | 4.854% | 4/27/35 | 430,000 | 462,028 |
| Harris Corp., Senior Notes | 5.054% | 4/27/45 | 340,000 | 372,623 |
| <i>Total Communications Equipment</i> | | | | 1,786,541 |
| Semiconductors & Semiconductor Equipment - 0.1% | | | | |
| Intel Corp., Senior Notes | 4.900% | 7/29/45 | 220,000 | 253,361 |
| QUALCOMM Inc., Senior Notes | 4.300% | 5/20/47 | 70,000 | 65,499 |
| <i>Total Semiconductors & Semiconductor Equipment</i> | | | | 318,860 |
| Software - 0.7% | | | | |
| Microsoft Corp., Senior Notes | 4.250% | 2/6/47 | 1,520,000 | 1,625,603 |
| Technology Hardware, Storage & Peripherals - 0.8% | | | | |
| Dell International LLC/EMC Corp., Senior Secured Notes | 4.420% | 6/15/21 | 1,010,000 | 1,031,975 ^(a) |
| Seagate HDD Cayman, Senior Notes | 4.250% | 3/1/22 | 660,000 | 653,452 ^(a) |
| <i>Total Technology Hardware, Storage & Peripherals</i> | | | | 1,685,427 |
| TOTAL INFORMATION TECHNOLOGY | | | | 5,416,431 |
| MATERIALS - 4.2% | | | | |
| Chemicals - 0.1% | | | | |
| Ecolab Inc., Senior Notes | 5.500% | 12/8/41 | 130,000 | 154,004 |

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Containers & Packaging - 0.4%

| | | | | |
|-----------------------------------|--------|---------|---------|------------------------|
| Suzano Austria GmbH, Senior Notes | 5.750% | 7/14/26 | 880,000 | 939,400 ^(a) |
|-----------------------------------|--------|---------|---------|------------------------|

Metals & Mining - 3.7%

| | | | | |
|---|--------|----------|-----------|---------------------------|
| Alcoa Nederland Holding BV, Senior Notes | 6.750% | 9/30/24 | 400,000 | 431,000 ^(a) |
| Arconic Inc., Senior Notes | 5.870% | 2/23/22 | 1,200,000 | 1,278,000 |
| Barrick Gold Corp., Senior Notes | 5.250% | 4/1/42 | 1,200,000 | 1,346,371 |
| BHP Billiton Finance USA Ltd., Subordinated Notes (6.750% to 10/20/25 then USD 5 year Swap Rate + 5.093%) | 6.750% | 10/19/75 | 780,000 | 887,250 ^{(a)(b)} |
| Freeport-McMoRan Inc., Senior Notes | 3.550% | 3/1/22 | 100,000 | 97,530 |
| Freeport-McMoRan Inc., Senior Notes | 6.875% | 2/15/23 | 950,000 | 1,028,375 |
| Northwest Acquisitions ULC/Dominion Finco Inc., Secured Notes | 7.125% | 11/1/22 | 600,000 | 620,940 ^(a) |
| Vale Overseas Ltd., Senior Notes | 4.375% | 1/11/22 | 2,100,000 | 2,156,700 |
| Yamana Gold Inc., Senior Notes | 4.625% | 12/15/27 | 230,000 | 225,928 ^(a) |

Total Metals & Mining

8,072,094

Paper & Forest Products - 0.0%

| | | | | |
|--|--------|---------|--------|--------|
| Fibria Overseas Finance Ltd., Senior Notes | 5.250% | 5/12/24 | 50,000 | 52,375 |
|--|--------|---------|--------|--------|

TOTAL MATERIALS

9,217,873

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|--------|---------------|-------------|------------------------|
| REAL ESTATE - 1.6% | | | | |
| Equity Real Estate Investment Trusts (REITs) - 1.4% | | | | |
| American Homes 4 Rent LP, Senior Notes | 4.250% | 2/15/28 | 270,000 | \$ 266,279 |
| MPT Operating Partnership LP/MPT Finance Corp., Senior Notes | 5.000% | 10/15/27 | 400,000 | 391,800 |
| Uniti Group Inc./CSL Capital LLC, Senior Secured Notes | 6.000% | 4/15/23 | 90,000 | 87,300 ^(a) |
| Vornado Realty LP, Senior Notes | 3.500% | 1/15/25 | 1,000,000 | 969,650 |
| Washington Prime Group LP, Senior Notes | 5.950% | 8/15/24 | 1,340,000 | 1,331,300 |
| <i>Total Equity Real Estate Investment Trusts (REITs)</i> | | | | 3,046,329 |
| Real Estate Management & Development - 0.2% | | | | |
| Security Capital Group Inc., Senior Notes | 7.700% | 6/15/28 | 460,000 | 578,506 |
| TOTAL REAL ESTATE | | | | 3,624,835 |
| TELECOMMUNICATION SERVICES - 6.0% | | | | |
| Diversified Telecommunication Services - 5.2% | | | | |
| AT&T Inc., Global Notes | 5.600% | 5/15/18 | 1,500,000 | 1,509,910 |
| AT&T Inc., Senior Notes | 4.500% | 5/15/35 | 370,000 | 358,680 |
| AT&T Inc., Senior Notes | 4.900% | 8/14/37 | 370,000 | 371,919 |
| AT&T Inc., Senior Notes | 4.800% | 6/15/44 | 290,000 | 278,649 |
| AT&T Inc., Senior Notes | 5.450% | 3/1/47 | 360,000 | 376,419 |
| AT&T Inc., Senior Notes | 4.500% | 3/9/48 | 642,000 | 587,182 |
| British Telecommunications PLC, Bonds | 9.125% | 12/15/30 | 2,000,000 | 2,918,026 |
| Koninklijke KPN NV, Senior Notes | 8.375% | 10/1/30 | 330,000 | 438,819 |
| Telefonica Emisiones SAU, Senior Notes | 7.045% | 6/20/36 | 140,000 | 178,264 |
| Verizon Communications Inc., Senior Bonds | 5.500% | 3/16/47 | 1,130,000 | 1,239,159 |
| Verizon Communications Inc., Senior Notes | 4.600% | 4/1/21 | 210,000 | 219,740 |
| Verizon Communications Inc., Senior Notes | 5.150% | 9/15/23 | 2,460,000 | 2,668,024 |
| Verizon Communications Inc., Senior Notes | 5.012% | 8/21/54 | 398,000 | 393,657 |
| <i>Total Diversified Telecommunication Services</i> | | | | 11,538,448 |
| Wireless Telecommunication Services - 0.8% | | | | |
| Sprint Communications Inc., Senior Notes | 9.000% | 11/15/18 | 360,000 | 373,950 ^(a) |
| Sprint Corp., Senior Notes | 7.250% | 9/15/21 | 680,000 | 712,300 |
| Sprint Corp., Senior Notes | 7.875% | 9/15/23 | 120,000 | 124,500 |
| Telefonica Europe BV, Senior Notes | 8.250% | 9/15/30 | 390,000 | 534,446 |
| <i>Total Wireless Telecommunication Services</i> | | | | 1,745,196 |
| TOTAL TELECOMMUNICATION SERVICES | | | | 13,283,644 |
| UTILITIES - 6.7% | | | | |
| Electric Utilities - 5.3% | | | | |
| Berkshire Hathaway Energy Co., Bonds | 6.125% | 4/1/36 | 1,000,000 | 1,276,609 |
| Berkshire Hathaway Energy Co., Senior Notes | 5.750% | 4/1/18 | 1,000,000 | 1,002,892 |
| CenterPoint Energy Houston Electric LLC, Senior Secured Bonds | 4.500% | 4/1/44 | 530,000 | 580,544 |
| Commonwealth Edison Co., First Mortgage Bonds | 5.800% | 3/15/18 | 600,000 | 600,873 |

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| | | | | |
|---|--------|----------|-----------|------------------------|
| Commonwealth Edison Co., First Mortgage Bonds | 6.450% | 1/15/38 | 600,000 | 796,519 |
| FirstEnergy Corp., Notes | 7.375% | 11/15/31 | 3,040,000 | 4,017,256 |
| FirstEnergy Corp., Senior Notes | 3.900% | 7/15/27 | 480,000 | 475,750 |
| NRG REMA LLC, Pass-Through Certificates, Senior Secured Bonds | 9.681% | 7/2/26 | 1,800,000 | 1,108,125 |
| Pacific Gas & Electric Co., Senior Notes | 3.300% | 12/1/27 | 1,000,000 | 944,430 ^(a) |
| Virginia Electric and Power Co., Senior Notes | 8.875% | 11/15/38 | 500,000 | 825,323 |
| <i>Total Electric Utilities</i> | | | | <i>11,628,321</i> |
| Gas Utilities - 0.9% | | | | |
| Southern Natural Gas Co., LLC, Senior Notes | 8.000% | 3/1/32 | 1,500,000 | 1,983,711 |
| Independent Power and Renewable Electricity Producers - 0.5% | | | | |
| AES Corp., Senior Notes | 8.000% | 6/1/20 | 1,100,000 | 1,210,000 |
| TOTAL UTILITIES | | | | 14,822,032 |
| TOTAL CORPORATE BONDS & NOTES | | | | |
| (Cost - \$188,978,667) | | | | 205,102,931 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|---------|---------------|--------------------------|--------------------------|
| MUNICIPAL BONDS - 0.4% | | | | |
| Florida - 0.1% | | | | |
| Sumter Landing, FL, Community Development District Recreational Revenue, Taxable Community Development District | 4.172% | 10/1/47 | 260,000 | \$ 268,767 |
| Illinois - 0.3% | | | | |
| Illinois State, GO, Build America Bonds-Taxable | 6.725% | 4/1/35 | 530,000 | 557,767 |
| TOTAL MUNICIPAL BONDS | | | | |
| (Cost - \$860,329) | | | | 826,534 |
| SOVEREIGN BONDS - 3.1% | | | | |
| Argentina - 2.2% | | | | |
| Provincia de Buenos Aires, Senior Notes | 9.125% | 3/16/24 | 1,930,000 | 2,150,039 ^(a) |
| Provincia de Cordoba, Senior Notes | 7.450% | 9/1/24 | 1,200,000 | 1,259,136 ^(a) |
| Republic of Argentina, Bonds | 22.750% | 3/5/18 | 6,230,000 ^{ARS} | 309,439 |
| Republic of Argentina, Bonds (Argentina Central Bank 7 Day Repo Reference Rate) | 27.278% | 6/21/20 | 8,960,000 ^{ARS} | 485,890 ^(b) |
| Republic of Argentina, Bonds | 18.200% | 10/3/21 | 650,000 ^{ARS} | 32,643 |
| Republic of Argentina, Senior Notes | 5.875% | 1/11/28 | 380,000 | 355,823 |
| Republic of Argentina, Senior Notes | 6.875% | 1/11/48 | 260,000 | 238,388 |
| <i>Total Argentina</i> | | | | 4,831,358 |
| Colombia - 0.2% | | | | |
| Republic of Colombia, Senior Bonds | 5.625% | 2/26/44 | 431,000 | 466,126 |
| Ecuador - 0.2% | | | | |
| Republic of Ecuador, Senior Bonds | 10.750% | 3/28/22 | 310,000 | 351,075 ^(a) |
| Nigeria - 0.2% | | | | |
| Republic of Nigeria, Senior Notes | 7.143% | 2/23/30 | 260,000 | 267,475 ^(a) |
| Republic of Nigeria, Senior Notes | 7.696% | 2/23/38 | 220,000 | 228,779 ^(a) |
| <i>Total Nigeria</i> | | | | 496,254 |
| United Arab Emirates - 0.3% | | | | |
| Abu Dhabi Government International Bond, Senior Notes | 4.125% | 10/11/47 | 680,000 | 645,158 ^(a) |
| TOTAL SOVEREIGN BONDS | | | | |
| (Cost - \$6,791,561) | | | | 6,789,911 |
| U.S. GOVERNMENT & AGENCY OBLIGATIONS - 0.4% | | | | |
| U.S. Government Obligations - 0.4% | | | | |
| U.S. Treasury Notes | 2.750% | 2/15/28 | 1,020,000 | 1,009,740 |

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(Cost - \$1,010,084)

| | | SHARES | |
|---|--------|---------------|------------------------|
| PREFERRED STOCKS - 1.4% | | | |
| FINANCIALS - 1.4% | | | |
| Capital Markets - 0.2% | | | |
| Carlyle Group LP | 5.875% | 16,975 | 409,946 |
| Consumer Finance - 1.0% | | | |
| GMAC Capital Trust I (3 mo. USD LIBOR + 5.785%) | | | 2,213,640 |
| | 7.624% | 85,800 | (b) |
| Diversified Financial Services - 0.1% | | | |
| Citigroup Capital XIII (3 mo. USD LIBOR + 6.370%) | 8.137% | 13,450 | 366,244 ^(b) |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.**Schedule of investments (unaudited) (cont d)****February 28, 2018**

| | SECURITY | RATE | SHARES | VALUE |
|--|--|-------------|---------------|------------------------------|
| Insurance - 0.1% | | | | |
| | Delphi Financial Group Inc. (3 mo. USD LIBOR + 3.190%) | 5.029% | 9,325 | \$ 214,475 ^{(b)(d)} |
| TOTAL PREFERRED STOCKS | | | | |
| | (Cost - \$3,070,324) | | | 3,204,305 |
| TOTAL INVESTMENTS BEFORE SHORT-TERM INVESTMENTS | | | | |
| | (Cost - \$200,710,965) | | | 216,933,481 |
| SHORT-TERM INVESTMENTS - 0.9% | | | | |
| | State Street Institutional U.S. Government Money Market Fund, Premier Class (Cost - \$2,041,962) | 1.320 | 2,041,962 | 2,041,962 |
| TOTAL INVESTMENTS - 98.8% | | | | |
| | (Cost - \$202,752,927) | | | 218,975,443 |
| | Other Assets in Excess of Liabilities - 1.2% | | | 2,596,304 |
| TOTAL NET ASSETS - 100.0% | | | | |
| | | | | \$ 221,571,747 |

Face amount denominated in U.S. dollars, unless otherwise noted.

- (a) Security is exempt from registration under Rule 144A of the Securities Act of 1933. This security may be resold in transactions that are exempt from registration, normally to qualified institutional buyers. This security has been deemed liquid pursuant to guidelines approved by the Board of Directors.
- (b) Variable rate security. Interest rate disclosed is as of the most recent information available. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description above.
- (c) Security has no maturity date. The date shown represents the next call date.
- (d) Security is valued using significant unobservable inputs (See Note 1).
- (e) Restricted security (See Note 2).

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(f) Security is valued in good faith in accordance with procedures approved by the Board of Directors (See Note 1).

Abbreviations used in this schedule:

GO General Obligation
 LIBOR London Interbank Offered Rate
 ARS Argentine Peso

At February 28, 2018, the Fund had the following open futures contracts:

| | Number of Contracts | Expiration Date | Notional Amount | Market Value | Unrealized Appreciation (Depreciation) |
|--|--------------------------------|----------------------------|----------------------------|-------------------------|---|
| Contracts to Buy: | | | | | |
| U.S. Treasury 5-Year Notes | 27 | 6/18 | \$ 3,075,821 | \$ 3,076,102 | \$ 281 |
| U.S. Treasury Ultra Long-Term Bonds | 44 | 6/18 | 6,825,818 | 6,858,500 | 32,682 |
| | | | | | 32,963 |
| Contracts to Sell: | | | | | |
| U.S. Treasury 2-Year Notes | 2 | 6/18 | 425,309 | 424,938 | 371 |
| U.S. Treasury 10-Year Notes | 25 | 6/18 | 3,000,346 | 3,001,172 | (826) |
| U.S. Treasury Long-Term Bonds | 100 | 6/18 | 14,327,945 | 14,343,750 | (15,805) |
| | | | | | (16,260) |
| Net unrealized appreciation on open futures contracts | | | | | \$ 16,703 |

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At February 28, 2018, the Fund had the following open swap contracts:

| NOTIONAL AMOUNT | TERMINATION DATE | CENTRALLY CLEARED INTEREST RATE SWAPS | | UPFRONT PREMIUMS PAID (RECEIVED) | UNREALIZED APPRECIATION |
|-----------------|------------------|---------------------------------------|-------------------------------|----------------------------------|-------------------------|
| | | PAYMENTS MADE BY THE FUND | PAYMENTS RECEIVED BY THE FUND | | |
| \$2,818,000 | 11/15/43 | 2.630% semi-annually | 3-Month LIBOR quarterly | \$ (3,491) | \$ 199,920 |

OTC CREDIT DEFAULT SWAPS ON CORPORATE ISSUES - BUY PROTECTION¹

| SWAP COUNTERPARTY (REFERENCE ENTITY) | NOTIONAL AMOUNT ² | TERMINATION DATE | IMPLIED CREDIT SPREAD AT FEBRUARY 28, 2018 ³ | PERIODIC PAYMENTS MADE BY THE FUND | MARKET VALUE | UPFRONT PREMIUMS PAID (RECEIVED) | UNREALIZED DEPRECIATION |
|---|------------------------------|------------------|---|------------------------------------|--------------|----------------------------------|-------------------------|
| Goldman Sachs Group Inc. (PPG Industries Inc., 6.650%, due 3/15/18) | \$ 856,423 | 3/20/19 | 0.13% | 1.000% quarterly | \$ (7,806) | \$ (4,787) | \$ (3,019) |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2018

At February 28, 2018, the Fund had the following open swap contracts:

CENTRALLY CLEARED CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION¹

| REFERENCE ENTITY | NOTIONAL AMOUNT² | TERMINATION DATE | PERIODIC PAYMENTS MADE BY THE FUND | MARKET VALUE⁴ | UPFRONT PREMIUMS PAID (RECEIVED) | UNREALIZED DEPRECIATION |
|---------------------------|------------------------------------|-------------------------|---|---------------------------------|---|--------------------------------|
| Markit CDX.NA.HY.29 Index | \$ 6,060,000 | 12/20/22 | 5.000% quarterly | \$ (410,123) | \$ (406,672) | \$ (3,451) |

¹ If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or the underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or the underlying securities comprising the referenced index.

² The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

³ Implied credit spreads, utilized in determining the market value of credit default swap agreements on corporate or sovereign issues as of period end, serve as an indicator of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement. A credit spread identified as "Defaulted" indicates a credit event has occurred for the referenced entity or obligation.

⁴ The quoted market prices and resulting values for credit default swap agreements on asset-backed securities and credit indices serve as an indicator of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative had the notional amount of the swap agreement been closed/sold as of the period end. Decreasing market values (sell protection) or increasing market values (buy protection) when compared to the notional amount of the swap, represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

Percentage shown is an annual percentage rate.

This Schedule of Investments is unaudited and is intended to provide information about the Fund's investments as of the date of the schedule. Other information regarding the Fund is available in the Fund's most recent annual or semi-annual shareholder report.

See Notes to Schedule of Investments.

Notes to Schedule of Investments (unaudited)

1. Organization and significant accounting policies

Western Asset Investment Grade Defined Opportunity Trust Inc. (the Fund) was incorporated in Maryland on April 24, 2009 and is registered as a non-diversified, closed-end management investment company under the Investment Company Act of 1940, as amended (the 1940 Act). The Fund's primary investment objective is to provide current income and then to liquidate and distribute substantially all of the Fund's net assets to stockholders on or about December 2, 2024. As a secondary investment objective, the Fund will seek capital appreciation. There can be no assurance the Fund will achieve its investment objectives. The Fund seeks to achieve its investment objectives by investing, under normal market conditions, at least 80% of its net assets in investment grade corporate fixed-income securities of varying maturities.

The following are significant accounting policies consistently followed by the Fund and are in conformity with U.S. generally accepted accounting principles (GAAP).

(a) Investment valuation. The valuations for fixed income securities (which may include, but are not limited to, corporate, government, municipal, mortgage-backed, collateralized mortgage obligations and asset-backed securities) and certain derivative instruments are typically the prices supplied by independent third party pricing services, which may use market prices or broker/dealer quotations or a variety of valuation techniques and methodologies. The independent third party pricing services use inputs that are observable such as issuer details, interest rates, yield curves, prepayment speeds, credit risks/spreads, default rates and quoted prices for similar securities. Prior to December 1, 2017, short-term fixed income securities that would mature in 60 days or less were valued at amortized cost, unless it was determined that using this method would not reflect an investment's fair value. Investments in open-end funds are valued at the closing net asset value per share of each fund on the day of valuation. Futures contracts are valued daily at the settlement price established by the board of trade or exchange on which they are traded. Equity securities for which market quotations are available are valued at the last reported sales price or official closing price on the primary market or exchange on which they trade. When the Fund holds securities or other assets that are denominated in a foreign currency, the Fund will normally use the currency exchange rates as of 4:00 p.m. (Eastern Time). If independent third party pricing services are unable to supply prices for a portfolio investment, or if the prices supplied are deemed by the manager to be unreliable, the market price may be determined by the manager using quotations from one or more broker/dealers or at the transaction price if the security has recently been purchased and no value has yet been obtained from a pricing service or pricing broker. When reliable prices are not readily available, such as when the value of a security has been significantly affected by events after the close of the exchange or market on which the security is principally traded, but before the Fund calculates its net asset value, the Fund values these securities as determined in accordance with procedures approved by the Fund's Board of Directors.

The Board of Directors is responsible for the valuation process and has delegated the supervision of the daily valuation process to the Legg Mason North Atlantic Fund Valuation Committee (the Valuation Committee). The Valuation Committee, pursuant to the policies adopted by the Board of Directors, is responsible for making fair value determinations, evaluating the effectiveness of the Fund's pricing policies, and reporting to the Board of Directors. When determining the reliability of third party pricing information for investments owned by the Fund, the Valuation Committee, among other things, conducts due diligence reviews of pricing vendors, monitors the daily change in prices and reviews transactions among market participants.

The Valuation Committee will consider pricing methodologies it deems relevant and appropriate when making fair value determinations. Examples of possible methodologies include, but are not limited to, multiple of earnings; discount from market of a similar freely traded security; discounted cash-flow analysis; book value or a multiple thereof; risk premium/yield analysis; yield to maturity; and/or fundamental investment analysis. The Valuation Committee will also consider factors it deems relevant and appropriate in light of the facts and circumstances. Examples of possible factors include, but are not limited to, the type of security; the issuer's financial statements; the purchase price of the security; the discount from market value of unrestricted securities of the same class at the time of purchase; analysts' research and observations from financial institutions; information regarding any transactions or offers with respect to the security; the existence of merger proposals or tender offers affecting the security; the price and extent of public trading in similar securities of the issuer or comparable companies; and the existence of a shelf registration for restricted securities.

For each portfolio security that has been fair valued pursuant to the policies adopted by the Board of Directors, the fair value price is compared against the last available and next available market quotations. The Valuation Committee reviews the results of such back testing monthly and fair valuation occurrences are reported to the Board of Directors quarterly.

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The Fund uses valuation techniques to measure fair value that are consistent with the market approach and/or income approach, depending on the type of security and the particular circumstance. The market approach uses prices and other relevant information generated by market transactions involving identical or comparable securities. The income approach uses valuation techniques to discount estimated future cash flows to present value.

Notes to Schedule of Investments (unaudited) (continued)

GAAP establishes a disclosure hierarchy that categorizes the inputs to valuation techniques used to value assets and liabilities at measurement date. These inputs are summarized in the three broad levels listed below:

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments)
The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

The following is a summary of the inputs used in valuing the Fund's assets and liabilities carried at fair value:

| DESCRIPTION | ASSETS | | | TOTAL |
|---------------------------------------|----------------------------|---|--|----------------|
| | QUOTED PRICES (LEVEL 1) | OTHER SIGNIFICANT OBSERVABLE INPUTS (LEVEL 2) | SIGNIFICANT UNOBSERVABLE INPUTS (LEVEL 3) | |
| Long-Term Investments : | | | | |
| Corporate Bonds & Notes: | | | | |
| Health Care | | \$ 14,420,627 | \$ 835,042 | \$ 15,255,669 |
| Other Corporate Bonds & Notes | | 189,847,262 | | 189,847,262 |
| Municipal Bonds | | 826,534 | | 826,534 |
| Sovereign Bonds | | 6,789,971 | | 6,789,971 |
| U.S. Government & Agency Obligations | | 1,009,740 | | 1,009,740 |
| Preferred Stocks: | | | | |
| Financials | \$ 2,989,830 | | 214,475 | 3,204,305 |
| Total Long-Term Investments | 2,989,830 | 212,894,134 | 1,049,517 | 216,933,481 |
| Short-Term Investments | 2,041,962 | | | 2,041,962 |
| Total Investments | 5,031,792 | 212,894,134 | 1,049,517 | 218,975,443 |
| Other Financial Instruments: | | | | |
| Futures Contracts | 33,334 | | | 33,334 |
| Centrally Cleared Interest Rate Swaps | | 199,920 | | 199,920 |
| Total Other Financial Instruments | 33,334 | 199,920 | | 233,254 |
| Total | \$ 5,065,126 | \$ 213,094,054 | \$ 1,049,517 | \$ 219,208,697 |

| DESCRIPTION | LIABILITIES | | | TOTAL |
|-------------|----------------------------|---------------------------------|---------------------------------------|-------|
| | QUOTED PRICES (LEVEL 1) | OTHER SIGNIFICANT OBSERVABLE | SIGNIFICANT UNOBSERVABLE INPUTS | |

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| | | INPUTS (LEVEL 2) | (LEVEL 3) | |
|--|----|---------------------|-----------|-----------|
| Other Financial Instruments: | | | | |
| Futures Contracts | \$ | 16,631 | | \$ 16,631 |
| Centrally Cleared Credit Default Swaps on Credit Indices - Buy Protection | | \$ | 3,451 | 3,451 |
| OTC Credit Default Swaps on Corporate Issues - Buy Protection | | | 7,806 | 7,806 |
| Total | \$ | 16,631 | \$ | 11,257 |
| | | | | \$ 27,888 |

See Schedule of Investments for additional detailed categorizations.

Value includes any premium paid or received with respect to swap contracts.

Notes to Schedule of Investments (unaudited) (continued)

2. Restricted securities

The following Fund investment is restricted as to resale.

| Security | Face Amount | Acquisition Date | Cost | Value at 02/28/2018 | Value Per Unit | Percent of Net Assets |
|--|------------------------|-----------------------------|-------------|--------------------------------|---------------------------|----------------------------------|
| BioScrip Inc., First Lien Notes, 8.224%, due 6/30/22 | \$801,000 | 6/17 | \$793,868 | \$ 835,042 ^a | \$ 104.25 | 0.38% |

^a Security is valued in good faith in accordance with procedures approved by the Board of Directors.

ITEM 2. CONTROLS AND PROCEDURES.

- (a) The registrant's principal executive officer and principal financial officer have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act")) are effective as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the disclosure controls and procedures required by Rule 30a-3(b) under the 1940 Act and 15d-15(b) under the Securities Exchange Act of 1934.

- (b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the registrant's last fiscal quarter that have materially affected, or are likely to materially affect the registrant's internal control over financial reporting.

ITEM 3. EXHIBITS.

Certifications pursuant to Rule 30a-2(a) under the Investment Company Act of 1940, as amended, are attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Western Asset Investment Grade Defined Opportunity Trust Inc.

By /s/ JANE TRUST
 Jane Trust
 Chief Executive Officer

Date: April 24, 2018

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By /s/ JANE TRUST
 Jane Trust
 Chief Executive Officer

Date: April 24, 2018

By /s/ RICHARD F. SENNETT
 Richard F. Sennett
 Principal Financial Officer

Date: April 24, 2018