

Western Asset Investment Grade Defined Opportunity Trust Inc.
Form N-Q
April 15, 2015

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, 2015**

ITEM 1. SCHEDULE OF INVESTMENTS.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

FORM N-Q

FEBRUARY 28, 2015

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited)

February 28, 2015

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|---------|---------------|--------------|--------------------------|
| CORPORATE BONDS & NOTES - 91.4% | | | | |
| CONSUMER DISCRETIONARY - 11.7% | | | | |
| Automobiles - 2.9% | | | | |
| Ford Motor Co., Senior Bonds | 9.215% | 9/15/21 | \$ 1,140,000 | \$ 1,514,275 |
| Ford Motor Credit Co., LLC, Senior Notes | 12.000% | 5/15/15 | 1,000,000 | 1,022,502 |
| Ford Motor Credit Co., LLC, Senior Notes | 8.125% | 1/15/20 | 640,000 | 803,389 |
| Ford Motor Credit Co., LLC, Senior Notes | 4.250% | 9/20/22 | 380,000 | 413,279 |
| General Motors Co., Senior Notes | 4.875% | 10/2/23 | 1,470,000 | 1,608,718 |
| General Motors Co., Senior Notes | 5.200% | 4/1/45 | 490,000 | 544,653 |
| General Motors Financial Co. Inc., Senior Notes | 4.375% | 9/25/21 | 930,000 | 989,287 |
| <i>Total Automobiles</i> | | | | <i>6,896,103</i> |
| Hotels, Restaurants & Leisure - 0.3% | | | | |
| Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., Senior Notes | 5.625% | 10/15/21 | 170,000 | 181,262 |
| Wynn Macau Ltd., Senior Notes | 5.250% | 10/15/21 | 480,000 | 474,000 ^(a) |
| <i>Total Hotels, Restaurants & Leisure</i> | | | | <i>655,262</i> |
| Household Durables - 0.6% | | | | |
| Toll Brothers Finance Corp., Senior Notes | 4.000% | 12/31/18 | 1,140,000 | 1,174,200 |
| Toll Brothers Finance Corp., Senior Notes | 6.750% | 11/1/19 | 160,000 | 183,200 |
| <i>Total Household Durables</i> | | | | <i>1,357,400</i> |
| Internet & Catalog Retail - 0.1% | | | | |
| Amazon.com Inc., Senior Notes | 4.950% | 12/5/44 | 180,000 | 194,072 |
| Media - 7.1% | | | | |
| 21st Century Fox America Inc., Senior Notes | 6.650% | 11/15/37 | 2,400,000 | 3,266,419 |
| Comcast Corp., Bonds | 6.400% | 5/15/38 | 2,500,000 | 3,427,870 |
| Comcast Corp., Senior Notes | 5.700% | 7/1/19 | 1,500,000 | 1,734,556 |
| DISH DBS Corp., Senior Notes | 7.875% | 9/1/19 | 1,250,000 | 1,414,062 |
| DISH DBS Corp., Senior Notes | 5.875% | 11/15/24 | 700,000 | 698,250 |
| Time Warner Cable Inc., Senior Bonds | 6.550% | 5/1/37 | 110,000 | 133,125 |
| Time Warner Cable Inc., Senior Bonds | 4.500% | 9/15/42 | 120,000 | 120,317 |
| Time Warner Cable Inc., Senior Notes | 8.750% | 2/14/19 | 1,390,000 | 1,718,803 |
| Time Warner Entertainment Co., LP, Senior Notes | 8.375% | 7/15/33 | 370,000 | 534,390 |
| Time Warner Inc., Senior Notes | 4.900% | 6/15/42 | 250,000 | 275,310 |
| UBM PLC, Notes | 5.750% | 11/3/20 | 740,000 | 812,974 ^(a) |
| Virgin Media Finance PLC, Senior Notes | 6.375% | 4/15/23 | 2,000,000 | 2,170,000 ^(a) |
| WPP Finance 2010, Senior Notes | 5.625% | 11/15/43 | 260,000 | 314,116 |
| <i>Total Media</i> | | | | <i>16,620,192</i> |
| Specialty Retail - 0.7% | | | | |
| American Greetings Corp., Senior Notes | 7.375% | 12/1/21 | 280,000 | 300,300 |
| Gap Inc., Senior Notes | 5.950% | 4/12/21 | 1,240,000 | 1,419,604 |

Edgar Filing: Western Asset Investment Grade Defined Opportunity Trust Inc. - Form N-Q

| | | | | |
|---|--------|---------|---------|--------------------------|
| <i>Total Specialty Retail</i> | | | | 1,719,904 |
| TOTAL CONSUMER DISCRETIONARY | | | | 27,442,933 |
| CONSUMER STAPLES - 4.2% | | | | |
| Beverages - 1.1% | | | | |
| Anheuser-Busch InBev Worldwide Inc., Senior Notes | 7.750% | 1/15/19 | 450,000 | 544,807 |
| Constellation Brands Inc., Senior Notes | 4.250% | 5/1/23 | 140,000 | 145,600 |
| Pernod-Ricard SA, Senior Bonds | 5.750% | 4/7/21 | 590,000 | 687,747 ^(a) |
| Pernod-Ricard SA, Senior Notes | 5.500% | 1/15/42 | 960,000 | 1,164,548 ^(a) |
| <i>Total Beverages</i> | | | | 2,542,702 |
| Food Products - 0.7% | | | | |
| Kraft Foods Group Inc., Senior Notes | 5.000% | 6/4/42 | 540,000 | 586,310 |
| Mondelez International Inc., Senior Notes | 5.375% | 2/10/20 | 491,000 | 562,514 |
| Mondelez International Inc., Senior Notes | 4.000% | 2/1/24 | 410,000 | 444,752 |
| <i>Total Food Products</i> | | | | 1,593,576 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2015

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|---------|---------------|--------------|------------------------|
| Tobacco - 2.4% | | | | |
| Altria Group Inc., Senior Notes | 9.250% | 8/6/19 | \$ 1,000,000 | \$ 1,287,459 |
| Altria Group Inc., Senior Notes | 9.950% | 11/10/38 | 430,000 | 751,052 |
| Altria Group Inc., Senior Notes | 10.200% | 2/6/39 | 280,000 | 498,380 |
| Lorillard Tobacco Co., Senior Notes | 8.125% | 6/23/19 | 540,000 | 659,455 |
| Lorillard Tobacco Co., Senior Notes | 8.125% | 5/1/40 | 470,000 | 672,523 |
| Lorillard Tobacco Co., Senior Notes | 7.000% | 8/4/41 | 510,000 | 663,767 |
| Reynolds American Inc., Senior Notes | 4.750% | 11/1/42 | 1,220,000 | 1,242,038 |
| <i>Total Tobacco</i> | | | | 5,774,674 |
| TOTAL CONSUMER STAPLES | | | | |
| | | | | 9,910,952 |
| ENERGY - 10.4% | | | | |
| Oil, Gas & Consumable Fuels - 10.4% | | | | |
| Anadarko Petroleum Corp., Senior Notes | 5.950% | 9/15/16 | 340,000 | 364,885 |
| Apache Corp., Senior Notes | 6.000% | 1/15/37 | 150,000 | 180,079 |
| Apache Corp., Senior Notes | 5.100% | 9/1/40 | 140,000 | 149,937 |
| Apache Corp., Senior Notes | 5.250% | 2/1/42 | 160,000 | 175,871 |
| Apache Corp., Senior Notes | 4.750% | 4/15/43 | 670,000 | 704,693 |
| ConocoPhillips, Notes | 6.500% | 2/1/39 | 1,500,000 | 2,051,427 |
| Devon Financing Corp. LLC, Debentures | 7.875% | 9/30/31 | 1,080,000 | 1,514,592 |
| Ecopetrol SA, Senior Notes | 5.875% | 5/28/45 | 284,000 | 274,032 |
| Energy Transfer Equity LP, Senior Notes | 7.500% | 10/15/20 | 420,000 | 483,000 |
| EOG Resources Inc., Senior Notes | 6.875% | 10/1/18 | 800,000 | 938,931 |
| Hess Corp., Notes | 8.125% | 2/15/19 | 1,400,000 | 1,678,769 |
| Hess Corp., Notes | 7.875% | 10/1/29 | 440,000 | 581,939 |
| Hess Corp., Senior Bonds | 6.000% | 1/15/40 | 520,000 | 607,218 |
| Kerr-McGee Corp., Notes | 6.950% | 7/1/24 | 1,320,000 | 1,656,031 |
| Kerr-McGee Corp., Notes | 7.875% | 9/15/31 | 710,000 | 990,070 |
| Kinder Morgan Energy Partners LP, Senior Notes | 5.950% | 2/15/18 | 800,000 | 881,349 |
| LUKOIL International Finance BV, Senior Notes | 4.563% | 4/24/23 | 940,000 | 787,250 ^(a) |
| Marathon Petroleum Corp., Senior Notes | 3.625% | 9/15/24 | 560,000 | 572,131 |
| MEG Energy Corp., Senior Notes | 6.375% | 1/30/23 | 900,000 | 859,500 ^(a) |
| Murray Energy Corp., Senior Secured Notes | 8.625% | 6/15/21 | 650,000 | 633,750 ^(a) |
| Noble Energy Inc., Senior Notes | 6.000% | 3/1/41 | 660,000 | 768,955 |
| Noble Energy Inc., Senior Notes | 5.250% | 11/15/43 | 240,000 | 259,743 |
| Pemex Project Funding Master Trust, Senior Bonds | 6.625% | 6/15/35 | 1,000,000 | 1,155,650 |
| Petrobras Global Finance BV, Senior Notes | 7.250% | 3/17/44 | 440,000 | 399,934 |
| Petrobras International Finance Co., Senior Notes | 5.750% | 1/20/20 | 109,000 | 100,822 |
| Petroleos Mexicanos, Senior Notes | 5.500% | 1/21/21 | 250,000 | 275,625 |
| Petroleos Mexicanos, Senior Notes | 6.375% | 1/23/45 | 80,000 | 89,692 |
| Plains Exploration & Production Co., Senior Notes | 6.500% | 11/15/20 | 32,000 | 33,980 |
| Plains Exploration & Production Co., Senior Notes | 6.875% | 2/15/23 | 410,000 | 438,700 |
| Transcontinental Gas Pipe Line Co., LLC, Senior Notes | 5.400% | 8/15/41 | 10,000 | 10,670 |
| Transcontinental Gas Pipe Line Co., LLC, Senior Notes | 4.450% | 8/1/42 | 860,000 | 807,726 |
| Valero Energy Corp., Senior Notes | 9.375% | 3/15/19 | 700,000 | 877,156 |
| Williams Cos. Inc., Notes | 7.875% | 9/1/21 | 952,000 | 1,077,653 |
| Williams Cos. Inc., Senior Notes | 4.550% | 6/24/24 | 1,130,000 | 1,109,200 |
| Williams Cos. Inc., Senior Notes | 7.750% | 6/15/31 | 62,000 | 69,751 |

Edgar Filing: Western Asset Investment Grade Defined Opportunity Trust Inc. - Form N-Q

| | | | | |
|------------------------------------|--------|---------|---------|---------|
| Williams Cos. Inc., Senior Notes | 8.750% | 3/15/32 | 148,000 | 174,716 |
| Williams Partners LP, Senior Notes | 5.250% | 3/15/20 | 460,000 | 507,093 |

TOTAL ENERGY 24,242,520

FINANCIALS - 35.6%

Banks - 15.5%

| | | | | |
|--|--------|----------|-----------|-----------------------------|
| Bank of America Corp., Junior Subordinated Notes | 6.250% | 9/5/24 | 970,000 | 1,002,737 ^{(b)(c)} |
| Bank of America Corp., Junior Subordinated Notes | 6.500% | 10/23/24 | 400,000 | 424,875 ^{(b)(c)} |
| Bank of America Corp., Senior Notes | 7.625% | 6/1/19 | 2,760,000 | 3,338,176 |
| Bank of America Corp., Senior Notes | 5.625% | 7/1/20 | 180,000 | 207,296 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2015

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|--------|---------------|--------------|------------------------------|
| Banks - (continued) | | | | |
| Bank of America Corp., Senior Notes | 5.875% | 2/7/42 | \$ 1,340,000 | \$ 1,722,161 |
| Barclays Bank PLC, Subordinated Notes | 7.625% | 11/21/22 | 630,000 | 722,137 |
| CIT Group Inc., Secured Notes | 6.625% | 4/1/18 | 480,000 | 525,000 ^(a) |
| CIT Group Inc., Senior Notes | 5.000% | 8/1/23 | 350,000 | 370,125 |
| Citigroup Inc., Junior Subordinated Bonds | 6.300% | 5/15/24 | 470,000 | 479,988 ^{(b)(c)} |
| Citigroup Inc., Senior Notes | 6.000% | 8/15/17 | 2,250,000 | 2,483,010 |
| Citigroup Inc., Senior Notes | 8.500% | 5/22/19 | 500,000 | 622,851 |
| Citigroup Inc., Senior Notes | 8.125% | 7/15/39 | 1,350,000 | 2,107,191 |
| Citigroup Inc., Subordinated Notes | 5.500% | 9/13/25 | 850,000 | 964,377 |
| Citigroup Inc., Subordinated Notes | 6.675% | 9/13/43 | 630,000 | 839,826 |
| Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, Subordinated Notes | 5.750% | 12/1/43 | 750,000 | 933,714 |
| Credit Agricole SA, Subordinated Notes | 8.375% | 10/13/19 | 500,000 | 596,250 ^{(a)(b)(c)} |
| HSBC Holdings PLC, Junior Subordinated Bonds | 6.375% | 9/17/24 | 1,000,000 | 1,029,500 ^{(b)(c)} |
| JPMorgan Chase & Co., Junior Subordinated Bonds | 6.000% | 8/1/23 | 700,000 | 717,062 ^{(b)(c)} |
| JPMorgan Chase & Co., Senior Notes | 6.400% | 5/15/38 | 1,500,000 | 2,006,821 |
| JPMorgan Chase & Co., Subordinated Notes | 5.625% | 8/16/43 | 760,000 | 914,000 |
| M&T Bank Corp., Junior Subordinated Bonds | 6.875% | 6/15/16 | 1,060,000 | 1,091,800 ^(c) |
| Royal Bank of Scotland Group PLC, Junior Subordinated Bonds | 7.648% | 9/30/31 | 710,000 | 891,050 ^{(b)(c)} |
| Royal Bank of Scotland Group PLC, Senior Notes | 6.400% | 10/21/19 | 1,170,000 | 1,369,723 |
| Royal Bank of Scotland Group PLC, Subordinated Notes | 6.100% | 6/10/23 | 1,540,000 | 1,729,118 |
| Royal Bank of Scotland Group PLC, Subordinated Notes | 6.000% | 12/19/23 | 150,000 | 168,182 |
| Royal Bank of Scotland NV, Subordinated Notes | 7.750% | 5/15/23 | 820,000 | 976,701 |
| Societe Generale SA, Junior Subordinated Notes | 6.000% | 1/27/20 | 600,000 | 573,000 ^{(a)(b)(c)} |
| Standard Chartered PLC, Subordinated Notes | 5.700% | 3/26/44 | 760,000 | 843,323 ^(a) |
| Wachovia Capital Trust III, Junior Subordinated Bonds | 5.570% | 4/16/15 | 410,000 | 409,488 ^{(b)(c)} |
| Wachovia Corp., Senior Notes | 5.750% | 2/1/18 | 4,400,000 | 4,925,787 |
| Wells Fargo & Co., Junior Subordinated Bonds | 5.900% | 6/15/24 | 610,000 | 638,975 ^{(b)(c)} |
| Wells Fargo & Co., Junior Subordinated Bonds | 5.875% | 6/15/25 | 300,000 | 317,250 ^{(b)(c)} |
| Wells Fargo & Co., Subordinated Notes | 5.606% | 1/15/44 | 200,000 | 244,918 |

Total Banks

36,186,412

Capital Markets - 8.5%

| | | | | |
|---|--------|----------|-----------|--------------------------------|
| Bear Stearns Cos. LLC, Senior Notes | 7.250% | 2/1/18 | 1,570,000 | 1,814,374 |
| Credit Suisse Group AG, Junior Subordinated Notes | 6.250% | 12/18/24 | 1,540,000 | 1,530,606 ^{(a)(b)(c)} |
| Goldman Sachs Group Inc., Senior Notes | 5.950% | 1/18/18 | 4,250,000 | 4,740,488 |
| Goldman Sachs Group Inc., Senior Notes | 7.500% | 2/15/19 | 500,000 | 597,777 |
| Goldman Sachs Group Inc., Senior Notes | 6.250% | 2/1/41 | 2,550,000 | 3,344,743 |
| KKR Group Finance Co. III LLC, Senior Bonds | 5.125% | 6/1/44 | 960,000 | 1,019,505 ^(a) |
| Merrill Lynch & Co. Inc., Notes | 6.875% | 4/25/18 | 990,000 | 1,135,316 |
| Merrill Lynch & Co. Inc., Subordinated Notes | 7.750% | 5/14/38 | 670,000 | 973,540 |
| Morgan Stanley, Medium-Term Notes | 6.625% | 4/1/18 | 1,750,000 | 1,992,002 |
| Morgan Stanley, Senior Notes | 5.500% | 1/26/20 | 1,950,000 | 2,219,350 |
| Morgan Stanley, Senior Notes | 6.375% | 7/24/42 | 140,000 | 187,503 |
| UBS AG Stamford CT, Subordinated Notes | 7.625% | 8/17/22 | 330,000 | 401,990 |

Total Capital Markets

19,957,194

Edgar Filing: Western Asset Investment Grade Defined Opportunity Trust Inc. - Form N-Q

Consumer Finance - 1.7%

| | | | | |
|----------------------------------|--------|---------|-----------|-----------|
| HSBC Finance Corp., Senior Notes | 6.676% | 1/15/21 | 1,620,000 | 1,939,428 |
| SLM Corp., Senior Notes | 7.250% | 1/25/22 | 1,430,000 | 1,583,725 |
| SLM Corp., Senior Notes | 6.125% | 3/25/24 | 480,000 | 483,600 |

Total Consumer Finance 4,006,753

Diversified Financial Services - 5.9%

| | | | | |
|---|--------|---------|---------|------------------------|
| Argos Merger Sub Inc., Senior Notes | 7.125% | 3/15/23 | 400,000 | 415,000 ^(a) |
| Carlyle Holdings II Finance LLC, Senior Secured Notes | 5.625% | 3/30/43 | 360,000 | 414,507 ^(a) |
| CME Group Inc., Senior Notes | 5.300% | 9/15/43 | 750,000 | 924,630 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2015

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|--------|---------------|-------------|------------------------------|
| Diversified Financial Services - (continued) | | | | |
| General Electric Capital Corp., Junior Subordinated Bonds | 7.125% | 6/15/22 | \$ 100,000 | \$ 118,125 ^{(b)(c)} |
| General Electric Capital Corp., Junior Subordinated Bonds | 6.250% | 12/15/22 | 1,000,000 | 1,116,250 ^{(b)(c)} |
| General Electric Capital Corp., Notes | 5.300% | 2/11/21 | 130,000 | 149,965 |
| General Electric Capital Corp., Senior Notes | 6.875% | 1/10/39 | 2,820,000 | 4,107,291 |
| General Electric Capital Corp., Subordinated Debentures | 6.375% | 11/15/67 | 210,000 | 228,942 ^(b) |
| ILFC E-Capital Trust I, Junior Subordinated Notes | 4.370% | 12/21/65 | 800,000 | 760,000 ^{(a)(b)} |
| International Lease Finance Corp., Senior Notes | 8.875% | 9/1/17 | 810,000 | 928,462 |
| International Lease Finance Corp., Senior Notes | 6.250% | 5/15/19 | 220,000 | 247,225 |
| International Lease Finance Corp., Senior Notes | 8.250% | 12/15/20 | 330,000 | 410,850 |
| International Lease Finance Corp., Senior Secured Notes | 6.750% | 9/1/16 | 670,000 | 713,550 ^(a) |
| International Lease Finance Corp., Senior Secured Notes | 7.125% | 9/1/18 | 1,200,000 | 1,368,000 ^(a) |
| Voya Financial Inc., Senior Notes | 5.500% | 7/15/22 | 1,260,000 | 1,457,979 |
| ZFS Finance USA Trust II, Bonds | 6.450% | 12/15/65 | 500,000 | 527,750 ^{(a)(b)} |
| <i>Total Diversified Financial Services</i> | | | | 13,888,526 |
| Insurance - 3.7% | | | | |
| American Equity Investment Life Holding Co., Senior Notes | 6.625% | 7/15/21 | 90,000 | 96,750 |
| American International Group Inc., Senior Notes | 6.400% | 12/15/20 | 1,000,000 | 1,219,804 |
| Delphi Financial Group Inc., Senior Notes | 7.875% | 1/31/20 | 290,000 | 349,079 |
| Fidelity & Guaranty Life Holdings Inc., Senior Notes | 6.375% | 4/1/21 | 330,000 | 348,975 ^(a) |
| Liberty Mutual Group Inc., Junior Subordinated Bonds | 7.800% | 3/15/37 | 330,000 | 397,650 ^(a) |
| Liberty Mutual Insurance Co., Subordinated Notes | 7.875% | 10/15/26 | 840,000 | 1,064,262 ^(a) |
| MetLife Inc., Senior Notes | 6.817% | 8/15/18 | 1,300,000 | 1,517,177 |
| Nationwide Mutual Insurance Co., Notes | 9.375% | 8/15/39 | 520,000 | 838,640 ^(a) |
| Teachers Insurance & Annuity Association of America, Subordinated Notes | 4.900% | 9/15/44 | 660,000 | 759,479 ^(a) |
| Teachers Insurance & Annuity Association of America - College Retirement Equity Fund, Notes | 6.850% | 12/16/39 | 1,050,000 | 1,471,200 ^(a) |
| Travelers Cos. Inc., Senior Notes | 6.250% | 6/15/37 | 400,000 | 549,869 |
| <i>Total Insurance</i> | | | | 8,612,885 |
| Real Estate Management & Development - 0.3% | | | | |
| Security Capital Group Inc., Senior Notes | 7.700% | 6/15/28 | 460,000 | 636,267 |
| TOTAL FINANCIALS | | | | 83,288,037 |
| HEALTH CARE - 3.8% | | | | |
| Biotechnology - 1.1% | | | | |
| Amgen Inc., Senior Notes | 5.150% | 11/15/41 | 700,000 | 807,059 |
| Celgene Corp., Senior Notes | 3.625% | 5/15/24 | 560,000 | 584,774 |
| Gilead Sciences Inc., Senior Notes | 5.650% | 12/1/41 | 100,000 | 126,785 |
| Gilead Sciences Inc., Senior Notes | 4.500% | 2/1/45 | 970,000 | 1,076,021 |
| <i>Total Biotechnology</i> | | | | 2,594,639 |
| Health Care Providers & Services - 1.1% | | | | |
| Catholic Health Initiatives, Secured Bonds | 4.350% | 11/1/42 | 60,000 | 59,500 |

Edgar Filing: Western Asset Investment Grade Defined Opportunity Trust Inc. - Form N-Q

| | | | | |
|---|--------|---------|-----------|------------------|
| Humana Inc., Senior Notes | 7.200% | 6/15/18 | 1,000,000 | 1,164,530 |
| Humana Inc., Senior Notes | 3.850% | 10/1/24 | 1,280,000 | 1,335,421 |
| <i>Total Health Care Providers & Services</i> | | | | <i>2,559,451</i> |
| Pharmaceuticals - 1.6% | | | | |
| AbbVie Inc., Senior Notes | 4.400% | 11/6/42 | 450,000 | 475,031 |
| Merck & Co. Inc., Senior Notes | 3.700% | 2/10/45 | 640,000 | 638,481 |
| Pfizer Inc., Senior Notes | 7.200% | 3/15/39 | 560,000 | 831,269 |
| Wyeth, Notes | 5.950% | 4/1/37 | 1,100,000 | 1,425,296 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2015

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|---------|---------------|-------------|------------------------|
| Pharmaceuticals - (continued) | | | | |
| Zoetis Inc., Senior Notes | 4.700% | 2/1/43 | \$ 270,000 | \$ 276,592 |
| <i>Total Pharmaceuticals</i> | | | | 3,646,669 |
| TOTAL HEALTH CARE | | | | 8,800,759 |
| INDUSTRIALS - 4.2% | | | | |
| Aerospace & Defense - 0.4% | | | | |
| Exelis Inc., Senior Notes | 5.550% | 10/1/21 | 885,000 | 976,242 |
| Air Freight & Logistics - 0.4% | | | | |
| United Parcel Service Inc., Senior Notes | 6.200% | 1/15/38 | 700,000 | 952,078 |
| Airlines - 1.7% | | | | |
| Air Canada, Pass-Through Trust, Secured Notes | 6.625% | 5/15/18 | 480,000 | 504,696 ^(a) |
| American Airlines, Pass-Through Trust, Senior Secured Bonds | 5.600% | 7/15/20 | 486,218 | 509,314 ^(a) |
| Delta Air Lines Inc., Pass-Through Certificates, Secured Notes | 8.021% | 8/10/22 | 141,353 | 164,252 |
| Delta Air Lines Inc., Pass-Through Certificates, Senior Secured Notes | 7.750% | 12/17/19 | 468,544 | 541,168 |
| United Airlines Inc., Pass-Through Certificates | 6.545% | 2/2/19 | 168,908 | 186,001 |
| United Airlines Inc., Pass-Through Certificates, Secured Notes | 9.750% | 1/15/17 | 118,719 | 131,778 |
| United Airlines Inc., Pass-Through Certificates, Secured Notes | 9.250% | 5/10/17 | 216,497 | 238,688 |
| United Airlines Inc., Pass-Through Certificates, Secured Notes | 6.250% | 4/11/20 | 245,912 | 260,051 |
| United Airlines Inc., Pass-Through Certificates, Senior Secured Notes | 10.400% | 11/1/16 | 70,186 | 77,465 |
| United Airlines Inc., Pass-Through Certificates, Senior Secured Notes | 7.250% | 11/10/19 | 627,468 | 734,137 |
| US Airways, Pass-Through Trust, Senior Secured Bonds | 5.900% | 10/1/24 | 545,532 | 624,634 |
| <i>Total Airlines</i> | | | | 3,972,184 |
| Commercial Services & Supplies - 0.8% | | | | |
| Republic Services Inc., Senior Notes | 5.500% | 9/15/19 | 220,000 | 248,861 |
| Taylor Morrison Communities Inc./Monarch Communities Inc., Senior Notes | 5.250% | 4/15/21 | 900,000 | 886,500 ^(a) |
| Waste Management Inc., Senior Notes | 7.750% | 5/15/32 | 500,000 | 766,565 |
| <i>Total Commercial Services & Supplies</i> | | | | 1,901,926 |
| Machinery - 0.3% | | | | |
| Caterpillar Inc., Senior Notes | 4.750% | 5/15/64 | 360,000 | 398,222 |
| Valmont Industries Inc., Senior Notes | 6.625% | 4/20/20 | 180,000 | 211,214 |
| <i>Total Machinery</i> | | | | 609,436 |
| Marine - 0.2% | | | | |
| Horizon Lines LLC, Senior Secured Notes | 11.000% | 10/15/16 | 489,000 | 492,667 ^(d) |
| Road & Rail - 0.4% | | | | |
| Burlington Northern Santa Fe LLC, Senior Notes | 4.900% | 4/1/44 | 760,000 | 874,159 |
| Florida East Coast Holdings Corp., Senior Notes | 9.750% | 5/1/20 | 70,000 | 68,600 ^(a) |

Edgar Filing: Western Asset Investment Grade Defined Opportunity Trust Inc. - Form N-Q

| | | | | |
|--|--------|---------|---------|-----------------------|
| <i>Total Road & Rail</i> | | | | 942,759 |
| TOTAL INDUSTRIALS | | | | 9,847,292 |
| INFORMATION TECHNOLOGY - 1.0% | | | | |
| Electronic Equipment, Instruments & Components - 0.2% | | | | |
| Interface Security Systems Holdings Inc./Interface Security Systems LLC, Senior Secured Notes | 9.250% | 1/15/18 | 340,000 | 340,000 |
| IT Services - 0.0% | | | | |
| First Data Corp., Senior Secured Notes | 6.750% | 11/1/20 | 91,000 | 97,825 ^(a) |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2015

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|--------|---------------|--------------|--------------------------|
| Semiconductors & Semiconductor Equipment - 0.8% | | | | |
| KLA-Tencor Corp., Senior Notes | 4.650% | 11/1/24 | \$ 1,480,000 | \$ 1,565,910 |
| National Semiconductor Corp., Senior Notes | 6.600% | 6/15/17 | 360,000 | 404,608 |
| <i>Total Semiconductors & Semiconductor Equipment</i> | | | | 1,970,518 |
| TOTAL INFORMATION TECHNOLOGY | | | | 2,408,343 |
| MATERIALS - 4.5% | | | | |
| Chemicals - 0.3% | | | | |
| Ecolab Inc., Senior Notes | 5.500% | 12/8/41 | 260,000 | 317,197 |
| LYB International Finance BV, Senior Bonds | 4.875% | 3/15/44 | 140,000 | 151,005 |
| LyondellBasell Industries NV, Senior Notes | 4.625% | 2/26/55 | 340,000 | 337,010 |
| <i>Total Chemicals</i> | | | | 805,212 |
| Containers & Packaging - 0.3% | | | | |
| Rock-Tenn Co., Senior Notes | 4.900% | 3/1/22 | 710,000 | 774,544 |
| Metals & Mining - 3.8% | | | | |
| Alcoa Inc., Senior Notes | 5.125% | 10/1/24 | 520,000 | 566,573 |
| Barrick Gold Corp., Senior Notes | 5.250% | 4/1/42 | 1,200,000 | 1,182,365 |
| Freeport-McMoRan Inc., Senior Notes | 5.450% | 3/15/43 | 210,000 | 185,314 |
| Rio Tinto Finance USA Ltd., Senior Notes | 9.000% | 5/1/19 | 2,000,000 | 2,544,400 |
| Southern Copper Corp., Senior Notes | 5.375% | 4/16/20 | 260,000 | 282,641 |
| Steel Dynamics Inc., Senior Notes | 6.125% | 8/15/19 | 240,000 | 258,600 |
| Vale Overseas Ltd., Notes | 6.875% | 11/21/36 | 2,100,000 | 2,101,050 |
| Vedanta Resources PLC, Senior Notes | 6.000% | 1/31/19 | 500,000 | 457,500 ^(a) |
| Xstrata Finance Canada Ltd., Senior Bonds | 5.800% | 11/15/16 | 1,200,000 | 1,282,487 ^(a) |
| <i>Total Metals & Mining</i> | | | | 8,860,930 |
| Paper & Forest Products - 0.1% | | | | |
| Fibria Overseas Finance Ltd., Senior Notes | 5.250% | 5/12/24 | 200,000 | 201,500 |
| TOTAL MATERIALS | | | | 10,642,186 |
| TELECOMMUNICATION SERVICES - 8.9% | | | | |
| Diversified Telecommunication Services - 7.4% | | | | |
| AT&T Inc., Global Notes | 5.600% | 5/15/18 | 1,500,000 | 1,668,831 |
| AT&T Inc., Senior Notes | 5.550% | 8/15/41 | 440,000 | 481,224 |
| British Telecommunications PLC, Bonds | 9.625% | 12/15/30 | 2,000,000 | 3,253,036 |
| Embarq Corp., Notes | 7.995% | 6/1/36 | 1,500,000 | 1,758,750 |
| Intelsat Jackson Holdings SA, Senior Bonds | 5.500% | 8/1/23 | 1,250,000 | 1,187,500 |
| Koninklijke KPN NV, Senior Notes | 8.375% | 10/1/30 | 330,000 | 471,280 |
| Telecom Italia Capital SA, Senior Notes | 7.175% | 6/18/19 | 610,000 | 707,600 |
| Telecom Italia SpA, Senior Notes | 5.303% | 5/30/24 | 830,000 | 878,937 ^(a) |
| Telefonica Emisiones SAU, Senior Notes | 7.045% | 6/20/36 | 140,000 | 191,717 |
| Turk Telekomunikasyon AS, Senior Notes | 4.875% | 6/19/24 | 400,000 | 405,200 ^(a) |

Edgar Filing: Western Asset Investment Grade Defined Opportunity Trust Inc. - Form N-Q

| | | | | |
|---|--------|---------|-----------|--------------------------|
| Verizon Communications Inc., Senior Notes | 5.150% | 9/15/23 | 2,460,000 | 2,823,192 |
| Verizon Communications Inc., Senior Notes | 6.550% | 9/15/43 | 1,473,000 | 1,938,745 |
| Verizon Communications Inc., Senior Notes | 5.012% | 8/21/54 | 1,508,000 | 1,585,596 ^(a) |

Total Diversified Telecommunication Services 17,351,608

Wireless Telecommunication Services - 1.5%

| | | | | |
|--|--------|----------|-----------|------------------------|
| America Movil SAB de CV, Senior Notes | 4.375% | 7/16/42 | 800,000 | 819,640 |
| Rogers Communications Inc., Senior Notes | 6.800% | 8/15/18 | 1,000,000 | 1,162,097 |
| Sprint Communications Inc., Senior Notes | 9.000% | 11/15/18 | 280,000 | 326,200 ^(a) |
| Sprint Corp., Senior Notes | 7.875% | 9/15/23 | 700,000 | 726,250 |
| Telefonica Europe BV, Senior Notes | 8.250% | 9/15/30 | 390,000 | 563,402 |

Total Wireless Telecommunication Services 3,597,589

TOTAL TELECOMMUNICATION SERVICES 20,949,197

UTILITIES - 7.1%

Electric Utilities - 5.7%

| | | | | |
|---|--------|--------|-----------|-----------|
| Berkshire Hathaway Energy, Senior Notes | 5.750% | 4/1/18 | 1,000,000 | 1,124,970 |
| Berkshire Hathaway Energy Co., Bonds | | | | |