

Western Asset Investment Grade Defined Opportunity Trust Inc.
Form N-Q
April 23, 2019

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, 2019**

ITEM 1. SCHEDULE OF INVESTMENTS.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

FORM N-Q

FEBRUARY 28, 2019

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.**Schedule of investments (unaudited)****February 28, 2019**

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|-------------|--------------------------|------------------------|------------------------|
| CORPORATE BONDS & NOTES - 91.2% | | | | |
| COMMUNICATION SERVICES - 12.1% | | | | |
| Diversified Telecommunication Services - 4.4% | | | | |
| AT&T Inc., Senior Notes | 4.500% | 5/15/35 | 370,000 | \$ 349,076 |
| AT&T Inc., Senior Notes | 4.800% | 6/15/44 | 290,000 | 272,663 |
| AT&T Inc., Senior Notes | 4.500% | 3/9/48 | 422,000 | 375,722 |
| AT&T Inc., Senior Notes (3 mo. USD LIBOR + 1.180%) | 3.956% | 6/12/24 | 760,000 | 752,196 ^(a) |
| British Telecommunications PLC, Senior Notes | 9.625% | 12/15/30 | 1,700,000 | 2,376,556 |
| Koninklijke KPN NV, Senior Notes | 8.375% | 10/1/30 | 430,000 | 518,197 |
| Telefonica Emisiones SAU, Senior Notes | 7.045% | 6/20/36 | 140,000 | 164,918 |
| Verizon Communications Inc., Senior Notes | 5.150% | 9/15/23 | 2,460,000 | 2,672,796 |
| Verizon Communications Inc., Senior Notes | 4.329% | 9/21/28 | 218,000 | 225,938 |
| Verizon Communications Inc., Senior Notes | 5.500% | 3/16/47 | 1,130,000 | 1,257,768 |
| Verizon Communications Inc., Senior Notes | 5.012% | 8/21/54 | 398,000 | 408,881 |
| <i>Total Diversified Telecommunication Services</i> | | | | <i>9,374,711</i> |
| Media - 6.9% | | | | |
| 21st Century Fox America Inc., Senior Notes | 6.650% | 11/15/37 | 2,400,000 | 3,137,382 |
| Charter Communications Operating LLC/Charter Communications Operating Capital Corp., Senior Secured Notes | 6.384% | 10/23/35 | 180,000 | 192,974 |
| Charter Communications Operating LLC/Charter Communications Operating Capital Corp., Senior Secured Notes | 6.484% | 10/23/45 | 420,000 | 452,344 |
| Charter Communications Operating LLC/Charter Communications Operating Capital Corp., Senior Secured Notes | 5.375% | 5/1/47 | 560,000 | 532,082 |
| Comcast Corp., Senior Notes | 5.700% | 7/1/19 | 1,500,000 | 1,514,206 |
| Comcast Corp., Senior Notes | 6.400% | 5/15/38 | 2,500,000 | 3,067,119 |
| DISH DBS Corp., Senior Notes | 7.875% | 9/1/19 | 690,000 | 705,525 |
| Fox Corp., Senior Notes | 4.709% | 1/25/29 | 420,000 | 436,629 ^(b) |
| Fox Corp., Senior Notes | 5.476% | 1/25/39 | 810,000 | 854,737 ^(b) |
| Time Warner Cable LLC, Senior Secured Notes | 6.550% | 5/1/37 | 370,000 | 392,865 |
| Time Warner Cable LLC, Senior Secured Notes | 7.300% | 7/1/38 | 330,000 | 369,978 |
| Time Warner Cable LLC, Senior Secured Notes | 6.750% | 6/15/39 | 20,000 | 21,507 |
| Time Warner Cable LLC, Senior Secured Notes | 5.500% | 9/1/41 | 200,000 | 189,623 |
| Time Warner Entertainment Co. LP, Senior Secured Notes | 8.375% | 3/15/23 | 1,170,000 | 1,350,361 |
| Time Warner Entertainment Co. LP, Senior Secured Notes | 8.375% | 7/15/33 | 370,000 | 469,201 |
| UBM PLC, Senior Notes | 5.750% | 11/3/20 | 740,000 | 763,045 ^(b) |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2019

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|--------|---------------|-------------|------------|
| Media - (continued) | | | | |
| Viacom Inc., Senior Notes | 5.250% | 4/1/44 | 80,000 | \$ 77,428 |
| Warner Media LLC, Senior Notes | 4.900% | 6/15/42 | 250,000 | 237,836 |
| <i>Total Media</i> | | | | 14,764,842 |
| Wireless Telecommunication Services - 0.8% | | | | |
| Sprint Corp., Senior Notes | 7.250% | 9/15/21 | 680,000 | 719,950 |
| Sprint Corp., Senior Notes | 7.875% | 9/15/23 | 120,000 | 128,731 |
| Telefonica Europe BV, Senior Notes | 8.250% | 9/15/30 | 390,000 | 503,985 |
| Vodafone Group PLC, Senior Notes | 5.250% | 5/30/48 | 530,000 | 505,872 |
| <i>Total Wireless Telecommunication Services</i> | | | | 1,858,538 |
| TOTAL COMMUNICATION SERVICES | | | | 25,998,091 |
| CONSUMER DISCRETIONARY - 2.1% | | | | |
| Automobiles - 0.7% | | | | |
| Ford Motor Co., Senior Notes | 9.215% | 9/15/21 | 640,000 | 707,406 |
| General Motors Co., Senior Notes | 6.600% | 4/1/36 | 290,000 | 300,262 |
| General Motors Co., Senior Notes | 6.750% | 4/1/46 | 580,000 | 597,855 |
| <i>Total Automobiles</i> | | | | 1,605,523 |
| Hotels, Restaurants & Leisure - 0.7% | | | | |
| McDonald's Corp., Senior Notes | 4.700% | 12/9/35 | 260,000 | 267,889 |
| McDonald's Corp., Senior Notes | 4.875% | 12/9/45 | 370,000 | 382,071 |
| Sands China Ltd., Senior Notes | 5.125% | 8/8/25 | 690,000 | 706,409 |
| Sands China Ltd., Senior Notes | 5.400% | 8/8/28 | 200,000 | 203,599 |
| <i>Total Hotels, Restaurants & Leisure</i> | | | | 1,559,968 |
| Internet & Direct Marketing Retail - 0.2% | | | | |
| Amazon.com Inc., Senior Notes | 3.875% | 8/22/37 | 410,000 | 409,223 |
| Specialty Retail - 0.5% | | | | |
| Home Depot Inc., Senior Notes | 3.900% | 12/6/28 | 930,000 | 965,466 |
| TOTAL CONSUMER DISCRETIONARY | | | | 4,540,180 |
| CONSUMER STAPLES - 3.7% | | | | |

Beverages - 1.1%

| | | | | |
|---|--------|---------|-----------|-----------|
| Anheuser-Busch InBev Worldwide Inc., Senior Notes | 4.750% | 1/23/29 | 580,000 | 606,677 |
| Anheuser-Busch InBev Worldwide Inc., Senior Notes | 4.600% | 4/15/48 | 1,730,000 | 1,595,945 |
| Constellation Brands Inc., Senior Notes | 4.250% | 5/1/23 | 100,000 | 103,116 |
| <i>Total Beverages</i> | | | | 2,305,738 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2019

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|--------|------------------|----------------|------------|
| Food & Staples Retailing - 0.4% | | | | |
| Kroger Co., Senior Notes | 4.650% | 1/15/48 | 140,000 | \$ 125,671 |
| Walgreen Co., Senior Notes | 3.100% | 9/15/22 | 400,000 | 399,072 |
| Walmart Inc., Senior Notes | 4.050% | 6/29/48 | 360,000 | 363,685 |
| <i>Total Food & Staples Retailing</i> | | | | 888,428 |
| Food Products - 0.2% | | | | |
| Kraft Heinz Foods Co., Senior Notes | 5.000% | 7/15/35 | 70,000 | 66,425 |
| Kraft Heinz Foods Co., Senior Notes | 5.000% | 6/4/42 | 220,000 | 199,984 |
| Kraft Heinz Foods Co., Senior Notes | 5.200% | 7/15/45 | 100,000 | 93,191 |
| <i>Total Food Products</i> | | | | 359,600 |
| Tobacco - 2.0% | | | | |
| Altria Group Inc., Senior Notes | 9.250% | 8/6/19 | 1,000,000 | 1,025,419 |
| Altria Group Inc., Senior Notes | 3.800% | 2/14/24 | 290,000 | 291,182 |
| Altria Group Inc., Senior Notes | 4.400% | 2/14/26 | 500,000 | 505,126 |
| Altria Group Inc., Senior Notes | 4.800% | 2/14/29 | 1,360,000 | 1,360,450 |
| Altria Group Inc., Senior Notes | 3.875% | 9/16/46 | 80,000 | 60,563 |
| Reynolds American Inc., Senior Notes | 8.125% | 5/1/40 | 470,000 | 551,466 |
| Reynolds American Inc., Senior Notes | 7.000% | 8/4/41 | 510,000 | 532,930 |
| Reynolds American Inc., Senior Notes | 5.850% | 8/15/45 | 100,000 | 95,424 |
| <i>Total Tobacco</i> | | | | 4,422,560 |
| TOTAL CONSUMER STAPLES | | | | 7,976,326 |
| ENERGY - 14.2% | | | | |
| Energy Equipment & Services - 0.4% | | | | |
| Halliburton Co., Senior Notes | 5.000% | 11/15/45 | 930,000 | 957,590 |
| Oil, Gas & Consumable Fuels - 13.8% | | | | |
| Anadarko Petroleum Corp., Senior Notes | 4.850% | 3/15/21 | 598,000 | 614,742 |
| Anadarko Petroleum Corp., Senior Notes | 5.550% | 3/15/26 | 750,000 | 803,028 |
| Andeavor Logistics LP/Tesoro Logistics Finance Corp., Senior Notes | 5.250% | 1/15/25 | 500,000 | 509,122 |
| Andeavor Logistics LP/Tesoro Logistics Finance Corp., Senior Notes | 4.250% | 12/1/27 | 500,000 | 492,228 |
| Apache Corp., Senior Notes | 6.000% | 1/15/37 | 84,000 | 87,202 |
| Apache Corp., Senior Notes | 5.100% | 9/1/40 | 280,000 | 267,783 |

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| | | | | |
|--|--------|---------|-----------|-----------|
| Apache Corp., Senior Notes | 5.250% | 2/1/42 | 160,000 | 154,950 |
| Apache Corp., Senior Notes | 4.750% | 4/15/43 | 670,000 | 610,156 |
| Cimarex Energy Co., Senior Notes | 4.375% | 6/1/24 | 420,000 | 427,487 |
| Cimarex Energy Co., Senior Notes | 3.900% | 5/15/27 | 250,000 | 241,167 |
| Concho Resources Inc., Senior Notes | 3.750% | 10/1/27 | 110,000 | 106,820 |
| Concho Resources Inc., Senior Notes | 4.300% | 8/15/28 | 280,000 | 282,147 |
| ConocoPhillips, Senior Notes | 6.500% | 2/1/39 | 1,500,000 | 1,964,762 |
| Continental Resources Inc., Senior Notes | 4.500% | 4/15/23 | 880,000 | 897,676 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2019

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|--------|------------------|----------------|------------------------|
| Oil, Gas & Consumable Fuels - (continued) | | | | |
| Continental Resources Inc., Senior Notes | 4.375% | 1/15/28 | 430,000 | \$ 429,029 |
| Devon Energy Corp., Senior Notes | 5.850% | 12/15/25 | 560,000 | 619,053 |
| Devon Energy Corp., Senior Notes | 5.600% | 7/15/41 | 20,000 | 21,688 |
| Devon Energy Corp., Senior Notes | 5.000% | 6/15/45 | 210,000 | 214,369 |
| Ecopetrol SA, Senior Notes | 5.875% | 5/28/45 | 404,000 | 408,868 |
| Energy Transfer LP, Senior Secured Notes | 7.500% | 10/15/20 | 420,000 | 447,300 |
| Energy Transfer Operating LP, Senior Notes | 4.200% | 9/15/23 | 510,000 | 520,820 |
| Energy Transfer Operating LP, Senior Notes | 5.250% | 4/15/29 | 20,000 | 20,901 |
| Energy Transfer Operating LP, Senior Notes | 6.625% | 10/15/36 | 20,000 | 21,609 |
| Energy Transfer Operating LP, Senior Notes | 5.800% | 6/15/38 | 60,000 | 61,357 |
| Enterprise Products Operating LLC, Senior Notes | 4.250% | 2/15/48 | 400,000 | 375,255 |
| Enterprise Products Operating LLC, Senior Notes (5.375% to 2/15/28 then 3 mo. USD LIBOR + 2.570%) | 5.375% | 2/15/78 | 570,000 | 499,791 ^(a) |
| Kerr-McGee Corp., Senior Notes | 6.950% | 7/1/24 | 1,320,000 | 1,489,023 |
| Kerr-McGee Corp., Senior Notes | 7.875% | 9/15/31 | 710,000 | 878,953 |
| Kinder Morgan Inc., Senior Notes | 7.800% | 8/1/31 | 900,000 | 1,126,235 |
| MEG Energy Corp., Senior Notes | 6.375% | 1/30/23 | 280,000 | 256,550 ^(b) |
| MEG Energy Corp., Senior Notes | 7.000% | 3/31/24 | 620,000 | 570,400 ^(b) |
| MPLX LP, Senior Notes | 4.800% | 2/15/29 | 660,000 | 676,632 |
| MPLX LP, Senior Notes | 4.500% | 4/15/38 | 600,000 | 554,118 |
| Newfield Exploration Co., Senior Notes | 5.750% | 1/30/22 | 350,000 | 369,250 |
| NGPL PipeCo LLC, Senior Notes | 4.875% | 8/15/27 | 60,000 | 60,581 ^(b) |
| Noble Energy Inc., Senior Notes | 6.000% | 3/1/41 | 660,000 | 686,585 |
| Noble Energy Inc., Senior Notes | 5.250% | 11/15/43 | 240,000 | 225,923 |
| Occidental Petroleum Corp., Senior Notes | 4.400% | 4/15/46 | 30,000 | 30,759 |
| Petrobras Global Finance BV, Senior Notes | 7.375% | 1/17/27 | 530,000 | 583,530 |
| Petroleos Mexicanos, Senior Notes | 6.875% | 8/4/26 | 730,000 | 730,913 |
| Petroleos Mexicanos, Senior Notes | 6.625% | 6/15/35 | 460,000 | 418,600 |
| Petroleos Mexicanos, Senior Notes | 6.375% | 1/23/45 | 80,000 | 67,480 |
| Southern Natural Gas Co. LLC, Senior Notes | 8.000% | 3/1/32 | 1,500,000 | 1,933,183 |
| Sunoco Logistics Partners Operations LP, Senior Notes | 3.900% | 7/15/26 | 630,000 | 612,205 |
| Transcontinental Gas Pipe Line Co. LLC, Senior Notes | 7.850% | 2/1/26 | 760,000 | 932,120 |
| Transcontinental Gas Pipe Line Co. LLC, Senior Notes | 7.250% | 12/1/26 | 180,000 | 213,199 |
| Transcontinental Gas Pipe Line Co. LLC, Senior Notes | 5.400% | 8/15/41 | 10,000 | 10,445 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.**Schedule of investments (unaudited) (cont d)****February 28, 2019**

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|-------------|--------------------------|------------------------|--------------------------------|
| Oil, Gas & Consumable Fuels - (continued) | | | | |
| Transcontinental Gas Pipe Line Co. LLC, Senior Notes | 4.450% | 8/1/42 | 860,000 | \$ 809,965 |
| Western Midstream Operating LP, Senior Notes | 4.650% | 7/1/26 | 1,560,000 | 1,550,727 |
| Western Midstream Operating LP, Senior Notes | 4.750% | 8/15/28 | 680,000 | 672,114 |
| Williams Cos. Inc., Senior Notes | 5.250% | 3/15/20 | 460,000 | 469,739 |
| Williams Cos. Inc., Senior Notes | 7.875% | 9/1/21 | 952,000 | 1,046,926 |
| Williams Cos. Inc., Senior Notes | 4.550% | 6/24/24 | 1,130,000 | 1,170,028 |
| Williams Cos. Inc., Senior Notes | 7.750% | 6/15/31 | 62,000 | 74,572 |
| Williams Cos. Inc., Senior Notes | 8.750% | 3/15/32 | 148,000 | 199,321 |
| <i>Total Oil, Gas & Consumable Fuels</i> | | | | 29,519,386 |
| TOTAL ENERGY | | | | 30,476,976 |
| FINANCIALS - 31.6% | | | | |
| Banks - 18.1% | | | | |
| Banco Mercantil del Norte SA, Junior Subordinated Notes (7.625% to 1/10/28 then 10 year Treasury Constant Maturity Rate + 5.353%) | 7.625% | 1/10/28 | 400,000 | 394,000 ^{(a)(b)(c)} |
| Bank of America Corp., Junior Subordinated Notes (6.100% to 3/17/25 then 3 mo. USD LIBOR + 3.898%) | 6.100% | 3/17/25 | 590,000 | 627,772 ^{(a)(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 | 931,440 ^{(a)(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 | 434,334 ^{(a)(c)} |
| Bank of America Corp., Senior Notes | 7.625% | 6/1/19 | 2,760,000 | 2,791,889 |
| Bank of America Corp., Senior Notes | 5.875% | 2/7/42 | 1,340,000 | 1,632,492 |
| Bank of America Corp., Senior Notes (4.271% to 7/23/28 then 3 mo. USD LIBOR + 1.310%) | 4.271% | 7/23/29 | 690,000 | 709,331 ^(a) |
| Bank of America Corp., Subordinated Notes | 7.750% | 5/14/38 | 670,000 | 904,499 |
| Barclays Bank PLC, Subordinated Notes | 7.625% | 11/21/22 | 430,000 | 464,222 |
| Barclays PLC, Junior Subordinated Notes (7.750% to 9/15/23 then USD 5 year Swap Rate + 4.842%) | 7.750% | 9/15/23 | 320,000 | 319,467 ^{(a)(c)} |
| Barclays PLC, Subordinated Notes | 4.836% | 5/9/28 | 380,000 | 367,209 |
| 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 | 1,520,000 | 1,603,266 ^{(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, 2019**

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|-------------|--------------------------|------------------------|---------------------------------|
| Banks - (continued) | | | | |
| 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 | \$ 253,040 ^{(a)(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 | 1,157,343 ^{(a)(c)} |
| Citigroup Inc., Junior Subordinated Notes (6.300% to 5/15/24 then 3 mo. USD LIBOR + 3.423%) | 6.300% | 5/15/24 | 1,350,000 | 1,375,616 ^{(a)(c)} |
| Citigroup Inc., Senior Notes | 8.125% | 7/15/39 | 752,000 | 1,092,894 |
| Citigroup Inc., Senior Notes | 4.650% | 7/23/48 | 420,000 | 438,775 |
| Citigroup Inc., Subordinated Notes | 4.600% | 3/9/26 | 490,000 | 501,679 |
| Citigroup Inc., Subordinated Notes | 4.125% | 7/25/28 | 2,290,000 | 2,255,139 |
| Citigroup Inc., Subordinated Notes | 6.675% | 9/13/43 | 630,000 | 778,296 |
| Citizens Bank NA, Senior Notes | 3.250% | 2/14/22 | 1,170,000 | 1,172,956 |
| Cooperatieve Rabobank U.A., Senior Notes | 5.750% | 12/1/43 | 750,000 | 861,178 |
| 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 | 1,531,015 ^{(a)(b)(c)} |
| 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 | 515,000 ^{(a)(b)(c)} |
| Danske Bank, Senior Notes | 5.000% | 1/12/22 | 740,000 | 755,799 ^(b) |
| Danske Bank, Senior Notes | 5.375% | 1/12/24 | 530,000 | 546,745 ^(b) |
| HSBC Holdings PLC, Junior Subordinated Notes (6.375% to 9/17/24 then USD 5 year ICE Swap Rate + 3.705%) | 6.375% | 9/17/24 | 800,000 | 803,668 ^{(a)(c)} |
| HSBC Holdings PLC, Junior Subordinated Notes (6.500% to 3/23/28 then USD 5 year ICE Swap Rate + 3.606%) | 6.500% | 3/23/28 | 460,000 | 453,261 ^{(a)(c)} |
| Intesa Sanpaolo SpA, Subordinated Notes | 5.710% | 1/15/26 | 1,470,000 | 1,377,391 ^(b) |
| JPMorgan Chase & Co., Junior Subordinated Notes (6.000% to 8/1/23 then 3 mo. USD LIBOR + 3.300%) | 6.000% | 8/1/23 | 700,000 | 721,585 ^{(a)(c)} |
| JPMorgan Chase & Co., Senior Notes | 6.400% | 5/15/38 | 1,500,000 | 1,887,528 |
| JPMorgan Chase & Co., Subordinated Notes | 5.625% | 8/16/43 | 760,000 | 872,059 |
| Lloyds Banking Group PLC, Junior Subordinated Notes (7.500% to 6/27/24 then USD 5 year Swap Rate + 4.760%) | 7.500% | 6/27/24 | 620,000 | 640,770 ^{(a)(c)} |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.**Schedule of investments (unaudited) (cont d)****February 28, 2019**

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|-------------|--------------------------|------------------------|------------------------------|
| Banks - (continued) | | | | |
| Lloyds Banking Group PLC, Junior Subordinated Notes (7.500% to 9/27/25 then USD 5 year Swap Rate + 4.496%) | 7.500% | 9/27/25 | 470,000 | \$ 481,268 ^{(a)(c)} |
| NatWest Markets NV, Subordinated Notes | 7.750% | 5/15/23 | 820,000 | 892,673 |
| PNC Bank NA, Subordinated Notes | 4.050% | 7/26/28 | 650,000 | 670,142 |
| Royal Bank of Scotland Group PLC, Junior Subordinated Notes (7.648% to 9/30/31 then 3 mo. USD LIBOR + 2.500%) | 7.648% | 9/30/31 | 710,000 | 891,050 ^{(a)(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 | 1,021,060 ^{(a)(c)} |
| Royal Bank of Scotland Group PLC, Subordinated Notes | 6.100% | 6/10/23 | 840,000 | 882,152 |
| Santander Holdings USA Inc., Senior Notes | 4.400% | 7/13/27 | 500,000 | 488,922 |
| Standard Chartered PLC, Subordinated Notes | 5.700% | 3/26/44 | 410,000 | 439,467 ^(b) |
| UniCredit SpA, Senior Notes | 6.572% | 1/14/22 | 570,000 | 583,988 ^(b) |
| Wachovia Capital Trust III, Junior Subordinated Bonds (the greater of 3 mo. USD LIBOR + 0.930% or 5.570%) | 5.570% | 4/4/19 | 410,000 | 398,305 ^{(a)(c)} |
| Wells Fargo & Co., Subordinated Notes | 4.400% | 6/14/46 | 420,000 | 404,416 |
| Wells Fargo & Co., Subordinated Notes | 4.750% | 12/7/46 | 530,000 | 535,663 |
| <i>Total Banks</i> | | | | <i>38,860,764</i> |
| Capital Markets - 5.8% | | | | |
| Charles Schwab Corp., Senior Notes | 3.850% | 5/21/25 | 230,000 | 238,477 |
| CME Group Inc., Senior Notes | 5.300% | 9/15/43 | 750,000 | 895,151 |
| Credit Suisse Group AG, Junior Subordinated Notes (7.250% to 9/12/25 then USD 5 year Swap Rate + 4.332%) | 7.250% | 9/12/25 | 400,000 | 400,590 ^{(a)(b)(c)} |
| Credit Suisse USA Inc., Senior Notes | 7.125% | 7/15/32 | 70,000 | 90,319 |
| Goldman Sachs Group Inc., Senior Notes | 6.250% | 2/1/41 | 2,550,000 | 3,075,807 |
| Goldman Sachs Group Inc., Senior Notes (3 mo. USD LIBOR + 1.053%) | 2.908% | 6/5/23 | 1,100,000 | 1,080,398 ^(a) |
| Goldman Sachs Group Inc., Subordinated Notes | 5.150% | 5/22/45 | 70,000 | 70,570 |
| Intercontinental Exchange Inc., Senior Notes | 3.750% | 9/21/28 | 1,000,000 | 1,017,091 |
| KKR Group Finance Co. III LLC, Senior Notes | 5.125% | 6/1/44 | 1,300,000 | 1,282,780 ^(b) |
| Morgan Stanley, Senior Notes | 5.500% | 1/26/20 | 1,950,000 | 1,993,195 |
| Morgan Stanley, Senior Notes | 6.375% | 7/24/42 | 140,000 | 176,161 |
| Raymond James Financial Inc., Senior Notes | 4.950% | 7/15/46 | 150,000 | 150,521 |

| | | | | |
|---|--------|---------|---------|------------------------|
| State Street Corp., Senior Notes (4.141% to 12/3/28 then 3 mo. USD LIBOR + 1.030%) | 4.141% | 12/3/29 | 720,000 | 761,201 ^(a) |
|---|--------|---------|---------|------------------------|

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.**Schedule of investments (unaudited) (cont d)****February 28, 2019**

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|-------------|--------------------------|------------------------|------------------------------|
| Capital Markets - (continued) | | | | |
| UBS AG Stamford, CT, Subordinated Notes | 7.625% | 8/17/22 | 330,000 | \$ 363,724 |
| UBS Group Funding Switzerland AG, Junior Subordinated Notes (7.000% to 1/31/24 then USD 5 year Swap Rate + 4.344%) | 7.000% | 1/31/24 | 920,000 | 928,740 ^{(a)(b)(c)} |
| <i>Total Capital Markets</i> | | | | <i>12,524,725</i> |
| Consumer Finance - 2.0% | | | | |
| American Express Co., Senior Notes | 3.700% | 8/3/23 | 1,000,000 | 1,019,726 |
| Navient Corp., Senior Notes | 7.250% | 1/25/22 | 1,430,000 | 1,505,075 |
| Navient Corp., Senior Notes | 6.125% | 3/25/24 | 480,000 | 470,400 |
| Synchrony Financial, Senior Notes | 3.700% | 8/4/26 | 1,300,000 | 1,186,303 |
| <i>Total Consumer Finance</i> | | | | <i>4,181,504</i> |
| Diversified Financial Services - 0.9% | | | | |
| Carlyle Finance LLC, Senior Notes | 5.650% | 9/15/48 | 170,000 | 165,329 ^(b) |
| Carlyle Holdings II Finance LLC, Senior Notes | 5.625% | 3/30/43 | 360,000 | 346,807 ^(b) |
| DAE Funding LLC, Senior Notes | 5.000% | 8/1/24 | 240,000 | 238,500 ^(b) |
| ILFC E-Capital Trust I ((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%) | 4.550% | 12/21/65 | 800,000 | 610,820 ^{(a)(b)} |
| International Lease Finance Corp., Senior Notes | 6.250% | 5/15/19 | 220,000 | 221,389 |
| International Lease Finance Corp., Senior Notes | 8.250% | 12/15/20 | 330,000 | 356,341 |
| <i>Total Diversified Financial Services</i> | | | | <i>1,939,186</i> |
| Insurance - 4.4% | | | | |
| American International Group Inc., Senior Notes | 6.400% | 12/15/20 | 1,000,000 | 1,056,134 |
| American International Group Inc., Senior Notes | 4.750% | 4/1/48 | 80,000 | 75,661 |
| Delphi Financial Group Inc., Senior Notes | 7.875% | 1/31/20 | 290,000 | 301,762 |
| Fidelity & Guaranty Life Holdings Inc., Senior Notes | 5.500% | 5/1/25 | 360,000 | 355,950 ^(b) |
| Harborwalk Funding Trust, Subordinated Notes (5.077% to 2/15/49 then 3 mo. USD LIBOR + 3.191%) | 5.077% | 2/15/69 | 670,000 | 670,000 ^{(a)(b)(d)} |
| Liberty Mutual Group Inc., Senior Notes (7.800% to 3/15/37 then 3 mo. USD LIBOR + 3.576%) | 7.800% | 3/7/87 | 330,000 | 376,677 ^{(a)(b)} |
| Liberty Mutual Insurance Co., Subordinated Notes | 7.875% | 10/15/26 | 840,000 | 1,002,283 ^(b) |

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| | | | | |
|---|--------|----------|-----------|--------------------------|
| Massachusetts Mutual Life Insurance Co., Subordinated Notes | 4.900% | 4/1/77 | 420,000 | 426,645 ^(b) |
| MetLife Inc., Junior Subordinated Notes (6.400% to 12/15/36 then 3 mo. USD LIBOR + 2.205%) | 6.400% | 12/15/66 | 1,000,000 | 1,061,445 ^(a) |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.**Schedule of investments (unaudited) (cont d)****February 28, 2019**

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|-------------|----------------------|--------------------|------------------------------|
| Insurance - (continued) | | | | |
| Nationwide Mutual Insurance Co., Subordinated Notes | 9.375% | 8/15/39 | 520,000 | \$ 794,110 ^(b) |
| Teachers Insurance & Annuity Association of America, Subordinated Notes | 6.850% | 12/16/39 | 1,050,000 | 1,385,729 ^(b) |
| Teachers Insurance & Annuity Association of America, Subordinated Notes | 4.900% | 9/15/44 | 660,000 | 705,156 ^(b) |
| Travelers Cos. Inc., Senior Notes | 6.250% | 6/15/37 | 400,000 | 505,507 |
| Trinity Acquisition PLC, Senior Notes | 3.500% | 9/15/21 | 626,000 | 625,477 |
| <i>Total Insurance</i> | | | | 9,342,536 |
| Thriffs & Mortgage Finance - 0.4% | | | | |
| Quicken Loans Inc., Senior Notes | 5.750% | 5/1/25 | 770,000 | 763,840 ^(b) |
| TOTAL FINANCIALS | | | | 67,612,555 |
| HEALTH CARE - 10.2% | | | | |
| Biotechnology - 1.0% | | | | |
| Celgene Corp., Senior Notes | 2.750% | 2/15/23 | 1,100,000 | 1,075,053 |
| Celgene Corp., Senior Notes | 5.000% | 8/15/45 | 400,000 | 395,276 |
| Gilead Sciences Inc., Senior Notes | 5.650% | 12/1/41 | 100,000 | 111,604 |
| Gilead Sciences Inc., Senior Notes | 4.500% | 2/1/45 | 500,000 | 483,062 |
| Gilead Sciences Inc., Senior Notes | 4.750% | 3/1/46 | 100,000 | 100,476 |
| <i>Total Biotechnology</i> | | | | 2,165,471 |
| Health Care Equipment & Supplies - 1.5% | | | | |
| Abbott Laboratories, Senior Notes | 2.900% | 11/30/21 | 460,000 | 459,883 |
| Abbott Laboratories, Senior Notes | 4.900% | 11/30/46 | 1,040,000 | 1,138,461 |
| Becton Dickinson and Co., Senior Notes | 4.685% | 12/15/44 | 1,110,000 | 1,088,507 |
| Becton Dickinson and Co., Senior Notes | 4.669% | 6/6/47 | 450,000 | 446,425 |
| <i>Total Health Care Equipment & Supplies</i> | | | | 3,133,276 |
| Health Care Providers & Services - 6.0% | | | | |
| Anthem Inc., Senior Notes | 4.375% | 12/1/47 | 630,000 | 602,022 |
| BioScrip Inc., First Lien Notes (1 mo. USD LIBOR + 7.000%) | 8.224% | 6/30/22 | 801,000 | 837,045 ^{(a)(e)(f)} |
| Cigna Corp., Senior Notes | 4.125% | 11/15/25 | 540,000 | 549,093 ^(b) |
| Cigna Corp., Senior Notes | 4.375% | 10/15/28 | 540,000 | 548,091 ^(b) |

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| | | | | |
|------------------------------------|--------|---------|-----------|------------------------|
| Cigna Corp., Senior Notes | 4.800% | 8/15/38 | 540,000 | 537,701 ^(b) |
| CommonSpirit Health, Secured Notes | 4.350% | 11/1/42 | 60,000 | 54,386 |
| CVS Health Corp., Senior Notes | 4.100% | 3/25/25 | 1,460,000 | 1,480,901 |
| CVS Health Corp., Senior Notes | 4.300% | 3/25/28 | 1,610,000 | 1,612,427 |
| CVS Health Corp., Senior Notes | 4.780% | 3/25/38 | 2,060,000 | 2,003,273 |
| CVS Health Corp., Senior Notes | 5.125% | 7/20/45 | 540,000 | 534,285 |
| CVS Health Corp., Senior Notes | 5.050% | 3/25/48 | 930,000 | 920,980 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2019

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|--------|---------------|-------------|---------------------------|
| Health Care Providers & Services - (continued) | | | | |
| Dartmouth-Hitchcock Health, Secured Bonds | 4.178% | 8/1/48 | 150,000 | \$ 146,047 |
| HCA Inc., Senior Secured Notes | 5.500% | 6/15/47 | 350,000 | 364,133 |
| Humana Inc., Senior Notes | 4.800% | 3/15/47 | 420,000 | 428,663 |
| Magellan Health Inc., Senior Notes | 4.400% | 9/22/24 | 650,000 | 615,832 |
| Orlando Health Obligated Group, Senior Notes | 4.089% | 10/1/48 | 270,000 | 259,973 |
| UnitedHealth Group Inc., Senior Notes | 3.500% | 2/15/24 | 250,000 | 254,003 |
| UnitedHealth Group Inc., Senior Notes | 3.700% | 12/15/25 | 250,000 | 256,071 |
| UnitedHealth Group Inc., Senior Notes | 3.850% | 6/15/28 | 540,000 | 554,556 |
| UnitedHealth Group Inc., Senior Notes | 4.750% | 7/15/45 | 220,000 | 239,558 |
| <i>Total Health Care Providers & Services</i> | | | | <i>12,799,040</i> |
| Pharmaceuticals - 1.7% | | | | |
| Allergan Funding SCS, Senior Notes | 4.550% | 3/15/35 | 790,000 | 737,943 |
| Bausch Health Americas Inc., Senior Notes | 8.500% | 1/31/27 | 120,000 | 124,950 ^{(b)(d)} |
| Bausch Health Cos. Inc., First Lien Notes | 5.750% | 8/15/27 | 140,000 | 141,575 ^{(b)(d)} |
| Bausch Health Cos. Inc., Senior Notes | 9.000% | 12/15/25 | 510,000 | 548,250 ^(b) |
| Pfizer Inc., Senior Notes | 7.200% | 3/15/39 | 560,000 | 791,286 |
| Wyeth LLC, Senior Notes | 5.950% | 4/1/37 | 1,100,000 | 1,359,368 |
| Zoetis Inc., Senior Notes | 4.700% | 2/1/43 | 40,000 | 40,846 |
| <i>Total Pharmaceuticals</i> | | | | <i>3,744,218</i> |
| TOTAL HEALTH CARE | | | | 21,842,005 |
| INDUSTRIALS - 5.7% | | | | |
| Aerospace & Defense - 2.3% | | | | |
| Avolon Holdings Funding Ltd., Senior Notes | 5.125% | 10/1/23 | 330,000 | 334,125 ^(b) |
| Boeing Co., Senior Notes | 2.800% | 3/1/24 | 500,000 | 496,109 |
| Hexcel Corp., Senior Notes | 3.950% | 2/15/27 | 1,000,000 | 977,015 |
| Huntington Ingalls Industries Inc., Senior Notes | 3.483% | 12/1/27 | 320,000 | 303,776 |
| L3 Technologies Inc., Senior Notes | 4.400% | 6/15/28 | 700,000 | 719,732 |
| Lockheed Martin Corp., Senior Notes | 4.500% | 5/15/36 | 50,000 | 52,587 |
| Lockheed Martin Corp., Senior Notes | 4.700% | 5/15/46 | 200,000 | 214,554 |
| Northrop Grumman Systems Corp., Senior Notes | 7.875% | 3/1/26 | 1,390,000 | 1,713,564 |
| United Technologies Corp., Senior Notes | 4.625% | 11/16/48 | 180,000 | 181,608 |
| <i>Total Aerospace & Defense</i> | | | | <i>4,993,070</i> |
| Air Freight & Logistics - 0.4% | | | | |

| | | | | |
|---|--------|---------|---------|---------|
| United Parcel Service, Inc., Senior Notes | 6.200% | 1/15/38 | 700,000 | 871,818 |
|---|--------|---------|---------|---------|

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2019

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|--------|---------------|-------------|---------------------------|
| Airlines - 0.7% | | | | |
| American Airlines Pass Through Trust | 5.600% | 7/15/20 | 245,356 | \$ 248,717 ^(b) |
| Continental Airlines Pass Through Trust, Senior Secured Notes | 7.250% | 11/10/19 | 476,725 | 487,785 |
| Continental Airlines Pass Through Trust, Senior Secured Notes | 6.250% | 4/11/20 | 128,342 | 130,620 |
| Delta Air Lines Pass Through Trust, Certificates | 8.021% | 8/10/22 | 76,334 | 84,002 |
| Delta Air Lines Pass Through Trust, Certificates Senior Secured Notes | 7.750% | 12/17/19 | 190,872 | 196,590 |
| US Airways Pass Through Trust, Senior Secured Notes | 5.900% | 10/1/24 | 399,565 | 427,275 |
| <i>Total Airlines</i> | | | | <i>1,574,989</i> |
| Commercial Services & Supplies - 0.9% | | | | |
| Republic Services Inc., Senior Notes | 5.500% | 9/15/19 | 220,000 | 222,946 |
| Waste Connections Inc., Senior Notes | 4.250% | 12/1/28 | 750,000 | 775,295 |
| Waste Management Holdings Inc., Senior Notes | 7.100% | 8/1/26 | 230,000 | 278,210 |
| Waste Management Inc., Senior Notes | 7.750% | 5/15/32 | 500,000 | 672,680 |
| <i>Total Commercial Services & Supplies</i> | | | | <i>1,949,131</i> |
| Industrial Conglomerates - 0.8% | | | | |
| General Electric Co., Senior Notes | 6.750% | 3/15/32 | 330,000 | 378,260 |
| General Electric Co., Senior Notes | 6.875% | 1/10/39 | 1,098,000 | 1,273,599 |
| <i>Total Industrial Conglomerates</i> | | | | <i>1,651,859</i> |
| Machinery - 0.2% | | | | |
| Caterpillar Inc., Senior Notes | 4.750% | 5/15/64 | 360,000 | 378,582 |
| Road & Rail - 0.2% | | | | |
| Union Pacific Corp., Senior Notes | 4.375% | 11/15/65 | 530,000 | 482,524 |
| Trading Companies & Distributors - 0.2% | | | | |
| Aviation Capital Group LLC, Senior Notes | 4.125% | 8/1/25 | 340,000 | 332,672 ^(b) |
| TOTAL INDUSTRIALS | | | | 12,234,645 |
| INFORMATION TECHNOLOGY - 1.8% | | | | |
| Communications Equipment - 0.4% | | | | |
| Harris Corp., Senior Notes | 4.854% | 4/27/35 | 430,000 | 444,367 |

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| | | | | |
|--|--------|---------|-----------|-----------|
| Harris Corp., Senior Notes | 5.054% | 4/27/45 | 340,000 | 361,998 |
| <i>Total Communications Equipment</i> | | | | 806,365 |
| Semiconductors & Semiconductor Equipment - 0.1% | | | | |
| Intel Corp., Senior Notes | 4.900% | 7/29/45 | 220,000 | 248,222 |
| QUALCOMM Inc., Senior Notes | 4.300% | 5/20/47 | 70,000 | 62,897 |
| <i>Total Semiconductors & Semiconductor Equipment</i> | | | | 311,119 |
| Software - 0.8% | | | | |
| Microsoft Corp., Senior Notes | 4.250% | 2/6/47 | 1,520,000 | 1,615,223 |
| salesforce.com Inc., Senior Notes | 3.700% | 4/11/28 | 120,000 | 123,106 |
| <i>Total Software</i> | | | | 1,738,329 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.**Schedule of investments (unaudited) (cont d)****February 28, 2019**

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|-------------|----------------------|--------------------|-----------------------------|
| Technology Hardware, Storage & Peripherals - 0.5% | | | | |
| Dell International LLC/EMC Corp., Senior Secured Notes | 4.420% | 6/15/21 | 1,010,000 | \$ 1,028,912 ^(b) |
| TOTAL INFORMATION TECHNOLOGY | | | | 3,884,725 |
| MATERIALS - 3.5% | | | | |
| Metals & Mining - 3.5% | | | | |
| Alcoa Nederland Holding BV, Senior Notes | 6.750% | 9/30/24 | 400,000 | 424,500 ^(b) |
| Barrick Gold Corp., Senior Notes | 5.250% | 4/1/42 | 700,000 | 733,140 |
| BHP Billiton Finance USA Ltd., Senior Notes (6.750% to 10/20/25 then USD 5 year ICE Swap Rate + 5.093%) | 6.750% | 10/19/75 | 780,000 | 856,772 ^{(a)(b)} |
| First Quantum Minerals Ltd., Senior Notes | 7.000% | 2/15/21 | 420,000 | 427,718 ^(b) |
| Freeport-McMoRan Inc., Senior Notes | 3.550% | 3/1/22 | 100,000 | 99,125 |
| Freeport-McMoRan Inc., Senior Notes | 6.875% | 2/15/23 | 950,000 | 1,007,000 |
| Glencore Funding LLC, Senior Notes | 4.000% | 3/27/27 | 910,000 | 867,330 ^(b) |
| Hudbay Minerals Inc., Senior Notes | 7.250% | 1/15/23 | 60,000 | 62,088 ^(b) |
| Northwest Acquisitions ULC/Dominion Finco Inc., Secured Notes | 7.125% | 11/1/22 | 600,000 | 555,000 ^(b) |
| Vale Overseas Ltd., Senior Notes | 4.375% | 1/11/22 | 2,100,000 | 2,112,600 |
| Yamana Gold Inc., Senior Notes | 4.625% | 12/15/27 | 230,000 | 217,087 |
| TOTAL MATERIALS | | | | 7,362,360 |
| REAL ESTATE - 1.9% | | | | |
| Equity Real Estate Investment Trusts (REITs) - 1.6% | | | | |
| MPT Operating Partnership LP/MPT Finance Corp., Senior Notes | 5.000% | 10/15/27 | 400,000 | 398,000 |
| Ventas Realty LP, Senior Notes | 4.400% | 1/15/29 | 540,000 | 551,071 |
| Vornado Realty LP, Senior Notes | 3.500% | 1/15/25 | 1,000,000 | 967,788 |
| Welltower Inc., Senior Notes | 3.950% | 9/1/23 | 1,050,000 | 1,070,175 |
| Welltower Inc., Senior Notes | 4.125% | 3/15/29 | 510,000 | 508,557 |
| <i>Total Equity Real Estate Investment Trusts (REITs)</i> | | | | 3,495,591 |
| Real Estate Management & Development - 0.3% | | | | |
| Security Capital Group Inc., Senior Notes | 7.700% | 6/15/28 | 460,000 | 531,945 |

TOTAL REAL ESTATE 4,027,536

UTILITIES - 4.4%

Electric Utilities - 4.4%

| | | | | |
|---|--------|---------|-----------|-----------|
| Berkshire Hathaway Energy Co., Senior Notes | 6.125% | 4/1/36 | 1,000,000 | 1,216,628 |
| CenterPoint Energy Houston Electric LLC, Senior Secured Bonds | 4.500% | 4/1/44 | 530,000 | 560,803 |
| Commonwealth Edison Co., First Mortgage Bonds | 6.450% | 1/15/38 | 600,000 | 768,273 |
| FirstEnergy Corp., Senior Notes | 3.900% | 7/15/27 | 480,000 | 475,955 |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.**Schedule of investments (unaudited) (cont d)****February 28, 2019**

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|-------------|----------------------|--------------------------|--------------------------|
| Electric Utilities - (continued) | | | | |
| FirstEnergy Corp., Senior Notes | 7.375% | 11/15/31 | 3,040,000 | \$ 3,923,081 |
| Jersey Central Power & Light Co., Senior Notes | 4.300% | 1/15/26 | 230,000 | 235,066 ^(b) |
| MidAmerican Energy Co., Senior Notes | 3.650% | 4/15/29 | 240,000 | 243,153 |
| Pacific Gas & Electric Co., Senior Notes | 3.300% | 12/1/27 | 1,000,000 | 830,000 ^{*(g)} |
| Southern California Edison Co., First Mortgage Bonds | 4.125% | 3/1/48 | 480,000 | 443,152 |
| Virginia Electric & Power Co., Senior Notes | 8.875% | 11/15/38 | 500,000 | 763,561 |
| TOTAL UTILITIES | | | | 9,459,672 |
| TOTAL CORPORATE BONDS & NOTES (Cost - \$184,574,994) | | | | 195,415,071 |
| SOVEREIGN BONDS - 2.8% | | | | |
| Argentina - 1.9% | | | | |
| Argentina POM Politica Monetaria, Bonds (Argentina Central Bank 7 Day Repo Reference Rate) | 53.666% | 6/21/20 | 8,960,000 ^{ARS} | 249,194 ^(a) |
| Argentine Bonos del Tesoro, Bonds | 18.200% | 10/3/21 | 650,000 ^{ARS} | 13,416 |
| Argentine Republic Government International Bond, Senior Notes | 5.875% | 1/11/28 | 930,000 | 728,888 |
| Argentine Republic Government International Bond, Senior Notes | 7.625% | 4/22/46 | 150,000 | 120,656 |
| Argentine Republic Government International Bond, Senior Notes | 6.875% | 1/11/48 | 260,000 | 196,433 |
| Provincia de Buenos Aires, Senior Notes | 9.125% | 3/16/24 | 1,930,000 | 1,746,650 ^(b) |
| Provincia de Cordoba, Senior Notes | 7.450% | 9/1/24 | 1,200,000 | 1,023,600 ^(b) |
| <i>Total Argentina</i> | | | | 4,078,837 |
| Ecuador - 0.3% | | | | |
| Ecuador Government International Bond, Senior Notes | 10.750% | 3/28/22 | 310,000 | 338,660 ^(b) |
| Ecuador Government International Bond, Senior Notes | 10.750% | 1/31/29 | 200,000 | 218,840 ^(b) |
| <i>Total Ecuador</i> | | | | 557,500 |
| Egypt - 0.4% | | | | |
| | 7.600% | 3/1/29 | 400,000 | 410,520 ^(b) |

| | | | | |
|--|--------|--------|---------|------------------------|
| Egypt Government International Bond, Senior Notes | | | | |
| Egypt Government International Bond, Senior Notes | 8.700% | 3/1/49 | 360,000 | 374,225 ^(b) |
| <i>Total Egypt</i> | | | | <i>784,745</i> |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2019

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|--|--------|---------------|-------------|---------------------------|
| Nigeria - 0.2% | | | | |
| Nigeria Government International Bond, Senior Notes | 7.143% | 2/23/30 | 260,000 | \$ 259,895 ^(b) |
| Nigeria Government International Bond, Senior Notes | 7.696% | 2/23/38 | 220,000 | 217,928 ^(b) |
| <i>Total Nigeria</i> | | | | 477,823 |
| TOTAL SOVEREIGN BONDS | | | | |
| (Cost - \$6,875,944) | | | | 5,898,905 |
| SHARES | | | | |
| PREFERRED STOCKS - 1.3% | | | | |
| FINANCIALS - 1.3% | | | | |
| Banks - 1.0% | | | | |
| GMAC Capital Trust I (3 mo. USD LIBOR + 5.785%) | 8.469% | | 85,800 | 2,229,942 ^(a) |
| Capital Markets - 0.0% | | | | |
| Carlyle Group LP | 5.875% | | 3,725 | 82,471 |
| Diversified Financial Services - 0.2% | | | | |
| Citigroup Capital XIII (3 mo. USD LIBOR + 6.370%) | 9.121% | | 13,450 | 359,384 ^(a) |
| Insurance - 0.1% | | | | |
| Delphi Financial Group Inc. (3 mo. USD LIBOR + 3.190%) | 5.874% | | 9,325 | 215,641 ^(a) |
| TOTAL PREFERRED STOCKS | | | | |
| (Cost - \$2,739,074) | | | | 2,887,438 |
| FACE AMOUNT | | | | |
| U.S. GOVERNMENT & AGENCY OBLIGATIONS - 0.8% | | | | |
| U.S. Government Obligations - 0.8% | | | | |
| U.S. Treasury Bonds | 3.375% | 11/15/48 | 530,000 | 560,340 |
| U.S. Treasury Notes | 2.625% | 2/15/29 | 1,155,000 | 1,146,360 |
| TOTAL U.S. GOVERNMENT & AGENCY OBLIGATIONS | | | | |
| (Cost - \$1,714,082) | | | | 1,706,700 |

MUNICIPAL BONDS - 0.6%

California - 0.2%

Morongo Band of Mission Indians, CA, Revenue, Tribal
Economic Development, Series A

7.000% 10/1/39 500,000 513,030^(b)

Florida - 0.1%

Sumter Landing, FL, Community Development District
Recreational Revenue, Taxable Community Development
District

4.172% 10/1/47 260,000 254,218

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2019

| SECURITY | RATE | MATURITY DATE | FACE AMOUNT | VALUE |
|---|--------|------------------|----------------|----------------|
| Illinois - 0.3% | | | | |
| Illinois State, GO, Taxable, Build America Bonds, Series 2010-3 | 6.725% | 4/1/35 | 530,000 | \$ 560,480 |
| TOTAL MUNICIPAL BONDS | | | | |
| (Cost - \$1,357,760) | | | | 1,327,728 |
| TOTAL INVESTMENTS BEFORE SHORT-TERM INVESTMENTS | | | | |
| (Cost - \$197,261,854) | | | | 207,235,842 |
| | | | SHARES | |
| SHORT-TERM INVESTMENTS - 2.4% | | | | |
| Dreyfus Government Cash Management, Institutional Shares | | | | |
| (Cost - \$5,091,918) | 2.374% | | 5,091,918 | 5,091,918 |
| TOTAL INVESTMENTS - 99.1% | | | | |
| (Cost - \$202,353,772) | | | | 212,327,760 |
| Other Assets in Excess of Liabilities - 0.9% | | | | 2,031,986 |
| TOTAL NET ASSETS - 100.0% | | | | \$ 214,359,746 |

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

* Non-income producing security.

- (a) 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.

- (b) 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.
- (c) Security has no maturity date. The date shown represents the next call date.
- (d) Securities traded on a when-issued or delayed delivery basis.
- (e) Security is valued using significant unobservable inputs (Note 1).
- (f) Restricted security (Note 2).
- (g) The coupon payment on these securities is currently in default as of February 28, 2019.

Abbreviations used in this schedule:

| | |
|-------|-------------------------------|
| ARS | Argentine Peso |
| GO | General Obligation |
| ICE | Intercontinental Exchange |
| LIBOR | London Interbank Offered Rate |
| USD | United States Dollar |

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.**Schedule of investments (unaudited) (cont d)****February 28, 2019**

At February 28, 2019, 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 2-Year Notes | 37 | 6/19 | \$ 7,855,842 | \$ 7,851,227 | \$ (4,615) |
| U.S. Treasury 5-Year Notes | 14 | 6/19 | 1,606,384 | 1,603,875 | (2,509) |
| U.S. Treasury Ultra Long-Term Bonds | 10 | 6/19 | 1,616,492 | 1,595,937 | (20,555) |
| | | | | | (27,679) |
| Contracts to Sell: | | | | | |
| U.S. Treasury 10-Year Notes | 64 | 6/19 | 7,815,389 | 7,808,000 | 7,389 |
| U.S. Treasury Long-Term Bonds | 72 | 6/19 | 10,476,273 | 10,401,750 | 74,523 |
| | | | | | 81,912 |
| Net unrealized appreciation on open futures contracts | | | | | \$ 54,233 |

At February 28, 2019, the Fund had the following open forward foreign currency contracts:

| Currency Purchased | Currency Sold | Counterparty | Settlement Date | Unrealized Appreciation |
|---------------------------|----------------------|--------------------------|------------------------|--------------------------------|
| GBP 1,215,000 | USD 1,557,054 | Goldman Sachs Group Inc. | 4/17/19 | \$ 58,542 |

Abbreviations used in this table:

GBP British Pound

USD United States Dollar

At February 28, 2019, the Fund had the following open swap contracts:

| OTC CREDIT DEFAULT SWAPS ON CORPORATE ISSUES - BUY PROTECTION¹ | | | | | | |
|--|--|-----------------------------|---|---|---|------------------------------------|
| SWAP COUNTERPARTY (REFERENCE ENTITY) | NOTIONAL AMOUNT² | TERMINATION DATE | IMPLIED CREDIT SPREAD AT | PERIODIC MARKET PAYMENTS VALUE MADE BY | UPFRONT PREMIUM DISBURSED (RECEIVED) | UNREALIZED DEPRECIATION |

**FEBRUARY 28,
2019³** **THE
FUND**

Goldman Sachs Group Inc.
(PPG Industries Inc.,
3.600%, due 11/15/20)

\$ 856,423 3/20/19 0.105% 1.000% quarterly \$ (423) \$ (237) \$ (186)

See Notes to Schedule of Investments.

WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC.

Schedule of investments (unaudited) (cont d)

February 28, 2019

- 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.

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. 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

Notes to Schedule of Investments (unaudited) (continued)

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.

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.

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.

Notes to Schedule of Investments (unaudited) (continued)

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 | | \$ 21,004,960 | \$ 837,045 | \$ 21,842,005 |
| Other Corporate Bonds & Notes | | 173,573,066 | | 173,573,066 |
| Sovereign Bonds | | 5,898,905 | | 5,898,905 |
| Preferred Stocks: | | | | |
| Financials | \$ 2,671,797 | 215,641 | | 2,887,438 |
| U.S. Government & Agency Obligations | | 1,706,700 | | 1,706,700 |
| Municipal Bonds | | 1,327,728 | | 1,327,728 |
| Total Long-Term Investments | 2,671,797 | 203,727,000 | 837,045 | 207,235,842 |
| Short-Term Investments | 5,091,918 | | | 5,091,918 |
| Total Investments | \$ 7,763,715 | \$ 203,727,000 | \$ 837,045 | \$ 212,327,760 |
| Other Financial Instruments: | | | | |
| Futures Contracts | \$ 81,912 | | | \$ 81,912 |
| Forward Foreign Currency Contracts | | \$ 58,542 | | 58,542 |
| Total Other Financial Instruments | \$ 81,912 | \$ 58,542 | | \$ 140,454 |
| Total | \$ 7,845,627 | \$ 203,785,542 | \$ 837,045 | \$ 212,468,214 |

| DESCRIPTION | LIABILITIES | | | TOTAL |
|------------------------------|----------------------------|---|--|-----------|
| | QUOTED PRICES (LEVEL 1) | OTHER SIGNIFICANT OBSERVABLE INPUTS (LEVEL 2) | SIGNIFICANT UNOBSERVABLE INPUTS (LEVEL 3) | |
| Other Financial Instruments: | | | | |
| Futures Contracts | \$ 27,679 | | | \$ 27,679 |

OTC Credit Default Swaps on
Corporate Issues - Buy
Protection

| | | | | | | |
|-------|----|--------|-----|-----|-----|--------|
| | | \$ | 423 | | 423 | |
| Total | \$ | 27,679 | \$ | 423 | \$ | 28,102 |

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 2/28/2019 | Value Per Unit | Percent of Net Assets |
|---|------------------------|-----------------------------|-------------|-------------------------------|---------------------------|----------------------------------|
| BioScrip Inc., First Lien Notes, 8.224%, due 6/30/22 | \$ 801,000 | 6/17 | \$ 795,292 | \$ 837,045 | \$ 104.50 | 0.39% |

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 23, 2019

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 23, 2019

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

Date: April 23, 2019