Western Asset Mortgage Defined Opportunity Fund Inc.
Form N-Q
November 28, 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 **811-22369**

Western Asset Mortgage Defined Opportunity Fund 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: **December 31**

Date of reporting period: **September 30, 2018**

ITEM 1. SCHEDULE OF INVESTMENTS.

WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

FORM N-Q

SEPTEMBER 30, 2018

WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) **September 30, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
RESIDENTIAL MORTGAGE-BACKED SECURITIES[a] - 89.5%				
ACE Securities Corp. Home Equity Loan Trust, 2005-RM1 M4 (1 mo. USD LIBOR + 1.020%)	3.236%	3/25/35	$ 3,145,388	$ 3,037,416[b]
Adjustable Rate Mortgage Trust, 2005-5 1A1	3.759%	9/25/35	161,119	131,808[b]
Adjustable Rate Mortgage Trust, 2005-7 2A21	3.801%	10/25/35	397,225	366,789[b]
Adjustable Rate Mortgage Trust, 2005-12 5A1 (1 mo. USD LIBOR + 0.500%)	2.716%	3/25/36	277,951	143,963[b]
Aegis Asset Backed Securities Trust, 2005-3 M3 (1 mo. USD LIBOR + 0.490%)	2.706%	8/25/35	3,460,000	2,872,248[b]
AFC Trust, 2000-3 1A (1 mo. USD LIBOR + 0.750%)	2.966%	10/25/30	1,130,424	1,050,355[b][c]
Alternative Loan Trust, 2005-11CB 3A3, IO (-1.000 x 1 mo. USD LIBOR + 5.000%)	2.784%	6/25/35	2,088,095	138,476[b]
Alternative Loan Trust, 2005-14 3A1	2.545%	5/25/35	233,890	168,418[b]
Alternative Loan Trust, 2005-36 4A1	3.736%	8/25/35	470,239	440,829[b]
Alternative Loan Trust, 2005-J10 1A1 (1 mo. USD LIBOR + 0.500%)	2.716%	10/25/35	124,702	103,967[b]
Alternative Loan Trust, 2006-HY10 1A1	3.179%	5/25/36	387,707	335,746[b]
Alternative Loan Trust, 2006-J8 A5	6.000%	2/25/37	108,861	78,388
Alternative Loan Trust, 2007-3T1 2A1	6.000%	3/25/27	173,554	178,399
Alternative Loan Trust, 2007-23CB A8 (-4.000 x 1 mo. USD LIBOR + 28.400%)	19.537%	9/25/37	614,668	760,012[b]
Alternative Loan Trust, 2007-OA8 1A1 (1 mo. USD LIBOR + 0.180%)	2.396%	6/25/47	1,551,777	1,334,861[b]
American Home Mortgage Assets Trust, 2005-2 2A1A	3.566%	1/25/36	989,418	826,661[b]
American Home Mortgage Investment Trust, 2007-2 2A (1 mo. USD LIBOR + 0.800%)	3.016%	3/25/47	12,735,445	849,473[b]
American Home Mortgage Investment Trust, 2007-A 4A (1 mo. USD LIBOR + 0.900%)	3.116%	7/25/46	2,054,940	979,027[b][c]
Argent Securities Trust, 2006-M2 A2C (1 mo. USD LIBOR + 0.150%)	2.366%	9/25/36	2,198,565	947,433[b]
Argent Securities Trust, 2006-M2 A2D (1 mo. USD LIBOR + 0.240%)	2.456%	9/25/36	580,266	250,841[b]
Banc of America Alternative Loan Trust, 2005-9 1CB5, IO (-1.000 x 1 mo. USD LIBOR + 5.100%)	2.884%	10/25/35	3,166,600	177,246[b]

See Notes to Schedule of Investments.

WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d) **September 30, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
RESIDENTIAL MORTGAGE-BACKED SECURITIES[(a)] - (continued)				
Banc of America Funding Corp., 2015-R3 2A2	2.195%	2/27/37	$ 2,528,868	$ 2,170,176[(b)(c)]
Banc of America Funding Trust, 2004-B 6A1	2.355%	12/20/34	392,520	316,872[(b)]
Banc of America Funding Trust, 2004-C 3A1	3.866%	12/20/34	466,155	454,817[(b)]
Banc of America Funding Trust, 2006-D 2A1	3.506%	5/20/36	39,449	35,957[(b)]
Banc of America Funding Trust, 2006-F 1A1	4.071%	7/20/36	252,868	251,416[(b)]
Banc of America Funding Trust, 2014-R5 1A2 (6 mo. USD LIBOR + 1.500%)	4.016%	9/26/45	3,750,000	2,940,682[(b)(c)]
Banc of America Funding Trust, 2015-R2 9A2	2.605%	3/27/36	4,578,493	3,915,370[(b)(c)]
Bayview Financial Asset Trust, 2007-SR1A M1 (1 mo. LIBOR + 0.800%)	3.016%	3/25/37	2,664,783	2,572,510[(b)(c)]
Bayview Financial Asset Trust, 2007-SR1A M2 (1 mo. LIBOR + 0.900%)	3.116%	3/25/37	3,244,268	3,142,303[(b)(c)]
Bayview Financial Asset Trust, 2007-SR1A M3 (1 mo. LIBOR + 1.150%)	3.366%	3/25/37	1,469,860	1,442,589[(b)(c)]
Bayview Financial Asset Trust, 2007-SR1A M4 (1 mo. LIBOR + 1.500%)	3.716%	3/25/37	634,472	637,548[(b)(c)(d)]
BCAP LLC Trust, 2011-RR2 1A4	4.356%	7/26/36	4,499,428	3,293,450[(b)(c)]
Bear Stearns ALT-A Trust, 2005-9 25A1	4.045%	11/25/35	318,029	280,317[(b)]
Bear Stearns Asset Backed Securities I Trust, 2004-BO1 M9B (1 mo. USD LIBOR + 4.000%)	6.216%	10/25/34	617,000	605,550[(b)]
Bear Stearns Asset Backed Securities I Trust, 2005-CL1 A1 (1 mo. USD LIBOR + 0.500%)	2.050%	9/25/34	72,732	70,387[(b)]
Bellemeade Re Ltd., 2017-1 B1 (1 mo. USD LIBOR + 4.750%)	6.966%	10/25/27	1,070,000	1,119,683[(b)(c)]
Bellemeade Re Ltd., 2018-1A M2 (1 mo. USD LIBOR + 2.900%)	5.116%	4/25/28	3,710,000	3,802,308[(b)(c)]
Centex Home Equity Loan Trust, 2004-D MV1 (1 mo. USD LIBOR + 0.620%)	2.836%	9/25/34	962,680	962,503[(b)]
Chase Mortgage Finance Trust, 2006-S3 2A1	5.500%	11/25/21	179,540	133,181
ChaseFlex Trust, 2005-2 3A3, IO (-1.000 x 1 mo. USD LIBOR + 5.500%)	3.284%	6/25/35	10,234,030	1,373,657[(b)]
Chevy Chase Funding LLC Mortgage-Backed Certificates, 2006-2A A1 (1 mo. USD LIBOR + 0.130%)	2.346%	4/25/47	146,024	140,681[(b)(c)]
CHL Mortgage Pass-Through Trust, 2005-2 2A1 (1 mo. USD LIBOR + 0.640%)	2.921%	3/25/35	87,943	87,788[(b)]

See Notes to Schedule of Investments.

WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d) **September 30, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
RESIDENTIAL MORTGAGE-BACKED SECURITIES[a] - (continued)				
CHL Mortgage Pass-Through Trust, 2005-9 1A1 (1 mo. USD LIBOR + 0.600%)	2.816%	5/25/35	$ 107,618	$ 101,476[b]
CHL Mortgage Pass-Through Trust, 2005-11 3A3	2.726%	4/25/35	461,016	378,241[b]
CHL Mortgage Pass-Through Trust, 2005-11 6A1 (1 mo. USD LIBOR + 0.600%)	2.816%	3/25/35	56,893	52,633[b]
CHL Mortgage Pass-Through Trust, 2005-18 A7 (-2.750 x 1 mo. USD LIBOR + 19.525%)	13.432%	10/25/35	20,508	22,427[b]
CHL Mortgage Pass-Through Trust, 2005-HY10 1A1	3.890%	2/20/36	185,446	175,780[b]
CHL Mortgage Pass-Through Trust, 2005-HYB9 1A1 (12 mo. USD LIBOR + 1.750%)	4.571%	2/20/36	157,918	148,263[b]
Citicorp Mortgage Securities Trust, 2007-8 B1	5.946%	9/25/37	3,757,685	2,533,249[b]
Citigroup Mortgage Loan Trust, 2006-AR5 2A1A	3.413%	7/25/36	296,650	227,955[b]
Citigroup Mortgage Loan Trust, 2008-3 A3	6.100%	4/25/37	6,456,884	3,402,997[c]
Citigroup Mortgage Loan Trust Inc., 2004-HYB3 1A	4.514%	9/25/34	91,831	92,894[b]
Citigroup Mortgage Loan Trust Inc., 2004-UST1 A2	3.412%	8/25/34	23,729	23,055[b]
Citigroup Mortgage Loan Trust Inc., 2005-5 1A5	3.003%	8/25/35	158,495	138,334[b]
Countrywide Asset-Backed Certificates, 2006-SD3 A1 (1 mo. USD LIBOR + 0.330%)	2.546%	7/25/36	626,358	592,046[b][c]
Countrywide Asset-Backed Certificates, 2007-SEA1 1A1 (1 mo. USD LIBOR + 0.550%)	2.766%	5/25/47	617,674	494,237[b][c]
Credit-Based Asset Servicing & Securitization LLC, 2006-SL1 A3 (1 mo. USD LIBOR + 0.220%)	2.436%	9/25/36	4,044,070	635,232[b][c]
CSFB Mortgage-Backed Pass-Through Certificates, 2005-10 3A3	5.500%	11/25/35	350,134	312,104
CSMC Resecuritization Trust, 2006-1R 1A2 (-2.750 x 1 mo. USD LIBOR + 19.525%)	13.392%	7/27/36	632,408	771,023[b][c]
CSMC Trust, 2010-18R 6A5	4.409%	9/28/36	2,133,000	1,976,747[b][c]
CSMC Trust, 2014-11R 9A2 (1 mo. USD LIBOR + 0.140%)	2.205%	10/27/36	4,453,765	3,549,735[b][c]
CSMC Trust, 2015-2R 7A2	3.652%	8/27/36	3,720,760	3,339,476[b][c]
CSMC Trust, 2017-RPL1 B1	3.100%	7/25/57	3,052,442	2,214,785[b][c]

See Notes to Schedule of Investments.

WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d) **September 30, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
RESIDENTIAL MORTGAGE-BACKED SECURITIES[(a)] - (continued)				
CSMC Trust, 2017-RPL1 B2	3.100%	7/25/57	$ 3,501,991	$ 1,805,686[(b)(c)]
CSMC Trust, 2017-RPL1 B3	3.100%	7/25/57	2,977,486	1,211,497[(b)(c)]
CSMC Trust, 2017-RPL1 B4	3.100%	7/25/57	3,427,174	513,384[(b)(c)]
CWABS Asset-Backed Certificates Trust, 2005-11 MF1	4.442%	2/25/36	2,000,000	1,876,957[(b)]
CWABS Revolving Home Equity Loan Trust, 2004-L 2A (1 mo. USD LIBOR + 0.280%)	2.438%	2/15/34	81,315	77,898[(b)]
Deutsche Mortgage Securities Inc. Mortgage Loan Trust, 2006-PR1 2PO, PO	0.000%	4/15/36	34,652	26,203[(c)]
Deutsche Mortgage Securities Inc. Mortgage Loan Trust, 2006-PR1 4AS1, IO	7.047%	4/15/36	327,073	50,019[(b)(c)]
Deutsche Mortgage Securities Inc. Mortgage Loan Trust, 2006-PR1 4AS2, IO	11.791%	4/15/36	311,406	76,745[(b)(c)]
Deutsche Mortgage Securities Inc. Mortgage Loan Trust, 2006-PR1 5AS1, IO	7.418%	4/15/36	89,115	18,989[(b)(c)]
Deutsche Mortgage Securities Inc. Mortgage Loan Trust, 2006-PR1 5AS3, IO	5.637%	4/15/36	323,411	56,925[(b)(c)]
EMC Mortgage Loan Trust, 2006-A A1 (1 mo. USD LIBOR + 0.450%)	2.666%	12/25/42	56,243	56,348[(b)(c)]
Federal Home Loan Mortgage Corp. (FHLMC) Seasoned Credit Risk Transfer Trust, 2016-1 B, PO	0.000%	9/25/55	12,629,528	1,157,092[(c)]
Federal Home Loan Mortgage Corp. (FHLMC) Seasoned Credit Risk Transfer Trust, 2016-1 BIO, IO	1.058%	9/25/55	29,864,560	3,227,911[(b)(c)]
Federal Home Loan Mortgage Corp. (FHLMC) Seasoned Credit Risk Transfer Trust, 2016-1 XSIO, IO	0.075%	9/25/55	230,856,762	833,393[(b)(c)]
Federal Home Loan Mortgage Corp. (FHLMC) Seasoned Credit Risk Transfer Trust, 2017-2 B, PO	0.000%	8/25/56	11,918,464	1,202,609[(c)]
Federal Home Loan Mortgage Corp. (FHLMC) Seasoned Credit Risk Transfer Trust, 2017-2 BIO, IO	1.218%	8/25/56	19,920,062	2,240,370[(b)(c)]
Federal Home Loan Mortgage Corp. (FHLMC) Seasoned Credit Risk Transfer Trust, 2017-2 M1	4.000%	8/25/56	1,170,000	1,145,137[(b)(c)(d)]
Federal Home Loan Mortgage Corp. (FHLMC) Seasoned Credit Risk Transfer Trust, 2017-2 XSIO, IO	0.075%	8/25/56	550,453,619	2,068,605[(b)(c)]

See Notes to Schedule of Investments.

WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d) **September 30, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
RESIDENTIAL MORTGAGE-BACKED SECURITIES[a] - (continued)				
Federal Home Loan Mortgage Corp. (FHLMC) Structured Agency Credit Risk Debt Notes, 2016-DNA2 B (1 mo. USD LIBOR + 10.500%)	12.716%	10/25/28	$ 498,347	$ 667,973[b]
Federal Home Loan Mortgage Corp. (FHLMC) Structured Agency Credit Risk Debt Notes, 2016-DNA3 B (1 mo. USD LIBOR + 11.250%)	13.466%	12/25/28	1,036,940	1,440,786[b]
Federal Home Loan Mortgage Corp. (FHLMC) Structured Agency Credit Risk Debt Notes, 2016-DNA4 B (1 mo. USD LIBOR + 8.600%)	10.816%	3/25/29	1,588,611	1,917,151[b]
Federal Home Loan Mortgage Corp. (FHLMC) Structured Agency Credit Risk Debt Notes, 2017-DNA1 B2 (1 mo. USD LIBOR + 10.000%)	12.216%	7/25/29	2,666,932	2,714,951[b]
Federal Home Loan Mortgage Corp. (FHLMC) Structured Agency Credit Risk Debt Notes, 2017-DNA2 B2 (1 mo. USD LIBOR + 11.250%)	13.466%	10/25/29	1,787,590	2,074,909[b]
Federal Home Loan Mortgage Corp. (FHLMC) Structured Agency Credit Risk Debt Notes, 2018-HRP1 B1 (1 mo. USD LIBOR + 3.750%)	5.966%	4/25/43	4,980,000	5,210,444[b][c]
Federal Home Loan Mortgage Corp. (FHLMC) Structured Agency Credit Risk Debt Notes, 2018-HRP1 B2 (1 mo. USD LIBOR + 11.750%)	13.966%	4/25/43	5,730,000	6,598,534[b][c]
Federal National Mortgage Association (FNMA), 2012-134 LS, IO (-1.000 x 1 mo. LIBOR + 6.150%)	3.934%	12/25/42	3,882,626	608,584[b]
Federal National Mortgage Association (FNMA) - CAS, 2016-C01 1B (1 mo. USD LIBOR + 11.750%)	13.966%	8/25/28	1,884,653	2,710,279[b]
Federal National Mortgage Association (FNMA) - CAS, 2016-C02 1B (1 mo. USD LIBOR + 12.250%)	14.466%	9/25/28	2,349,716	3,460,631[b]
Federal National Mortgage Association (FNMA) - CAS, 2016-C03 1B (1 mo. USD LIBOR + 11.750%)	13.966%	10/25/28	1,664,043	2,373,060[b]

See Notes to Schedule of Investments.

WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d) **September 30, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
RESIDENTIAL MORTGAGE-BACKED SECURITIES[(a)] - (continued)				
Federal National Mortgage Association (FNMA) - CAS, 2016-C04 1B (1 mo. USD LIBOR + 10.250%)	12.466%	1/25/29	$ 2,638,250	$ 3,499,804[(b)(c)]
Federal National Mortgage Association (FNMA) - CAS, 2016-C06 1B (1 mo. USD LIBOR + 9.250%)	11.466%	4/25/29	4,247,506	5,328,203[(b)(c)]
Federal National Mortgage Association (FNMA) - CAS, 2017-C05 1B1 (1 mo. USD LIBOR + 3.600%)	5.816%	1/25/30	1,320,000	1,397,550[(b)]
First Horizon Alternative Mortgage Securities Trust, 2005-AA6 3A1	3.777%	8/25/35	691,680	625,286[(b)]
First Horizon Alternative Mortgage Securities Trust, 2006-FA6 2A1, PAC	6.250%	11/25/36	106,209	74,267
GS Mortgage Securities Corp II, 2000-1A A (1 mo. LIBOR + 0.350%)	2.865%	3/20/23	50,792	50,904[(b)(c)]
GSAA Resecuritization Mortgage Trust, 2005-R1 1A2, IO (-1.000 x 1 mo. USD LIBOR + 5.000%)	2.784%	4/25/35	2,593,138	301,494[(b)(c)]
GSMPS Mortgage Loan Trust, 2005-RP1 1A4	8.500%	1/25/35	64,344	72,884[(c)]
GSMPS Mortgage Loan Trust, 2006-RP1 1A2	7.500%	1/25/36	428,074	448,850[(c)]
GSMPS Mortgage Loan Trust, 2006-RP1 1A3	8.000%	1/25/36	71,480	76,451[(c)]
GSRPM Mortgage Loan Trust, 2007-1 A (1 mo. USD LIBOR + 0.400%)	2.616%	10/25/46	1,538,640	1,464,058[(b)(c)]
HarborView Mortgage Loan Trust, 2006-2 1A	4.378%	2/25/36	29,313	21,226[(b)]
Home Equity Loan Trust, 2004-HS1 AI6	3.640%	3/25/34	21	21[(b)]
Home Equity Mortgage Trust, 2006-1 A3 (1 mo. USD LIBOR + 0.500%)	2.716%	5/25/36	3,500,000	75,989[(b)]
HSI Asset Loan Obligation Trust, 2007-AR1 4A1	4.312%	1/25/37	171,159	143,385[(b)]
Impac CMB Trust, 2004-8 1A (1 mo. USD LIBOR + 0.720%)	2.936%	10/25/34	340,784	336,146[(b)]
IndyMac INDA Mortgage Loan Trust, 2005-AR2 1A1	3.208%	1/25/36	80,518	74,177[(b)]
IndyMac INDX Mortgage Loan Trust, 2004-AR13 1A1	3.214%	1/25/35	75,888	72,414[(b)]
IndyMac INDX Mortgage Loan Trust, 2005-AR15 A2	3.893%	9/25/35	76,904	72,261[(b)]

See Notes to Schedule of Investments.

WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d) **September 30, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
RESIDENTIAL MORTGAGE-BACKED SECURITIES[(a)] - (continued)				
IndyMac INDX Mortgage Loan Trust, 2006-AR7 5A1	3.633%	5/25/36	$ 322,678	$ 290,311[(b)]
IndyMac INDX Mortgage Loan Trust, 2006-AR9 3A3	3.620%	6/25/36	426,575	407,009[(b)]
IndyMac INDX Mortgage Loan Trust, 2006-AR11 1A1	3.975%	6/25/36	473,442	441,583[(b)]
JPMorgan Alternative Loan Trust, 2007-A1 3A1	3.506%	3/25/37	408,162	389,443[(b)]
JPMorgan Mortgage Trust, 2005-S3 1A1	6.500%	1/25/36	963,952	800,765
JPMorgan Mortgage Trust, 2007-S2 3A2	6.000%	6/25/37	93,211	95,275
JPMorgan Mortgage Trust, 2007-S2 3A3	6.500%	6/25/37	32,539	33,582
JPMorgan Mortgage Trust, 2007-S3 1A18 (1 mo. USD LIBOR + 0.500%)	2.716%	8/25/37	2,820,266	1,609,303[(b)]
Lehman Mortgage Trust, 2006-3 1A7, IO (-1.000 x 1 mo. USD LIBOR + 5.400%)	3.184%	7/25/36	6,763,707	1,181,091[(b)]
Lehman Mortgage Trust, 2006-7 1A3, IO (-1.000 x 1 mo. USD LIBOR + 5.350%)	3.134%	11/25/36	5,963,016	716,898[(b)]
Lehman Mortgage Trust, 2006-7 1A8 (1 mo. USD LIBOR + 0.180%)	2.396%	11/25/36	4,346,329	3,040,128[(b)]
Lehman Mortgage Trust, 2006-7 3A2, IO (-1.000 x 1 mo. USD LIBOR + 7.150%)	4.934%	11/25/36	5,552,705	1,167,169[(b)]
Lehman Mortgage Trust, 2007-5 2A3 (1 mo. USD LIBOR + 0.330%)	2.546%	6/25/37	3,155,691	847,635[(b)]
Lehman XS Trust, 2005-9N 1A1 (1 mo. USD LIBOR + 0.270%)	2.486%	2/25/36	1,002,444	969,445[(b)]
Lehman XS Trust, 2006-14N 3A2 (1 mo. USD LIBOR + 0.240%)	2.456%	8/25/36	1,268,475	1,212,143[(b)]
Lehman XS Trust, 2006-19 A4 (1 mo. USD LIBOR + 0.170%)	2.386%	12/25/36	738,465	658,578[(b)]
MASTR Adjustable Rate Mortgages Trust, 2004-12 5A1	4.335%	10/25/34	97,428	95,667[(b)]
MASTR Adjustable Rate Mortgages Trust, 2006-2 4A1	4.219%	2/25/36	29,601	28,814[(b)]
MASTR Adjustable Rate Mortgages Trust, 2006-OA1 1A1 (1 mo. USD LIBOR + 0.210%)	2.426%	4/25/46	277,908	243,872[(b)]
MASTR Asset Backed Securities Trust, 2005-AB1 A5A	5.712%	11/25/35	3,360,000	2,803,916
MASTR Reperforming Loan Trust, 2005-1 1A2	6.500%	8/25/34	866,895	826,763[(c)]
MASTR Reperforming Loan Trust, 2005-1 1A3	7.000%	8/25/34	172,677	173,954[(c)]

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WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d) **September 30, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
RESIDENTIAL MORTGAGE-BACKED SECURITIES[(a)] - (continued)				
MASTR Reperforming Loan Trust, 2005-1 1A4	7.500%	8/25/34	$ 72,256	$ 73,224[(c)]
Merrill Lynch Mortgage Investors Trust, 2006-A1 2A1	3.571%	3/25/36	680,596	520,675[(b)]
Morgan Stanley ABS Capital I Inc., Trust, 2003-NC10 M2 (1 mo. USD LIBOR + 2.700%)	4.916%	10/25/33	44,553	43,911[(b)]
Morgan Stanley Mortgage Loan Trust, 2004-11AR 1B1 (1 mo. USD LIBOR + 0.600%)	2.816%	1/25/35	3,544,114	3,160,937[(b)]
Morgan Stanley Mortgage Loan Trust, 2004-6AR 2A2	4.582%	8/25/34	177,970	178,080[(b)]
Morgan Stanley Mortgage Loan Trust, 2004-7AR B1	4.328%	9/25/34	3,082,352	2,306,416[(b)]
Morgan Stanley Mortgage Loan Trust, 2006-8AR 1A2 (1 mo. USD LIBOR + 0.140%)	2.356%	6/25/36	255,477	105,743[(b)]
Morgan Stanley Mortgage Loan Trust, 2007-15AR 4A1	3.438%	11/25/37	669,971	612,391[(b)]
Morgan Stanley Mortgage Loan Trust, 2007-5AX 2A3 (1 mo. USD LIBOR + 0.230%)	2.446%	2/25/37	2,025,120	994,226[(b)]
Morgan Stanley Resecuritization Trust, 2015-R2 1B (12 mo. Monthly Treasury Average Index + 0.710%)	2.457%	12/27/46	937,279	727,494[(b)(c)]
New Century Home Equity Loan Trust, 2004-3 M3 (1 mo. USD LIBOR + 1.065%)	3.281%	11/25/34	611,679	617,644[(b)]
Nomura Resecuritization Trust, 2014-5R 1A9	7.967%	6/26/35	1,797,286	1,743,056[(b)(c)]
Option One Mortgage Loan Trust, 2007-FXD1, 1A1	5.866%	1/25/37	2,413,734	2,283,319
Popular ABS Mortgage Pass-Through Trust, 2004-4 M2	4.370%	9/25/34	1,367,983	1,387,004
Popular ABS Mortgage Pass-Through Trust, 2005-5 MV2 (1 mo. USD LIBOR + 0.630%)	2.846%	11/25/35	2,152,956	1,709,132[(b)]
Prime Mortgage Trust, 2006-DR1 2A1	5.500%	5/25/35	2,497,721	2,121,811[(c)]
Provident Home Equity Loan Trust, 2000-2 A1 (1 mo. USD LIBOR + 0.540%)	2.756%	8/25/31	943,340	827,806[(b)]
RAAC Trust, 2006-RP3 A (1 mo. USD LIBOR + 0.270%)	2.486%	5/25/36	406,921	400,950[(b)(c)]
RALI Trust, 2005-QA3 CB4	4.175%	3/25/35	1,601,846	1,032,983[(b)]
RALI Trust, 2006-QA1 A11	4.183%	1/25/36	447,774	377,631[(b)]

See Notes to Schedule of Investments.

WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d) **September 30, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
RESIDENTIAL MORTGAGE-BACKED SECURITIES[(a)] - (continued)				
RALI Trust, 2006-QA4 A (1 mo. USD LIBOR + 0.180%)	2.396%	5/25/36	$ 351,464	$ 319,768[(b)]
RALI Trust, 2006-QO2 A2 (1 mo. USD LIBOR + 0.270%)	2.486%	2/25/46	3,904,857	1,840,267[(b)]
RALI Trust, 2007-QA2 A1 (1 mo. USD LIBOR + 0.130%)	2.346%	2/25/37	230,749	225,429[(b)]
RAMP Trust, 2004-RS4 MII2 (1 mo. USD LIBOR + 2.025%)	4.241%	4/25/34	961,062	789,615[(b)]
RAMP Trust, 2004-SL3 A3	7.500%	12/25/31	677,555	692,563
RAMP Trust, 2005-SL2 A5	8.000%	10/25/31	466,268	385,825
RBSGC Mortgage Loan Trust, 2007-A 3A1 (1 mo. USD LIBOR + 0.350%)	2.566%	1/25/37	3,093,895	1,276,603[(b)]
Renaissance Home Equity Loan Trust, 2006-1 AF5	6.166%	5/25/36	565,460	427,761
Renaissance Home Equity Loan Trust, 2007-1 AF3	5.612%	4/25/37	3,092,652	1,488,399
Renaissance Home Equity Loan Trust, 2007-2 AF1	5.893%	6/25/37	2,582,571	1,215,927
Renaissance Home Equity Loan Trust, 2007-2 AF2	5.675%	6/25/37	445,054	201,720
Renaissance Home Equity Loan Trust, 2007-2 AF5	6.203%	6/25/37	1,914,212	956,117
Renaissance Home Equity Loan Trust, 2007-2 AF6	5.879%	6/25/37	3,219,894	1,512,353
Renaissance Home Equity Loan Trust, 2007-3 AF3	7.238%	9/25/37	1,534,846	923,209
Reperforming Loan REMIC Trust, 2005-R2 2A3	8.000%	6/25/35	54,457	56,534[(c)]
Residential Asset Securitization Trust, 2005-A7 A2, IO (-1.000 x 1 mo. USD LIBOR + 7.250%)	5.034%	6/25/35	1,896,867	388,204[(b)]
Residential Asset Securitization Trust, 2005-A13 1A3 (1 mo. USD LIBOR + 0.470%)	2.686%	10/25/35	130,550	114,770[(b)]
Residential Asset Securitization Trust, 2006-A1 1A6 (1 mo. USD LIBOR + 0.500%)	2.716%	4/25/36	1,682,456	881,801[(b)]
Residential Asset Securitization Trust, 2006-A1 1A7, IO (-1.000 x 1 mo. USD LIBOR + 5.500%)	3.284%	4/25/36	3,486,956	487,883[(b)]
Residential Asset Securitization Trust, 2007-A2 1A1	6.000%	4/25/37	289,310	255,360
RFMSI Trust, 2005-SA3 1A	4.129%	8/25/35	1,272,487	985,721[(b)]

See Notes to Schedule of Investments.

WESTERN ASSET MORTGAGE DEFINED OPPORTUNITY FUND INC.

Schedule of investments (unaudited) (cont d) **September 30, 2018**

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
RESIDENTIAL MORTGAGE-BACKED SECURITIES[(a)] - (continued)				
RFMSI Trust, 2006-S8 A12, IO (-1.000 x 1 mo. USD LIBOR + 5.400%)	3.184%	9/25/36	$ 5,122,623	$ 433,958[(b)]
RFMSI Trust, 2006-SA2 4A1	5.264%	8/25/36	196,333	172,225[(b)]
RFMSI Trust, 2007-S6 1A6 (1 mo. USD LIBOR + 0.500%)	2.716%	6/25/37	2,216,518	1,856,212[(b)]
RFMSI Trust, 2007-S6 1A13, IO (-1.000 x 1 mo. USD LIBOR + 5.500%)	3.284%	6/25/37	2,216,518	156,264[(b)]
Soundview Home Loan Trust, 2005-1 M6 (1 mo. USD LIBOR + 1.950%)	4.166%	4/25/35	1,330,819	1,255,956[(b)]
Structured Adjustable Rate Mortgage Loan Trust, 2004-18 1A2	4.061%	12/25/34	381,106	368,915[(b)]
Structured Adjustable Rate Mortgage Loan Trust, 2005-4 1A1	4.133%	3/25/35	165,629	145,097[(b)]
Structured Adjustable Rate Mortgage Loan Trust, 2005-4 5A	4.266%	3/25/35	120,436	120,703[(b)]
Structured Adjustable Rate Mortgage Loan Trust, 2005-6XS M2 (1 mo. USD LIBOR + 1.155%)	3.371%	3/25/35	908,900	771,178[(b)]
Structured Adjustable Rate Mortgage Loan Trust, 2005-7 1A3	3.931%	4/25/35	81,362	80,883[(b)]
Structured Asset Investment Loan Trust, 2004-8 M9 (1 mo. USD LIBOR + 3.750%)	5.966%	9/25/34	297,405	291,928[(b)]
Structured Asset Mortgage Investments II Trust, 2006-AR5 4A1 (1 mo. USD LIBOR + 0.220%)	2.436%	5/25/46	638,986	378,789[(b)]
Structured Asset Securities Corp., 2005-RF1 A (1 mo. USD LIBOR + 0.350%)	2.566%	3/25/35	64,625	60,472[(b)(c)]
Structured Asset Securities Corp. Mortgage Loan Trust, 2006-RF3 1A1, PAC				