

Edgar Filing: Western Asset Mortgage Defined Opportunity Fund Inc. - Form NSAR-B

Western Asset Mortgage Defined Opportunity Fund Inc.

Form NSAR-B

February 29, 2016

PAGE 1
000 B000000 12/31/2015
000 C000000 1478102
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 WA MORTGAGE DEFINED OPPORTUNITY FUND INC
001 B000000 811-22369
001 C000000 8887770102
002 A000000 620 EIGHTH AVENUE, 49TH FLOOR
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10018
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 LEGG MASON PARTNERS FUND ADVISOR, LLC
008 B000001 A
008 C000001 801-66785
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10018
008 A000002 WESTERN ASSET MANAGEMENT COMPANY
008 B000002 S
008 C000002 801-08162
008 D010002 PASADENA
008 D020002 CA
008 D030002 91101
008 A000003 WESTERN ASSET MANAGEMENT COMPANY LIMITED
008 B000003 S
008 C000003 801-21068
008 D010003 LONDON
008 D050003 ENGLAND
008 D060003 EC2A2EN
012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY
012 B000001 84-00416
012 C010001 BROOKLYN
012 C020001 NY
012 C030001 11219
013 A000001 KPMG LLP
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10154
014 A000001 LEGG MASON INVESTOR SERVICES, LLC
PAGE 2
014 B000001 8-53089
014 A000002 CARNES CAPITAL CORPORATION
014 B000002 8-33443
014 A000003 PERMAL (HONG KONG) LIMITED
014 B000003 8-00000
014 A000004 ROYCE FUND SERVICES, INC.

Edgar Filing: Western Asset Mortgage Defined Opportunity Fund Inc. - Form NSAR-B

014 B000004 8-28663
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02111
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 160
019 C000000 LEGGMASONF
020 A000001 BARCLAYS CAPITAL INC.
020 B000001 06-1031656
020 C000001 3
021 000000 3
022 A000001 STATE STREET BANK & TRUST CO.
022 B000001 04-1867445
022 C000001 614624
022 D000001 9245
022 A000002 BANK OF AMERICA-MERRILL LYNCH
022 B000002 56-2058405
022 C000002 182780
022 D000002 5025
022 A000003 DEUTSCHE BANK SECURITIES, INC.
022 B000003 13-2730828
022 C000003 40588
022 D000003 32635
022 A000004 CREDIT SUISSE SECURITIES (USA) LLC
022 B000004 05-0546650
022 C000004 41256
022 D000004 30760
022 A000005 BARCLAYS CAPITAL INC.
022 B000005 06-1031656
022 C000005 9744
022 D000005 37483
022 A000006 GOLDMAN SACHS & CO.
022 B000006 13-5108880
022 C000006 16868
022 D000006 2417
022 A000007 PERSHING LLC
022 B000007 13-2741729
022 C000007 3053
022 D000007 15205
022 A000008 NOMURA SECURITIES INTERNATIONAL, INC.
022 B000008 13-2642206
PAGE 3
022 C000008 0
022 D000008 11640
022 A000009 WELLS FARGO & CO.
022 B000009 41-0449260
022 C000009 10873
022 D000009 750
022 A000010 MORGAN STANLEY
022 B000010 13-2655998
022 C000010 7841
022 D000010 1863
023 C000000 940601
023 D000000 174459
024 000000 N
026 A000000 N
026 B000000 Y
026 C000000 N

Edgar Filing: Western Asset Mortgage Defined Opportunity Fund Inc. - Form NSAR-B

| | | | |
|-----|---------|------|-------|
| 026 | D000000 | Y | |
| 026 | E000000 | N | |
| 026 | F000000 | N | |
| 026 | G010000 | N | |
| 026 | G020000 | N | |
| 026 | H000000 | N | |
| 027 | 000000 | N | |
| 028 | A010000 | | 0 |
| 028 | A020000 | | 0 |
| 028 | A030000 | | 0 |
| 028 | A040000 | | 0 |
| 028 | B010000 | | 0 |
| 028 | B020000 | | 0 |
| 028 | B030000 | | 0 |
| 028 | B040000 | | 0 |
| 028 | C010000 | | 0 |
| 028 | C020000 | | 0 |
| 028 | C030000 | | 0 |
| 028 | C040000 | | 0 |
| 028 | D010000 | | 0 |
| 028 | D020000 | | 0 |
| 028 | D030000 | | 0 |
| 028 | D040000 | | 0 |
| 028 | E010000 | | 0 |
| 028 | E020000 | | 0 |
| 028 | E030000 | | 0 |
| 028 | E040000 | | 0 |
| 028 | F010000 | | 0 |
| 028 | F020000 | | 0 |
| 028 | F030000 | | 0 |
| 028 | F040000 | | 0 |
| 028 | G010000 | | 0 |
| 028 | G020000 | | 0 |
| 028 | G030000 | | 0 |
| 028 | G040000 | | 0 |
| | PAGE | 4 | |
| 028 | H000000 | | 0 |
| 030 | A000000 | | 0 |
| 030 | B000000 | 0.00 | |
| 030 | C000000 | 0.00 | |
| 031 | A000000 | | 0 |
| 031 | B000000 | | 0 |
| 032 | 000000 | | 0 |
| 033 | 000000 | | 0 |
| 035 | 000000 | | 0 |
| 036 | B000000 | | 0 |
| 038 | 000000 | | 0 |
| 042 | A000000 | | 0 |
| 042 | B000000 | | 0 |
| 042 | C000000 | | 0 |
| 042 | D000000 | | 0 |
| 042 | E000000 | | 0 |
| 042 | F000000 | | 0 |
| 042 | G000000 | | 0 |
| 042 | H000000 | | 0 |
| 043 | 000000 | | 0 |
| 044 | 000000 | | 0 |
| 045 | 000000 | Y | |
| 046 | 000000 | N | |
| 047 | 000000 | Y | |
| 048 | 000000 | | 1.000 |
| 048 | A010000 | | 0 |

Edgar Filing: Western Asset Mortgage Defined Opportunity Fund Inc. - Form NSAR-B

048 A020000 0.000
048 B010000 0
048 B020000 0.000
048 C010000 0
048 C020000 0.000
048 D010000 0
048 D020000 0.000
048 E010000 0
048 E020000 0.000
048 F010000 0
048 F020000 0.000
048 G010000 0
048 G020000 0.000
048 H010000 0
048 H020000 0.000
048 I010000 0
048 I020000 0.000
048 J010000 0
048 J020000 0.000
048 K010000 0
048 K020000 0.000
049 000000 N
050 000000 N
051 000000 N
052 000000 N
PAGE 5
053 A000000 N
054 A000000 Y
054 B000000 Y
054 C000000 Y
054 D000000 N
054 E000000 N
054 F000000 N
054 G000000 Y
054 H000000 Y
054 I000000 N
054 J000000 Y
054 K000000 N
054 L000000 Y
054 M000000 Y
054 N000000 N
054 O000000 Y
055 A000000 Y
055 B000000 Y
056 000000 Y
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 N
060 B000000 N
061 000000 0
062 A000000 Y
062 B000000 0.0
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0

Edgar Filing: Western Asset Mortgage Defined Opportunity Fund Inc. - Form NSAR-B

| | | |
|-----|---------|--------|
| 062 | L000000 | 1.6 |
| 062 | M000000 | 0.0 |
| 062 | N000000 | 0.0 |
| 062 | O000000 | 0.0 |
| 062 | P000000 | 4.1 |
| 062 | Q000000 | 153.1 |
| 062 | R000000 | 0.0 |
| 063 | A000000 | 0 |
| 063 | B000000 | 6.1 |
| 064 | A000000 | N |
| 064 | B000000 | N |
| 066 | A000000 | N |
| 067 | 000000 | N |
| 068 | A000000 | N |
| 068 | B000000 | N |
| | PAGE | 6 |
| 069 | 000000 | N |
| 070 | A010000 | Y |
| 070 | A020000 | Y |
| 070 | B010000 | Y |
| 070 | B020000 | N |
| 070 | C010000 | Y |
| 070 | C020000 | N |
| 070 | D010000 | Y |
| 070 | D020000 | N |
| 070 | E010000 | Y |
| 070 | E020000 | Y |
| 070 | F010000 | Y |
| 070 | F020000 | N |
| 070 | G010000 | Y |
| 070 | G020000 | N |
| 070 | H010000 | Y |
| 070 | H020000 | N |
| 070 | I010000 | N |
| 070 | I020000 | N |
| 070 | J010000 | Y |
| 070 | J020000 | Y |
| 070 | K010000 | Y |
| 070 | K020000 | Y |
| 070 | L010000 | Y |
| 070 | L020000 | Y |
| 070 | M010000 | Y |
| 070 | M020000 | Y |
| 070 | N010000 | Y |
| 070 | N020000 | N |
| 070 | O010000 | Y |
| 070 | O020000 | Y |
| 070 | P010000 | N |
| 070 | P020000 | N |
| 070 | Q010000 | N |
| 070 | Q020000 | N |
| 070 | R010000 | Y |
| 070 | R020000 | N |
| 071 | A000000 | 91200 |
| 071 | B000000 | 114107 |
| 071 | C000000 | 376009 |
| 071 | D000000 | 24 |
| 072 | A000000 | 12 |
| 072 | B000000 | 28389 |
| 072 | C000000 | 0 |
| 072 | D000000 | 0 |
| 072 | E000000 | 0 |

Edgar Filing: Western Asset Mortgage Defined Opportunity Fund Inc. - Form NSAR-B

072 F000000 3785
 072 G000000 0
 072 H000000 0
 072 I000000 31
 072 J000000 4

PAGE 7

072 K000000 0
 072 L000000 21
 072 M000000 42
 072 N000000 21
 072 O000000 589
 072 P000000 1360
 072 Q000000 0
 072 R000000 224
 072 S000000 5
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 69
 072 X000000 6152
 072 Y000000 0
 072 Z000000 22238
 072AA000000 10174
 072BB000000 0
 072CC010000 0
 072CC020000 18576
 072DD010000 24269
 072DD020000 0
 072EE000000 10293
 073 A010000 2.3300
 073 A020000 0.0000
 073 B000000 0.9878
 073 C000000 0.0000
 074 A000000 2564
 074 B000000 0
 074 C000000 3770
 074 D000000 372766
 074 E000000 0
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 50
 074 K000000 0
 074 L000000 1629
 074 M000000 53
 074 N000000 380832
 074 O000000 3000
 074 P000000 325
 074 Q000000 80500
 074 R010000 51869
 074 R020000 0
 074 R030000 0
 074 R040000 7954
 074 S000000 0
 074 T000000 237184
 074 U010000 10423

PAGE 8

074 U020000 0
 074 V010000 22.76
 074 V020000 0.00
 074 W000000 0.0000

Edgar Filing: Western Asset Mortgage Defined Opportunity Fund Inc. - Form NSAR-B

| | | |
|-----------|--------------|------------------------------|
| 074 | X000000 | 5670 |
| 074 | Y000000 | 183007 |
| 075 | A000000 | 0 |
| 075 | B000000 | 256131 |
| 076 | 000000 | 23.55 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | C000000 | N |
| 077 | D000000 | N |
| 077 | E000000 | N |
| 077 | F000000 | N |
| 077 | G000000 | N |
| 077 | H000000 | N |
| 077 | I000000 | N |
| 077 | J000000 | N |
| 077 | K000000 | N |
| 077 | L000000 | N |
| 077 | M000000 | N |
| 077 | N000000 | N |
| 077 | O000000 | N |
| 077 | P000000 | N |
| 077 | Q010000 | N |
| 077 | Q020000 | N |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | ICI MUTUAL INSURANCE COMPANY |
| 080 | C000000 | 60000 |
| 081 | A000000 | Y |
| 081 | B000000 | 166 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| 085 | B000000 | Y |
| 086 | A010000 | 12 |
| 086 | A020000 | 289 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| | PAGE | 9 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | Common Stock |
| 087 | A020000 | 95790B109 |
| 087 | A030000 | DMO |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | Y |
| 088 | D000000 | N |
| SIGNATURE | STEVEN FRANK | |
| TITLE | TREASURER | |