

PIMCO STRATEGIC GLOBAL GOVERNMENT FUND INC
Form N-Q
June 23, 2009

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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

811-08216

PIMCO Strategic Global Government Fund, Inc.

(Exact name of registrant as specified in charter)

1345 Avenue of the Americas, New York, NY

10105

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(Address of principal executive offices)

(Zip code)

Lawrence G. Altadonna

1345 Avenue of the Americas,

New York, NY 10105

(Name and address of agent for service)

Registrant's telephone number, including area code: 212-739-3371

Date of fiscal year end: January 31, 2010

Date of reporting period: April 30, 2009

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments.**PIMCO Strategic Global Government Fund, Inc. Schedule of Investments**

April 30, 2009 (unaudited)

Principal**Amount**

| | | | Credit Rating | |
|---|--------|-------------------------------|--------------------------|---------------|
| | | | (Moody s/S&P) | Value* |
| | | (000) | | |
| U.S. GOVERNMENT AGENCY SECURITIES 137.4% | | | | |
| Fannie Mae 51.9% | | | | |
| \$ | 42 | 3.277%, 4/1/30, FRN, MBS | Aaa/AAA | \$ 41,467 |
| | 10 | 3.54%, 2/1/32, FRN, MBS | Aaa/AAA | 9,990 |
| | 171 | 3.611%, 3/1/32, FRN, MBS (1) | Aaa/AAA | 171,028 |
| | 399 | 4.25%, 11/25/24, CMO (1) | Aaa/AAA | 380,554 |
| | 29 | 4.25%, 3/25/33, CMO (1) | Aaa/AAA | 29,691 |
| | 1 | 4.48%, 2/1/28, FRN, MBS | Aaa/AAA | 661 |
| | 131 | 4.743%, 12/1/25, FRN, MBS (1) | Aaa/AAA | 131,823 |
| | 192 | 5.00%, 5/25/16, CMO (1) | Aaa/AAA | 194,329 |
| | 21 | 5.00%, 12/1/18, MBS | Aaa/AAA | 21,969 |
| | 100 | 5.022%, 12/1/28, FRN, MBS (1) | Aaa/AAA | 99,932 |
| | 8 | 5.025%, 10/1/31, FRN, MBS | Aaa/AAA | 8,259 |
| | 26 | 5.112%, 9/1/28, FRN, MBS | Aaa/AAA | 25,967 |
| | 78 | 5.153%, 11/1/27, FRN, MBS (1) | Aaa/AAA | 78,126 |
| | 54 | 5.39%, 2/1/27, FRN, MBS (1) | Aaa/AAA | 53,527 |
| | 110 | 5.50%, 8/25/14, CMO (1) | Aaa/AAA | 114,192 |
| | 41 | 5.50%, 12/25/16, CMO (1) | Aaa/AAA | 42,808 |
| | 125 | 5.50%, 7/25/24, CMO (1) | Aaa/AAA | 131,182 |
| | 146 | 5.50%, 4/1/32, MBS (1) | Aaa/AAA | 152,536 |
| | 80 | 5.50%, 12/25/32, CMO (1) | Aaa/AAA | 81,933 |
| | 887 | 5.50%, 12/25/34, CMO (1) | Aaa/AAA | 908,151 |
| | 1,370 | 5.50%, 4/25/35, CMO (1) | Aaa/AAA | 1,412,870 |
| | 100 | 5.75%, 6/25/33, CMO (1) | Aaa/AAA | 106,071 |
| | 2,500 | 5.807%, 8/25/43, CMO (1) | Aaa/AAA | 2,580,546 |
| | 89 | 6.00%, 2/25/17, CMO (1) | Aaa/AAA | 94,152 |
| | 345 | 6.00%, 4/25/17, CMO (1) | Aaa/AAA | 371,767 |
| | 7,581 | 6.00%, 1/25/44, CMO (1) | Aaa/AAA | 7,803,305 |
| | 30,000 | 6.00%, MBS, TBA (e) | Aaa/AAA | 31,364,070 |
| | 53 | 6.50%, 5/1/13, MBS (1) | Aaa/AAA | 55,662 |
| | 41 | 6.50%, 10/1/13, MBS (1) | Aaa/AAA | 43,821 |
| | 344 | 6.50%, 2/1/14, MBS (1) | Aaa/AAA | 363,464 |
| | 316 | 6.50%, 6/25/23, CMO (1) | Aaa/AAA | 326,416 |
| | 2 | 6.50%, 12/1/23, MBS | Aaa/AAA | 2,516 |
| | (h) | 6.50%, 3/1/24, MBS | Aaa/AAA | 209 |
| | 37 | 6.50%, 4/1/27, MBS (1) | Aaa/AAA | 39,956 |
| | 374 | 6.50%, 11/18/27, CMO (1) | Aaa/AAA | 405,177 |
| | 13 | 6.50%, 1/1/28, MBS | Aaa/AAA | 13,547 |
| | 667 | 6.50%, 2/1/28, MBS (1) | Aaa/AAA | 711,942 |
| | 58 | 6.50%, 4/1/28, MBS (1) | Aaa/AAA | 62,430 |
| | 146 | 6.50%, 9/1/28, MBS (1) | Aaa/AAA | 157,317 |
| | 919 | 6.50%, 11/1/28, MBS (1) | Aaa/AAA | 988,433 |
| | 115 | 6.50%, 1/1/29, MBS (1) | Aaa/AAA | 123,391 |
| | 52 | 6.50%, 2/1/29, MBS (1) | Aaa/AAA | 55,928 |
| | 652 | 6.50%, 3/1/29, MBS (1) | Aaa/AAA | 700,147 |
| | 95 | 6.50%, 4/1/29, MBS (1) | Aaa/AAA | 102,374 |

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| | | | |
|-----|------------------------|---------|-----------|
| 25 | 6.50%, 5/1/29, MBS | Aaa/AAA | 27,330 |
| 86 | 6.50%, 6/1/29, MBS (1) | Aaa/AAA | 92,992 |
| 985 | 6.50%, 7/1/29, MBS (1) | Aaa/AAA | 1,058,679 |
| 22 | 6.50%, 8/1/29, MBS | Aaa/AAA | 23,422 |
| 5 | 6.50%, 9/1/29, MBS | Aaa/AAA | 5,383 |
| 9 | 6.50%, 12/1/29, MBS | Aaa/AAA | 9,099 |

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|---------------------------|-------------------------------|--------------------------------|-----------|
| | Fannie Mae (continued) | | |
| \$ 90 | 6.50%, 8/1/31, MBS (1) | Aaa/AAA | \$ 95,964 |
| 1,908 | 6.50%, 9/25/31, CMO (1) | Aaa/AAA | 2,060,058 |
| 108 | 6.50%, 10/1/31, MBS (1) | Aaa/AAA | 115,030 |
| 55 | 6.50%, 11/1/31, MBS (1) | Aaa/AAA | 58,102 |
| 3,435 | 6.50%, 3/25/32, CMO (1) | Aaa/AAA | 3,612,139 |
| 69 | 6.50%, 6/1/32, MBS (1) | Aaa/AAA | 73,473 |
| 193 | 6.50%, 8/1/32, MBS (1) | Aaa/AAA | 203,997 |
| 113 | 6.50%, 9/1/32, MBS (1) | Aaa/AAA | 119,808 |
| 1,424 | 6.50%, 12/25/41, CMO (1) | Aaa/AAA | 1,520,758 |
| 4,165 | 6.50%, 7/25/42, CMO | Aaa/AAA | 4,426,990 |
| 359 | 6.50%, 8/25/42, CMO (1) | Aaa/AAA | 375,874 |
| 4,589 | 6.50%, 9/25/42, CMO | Aaa/AAA | 4,800,527 |
| 60 | 6.50%, 10/25/42, CMO (1) | Aaa/AAA | 62,651 |
| 94 | 6.50%, 12/25/42, CMO (1) | Aaa/AAA | 99,927 |
| 1,916 | 6.50%, 6/25/44, CMO | Aaa/AAA | 2,002,992 |
| 79 | 6.85%, 12/18/27, CMO (1) | Aaa/AAA | 85,679 |
| 248 | 7.00%, 7/18/12, CMO (1) | Aaa/AAA | 259,914 |
| 140 | 7.00%, 1/1/13, MBS (1) | Aaa/AAA | 145,997 |
| 27 | 7.00%, 2/1/15, MBS | Aaa/AAA | 27,825 |
| 300 | 7.00%, 3/1/16, MBS (1) | Aaa/AAA | 325,019 |
| 170 | 7.00%, 5/1/16, MBS (1) | Aaa/AAA | 180,156 |
| 188 | 7.00%, 11/1/16, MBS (1) | Aaa/AAA | 193,507 |
| 534 | 7.00%, 5/1/17, MBS (1) | Aaa/AAA | 567,412 |
| 142 | 7.00%, 11/1/17, MBS (1) | Aaa/AAA | 150,203 |
| 831 | 7.00%, 7/1/21, MBS (1) | Aaa/AAA | 878,318 |
| 136 | 7.00%, 11/1/24, MBS (1) | Aaa/AAA | 147,035 |
| 14 | 7.00%, 10/1/25, MBS | Aaa/AAA | 14,831 |
| 61 | 7.00%, 6/18/27, CMO (1) | Aaa/AAA | 66,899 |
| 7 | 7.00%, 9/1/27, MBS | Aaa/AAA | 7,897 |
| 13 | 7.00%, 11/1/27, MBS | Aaa/AAA | 14,190 |
| 38 | 7.00%, 12/1/27, MBS (1) | Aaa/AAA | 41,395 |
| 7 | 7.00%, 5/1/28, MBS | Aaa/AAA | 7,567 |
| 35 | 7.00%, 6/1/28, MBS (1) | Aaa/AAA | 38,294 |
| 59 | 7.00%, 2/1/29, MBS (1) | Aaa/AAA | 63,641 |
| 185 | 7.00%, 3/1/29, MBS (1) | Aaa/AAA | 199,851 |
| 149 | 7.00%, 4/1/29, MBS (1) | Aaa/AAA | 161,702 |
| 90 | 7.00%, 5/1/29, MBS (1) | Aaa/AAA | 97,670 |
| 72 | 7.00%, 6/1/29, MBS (1) | Aaa/AAA | 77,029 |
| 32 | 7.00%, 7/1/29, MBS | Aaa/AAA | 34,781 |
| 116 | 7.00%, 9/1/29, MBS (1) | Aaa/AAA | 126,578 |
| 36 | 7.00%, 10/1/29, MBS | Aaa/AAA | 38,624 |
| 4 | 7.00%, 11/1/29, MBS | Aaa/AAA | 4,749 |
| 17 | 7.00%, 3/1/30, MBS | Aaa/AAA | 18,339 |
| 8,083 | 7.00%, 4/1/30, MBS (1) | Aaa/AAA | 8,742,194 |
| 142 | 7.00%, 5/1/30, MBS (1) | Aaa/AAA | 152,752 |
| 29 | 7.00%, 4/1/31, MBS | Aaa/AAA | 31,794 |
| 19 | 7.00%, 6/1/31, MBS | Aaa/AAA | 20,341 |
| 55 | 7.00%, 7/1/31, MBS (1) | Aaa/AAA | 58,517 |
| 119 | 7.00%, 8/1/31, MBS (1) | Aaa/AAA | 127,903 |
| 140 | 7.00%, 9/1/31, MBS (1) | Aaa/AAA | 151,642 |

19 7.00%, 11/1/31, MBS

Aaa/AAA

20,083

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

| Principal Amount (000) | | Credit Rating (Moody's/S&P) | Value* |
|-------------------------------|------------------------------|--------------------------------|------------|
| Fannie Mae (continued) | | | |
| \$ 192 | 7.00%, 12/1/31, MBS (I) | Aaa/AAA | \$ 206,832 |
| 219 | 7.00%, 2/1/32, MBS (I) | Aaa/AAA | 236,466 |
| 68 | 7.00%, 4/1/32, MBS (I) | Aaa/AAA | 72,975 |
| 187 | 7.00%, 5/1/32, MBS (I) | Aaa/AAA | 201,355 |
| 195 | 7.00%, 6/1/32, MBS (I) | Aaa/AAA | 210,756 |
| 72 | 7.00%, 7/1/32, MBS (I) | Aaa/AAA | 77,720 |
| 58 | 7.00%, 8/1/32, MBS (I) | Aaa/AAA | 62,652 |
| 275 | 7.00%, 9/1/33, MBS (I) | Aaa/AAA | 294,637 |
| 365 | 7.00%, 11/1/33, MBS (I) | Aaa/AAA | 392,940 |
| 582 | 7.00%, 1/1/34, MBS (I) | Aaa/AAA | 622,689 |
| 262 | 7.00%, 7/1/34, MBS (I) | Aaa/AAA | 282,489 |
| 135 | 7.00%, 2/25/35, CMO (I) | Aaa/AAA | 143,385 |
| 269 | 7.00%, 3/1/35, MBS (I) | Aaa/AAA | 289,236 |
| 5,529 | 7.00%, 7/1/36, MBS (I) | Aaa/AAA | 5,878,798 |
| 1,953 | 7.00%, 9/25/41, CMO, VRN (I) | Aaa/AAA | 2,105,090 |
| 240 | 7.00%, 10/25/41, CMO (I) | Aaa/AAA | 258,452 |
| 98 | 7.00%, 7/25/42, CMO (I) | Aaa/AAA | 105,684 |
| 496 | 7.00%, 11/25/43, CMO (I) | Aaa/AAA | 522,993 |
| 502 | 7.00%, 2/25/44, CMO (I) | Aaa/AAA | 531,110 |
| 3,189 | 7.00%, 3/25/45, CMO (I) | Aaa/AAA | 3,437,286 |
| 1,572 | 7.00%, 12/1/46, MBS (I) | Aaa/AAA | 1,672,784 |
| 844 | 7.00%, 1/1/47, MBS (I) | Aaa/AAA | 897,970 |
| 853 | 7.50%, 6/1/17, MBS (I) | Aaa/AAA | 904,666 |
| 63 | 7.50%, 12/1/17, MBS (I) | Aaa/AAA | 68,723 |
| 534 | 7.50%, 5/1/22, MBS (I) | Aaa/AAA | 580,231 |
| 83 | 7.50%, 10/25/22, CMO (I) | Aaa/AAA | 88,939 |
| 843 | 7.50%, 4/1/24, MBS (I) | Aaa/AAA | 913,406 |
| 50 | 7.50%, 7/1/26, MBS (I) | Aaa/AAA | 54,699 |
| 52 | 7.50%, 8/1/26, MBS (I) | Aaa/AAA | 56,662 |
| 36 | 7.50%, 11/1/26, MBS (I) | Aaa/AAA | 39,138 |
| 9 | 7.50%, 1/1/27, MBS | Aaa/AAA | 10,141 |
| 2 | 7.50%, 3/1/27, MBS | Aaa/AAA | 2,145 |
| 5 | 7.50%, 5/1/27, MBS | Aaa/AAA | 5,484 |
| 70 | 7.50%, 7/1/27, MBS (I) | Aaa/AAA | 76,731 |
| 22 | 7.50%, 8/1/27, MBS | Aaa/AAA | 23,530 |
| 7 | 7.50%, 9/1/27, MBS | Aaa/AAA | 7,500 |
| 1 | 7.50%, 10/1/27, MBS | Aaa/AAA | 1,515 |
| 9 | 7.50%, 11/1/27, MBS | Aaa/AAA | 9,724 |
| 33 | 7.50%, 12/1/27, MBS | Aaa/AAA | 36,502 |
| 49 | 7.50%, 1/1/28, MBS (I) | Aaa/AAA | 53,659 |
| 40 | 7.50%, 2/1/28, MBS | Aaa/AAA | 43,899 |
| 20 | 7.50%, 9/1/29, MBS | Aaa/AAA | 22,221 |
| 11 | 7.50%, 10/1/29, MBS | Aaa/AAA | 12,173 |
| 77 | 7.50%, 11/1/29, MBS (I) | Aaa/AAA | 83,373 |
| 43 | 7.50%, 12/1/29, MBS (I) | Aaa/AAA | 47,281 |
| 140 | 7.50%, 4/1/30, MBS (I) | Aaa/AAA | 152,520 |
| 249 | 7.50%, 6/19/30, CMO, VRN (I) | Aaa/AAA | 264,484 |
| 247 | 7.50%, 6/25/30, CMO (I) | Aaa/AAA | 264,603 |
| 1 | 7.50%, 6/1/31, MBS | Aaa/AAA | 1,469 |
| 48 | 7.50%, 7/1/31, MBS (I) | Aaa/AAA | 52,716 |

| | | | |
|-------|------------------------|---------|-----------|
| 1,074 | 7.50%, 7/1/32, MBS (I) | Aaa/AAA | 1,164,444 |
|-------|------------------------|---------|-----------|

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|-------------------------------|-----------------------------|--------------|
| Fannie Mae (continued) | | | |
| \$3,219 | 7.50%, 9/1/35, MBS (I) | Aaa/AAA | \$ 3,572,803 |
| 1,380 | 7.50%, 7/25/41, CMO (I) | Aaa/AAA | 1,487,653 |
| 1,602 | 7.50%, 2/25/42, CMO, VRN (I) | Aaa/AAA | 1,736,448 |
| 88 | 7.50%, 7/25/42, CMO (I) | Aaa/AAA | 94,441 |
| 9 | 7.50%, 8/25/42, CMO | Aaa/AAA | 9,915 |
| 1,390 | 7.50%, 10/25/42, CMO | Aaa/AAA | 1,506,265 |
| 927 | 7.50%, 3/25/44, CMO (I) | Aaa/AAA | 992,932 |
| 3,524 | 7.50%, 6/25/44, CMO | Aaa/AAA | 3,773,187 |
| 123 | 7.70%, 3/25/23, CMO (I) | Aaa/AAA | 136,910 |
| 90 | 7.75%, 3/1/31, FRN, MBS (I) | Aaa/AAA | 92,491 |
| 240 | 7.815%, 12/1/30, FRN, MBS (I) | Aaa/AAA | 247,978 |
| 13 | 8.00%, 4/1/19, MBS | Aaa/AAA | 13,296 |
| 4 | 8.00%, 1/1/22, MBS | Aaa/AAA | 4,098 |
| 4 | 8.00%, 12/1/22, MBS | Aaa/AAA | 4,631 |
| 8 | 8.00%, 6/1/24, MBS | Aaa/AAA | 8,323 |
| 322 | 8.00%, 9/1/24, MBS (I) | Aaa/AAA | 349,221 |
| 2 | 8.00%, 12/1/24, MBS | Aaa/AAA | 2,009 |
| 3 | 8.00%, 9/1/27, MBS | Aaa/AAA | 2,864 |
| 27 | 8.00%, 4/1/30, MBS (I) | Aaa/AAA | 29,903 |
| 111 | 8.00%, 5/1/30, MBS (I) | Aaa/AAA | 121,636 |
| 2 | 8.00%, 6/1/30, MBS | Aaa/AAA | 1,922 |
| 65 | 8.00%, 7/1/30, MBS (I) | Aaa/AAA | 71,051 |
| 2,173 | 8.00%, 7/19/30, CMO, VRN (I) | Aaa/AAA | 2,343,220 |
| 52 | 8.00%, 8/1/30, MBS (I) | Aaa/AAA | 56,892 |
| 1 | 8.00%, 9/1/30, MBS | Aaa/AAA | 1,227 |
| 10 | 8.00%, 10/1/30, MBS | Aaa/AAA | 10,643 |
| 21 | 8.00%, 1/1/31, MBS | Aaa/AAA | 22,796 |
| 16 | 8.00%, 3/1/31, MBS | Aaa/AAA | 17,448 |
| 135 | 8.00%, 5/1/31, MBS (I) | Aaa/AAA | 147,464 |
| 583 | 8.00%, 7/1/31, MBS (I) | Aaa/AAA | 637,433 |
| 47 | 8.00%, 8/1/31, MBS (I) | Aaa/AAA | 51,029 |
| 458 | 8.00%, 10/1/31, MBS (I) | Aaa/AAA | 502,923 |
| 83 | 8.00%, 11/1/31, MBS (I) | Aaa/AAA | 90,696 |
| 37 | 8.00%, 1/1/32, MBS (I) | Aaa/AAA | 40,818 |
| 12 | 8.00%, 6/1/32, MBS | Aaa/AAA | 13,414 |
| 91 | 8.50%, 4/1/16, MBS (I) | Aaa/AAA | 99,997 |
| 1,737 | 8.50%, 6/18/27, CMO (I) | Aaa/AAA | 1,962,817 |
| 189 | 8.50%, 6/25/30, CMO (I) | Aaa/AAA | 206,717 |
| 8,784 | 9.00%, 12/1/19, MBS (I) | Aaa/AAA | 9,908,932 |
| 1,219 | 9.420%, 5/15/21, MBS (I) | Aaa/AAA | 1,343,649 |
| 409 | 10.099%, 7/15/27, MBS (I) | Aaa/AAA | 457,591 |
| 49 | 10.30%, 4/25/19, CMO (I) | Aaa/AAA | 51,477 |
| | | | 140,463,196 |
| Federal Housing Administration 0.1% | | | |
| 178 | 7.43%, 6/1/24 (g) | Aaa/AAA | 178,926 |

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| Freddie Mac 50.8% | | | | |
|--------------------------|---------------------------|--|---------|---------|
| 11 | 4.236%, 4/1/33, FRN, MBS | | Aaa/AAA | 10,844 |
| 11 | 4.573%, 12/1/26, FRN, MBS | | Aaa/AAA | 11,166 |
| 197 | 5.00%, 10/15/16, CMO (1) | | Aaa/AAA | 202,295 |
| 250 | 5.00%, 11/15/16, CMO (1) | | Aaa/AAA | 257,598 |

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

Principal

Amount

| (000) | | Credit Rating (Moody s/S&P) | Value* |
|--------|--------------------------------|--------------------------------|------------|
| | Freddie Mac (continued) | | |
| \$ 66 | 5.00%, 2/15/24, CMO (I) | Aaa/AAA | \$ 69,499 |
| 102 | 5.211%, 9/1/31, FRN, MBS (I) | Aaa/AAA | 102,438 |
| 99 | 5.50%, 12/1/31, MBS (I) | Aaa/AAA | 102,100 |
| 99 | 6.00%, 10/15/12, CMO (I) | Aaa/AAA | 102,297 |
| 387 | 6.00%, 9/15/16, CMO (I) | Aaa/AAA | 409,844 |
| 4,057 | 6.00%, 12/15/16, CMO (I) | Aaa/AAA | 4,312,534 |
| 55 | 6.00%, 3/15/17, CMO (I) | Aaa/AAA | 58,206 |
| 1,550 | 6.00%, 4/1/17, MBS (I) | Aaa/AAA | 1,625,724 |
| 1,218 | 6.00%, 12/15/28, CMO (I) | Aaa/AAA | 1,294,863 |
| 11 | 6.00%, 2/1/33, MBS | Aaa/AAA | 11,670 |
| 2,336 | 6.00%, 3/1/33, MBS (I) | Aaa/AAA | 2,440,818 |
| 71 | 6.00%, 2/1/34, MBS (I) | Aaa/AAA | 75,154 |
| 115 | 6.00%, 3/15/35, CMO (I) | Aaa/AAA | 116,586 |
| 1,798 | 6.50%, 11/1/16, MBS (I) | Aaa/AAA | 1,903,030 |
| 300 | 6.50%, 4/15/18, CMO (I) | Aaa/AAA | 297,738 |
| 26 | 6.50%, 8/1/21, MBS (I) | Aaa/AAA | 28,277 |
| 3,000 | 6.50%, 10/15/23, CMO (I) | Aaa/AAA | 3,198,118 |
| 92 | 6.50%, 12/15/23, CMO (I) | Aaa/AAA | 95,614 |
| 9 | 6.50%, 6/1/29, MBS | Aaa/AAA | 9,734 |
| 15,826 | 6.50%, 6/15/31, CMO (I) | Aaa/AAA | 16,874,721 |
| 100 | 6.50%, 12/15/31, CMO (I) | Aaa/AAA | 106,954 |
| 1,524 | 6.50%, 6/15/32, CMO (I) | Aaa/AAA | 1,630,514 |
| 7,592 | 6.50%, 7/15/32, CMO (I) | Aaa/AAA | 8,230,102 |
| 7,773 | 6.50%, 7/1/37, MBS (I) | Aaa/AAA | 8,167,219 |
| 135 | 6.50%, 2/25/43, CMO (I) | Aaa/AAA | 140,550 |
| 126 | 6.50%, 9/25/43, CMO, VRN (I) | Aaa/AAA | 132,012 |
| 742 | 6.50%, 10/25/43, CMO (I) | Aaa/AAA | 781,447 |
| 6,176 | 6.50%, 3/25/44, CMO | Aaa/AAA | 6,505,123 |
| 1,987 | 6.90%, 9/15/23, CMO (I) | Aaa/AAA | 2,115,882 |
| 950 | 6.95%, 7/15/21, CMO (I) | Aaa/AAA | 1,030,823 |
| 1,153 | 6.976%, 7/25/32, CMO, VRN | Aaa/AAA | 1,204,752 |
| (h) | 7.00%, 8/1/10, MBS | Aaa/AAA | 235 |
| 1 | 7.00%, 11/1/10, MBS | Aaa/AAA | 772 |
| 2 | 7.00%, 1/1/11, MBS | Aaa/AAA | 2,056 |
| 1,339 | 7.00%, 9/1/11, MBS (I) | Aaa/AAA | 1,396,848 |
| 11 | 7.00%, 3/1/12, MBS | Aaa/AAA | 11,593 |
| 145 | 7.00%, 7/15/12, CMO (I) | Aaa/AAA | 145,282 |
| 226 | 7.00%, 9/1/12, MBS (I) | Aaa/AAA | 237,758 |
| 36 | 7.00%, 10/1/12, MBS | Aaa/AAA | 38,154 |
| 22 | 7.00%, 11/1/12, MBS | Aaa/AAA | 23,255 |
| 25 | 7.00%, 12/1/12, MBS | Aaa/AAA | 26,232 |
| 961 | 7.00%, 7/1/13, MBS (I) | Aaa/AAA | 1,001,993 |
| 15 | 7.00%, 1/1/14, MBS | Aaa/AAA | 15,674 |
| 624 | 7.00%, 9/1/14, MBS (I) | Aaa/AAA | 659,327 |
| 123 | 7.00%, 11/1/14, MBS (I) | Aaa/AAA | 130,747 |
| 49 | 7.00%, 7/1/15, MBS | Aaa/AAA | 51,928 |
| 15 | 7.00%, 8/1/15, MBS | Aaa/AAA | 15,940 |

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| | | | |
|----|------------------------|---------|--------|
| 55 | 7.00%, 4/1/16, MBS (I) | Aaa/AAA | 57,744 |
| 7 | 7.00%, 6/1/16, MBS | Aaa/AAA | 7,231 |
| 53 | 7.00%, 7/1/16, MBS (I) | Aaa/AAA | 56,195 |
| 13 | 7.00%, 11/1/16, MBS | Aaa/AAA | 14,150 |

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|---------------------------|--------------------------------|--------------------------------|------------|
| | Freddie Mac (continued) | | |
| \$ 41 | 7.00%, 3/1/17, MBS (I) | Aaa/AAA | \$ 44,210 |
| 1,219 | 7.00%, 6/1/17, MBS (I) | Aaa/AAA | 1,283,728 |
| 956 | 7.00%, 8/1/21, MBS (I) | Aaa/AAA | 1,008,394 |
| 1,264 | 7.00%, 9/1/21, MBS (I) | Aaa/AAA | 1,332,822 |
| 1,814 | 7.00%, 1/15/24, CMO (I) | Aaa/AAA | 1,940,511 |
| 100 | 7.00%, 3/15/24, CMO (I) | Aaa/AAA | 98,753 |
| 12 | 7.00%, 7/1/24, MBS | Aaa/AAA | 12,729 |
| 977 | 7.00%, 9/15/25, CMO (I) | Aaa/AAA | 1,041,435 |
| 1,377 | 7.00%, 7/15/27, CMO (I) | Aaa/AAA | 1,495,731 |
| 4,311 | 7.00%, 3/15/29, CMO (I) | Aaa/AAA | 4,700,764 |
| 143 | 7.00%, 3/1/31, MBS (I) | Aaa/AAA | 153,784 |
| 2,321 | 7.00%, 6/15/31, CMO (I) | Aaa/AAA | 2,472,270 |
| 957 | 7.00%, 10/1/31, MBS (I) | Aaa/AAA | 1,028,358 |
| 441 | 7.00%, 1/1/32, MBS (I) | Aaa/AAA | 476,227 |
| 27 | 7.00%, 3/1/32, MBS (I) | Aaa/AAA | 28,760 |
| 146 | 7.00%, 4/1/32, MBS (I) | Aaa/AAA | 156,609 |
| 589 | 7.00%, 1/1/36, MBS (I) | Aaa/AAA | 633,090 |
| 9,815 | 7.00%, 6/1/36, MBS (I) | Aaa/AAA | 10,381,865 |
| 988 | 7.00%, 7/1/36, MBS (I) | Aaa/AAA | 1,045,556 |
| 9,009 | 7.00%, 8/1/36, MBS (I) | Aaa/AAA | 9,528,575 |
| 6,976 | 7.00%, 9/1/36, MBS (I) | Aaa/AAA | 7,379,147 |
| 2,931 | 7.00%, 11/1/36, MBS (I) | Aaa/AAA | 3,103,645 |
| 1,039 | 7.00%, 12/1/36, MBS (I) | Aaa/AAA | 1,098,908 |
| 6,794 | 7.00%, 1/1/37, MBS (I) | Aaa/AAA | 7,185,708 |
| 1,048 | 7.00%, 2/25/43, CMO (I) | Aaa/AAA | 1,129,737 |
| 434 | 7.00%, 9/25/43, CMO (I) | Aaa/AAA | 456,141 |
| 138 | 7.00%, 10/25/43, CMO (I) | Aaa/AAA | 146,603 |
| 110 | 7.50%, 1/1/16, MBS (I) | Aaa/AAA | 116,669 |
| 1,325 | 7.50%, 5/15/24, CMO (I) | Aaa/AAA | 1,446,554 |
| 517 | 7.50%, 8/1/24, MBS (I) | Aaa/AAA | 560,919 |
| 4 | 7.50%, 6/1/25, MBS | Aaa/AAA | 4,692 |
| 28 | 7.50%, 12/1/25, MBS | Aaa/AAA | 30,740 |
| 7 | 7.50%, 1/1/26, MBS | Aaa/AAA | 8,672 |
| 18 | 7.50%, 2/1/26, MBS | Aaa/AAA | 20,083 |
| 28 | 7.50%, 3/1/26, MBS | Aaa/AAA | 30,559 |
| 44 | 7.50%, 4/1/26, MBS (I) | Aaa/AAA | 47,948 |
| 40 | 7.50%, 5/1/26, MBS | Aaa/AAA | 44,228 |
| 335 | 7.50%, 6/1/26, MBS (I) | Aaa/AAA | 367,097 |
| 248 | 7.50%, 7/1/26, MBS (I) | Aaa/AAA | 271,699 |
| 53 | 7.50%, 8/1/26, MBS | Aaa/AAA | 57,571 |
| 15 | 7.50%, 11/1/26, MBS | Aaa/AAA | 15,951 |
| 591 | 7.50%, 12/1/26, MBS (I) | Aaa/AAA | 647,429 |
| 256 | 7.50%, 3/15/28, CMO (I) | Aaa/AAA | 261,967 |
| 5 | 7.50%, 2/1/30, MBS | Aaa/AAA | 5,122 |
| 16 | 7.50%, 4/1/30, MBS | Aaa/AAA | 17,216 |
| (h) | 7.50%, 6/1/30, MBS | Aaa/AAA | 102 |
| 11 | 7.50%, 10/1/30, MBS | Aaa/AAA | 11,892 |
| 25 | 7.50%, 11/1/30, MBS | Aaa/AAA | 27,017 |
| 1,313 | 7.50%, 12/1/30, MBS (I) | Aaa/AAA | 1,439,287 |
| 932 | 7.50%, 5/1/32, MBS (I) | Aaa/AAA | 1,021,467 |

281 7.50%, 7/25/32, CMO, VRN (1)

Aaa/AAA

302,997

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--------------------------------|--------------------------|-----------------------------|-------------|
| Freddie Mac (continued) | | | |
| \$ 295 | 7.50%, 7/1/33, MBS (I) | Aaa/AAA | \$ 313,667 |
| 1,082 | 7.50%, 3/1/37, MBS (I) | Aaa/AAA | 1,142,839 |
| 83 | 7.50%, 2/25/42, CMO (I) | Aaa/AAA | 89,706 |
| 43 | 8.00%, 2/15/22, CMO (I) | Aaa/AAA | 43,883 |
| 100 | 8.00%, 8/15/22, CMO (I) | Aaa/AAA | 111,855 |
| 44 | 8.00%, 7/1/24, MBS | Aaa/AAA | 48,259 |
| 67 | 8.00%, 8/1/24, MBS (I) | Aaa/AAA | 74,107 |
| 819 | 8.00%, 12/1/26, MBS (I) | Aaa/AAA | 899,045 |
| 256 | 8.00%, 4/15/30, CMO (I) | Aaa/AAA | 272,777 |
| 320 | 8.50%, 4/15/22, CMO (I) | Aaa/AAA | 340,845 |
| 535 | 8.50%, 10/1/30, MBS (I) | Aaa/AAA | 573,959 |
| | | | 137,582,240 |
| Ginnie Mae 4.0% | | | |
| 443 | 5.50%, 6/20/35, FRN, MBS | Aaa/AAA | 456,935 |
| 90 | 6.50%, 6/20/32, CMO (I) | Aaa/AAA | 96,733 |
| 4 | 7.00%, 4/15/24, MBS | Aaa/AAA | 4,219 |
| 34 | 7.00%, 7/15/25, MBS (I) | Aaa/AAA | 36,295 |
| 60 | 7.00%, 9/15/25, MBS (I) | Aaa/AAA | 64,593 |
| 23 | 7.00%, 11/15/25, MBS | Aaa/AAA | 24,141 |
| 12 | 7.00%, 12/15/25, MBS | Aaa/AAA | 12,759 |
| 40 | 7.00%, 3/15/26, MBS (I) | Aaa/AAA | 43,562 |
| 11 | 7.00%, 4/15/26, MBS | Aaa/AAA | 11,521 |
| 4 | 7.00%, 5/15/26, MBS | Aaa/AAA | 3,766 |
| 64 | 7.00%, 6/15/26, MBS (I) | Aaa/AAA | 68,617 |
| 4,935 | 7.00%, 3/20/31, CMO (I) | Aaa/AAA | 5,223,824 |
| 123 | 7.25%, 7/16/28, CMO (I) | Aaa/AAA | 125,200 |
| 7 | 7.50%, 1/15/17, MBS | Aaa/AAA | 6,898 |
| 10 | 7.50%, 2/15/17, MBS | Aaa/AAA | 10,116 |
| 9 | 7.50%, 3/15/17, MBS | Aaa/AAA | 9,341 |
| 3 | 7.50%, 4/15/17, MBS | Aaa/AAA | 3,639 |
| 9 | 7.50%, 5/15/17, MBS | Aaa/AAA | 9,105 |
| 3 | 7.50%, 7/15/17, MBS | Aaa/AAA | 2,974 |
| 2 | 7.50%, 6/15/23, MBS | Aaa/AAA | 1,626 |
| 19 | 7.50%, 10/15/25, MBS | Aaa/AAA | 20,966 |
| (h) | 7.50%, 2/15/26, MBS | Aaa/AAA | 445 |
| 165 | 7.50%, 3/15/26, MBS (I) | Aaa/AAA | 178,033 |
| 166 | 7.50%, 6/20/26, CMO (I) | Aaa/AAA | 175,914 |
| 404 | 7.50%, 9/15/26, MBS (I) | Aaa/AAA | 436,413 |
| 11 | 7.50%, 12/15/26, MBS | Aaa/AAA | 11,521 |
| 4 | 7.50%, 1/15/27, MBS | Aaa/AAA | 4,387 |
| 4 | 7.50%, 2/15/27, MBS | Aaa/AAA | 4,613 |
| 72 | 7.50%, 3/15/27, MBS (I) | Aaa/AAA | 77,406 |
| 319 | 7.50%, 4/15/27, MBS (I) | Aaa/AAA | 344,842 |
| 11 | 7.50%, 5/15/27, MBS | Aaa/AAA | 12,185 |
| 119 | 7.50%, 6/15/27, MBS (I) | Aaa/AAA | 129,710 |
| 190 | 7.50%, 7/15/27, MBS (I) | Aaa/AAA | 205,712 |
| 57 | 7.50%, 8/15/27, MBS (I) | Aaa/AAA | 61,931 |

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| | | | |
|-----|--------------------------|---------|---------|
| 71 | 7.50%, 12/15/27, MBS (I) | Aaa/AAA | 75,921 |
| 444 | 7.50%, 1/15/28, MBS (I) | Aaa/AAA | 479,922 |
| 105 | 7.50%, 2/15/28, MBS (I) | Aaa/AAA | 113,815 |
| 172 | 7.50%, 1/15/29, MBS (I) | Aaa/AAA | 185,987 |

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

Principal

Amount

| (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|--------------------------|--------------------------------|------------|
| Ginnie Mae (continued) | | | |
| \$ 222 | 7.50%, 2/15/29, MBS (I) | Aaa/AAA | \$ 240,014 |
| 182 | 7.50%, 3/15/29, MBS (I) | Aaa/AAA | 196,618 |
| 5 | 8.00%, 6/15/16, MBS | Aaa/AAA | 5,480 |
| (h) | 8.00%, 7/15/16, MBS | Aaa/AAA | 226 |
| 11 | 8.00%, 1/15/17, MBS | Aaa/AAA | 12,234 |
| 3 | 8.00%, 2/15/17, MBS | Aaa/AAA | 3,630 |
| 13 | 8.00%, 3/15/17, MBS | Aaa/AAA | 14,573 |
| 22 | 8.00%, 4/15/17, MBS | Aaa/AAA | 23,909 |
| 16 | 8.00%, 5/15/17, MBS | Aaa/AAA | 17,581 |
| 9 | 8.00%, 6/15/17, MBS | Aaa/AAA | 9,939 |
| 13 | 8.00%, 7/15/17, MBS | Aaa/AAA | 13,785 |
| 1 | 8.00%, 1/15/20, MBS | Aaa/AAA | 639 |
| 1 | 8.00%, 2/15/20, MBS | Aaa/AAA | 1,158 |
| 1 | 8.00%, 5/15/21, MBS | Aaa/AAA | 565 |
| 9 | 8.00%, 11/15/21, MBS | Aaa/AAA | 9,327 |
| 7 | 8.00%, 12/15/21, MBS | Aaa/AAA | 7,269 |
| 9 | 8.00%, 4/15/22, MBS | Aaa/AAA | 9,763 |
| 1 | 8.00%, 5/15/22, MBS | Aaa/AAA | 762 |
| 8 | 8.00%, 11/15/22, MBS | Aaa/AAA | 8,639 |
| 429 | 8.00%, 3/20/30, CMO (I) | Aaa/AAA | 483,468 |
| (h) | 8.50%, 10/15/16, MBS | Aaa/AAA | 274 |
| (h) | 8.50%, 10/15/17, MBS | Aaa/AAA | 292 |
| (h) | 8.50%, 5/15/22, MBS | Aaa/AAA | 253 |
| 1 | 8.50%, 1/15/23, MBS | Aaa/AAA | 1,034 |
| 9 | 8.50%, 4/15/23, MBS | Aaa/AAA | 9,599 |
| 3 | 8.50%, 8/15/30, MBS | Aaa/AAA | 3,858 |
| 12 | 8.50%, 2/15/31, MBS | Aaa/AAA | 13,462 |
| 17 | 9.00%, 6/15/16, MBS | Aaa/AAA | 18,236 |
| 44 | 9.00%, 11/15/16, MBS (I) | Aaa/AAA | 47,946 |
| 73 | 9.00%, 12/15/16, MBS (I) | Aaa/AAA | 79,179 |
| 37 | 9.00%, 9/15/17, MBS (I) | Aaa/AAA | 40,255 |
| 67 | 9.00%, 12/15/17, MBS (I) | Aaa/AAA | 74,324 |
| 69 | 9.00%, 3/15/18, MBS (I) | Aaa/AAA | 74,669 |
| 134 | 9.00%, 5/15/18, MBS (I) | Aaa/AAA | 144,807 |
| 23 | 9.00%, 6/15/18, MBS | Aaa/AAA | 25,087 |
| 284 | 9.00%, 10/15/19, MBS (I) | Aaa/AAA | 307,890 |
| 178 | 9.00%, 11/15/19, MBS (I) | Aaa/AAA | 192,278 |
| 122 | 9.00%, 1/15/20, MBS (I) | Aaa/AAA | 132,745 |
| | | | 10,961,354 |
| Small Business Administration 27.8% | | | |
| 695 | 4.625%, 2/1/25 | Aaa/AAA | 715,599 |
| 2,000 | 4.727%, 2/10/19 | NR/AAA | 2,016,057 |
| 911 | 4.754%, 8/10/14 | Aaa/AAA | 939,737 |
| 28,900 | 4.76%, 2/1/29 (I) | NR/AAA | 29,863,243 |
| 891 | 5.038%, 3/10/15 | Aaa/AAA | 910,304 |

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| | | | |
|--------|-----------------|---------|------------|
| 2,712 | 5.09%, 10/1/25 | Aaa/AAA | 2,818,270 |
| 7,771 | 5.471%, 3/10/18 | Aaa/AAA | 7,964,836 |
| 1,821 | 5.51%, 11/1/27 | Aaa/AAA | 1,912,010 |
| 17,139 | 5.60%, 9/1/28 | Aaa/AAA | 18,427,037 |
| 6,000 | 5.72%, 1/1/29 | Aaa/AAA | 6,493,954 |
| 182 | 5.78%, 8/1/27 | Aaa/AAA | 186,990 |

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

Principal

Amount

| (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|--|--------------------------------|-------------|
| Small Business Administration (continued) | | | |
| \$ 182 | 5.82%, 7/1/27 | Aaa/AAA | \$ 196,630 |
| 193 | 6.30%, 7/1/13 | Aaa/AAA | 199,027 |
| 451 | 6.30%, 6/1/18 | Aaa/AAA | 478,964 |
| 739 | 6.344%, 8/1/11 | Aaa/AAA | 770,888 |
| 170 | 6.40%, 8/1/13 | Aaa/AAA | 175,590 |
| 309 | 6.64%, 2/1/11 | Aaa/AAA | 323,404 |
| 64 | 7.20%, 6/1/17 | Aaa/AAA | 68,800 |
| 765 | 7.449%, 8/1/10 | Aaa/AAA | 792,327 |
| 41 | 7.70%, 7/1/16 | Aaa/AAA | 44,554 |
| | | | 75,298,221 |
| Vendee Mortgage Trust 2.8% | | | |
| 540 | 6.50%, 3/15/29, CMO | Aaa/AAA | 553,383 |
| 109 | 6.75%, 2/15/26, CMO | Aaa/AAA | 116,897 |
| 241 | 6.75%, 6/15/26, CMO | Aaa/AAA | 253,027 |
| 6,315 | 7.50%, 9/15/30, CMO | Aaa/AAA | 6,632,049 |
| | | | 7,555,356 |
| | Total U.S. Government Agency Securities (cost \$361,604,407) | | 372,039,293 |
| CORPORATE BONDS & NOTES 44.2% | | | |
| Banking 3.3% | | | |
| 3,000 | American Express Bank, 0.563%, 5/29/12, FRN | A2/A+ | 2,511,789 |
| 2,500 | Credit Agricole S.A., 6.637%, 5/31/17, FRN (a)(d)(i)(l) | Aa3/A- | 1,200,213 |
| 825 | Wachovia Bank, 1.408%, 11/3/14, FRN (l) Wachovia Corp. FRN (l), | Aa3/AA | 589,551 |
| 3,000 | 1.23%, 4/23/12 | A1/AA | 2,660,790 |
| 2,250 | 1.261%, 10/15/11 | A1/AA | 2,042,750 |
| | | | 9,005,093 |
| Financial Services 28.8% | | | |
| 7,000 | American Express Credit Corp., 0.613%, 6/16/11, FRN (l) | A2/A | 6,113,086 |
| 1,800 | C10 Capital SPV Ltd., 6.722%, 12/31/16, FRN (i) | NR/CCC | 808,598 |
| CIT Group, Inc., | | | |
| 750 | 1.318%, 11/3/10, FRN (l) | Ba2/NR | 499,323 |
| 500 | 2.012%, 6/20/13, FRN | Ba2/BBB- | 294,835 |
| \$ 1,000 | 5.60%, 11/2/11 (l) | Ba2/BBB- | 660,690 |
| 1,500 | 5.80%, 7/28/11 (l) | Ba2/BBB- | 998,435 |
| Citigroup, Inc., | | | |
| 3,000 | 1.445%, 3/16/12, FRN | A3/A | 2,402,268 |
| 9,000 | 5.00%, 9/15/14 (l) | Baa1/A- | 6,174,972 |
| 20,000 | 5.625%, 8/27/12 (l) | Baa1/A- | 15,440,200 |

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| | | | |
|----------|---|-----------|-----------|
| | General Electric Capital Corp., | | |
| 4,000 | 6.875%, 1/10/39 (I) | Aa2/AA+ | 3,145,956 |
| £ 3,000 | 6.50%, 9/15/67 (Converts to FRN on 9/15/17) | Aa3/A+ | 2,156,019 |
| | General Motors Acceptance Corp. LLC, | | |
| \$ 3,000 | 6.00%, 12/15/11 | C/CCC | 1,936,821 |
| 3,000 | 6.75%, 12/1/14 | C/CCC | 1,923,960 |
| 4,000 | Goldman Sachs Group, Inc., 1.639%, 1/12/15, FRN (I) | A1/A | 3,155,600 |
| | International Lease Finance Corp. (I), | | |
| 5,000 | 4.15%, 1/20/15 | Baa2/BBB+ | 3,647,500 |
| 9,763 | 5.75%, 6/15/11 | Baa2/BBB+ | 7,446,308 |
| | Morgan Stanley (I), | | |
| 2,000 | 1.357%, 1/18/11, FRN | A2/A | 1,863,840 |

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

Principal

Amount

| (000) | | Credit Rating (Moody s/S&P) | Value* |
|---------------------------------------|---------------------------------------|--------------------------------|--------------|
| Financial Services (continued) | | | |
| \$ 4,000 | 1.449%, 1/9/14, FRN | A2/A | \$ 3,234,336 |
| 8,000 | 1.557%, 10/18/16, FRN | A2/A | 5,653,232 |
| 1,000 | 6.625%, 4/1/18 | A2/A | 953,223 |
| | SLM Corp., | | |
| 570 | 1.65%, 2/1/14, FRN (I) | Baa2/BBB- | 170,880 |
| 1,000 | 2.193%, 11/15/11, FRN | Baa2/BBB- | 808,311 |
| 1,500 | 3.125%, 9/17/12 | Baa2/BBB- | 1,063,393 |
| 2,000 | 4.75%, 3/17/14 | Baa2/BBB- | 1,404,606 |
| \$ 5,000 | Teco Finance, Inc., 6.75%, 5/1/15 (I) | Baa3/BB+ | 4,333,000 |
| 1,800 | UBS AG, 5.875%, 12/20/17 (I) | Aa2/A+ | 1,581,377 |
| | | | 77,870,769 |

Industrial 6.1%

| | | | |
|----------|---|-----------|------------|
| 2,000 | Bon-Ton Stores, Inc., 10.25%, 3/15/14 | Caa3/CCC | 635,000 |
| | Dynergy Holdings, Inc., | | |
| 500 | 7.125%, 5/15/18 | B3/B | 307,500 |
| 1,000 | 8.375%, 5/1/16 | B3/B | 805,000 |
| | Gaz Capital S.A., | | |
| 1,000 | 5.875%, 6/1/15 (a)(d) | A3/BBB | 1,075,054 |
| \$ 3,000 | 8.625%, 4/28/34 | Baa1/BBB | 2,790,000 |
| 2,000 | Gazprom AG, 9.625%, 3/1/13 | Baa1/BBB | 1,960,000 |
| 1,350 | Georgia-Pacific LLC, 7.75%, 11/15/29 | B2/B+ | 1,066,500 |
| 1,500 | HCA, Inc., 9.00%, 12/15/14 | Caa1/B- | 1,212,842 |
| | Pemex Project Funding Master Trust, | | |
| 900 | 6.625%, 6/15/38 (I) | Baa1/BBB+ | 720,000 |
| 80 | 9.125%, 10/13/10 | Baa1/BBB+ | 85,800 |
| 2,300 | Petroliam Nasional Bhd., 7.625%, 10/15/26 | A1/A- | 2,296,092 |
| 1,500 | SemGroup L.P., 8.75%, 11/15/15 (a)(d)(f) | NR/NR | 56,250 |
| 2,793 | United Air Lines, Inc., 6.636%, 1/2/24 | Ba1/BBB- | 1,899,302 |
| 900 | Vale Overseas Ltd., 6.25%, 1/23/17 | Baa2/BBB+ | 881,080 |
| 1,500 | Verso Paper Holdings LLC, 9.125%, 8/1/14 | B2/B+ | 697,500 |
| | | | 16,487,920 |

Insurance 2.2%

| | | | |
|---------|--|---------|-----------|
| | American International Group, Inc., | | |
| 1,000 | 1.217%, 10/18/11, FRN (I) | A3/A- | 489,457 |
| 1,000 | 5.85%, 1/16/18 (I) | A3/A- | 337,859 |
| 14,275 | 8.175%, 5/15/68 (Converts to FRN on 5/15/38) (a)(d)(l) | Ba2/BBB | 1,643,195 |
| 9,700 | 8.25%, 8/15/18 (a)(d)(l) | A3/A- | 3,414,002 |
| £ 1,750 | 8.625%, 5/22/68 (Converts to FRN on 5/22/18) (b) | Ba2/BBB | 123,175 |
| | | | 6,007,688 |

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Tobacco 3.4%

| | | | |
|----------|--|----------|-----------|
| \$10,000 | Reynolds American, Inc., 2.02%, 6/15/11, FRN (I) | Baa3/BBB | 9,258,360 |
|----------|--|----------|-----------|

Utilities 0.4%

| | | | |
|-------|--|-------|-----------|
| 1,250 | Ras Laffan Liquefied Natural Gas Co. Ltd. III, 6.332%, 9/30/27 (b) | Aa2/A | 1,023,882 |
|-------|--|-------|-----------|

| | |
|--|-------------|
| Total Corporate Bonds & Notes (cost \$142,959,911) | 119,653,712 |
|--|-------------|

MORTGAGE-BACKED SECURITIES 33.4%

| | | | |
|----|--|--------|--------|
| 62 | Citigroup Mortgage Loan Trust, Inc., 7.00%, 9/25/33, CMO | Aaa/NR | 61,555 |
|----|--|--------|--------|

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

Principal

Amount

| (000) | | Credit Rating (Moody s/S&P) | Value* |
|---------|--|--------------------------------|------------|
| | Countrywide Alternative Loan Trust, CMO, | | |
| \$1,946 | 6.25%, 8/25/37 | Caa1/B | \$ 961,867 |
| 2,453 | 6.50%, 7/25/35 | Ba1/AAA | 1,403,727 |
| | Countrywide Home Loan Mortgage Pass-Through Trust, CMO, | | |
| 1,719 | 5.251%, 8/25/34, FRN | A1/AAA | 926,188 |
| 4,903 | 7.50%, 11/25/34 (a)(d) | Aaa/NR | 4,946,066 |
| | Credit Suisse First Boston Mortgage Securities Corp., CMO, | | |
| 815 | 1.088%, 3/25/34, FRN | Aa2/AA+ | 386,089 |
| 1,573 | 7.00%, 2/25/34 | Aaa/AAA | 1,448,893 |
| 627 | DLJ Commercial Mortgage Corp., 7.34%, 10/10/32, CMO | Aaa/NR | 628,743 |
| 970 | GMAC Mortgage Corp. Loan Trust, 5.221%, 8/19/34, CMO, FRN | Aaa/AAA | 445,572 |
| 4,366 | GSAA Trust, 6.00%, 4/1/34, CMO | Aa1/AAA | 3,696,391 |
| | GSMPs Mortgage Loan Trust, CMO (a)(d), | | |
| 4,509 | 7.00%, 6/25/43 | NR/NR | 3,780,169 |
| 140 | 7.50%, 6/19/27, VRN | NR/NR | 142,757 |
| 2,092 | 8.00%, 9/19/27, VRN | NR/NR | 1,425,734 |
| | GSR Mortgage Loan Trust, CMO, | | |
| 10,330 | 5.242%, 11/25/35, VRN | NR/AAA | 6,971,045 |
| 5,000 | 5.50%, 11/25/35 | NR/AAA | 2,845,599 |
| 3,373 | 6.50%, 1/25/34 | NR/AAA | 3,239,868 |
| 2,392 | MASTR Adjustable Rate Mortgage Trust, 4.961%, 10/25/34, CMO, VRN | NR/NR | 1,454,876 |
| | MASTR Alternative Loans Trust, CMO, | | |
| 1,758 | 6.50%, 3/25/34 | Aaa/AAA | 1,513,354 |
| 167 | 7.00%, 4/25/34 | Aaa/AAA | 137,253 |
| | MASTR Reperforming Loan Trust, CMO (a), | | |
| 3,849 | 7.00%, 5/25/35 (d) | Aaa/AAA | 3,161,630 |
| 5,471 | 7.50%, 7/25/35 | Aaa/AAA | 5,998,995 |
| | Nomura Asset Acceptance Corp., CMO (a)(d), | | |
| 3,142 | 7.00%, 10/25/34 | Aaa/AAA | 2,931,425 |
| 4,354 | 7.50%, 3/25/34 | Aaa/AAA | 4,230,788 |
| 9,427 | 7.50%, 10/25/34 | Aaa/AAA | 8,890,177 |
| | Residential Accredit Loans, Inc., CMO, | | |
| 4,641 | 0.618%, 6/25/46, FRN | Caa1/AAA | 1,862,066 |
| 5,499 | 6.00%, 8/25/35 | NR/AAA | 3,833,048 |
| | Residential Asset Mortgage Products, Inc., CMO, | | |
| 168 | 6.50%, 11/25/31 | NR/AAA | 168,192 |
| 1,646 | 7.00%, 8/25/16 | NR/AAA | 1,442,586 |
| 1,396 | 8.50%, 10/25/31 | Aaa/AAA | 1,315,085 |
| 1,957 | 8.50%, 11/25/31 | NR/AAA | 2,028,074 |
| 2,514 | Sequoia Mortgage Trust, 0.647%, 7/20/36, CMO, FRN | Ba3/AAA | 1,447,327 |
| 709 | Structured Adjustable Rate Mortgage Loan Trust, | | |
| | 4.579%, 3/25/34, CMO, VRN | Aa2/AAA | 527,640 |
| 7,135 | Structured Asset Mortgage Investments, Inc., | | |
| | 3.133%, 8/25/47, CMO, FRN | B2/AAA | 2,612,727 |
| 6,839 | Structured Asset Securities Corp., 7.50%, 10/25/36, CMO (a)(d) | Aaa/AAA | 6,603,404 |
| | Washington Mutual, Inc., CMO, | | |
| 3,506 | 6.50%, 8/25/34 | NR/AAA | 3,194,287 |
| 621 | 7.00%, 3/25/34 | NR/AAA | 491,226 |

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| | | | |
|---|--|--------|------------|
| 2,666 | 7.50%, 4/25/33 | NR/AAA | 2,376,854 |
| 1,800 | Wells Fargo Mortgage-Backed Securities Trust, 4.094%, 6/25/35, CMO, FRN | NR/AAA | 1,045,143 |
| Total Mortgage-Backed Securities (cost \$112,370,043) | | | 90,576,420 |

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

Principal**Amount**

| (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|---|--------------------------------|---------------|
| U.S. TREASURY BONDS & NOTES 19.1% | | | |
| | U.S. Treasury Inflation Indexed Bonds & Notes (e)(j), | | |
| \$28,183 | 2.00%, 7/15/14 | | \$ 28,790,171 |
| 16,058 | 2.00%, 1/15/16 | | 16,358,914 |
| 6,144 | 2.625%, 7/15/17 | | 6,584,063 |
| | Total U.S. Treasury Bonds & Notes (cost \$51,317,070) | | 51,733,148 |

ASSET-BACKED SECURITIES 2.2%

| | | | |
|-------|--|----------|-----------|
| 1,142 | Access Financial Manufactured Housing Contract Trust, 7.65%, 5/15/21 | Ca/NR | 827,159 |
| | Ameriquest Mortgage Securities, Inc., FRN (f), | | |
| 2,301 | 3.963%, 11/25/32 | Ca/D | 153,690 |
| 1,192 | 6.063%, 2/25/33 | Ca/D | 91,425 |
| 1,089 | Bear Stearns Alt-A Trust, 6.25%, 8/25/36, CMO, VRN | Caa2/BB | 488,073 |
| | Conseco Finance Securitizations Corp., | | |
| 781 | 7.96%, 2/1/32 | Ca/CCC- | 413,615 |
| 370 | 7.97%, 5/1/32 | Ca/CCC- | 181,811 |
| | Green Tree Financial Corp., | | |
| 322 | 6.53%, 2/1/31, VRN | NR/B- | 167,889 |
| 461 | 7.05%, 1/15/27 | Ca/B | 242,295 |
| 1,000 | Greenpoint Manufactured Housing, 8.30%, 10/15/26, VRN | Ca/NR | 567,559 |
| 3,364 | Morgan Stanley ABS Capital I, 0.618%, 1/25/36, FRN | Baa2/AAA | 2,779,072 |
| 51 | Oakwood Mortgage Investors, Inc., 0.681%, 5/15/13, FRN | Caa1/BB- | 25,258 |
| 41 | Residential Asset Mortgage Products, Inc., 8.50%, 12/25/31 | NR/AAA | 27,337 |
| | Total Asset-Backed Securities (cost \$8,936,120) | | 5,965,183 |

SOVEREIGN DEBT OBLIGATIONS 2.4%**Panama 1.6%**

| | | | |
|-------|------------------------------------|---------|-----------|
| 3,641 | Republic of Panama, 9.375%, 4/1/29 | Ba1/BB+ | 4,278,175 |
|-------|------------------------------------|---------|-----------|

Tunisia 0.8%

| | | | |
|-------|---|----------|-----------|
| 2,000 | Banque Centrale de Tunisie, 7.375%, 4/25/12 | Baa2/BBB | 2,080,000 |
|-------|---|----------|-----------|

| | | | |
|--|---|--|-----------|
| | Total Sovereign Debt Obligations (cost \$6,911,412) | | 6,358,175 |
|--|---|--|-----------|

SENIOR LOAN (a)(c) 0.7%**Financial Services 0.7%**

| | | | |
|-------|--|--|-----------|
| 2,659 | Chrysler Financial Corp., 4.46%, 8/3/12 (cost \$2,565,756) | | 1,975,628 |
|-------|--|--|-----------|

MUNICIPAL BONDS 0.4%

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West Virginia 0.4%

| | | | | |
|--|--------|-----------------------------------|----------|-----------|
| Tobacco Settlement Finance Auth. Rev., | | | | |
| 1,970 | 7.467% | 6/1/47, Ser. A (cost \$1,852,577) | Baa3/BBB | 1,108,164 |

SHORT-TERM INVESTMENTS 19.0%

U.S. Treasury Bills (k) 8.7%

| | | | | |
|--------|-------------|------------------------------------|--|------------|
| 23,430 | 0.07%-1.01% | 5/7/09-6/11/09 (cost \$23,428,906) | | 23,428,906 |
|--------|-------------|------------------------------------|--|------------|

Corporate Notes 5.6%

Financial Services 5.6%

| | | | | |
|--------------------------------------|---|----------|-----------|--|
| 2,000 | CIT Group, Inc., 1.451%, 3/12/10, FRN (I) | Ba2/BBB- | 1,586,730 | |
| General Motors Acceptance Corp. LLC, | | | | |
| 2,500 | 2.488%, 5/15/09, FRN | C/CCC | 2,471,875 | |
| 4,000 | 7.75%, 1/19/10 | C/CCC | 3,600,724 | |

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2009 (unaudited)

Principal

Amount

| (000) | | Credit Rating (Moody's/S&P) | Value* |
|---|---|--------------------------------|--------------|
| Financial Services (continued) | | | |
| \$ 8,460 | International Lease Finance Corp., 5.00%, 4/15/10 (I) | Baa2/BBB+ | \$ 7,585,092 |
| Total Corporate Notes (cost \$15,295,458) | | | 15,244,421 |
| Repurchase Agreements 4.6% | | | |
| 12,200 | Goldman Sachs & Co., dated 4/30/09, 0.17%, due 5/1/09, proceeds \$12,200,058; collateralized by Fannie Mae, 6.00%, due 9/1/34, valued at \$12,584,283 including accrued interest | | 12,200,000 |
| 284 | State Street Bank & Trust Co., dated 4/30/09, 0.01%, due 5/1/09, proceeds \$284,000; collateralized by U.S. Treasury Bills, 0.081%, due 8/13/09, valued at \$289,913 including accrued interest | | 284,000 |
| Total Repurchase Agreements (cost \$12,484,000) | | | 12,484,000 |
| U.S. Government Agency Securities 0.1% | | | |
| 5 | Fannie Mae, 7.00%, 6/1/09, MBS | Aaa/AAA | 5,167 |
| | Freddie Mac, MBS, | | |
| 1 | 7.00%, 6/1/09 | Aaa/AAA | 529 |
| (h) | 7.00%, 9/1/09 | Aaa/AAA | 16 |
| (h) | 7.00%, 10/1/09 | Aaa/AAA | 367 |
| 1 | 7.00%, 11/1/09 | Aaa/AAA | 1,231 |
| (h) | 7.00%, 1/1/10 | Aaa/AAA | 113 |
| | Small Business Administration, | | |
| 112 | 7.54%, 8/10/09 | Aaa/AAA | 113,142 |
| 240 | 8.017%, 2/10/10 | Aaa/AAA | 248,475 |
| Total U.S. Government Agency Securities (cost \$363,069) | | | 369,040 |
| Total Short-Term Investments (cost \$51,571,433) | | | 51,526,367 |
| Total Investments before securities sold short (cost \$740,088,729) 258.8% | | | 700,936,090 |

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| | | | | |
|---|------------------------|---------------|---------|-----------------------|
| SECURITY SOLD SHORT (2.8%) | | | | |
| Freddie Mac (2.8%) | | | | |
| 7,100 | 6.50%, TBA | | | |
| | (proceeds \$7,472,750) | | Aaa/AAA | (7,520,455) |
| Total Investments net of securities sold short | | | | |
| | (cost \$732,615,979) | 256.0% | | 693,415,635 |
| Other liabilities in excess of other assets (156.0)% | | | | (422,556,708) |
| Net Assets 100.0% | | | | \$ 270,858,927 |

Notes to Schedule of Investments:

- * Portfolio securities and other financial instruments for which market quotations are readily available are stated at market value. Market value is generally determined on the basis of last reported sales prices, or if no sales are reported, based on quotes obtained from a quotation reporting system, established market makers, or pricing services.

Portfolio securities and other financial instruments for which market quotations are not readily available or if a development/event occurs that may significantly impact the value of a security, are fair-valued, in good faith, pursuant to procedures established by the Board of Directors or persons acting at their discretion pursuant to procedures established by the Board of Directors, including certain fixed income securities which may be valued with reference to securities whose prices are more readily available. The Fund's investments, including over-the-counter options, are valued daily using prices supplied by an independent pricing service or dealer quotations, or by using the last sale price on the exchange that is the primary market for such securities, or the last quoted mean price for those securities for which the over-the-counter market is the primary market or for listed securities in which there were no sales. Independent pricing services use information provided by market makers or estimates of market values obtained from yield data relating to investments or securities with similar characteristics. Exchange traded options, futures and options on futures are valued at the settlement price determined by the relevant exchange. Securities purchased on a when-issued or delayed-delivery basis are marked to market daily until settlement at the forward settlement value. Short-term securities maturing in 60 days or less are valued at amortized cost, if their original term to maturity was 60 days or less, or by amortizing their value on the 61st day prior to maturity, if the original term to maturity exceeded 60 days. Investments initially valued in currencies other than U.S. dollar are converted to the U.S. dollar using exchange rates obtained from pricing services. As a result, the Net Asset Value (NAV) of the Fund's shares may be affected by changes in the value of currencies in relation to the U.S. dollar. The value of securities traded in markets outside the United States or denominated in currencies other than the U.S. dollar may be affected significantly on a day that the New York Stock Exchange (NYSE) is closed and the NAV may change on days when an investor is not able to purchase or sell shares.

The prices used by the Fund to value securities may differ from the value that would be realized if the securities were sold and these differences could be material. The Fund's NAV is normally determined daily as of the close of regular trading (normally, 4:00 p.m. Eastern time) on the NYSE on each day the NYSE is open for business.

- (a) Private Placement Restricted as to resale and may not have a readily available market. Securities with an aggregate value of \$51,475,487, representing 19.0% of net assets.
- (b) Illiquid security.
- (c) These securities generally pay interest at rates which are periodically pre-determined by reference to a base lending rate plus a premium. These base lending rates are generally either the lending rate offered by one or more major European banks, such as the LIBOR or the prime rate offered by one or more major United States banks, or the certificate of deposit rate. These securities are generally considered to be restricted as the Fund is ordinarily contractually obligated to receive approval from the Agent bank and/or borrower prior to disposition. Remaining maturities of senior loans may be less than the stated maturities shown as a result of contractual or optional payments by the borrower. Such prepayments cannot be predicted with certainty. The interest rate disclosed reflects the rate in effect on April 30, 2009.
- (d) 144A Security Exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, typically only to qualified institutional buyers. Unless otherwise indicated, these securities are not considered to be illiquid.
- (e) When-issued or delayed-delivery security. To be settled/delivered after April 30, 2009.

- (f) In default.
- (g) Fair-Valued Securities with an aggregate value of \$178,926, representing 0.1% of net assets.
- (h) Principal amount less than \$500.
- (i) Perpetual maturity security. Maturity date shown is the first call date. Interest rate is fixed until the first call date and variable thereafter.
- (j) Inflationary Bonds Principal amount of security is adjusted for inflation.
- (k) All or partial amount segregated as collateral for swaps.
- (l) All or partial amount segregated as collateral for reverse repurchase agreements.

Glossary:

ABS Asset-Backed Securities

CMO Collateralized Mortgage Obligation

Euro

FRN Floating Rate Note. The interest rate disclosed reflects the rate in effect on April 30, 2009.

£ British Pound

LIBOR London Inter-Bank Offered Rate

MBS Mortgage-Backed Securities

NR Not Rated

TBA To Be Announced

VRN Variable Rate Note. Instruments whose interest rates change on specified date (such as a coupon date or interest payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate). The interest rate disclosed reflects the rate in effect on April 30, 2009.

Other Investments:**(a) Credit Default swap agreements:**

Sell protection swap agreements outstanding at April 30, 2009(1).

| Swap Counterparty/ Referenced Debt Issuer | Notional Amount Payable on Default (000) ⁽³⁾ | Credit Spread ⁽²⁾ | Termination Date | Payments Received by Fund | Market Value ⁽⁴⁾ | Upfront Premiums Paid (Received) | Unrealized Appreciation (Depreciation) |
|---|---|---------------------------------|---------------------|------------------------------|--------------------------------|---|--|
| Bank of America: | | | | | | | |
| ABS Home Equity Index | \$6,000 | 37.16% | 8/25/37 | 0.15% | \$ (5,819,100) | \$ (5,325,000) | \$(494,100) |
| Barclays Bank: | | | | | | | |
| CIT Group | 3,700 | 16.70% | 12/20/13 | 5.00% | (1,075,205) | (753,500) | (321,705) |
| BNP Paribas: | | | | | | | |
| General Electric | 800 | 6.85% | 12/20/13 | 4.60% | (60,537) | | (60,537) |
| Citigroup: | | | | | | | |
| American Express | 500 | 4.01% | 12/20/13 | 4.30% | 6,191 | | 6,191 |
| Home Equity Index | 4,700 | 12.58% | 8/25/37 | 0.09% | (3,501,077) | (2,244,250) | (1,256,827) |
| SLM | 2,900 | 13.44% | 12/20/13 | 5.00% | (632,661) | (350,000) | (282,661) |
| Credit Suisse First Boston: | | | | | | | |
| ABS Home Equity Index | 15,500 | 37.16% | 8/25/37 | 0.15% | (15,032,611) | (13,175,000) | (1,857,611) |
| Deutsche Bank: | | | | | | | |
| American International Group | 3,000 | 37.60% | 3/20/13 | 2.10% | (1,606,032) | | (1,606,032) |
| CIT Group | 1,200 | 16.70% | 12/20/13 | 5.00% | (348,715) | (318,000) | (30,715) |
| General Electric | 4,100 | 6.85% | 12/20/13 | 4.78% | (284,648) | | (284,648) |
| General Electric | 8,000 | 6.85% | 12/20/13 | 4.82% | (542,565) | | (542,565) |
| Home Equity Index | 7,514 | 12.40% | 7/25/45 | 0.18% | (2,309,280) | (1,108,334) | (1,200,946) |
| SLM | 4,000 | 13.44% | 12/20/13 | 5.00% | (872,635) | (490,000) | (382,635) |
| Goldman Sachs: | | | | | | | |
| CIT Group | 8,000 | 16.70% | 12/20/13 | 5.00% | (2,324,768) | (1,920,000) | (404,768) |
| Merrill Lynch & Co.: | | | | | | | |
| American Express | 8,000 | 4.01% | 12/20/13 | 4.10% | 36,164 | | 36,164 |
| Home Equity Index | 4,696 | 12.40% | 7/25/45 | 0.18% | (1,443,300) | (528,337) | (914,963) |
| SLM | 8,000 | 13.44% | 12/20/13 | 5.00% | (1,745,270) | (980,000) | (765,270) |
| | | | | | \$ (37,556,049) | \$ (27,192,421) | \$ (10,363,628) |

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay 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 underlying securities comprising the referenced index.

(2) Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements 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

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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.

(3) The maximum potential amount the Fund could be required to make 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.

(4) The quoted market prices and resulting values for credit default swap agreements serve as an indicator of the status at April 30, 2009 of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement been closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

(b) Interest rate swap agreements outstanding at April 30, 2009:

| Swap Counterparty | Notional Amount (000) | Termination Date | Rate Type | | Market Value | Upfront | |
|-------------------|-----------------------|------------------|-----------------------|---------------------------|--------------|---------------|--|
| | | | Payments Made by Fund | Payments Received by Fund | | Premiums Paid | Unrealized Appreciation (Depreciation) |
| Deutsche Bank | £ 3,100 | 12/15/35 | 4.00% | 6-Month GBP-LIBOR | \$ 62,005 | \$ 102,290 | \$ (40,285) |
| HSBC Bank | £ 9,300 | 9/15/10 | 6-Month GBP-LIBOR | 5.00% | 627,448 | 113,752 | 513,696 |
| | | | | | \$ 689,453 | \$ 216,042 | \$ 473,411 |

GBP/£ British Pound

LIBOR London Inter-Bank Offered Rate

The Fund received \$280,000 in U.S. Treasury Bills and \$990,000 in cash as collateral for derivative contracts. Cash collateral received may be invested in accordance with the Fund's investment strategy. Collateral received as securities cannot be pledged.

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(c) Forward foreign currency contracts outstanding at April 30, 2009:

| | Counterparty | U.S.\$ Value Origination Date | U.S.\$ Value April 30, 2009 | Unrealized Appreciation (Depreciation) |
|--|----------------------------|----------------------------------|--------------------------------|--|
| Purchased: | | | | |
| 43,904 British Pound settling 5/21/09 | Royal Bank of Scotland PLC | \$ 63,597 | \$ 65,056 | \$ 1,459 |
| 120,026 Euro settling 5/14/09 | Royal Bank of Scotland PLC | 156,054 | 159,040 | 2,986 |
| Sold: | | | | |
| 29,532 Brazilian Real settling 6/2/09 | UBS | 12,519 | 13,510 | (991) |
| 2,790,000 British Pound settling 5/21/09 | Citigroup | 4,107,229 | 4,134,135 | (26,906) |
| 3,913,000 Euro settling 5/14/09 | Barclays Bank | 5,188,638 | 5,184,935 | 3,703 |
| | | | | \$ (19,749) |

(d) Reverse repurchase agreements:

The weighted average daily balance of reverse repurchase agreements outstanding during the six months ended April 30, 2009 was \$309,583,286 at a weighted average interest rate of 0.78%. The total market value of underlying collateral (refer to the Schedule of Investments for positions segregated as collateral for reverse repurchase agreement) for open reverse repurchase agreements at April 30, 2009 was \$350,053,409. Open reverse repurchase agreements at April 30, 2009 were:

| Counterparty | Rate | Trade Date | Maturity Date | Principal & Interest | Principal |
|----------------------------|-------|------------|---------------|----------------------|----------------|
| Bank of America | 1.69% | 4/24/09 | 5/26/09 | \$ 24,819,153 | \$ 24,811,000 |
| Barclays Bank | 0.40% | 4/13/09 | 5/12/09 | 70,014,000 | 70,000,000 |
| | 0.50% | 4/13/09 | 5/12/09 | 86,327,577 | 86,306,000 |
| | 0.50% | 4/16/09 | 5/12/09 | 5,001,042 | 5,000,000 |
| | 0.80% | 4/14/09 | 5/14/09 | 589,222 | 589,000 |
| | 0.80% | 4/17/09 | 5/18/09 | 37,671,716 | 37,660,000 |
| Credit Suisse First Boston | 0.85% | 4/9/09 | 5/8/09 | 8,602,466 | 8,598,000 |
| | 0.40% | 4/13/09 | 5/12/09 | 41,008,200 | 41,000,000 |
| | 0.85% | 4/6/09 | 5/6/09 | 2,669,575 | 2,668,000 |
| | 0.85% | 4/8/09 | 5/8/09 | 16,898,172 | 16,889,000 |
| Goldman Sachs | 0.85% | 4/9/09 | 5/8/09 | 13,408,962 | 13,402,000 |
| | 0.37% | 4/20/09 | 5/19/09 | 3,198,357 | 3,198,000 |
| | | | | | \$ 310,121,000 |

The Fund received \$1,338,688 in U.S. Government Securities and \$1,984,000 in cash as collateral for reverse repurchase agreements.

Fair Value Measurements The Fund has adopted FASB Statement of Financial Accounting Standards No. 157, Fair Value Measurements (SFAS 157). This standard clarifies the definition of fair value for financial reporting, establishes a framework for measuring fair value and requires additional disclosures about the use of the fair value measurements. Under this standard, fair-value is defined as the price that would be received to sell an asset or paid to transfer a liability (i.e. the exit price) in an orderly transaction between market participants. The three levels of the fair value hierarchy under SFAS 157 are described below:

Level 1 quoted prices in active markets for identical investments that the Fund has the ability to access

Level 2 valuations based on other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.), or quotes from inactive exchanges

Level 3 valuations based on significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments)

An investment asset or liability's level within the fair value hierarchy is based on the lowest level input, individually or in the aggregate, that is significant to fair value measurement.

The valuation techniques used by the Fund to measure fair value during the three months ended April 30, 2009 maximized the use of observable inputs and minimized the use of unobservable inputs. The Fund utilized the following fair value technique on Level 3 investments: option adjusted spread pricing.

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The following is a summary of the inputs used at April 30, 2009 in valuing the Fund's investments carried at value:

| Valuation Inputs | Investments in Securities | | Other |
|---|---------------------------|----------------|-----------------------|
| | Assets | Liabilities | Financial Instruments |
| Level 1 Quoted Prices | \$ | \$ | \$ |
| Level 2 Other Significant Observable Inputs | 700,757,164 | (7,520,455) | (9,909,966) |
| Level 3 Significant Unobservable Inputs | 178,926 | | |
| Total | \$ 700,936,090 | \$ (7,520,455) | \$ (9,909,966) |

A roll forward of fair value measurements using significant unobservable inputs (Level 3) at April 30, 2009, were as follows:

| | Investments in Securities | | Other |
|---|---------------------------|-------------|-----------------------|
| | Assets | Liabilities | Financial Instruments |
| Beginning balance, 1/31/09 | \$ 181,764 | \$ | \$ |
| Net purchases (sales) and settlements | (2,337) | | |
| Accrued discounts (premiums) | 41 | | |
| Total realized gain (loss) | 34 | | |
| Total change in unrealized appreciation/depreciation | (576) | | |
| Ending balance, 4/30/09 | \$ 178,926 | \$ | \$ |
| Net change in unrealized appreciation/depreciation on investments held at 4/30/09 | \$ (576) | \$ | \$ |

Disclosures about Derivative Instruments and Hedging Activities Effective February 1, 2009, the Fund adopted FASB Statement of Financial Standards No. 161 Disclosures about Derivative Instruments and Hedging Activities (SFAS 161). This standard is an amendment to FASB Statement No. 133 (FASB 133), which expands the disclosure requirements of FAS 133 regarding an entity s derivative instruments and hedging activities.

The following is a summary of the fair valuations of the Fund s derivative instruments categorized by risk exposure at April 30, 2009:

| | Derivatives Fair Value |
|----------------------------|-------------------------------|
| Interest rate contracts | \$ 473,411 |
| Foreign exchange contracts | (19,749) |
| Credit contracts | (10,363,628) |
| Equity contracts | |
| Other contracts | |
| Total | \$ (9,909,966) |

Item 2. Controls and Procedures

(a) The registrant's President & Chief Executive Officer and Treasurer, Principal Financial & Accounting Officer have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Act (17 CFR 270.30a-3(c))), as amended, are effective based on their evaluation of these controls and procedures as of a date within 90 days of the filing date of this document.

(b) There were no significant changes in the registrant's internal controls over financial reporting (as defined in Rule 30a-3(d) under the Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits

(a) Exhibit 99.302 Cert. Certification pursuant to Section 302 of the Sarbanes-Oxley Act of 2002

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.

Registrant: PIMCO Strategic Global Government Fund, Inc.

By /s/ Brian S. Shlissel
President & Chief Executive Officer
Date: June 23, 2009

By /s/ Lawrence G. Altadonna
Treasurer, Principal Financial & Accounting Officer
Date: June 23, 2009

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/ Brian S. Shlissel
President & Chief Executive Officer
Date: June 23, 2009

By /s/ Lawrence G. Altadonna
Treasurer, Principal Financial & Accounting Officer
Date: June 23, 2009