

PIMCO STRATEGIC GLOBAL GOVERNMENT FUND INC

Form N-Q

June 21, 2013

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)

1633 Broadway, New York, NY 10019
(Address of principal executive offices) (Zip code)

Lawrence G. Altadonna

1633 Broadway,

New York, NY 10019

(Name and address of agent for service)

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

Date of fiscal year end: **January 31, 2014**

Date of reporting period: **April 30, 2013**

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

April 30, 2013 (unaudited)

Principal Amount (000s)		Value*
U.S. GOVERNMENT AGENCY SECURITIES 183.5%		
Fannie Mae 140.3%		
\$209	2.065%, 12/1/30, MBS (j)(l)	\$212,588
2	2.20%, 4/1/30, MBS (l)	1,925
13	2.243%, 9/1/28, MBS (l)	13,914
9	2.415%, 2/1/32, MBS (l)	8,759
82	2.445%, 12/1/28, MBS (j)(l)	87,865
93	2.446%, 3/1/32, MBS (j)(l)	95,005
64	2.45%, 11/1/27, MBS (j)(l)	68,435
50,000	2.50%, MBS, TBA, 15 Year (e)	52,281,250
9,635	2.50%, 12/25/27, CMO, IO (j)	1,022,712
5	2.723%, 12/1/25, MBS (l)	5,406
75	2.75%, 3/1/31, MBS (j)(l)	79,873
51,000	3.00%, MBS, TBA, 15 Year (e)	53,813,909
12,000	3.00%, MBS, TBA, 30 Year (e)	12,519,374
20,000	3.50%, MBS, TBA, 15 Year (e)	21,231,250
56,000	4.00%, MBS, TBA, 30 Year (e)	59,911,250
410	4.00%, 6/1/39, MBS (j)	428,704
470	4.25%, 11/25/24, CMO (j)	553,114
4	4.25%, 3/25/33, CMO	3,705
97,000	4.50%, MBS, TBA, 30 Year (e)	104,472,031
53,577	4.50%, 9/1/23 - 10/1/41, MBS (j)	57,834,994
17,424	4.50%, 7/1/39 - 9/1/41, MBS	18,808,957
4,734	4.50%, 7/25/40, CMO (j)	5,082,551
6	5.00%, 12/1/18, MBS	6,966
14,642	5.00%, 7/1/35, MBS (j)	15,936,520
30,481	5.00%, 1/25/38 - 7/25/38, CMO (j)	33,614,489
8	5.50%, 12/25/16, CMO	8,504
18,377	5.50%, 7/25/24 - 4/25/35, CMO (j)	20,830,682
89	5.75%, 6/25/33, CMO (j)	97,063
2,500	5.807%, 8/25/43, CMO (j)	2,912,637
40	6.00%, 2/25/17 - 4/25/17, CMO	42,476
3,965	6.00%, 4/25/17 - 1/25/44, CMO (j)	4,660,090
31,574	6.00%, 12/1/32 - 6/1/40, MBS (j)	34,757,371
62	6.105%, 12/25/42, CMO (j)(l)	72,896
36	6.462%, 10/25/42, CMO (j)(l)	40,492
406	6.50%, 5/1/13 - 10/1/34, MBS	458,845
9,426	6.50%, 10/1/18 - 11/1/47, MBS (j)	10,800,719
9,345	6.50%, 6/25/23 - 6/25/44, CMO (j)	10,843,206
38	6.85%, 12/18/27, CMO (j)	44,420
1,024	6.861%, 2/25/42, CMO (j)(l)	1,205,168
261	7.00%, 2/1/15 - 8/1/32, MBS	312,005
7,494	7.00%, 3/1/16 - 1/1/47, MBS (j)	8,702,254
2,730	7.00%, 6/18/27 - 3/25/45, CMO (j)	3,247,801
1,190	7.00%, 9/25/41, CMO (j)(l)	1,417,969
890	7.184%, 10/25/42, CMO (j)(l)	1,072,898
623	7.50%, 6/1/17 - 5/1/32, MBS (j)	682,105

Edgar Filing: PIMCO STRATEGIC GLOBAL GOVERNMENT FUND INC - Form N-Q

23	7.50%, 12/1/17, MBS	24,569
3,426	7.50%, 10/25/22 - 6/25/44, CMO (j)	3,994,997
169	7.50%, 6/19/30, CMO (j)(l)	205,964
9	7.50%, 7/25/42 - 8/25/42, CMO	9,969
51	7.70%, 3/25/23, CMO (j)	59,550
1,438	7.951%, 7/19/30, CMO (j)(l)	1,617,476

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2013 (unaudited) (continued)

Principal Amount (000s)		Value*
\$189	8.00%, 9/25/21, CMO (j)	\$224,562
124	8.00%, 1/1/22 - 6/1/32, MBS	143,570
868	8.00%, 9/1/24 - 1/1/35, MBS (j)	1,019,164
22	8.50%, 4/1/16, MBS	22,361
1,812	8.50%, 9/25/21 - 6/25/30, CMO (j)	2,086,776
462	9.414%, 5/15/21, MBS (j)	532,336
150	9.998%, 7/15/27, MBS (j)	163,464
		550,409,905
	Freddie Mac 35.8%	
8	2.262%, 12/1/26, MBS (l)	8,527
42	2.499%, 9/1/31, MBS (j)(l)	42,044
6	2.694%, 4/1/33, MBS (l)	6,930
3,000	4.00%, MBS, TBA, 30 Year (e)	3,202,031
33,222	4.50%, 5/1/39, MBS (j)	35,988,947
28	5.00%, 2/15/24, CMO (j)	30,318
16,961	5.00%, 7/1/35, MBS (j)	18,293,191
8,623	5.50%, 4/1/39, MBS (j)	9,615,128
6,000	5.50%, 6/15/41, CMO (j)	7,035,483
18	6.00%, 9/15/16 - 3/15/17, CMO	19,511
9,366	6.00%, 9/15/16 - 3/15/35, CMO (j)	10,427,535
1,143	6.00%, 4/1/17 - 3/1/33, MBS (j)	1,226,594
25	6.00%, 2/1/33 - 2/1/34, MBS	27,132
847	6.432%, 7/25/32, CMO (j)(l)	1,008,014
1,810	6.50%, 11/1/16 - 9/1/48, MBS (j)	1,990,982
16	6.50%, 8/1/21 - 6/1/29, MBS	17,615
20,071	6.50%, 9/15/23 - 3/25/44, CMO (j)	23,194,411
90	6.50%, 9/25/43, CMO (j)(l)	102,593
203	6.701%, 7/25/32, CMO (j)(l)	233,558
796	6.90%, 9/15/23, CMO (j)	911,158
396	6.95%, 7/15/21, CMO (j)	444,617
86	7.00%, 7/1/13 - 3/1/32, MBS	95,683
7,332	7.00%, 9/1/14 - 1/1/37, MBS (j)	8,267,899
8,635	7.00%, 5/15/23 - 10/25/43, CMO (j)	10,269,031
307	7.50%, 1/1/16 - 11/1/30, MBS	342,680
1,304	7.50%, 5/15/24 - 2/25/42, CMO (j)	1,508,844
4,271	7.50%, 8/1/24 - 3/1/37, MBS (j)	5,056,953
163	8.00%, 8/15/22 - 4/15/30, CMO (j)	193,972
27	8.00%, 7/1/24, MBS	27,580
479	8.00%, 8/1/24 - 12/1/26, MBS (j)	555,346
158	8.50%, 10/1/30, MBS (j)	185,297
		140,329,604
	Ginnie Mae 5.2%	
7,000	4.50%, MBS, TBA, 30 Year (e)	7,634,375
2,460	6.00%, 4/15/29 - 12/15/38, MBS	2,797,007
2,716	6.00%, 11/15/38, MBS (j)	3,081,427

Edgar Filing: PIMCO STRATEGIC GLOBAL GOVERNMENT FUND INC - Form N-Q

224	6.50%, 11/20/24 - 10/20/38, MBS (j)	244,757
1,233	6.50%, 4/15/32 - 5/15/32, MBS	1,431,915
39	6.50%, 6/20/32, CMO (j)	45,911
113	7.00%, 4/15/24 - 6/15/26, MBS	131,262
2,483	7.00%, 3/20/31, CMO (j)	2,893,167
1,503	7.50%, 1/15/17 - 3/15/29, MBS	1,659,979
106	7.50%, 6/20/26, CMO (j)	127,915
47	8.00%, 6/15/16 - 11/15/22, MBS	49,061
14	8.50%, 10/15/16 - 2/15/31, MBS	15,776
395	9.00%, 6/15/16 - 1/15/20, MBS	417,800
		20,530,352

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2013 (unaudited) (continued)

Principal Amount (000s)		Value*
Small Business Administration Participation Certificates 0.7%		
\$406	4.625%, 2/1/25, ABS	\$452,454
193	4.754%, 8/10/14, ABS	197,402
171	5.038%, 3/10/15, ABS	180,555
1,095	5.51%, 11/1/27, ABS	1,259,895
106	5.78%, 8/1/27, ABS	123,437
101	5.82%, 7/1/27, ABS	116,997
164	6.30%, 7/1/13 - 6/1/18, ABS	176,349
10	6.40%, 8/1/13, ABS	10,117
20	7.20%, 6/1/17, ABS	21,573
12	7.70%, 7/1/16, ABS	12,426
		2,551,205
Vendee Mortgage Trust 1.5%		
340	6.50%, 3/15/29, CMO	411,386
229	6.75%, 2/15/26 - 6/15/26, CMO (j)	270,007
4,391	7.50%, 9/15/30, CMO (j)	5,268,298
		5,949,691
	Total U.S. Government Agency Securities (cost \$701,670,172)	719,770,757
CORPORATE BONDS & NOTES 55.3%		
Airlines 2.7%		
3,000	American Airlines, Inc., 10.50%, 10/15/12 (f)	3,555,000
516	Northwest Airlines, Inc., 1.039%, 11/20/15 (MBIA) (l) United Air Lines Pass-Through Trust,	511,077
2,213	6.636%, 1/2/24	2,420,091
711	9.75%, 7/15/18 (j)	825,035
2,861	10.40%, 5/1/18 (j)	