

PIMCO STRATEGIC GLOBAL GOVERNMENT FUND INC

Form N-Q

December 27, 2012

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, 2013**

Date of reporting period: **October 31, 2012**

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

October 31, 2012 (unaudited)

Principal

Amount

(000s)		Value*
U.S. GOVERNMENT AGENCY SECURITIES 173.5%		
Fannie Mae 122.3%		
\$213	2.065%, 12/1/30, MBS (i)(l)	\$ 218,321
2	2.20%, 4/1/30, MBS (i)	2,051
19	2.243%, 9/1/28, MBS (i)	20,552
95	2.40%, 3/1/32, MBS (i)(l)	97,190
9	2.415%, 2/1/32, MBS (i)	8,958
84	2.445%, 12/1/28, MBS (i)(l)	90,997
66	2.45%, 11/1/27, MBS (i)(l)	70,835
6	2.722%, 12/1/25, MBS (i)	6,348
76	2.75%, 3/1/31, MBS (i)(l)	81,815
20,000	3.50%, MBS, TBA, 30 Year (e)	21,303,126
1,424	4.00%, 6/1/39, MBS	1,495,269
63,000	4.00%, MBS, TBA, 30 Year (e)	67,478,903
461	4.25%, 11/25/24, CMO (l)	544,424
6	4.25%, 3/25/33, CMO	5,946
4,647	4.50%, 7/25/40, CMO (l)	5,114,946
161,000	4.50%, MBS, TBA, 30 Year (e)	173,729,063
8	5.00%, 12/1/18, MBS	8,511
18,991	5.00%, 7/1/35, MBS (l)	20,873,075
30,468	5.00%, 1/25/38-7/25/38, CMO (l)	33,752,956
10	5.50%, 12/25/16, CMO	11,108
18,790	5.50%, 7/25/24-4/25/35, CMO (l)	21,350,673
25,000	5.50%, MBS, TBA, 30 Year (e)	27,410,162
100	5.75%, 6/25/33, CMO (l)	113,762
2,500	5.807%, 8/25/43, CMO (l)	2,931,075
25	6.00%, 2/25/17, CMO	26,523
4,494	6.00%, 4/25/17-1/25/44, CMO (l)	5,107,995
41,823	6.00%, 12/1/32-6/1/40, MBS (l)	46,676,031
67	6.202%, 12/25/42, CMO (i)(l)	81,825
41	6.49%, 10/25/42, CMO (i)(l)	46,000
2,405	6.50%, 5/1/13-11/1/47, MBS	2,735,639
10,192	6.50%, 6/25/23-6/25/44, CMO (l)	11,897,968
8,985	6.50%, 9/1/28-7/1/39, MBS (l)	10,352,107
41	6.85%, 12/18/27, CMO (l)	48,108
1,075	6.994%, 2/25/42, CMO (i)(l)	1,264,205
3,209	7.00%, 2/1/15-1/1/47, MBS	3,637,981
5,768	7.00%, 3/1/16-3/1/35, MBS (l)	6,780,639
2,945	7.00%, 6/18/27-3/25/45, CMO (l)	3,465,210
1,302	7.00%, 9/25/41, CMO (i)(l)	1,588,076
980	7.245%, 10/25/42, CMO (i)(l)	1,167,153
550	7.50%, 6/1/17-5/1/22, MBS (l)	618,195
3,728	7.50%, 10/25/22-6/25/44, CMO (l)	4,357,299
184	7.50%, 4/1/24-5/1/32, MBS	197,144
174	7.50%, 6/19/30, CMO (i)(l)	200,597
10	7.50%, 7/25/42-8/25/42, CMO	11,513

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59	7.70%, 3/25/23, CMO (I)	67,867
1,491	7.991%, 7/19/30, CMO (i)(I)	1,676,152
451	8.00%, 4/1/19-1/1/35, MBS	525,115
210	8.00%, 9/25/21, CMO (I)	250,792
650	8.00%, 5/1/30-11/1/31, MBS (I)	794,163
26	8.50%, 4/1/16, MBS (I)	26,982
2,122	8.50%, 9/25/21-6/25/30, CMO (I)	2,446,223
269	8.50%, 6/1/36, MBS	311,319
541	9.418%, 5/15/21, MBS (i)	625,575

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

October 31, 2012 (unaudited) (continued)

Principal

Amount

(000s)

Value*

Fannie Mae (continued)

\$172	10.018%, 7/15/27, MBS (i)	\$ 188,322
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483,892,784

Federal Housing Administration 0.7%

2,989	7.25%, 8/1/31 (g)	2,937,421
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Freddie Mac 42.5%

8	2.262%, 12/1/26, MBS (i)	8,775
43	2.499%, 9/1/31, MBS (i)(l)	43,133
7	2.908%, 4/1/33, MBS (i)	7,096
3,000	4.00%, MBS, TBA, 30 Year (e)	3,201,094
39,712	4.50%, 5/1/39, MBS (l)	44,122,670
34	5.00%, 2/15/24, CMO (l)	37,590
22,134	5.00%, 7/1/35, MBS (l)	24,067,965
10,688	5.50%, 4/1/39, MBS (l)	11,944,998
6,000	5.50%, 6/15/41, CMO (l)	7,122,015
11,181	6.00%, 9/15/16-3/15/35, CMO (l)	12,517,182
23	6.00%, 9/15/16-3/15/17, CMO	24,808
501	6.00%, 4/1/17-2/1/34, MBS (l)	544,970
964	6.00%, 2/1/33-3/1/33, MBS	1,048,407
279	6.50%, 11/1/16, MBS (l)	283,136
1,842	6.50%, 8/1/21-9/1/48, MBS	2,061,841
22,614	6.50%, 9/15/23-3/25/44, CMO (l)	26,173,750
8	6.50%, 12/15/31, CMO	8,418
93	6.50%, 9/25/43, CMO (i)(l)	106,301
882	6.541%, 7/25/32, CMO (i)(l)	1,012,051
919	6.90%, 9/15/23, CMO (l)	1,051,246
215	6.90%, 7/25/32, CMO (i)(l)	249,632
464	6.95%, 7/15/21, CMO (l)	522,413
8,298	7.00%, 11/1/12-1/1/37, MBS	9,405,926
2,157	7.00%, 9/1/14-1/1/36, MBS (l)	2,427,960
9,220	7.00%, 5/15/23-10/25/43, CMO (l)	10,957,140
4,601	7.50%, 1/1/16-5/1/32, MBS (l)	5,519,061
1,494	7.50%, 5/15/24-2/25/42, CMO (l)	1,727,008
543	7.50%, 6/1/25-3/1/37, MBS	605,862
180	8.00%, 8/15/22-4/15/30, CMO (l)	214,179
36	8.00%, 7/1/24, MBS	37,830
625	8.00%, 8/1/24-12/1/26, MBS (l)	749,559
24	8.50%, 4/15/22, CMO	24,403
251	8.50%, 10/1/30, MBS	294,540

168,122,959

Ginnie Mae 5.7%

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7,000	4.50%, MBS, TBA, 30 Year (e)	7,612,500
6,110	6.00%, 4/15/29-12/15/38, MBS	6,955,070
1,663	6.50%, 11/20/24-10/20/38, MBS	1,950,357
43	6.50%, 6/20/32, CMO (I)	50,284
119	7.00%, 4/15/24-6/15/26, MBS	140,105
2,742	7.00%, 3/20/31, CMO (I)	3,178,569
1,615	7.50%, 1/15/17-3/15/29, MBS	1,825,703
114	7.50%, 6/20/26, CMO (I)	137,154
56	8.00%, 6/15/16-11/15/22, MBS	59,022
14	8.50%, 10/15/16-2/15/31, MBS	16,011
429	9.00%, 6/15/16-1/15/20, MBS	459,829
		22,384,604

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

October 31, 2012 (unaudited) (continued)

Principal

Amount

(000s)

Value*

Small Business Administration Participation Certificates 0.7%

\$443	4.625%, 2/1/25, ABS	\$ 496,789
290	4.754%, 8/10/14, ABS	298,004
187	5.038%, 3/10/15, ABS	198,236
1,171	5.51%, 11/1/27, ABS	1,352,396
116	5.78%, 8/1/27, ABS	135,511
109	5.82%, 7/1/27, ABS	126,081
29	6.30%, 7/1/13	29,206
174	6.30%, 6/1/18	190,196
22	6.40%, 8/1/13	22,786
26	7.20%, 6/1/17	27,913
14	7.70%, 7/1/16	14,931
		2,892,049

Vendee Mortgage Trust 1.6%

366	6.50%, 3/15/29, CMO	441,664
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