PIMCO STRATEGIC GLOBAL GOVERNMENT FUND INC

Form N-Q June 28, 2010

OMB APPROVAL

OMB Number: 3235-0578 Expires: April 30, 2013 Estimated average burden

5.6

hours per response

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, New York
(Address of principal executive offices)
Lawrence G. Altadonna
1345 Avenue of the Americas, New York, New York 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, 2011

Date of reporting period: April 30, 2010

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 30b 1-5 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, 100 F Street, NE, Washington, DC 20549-2001. 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, 2010 (unaudited)

Principal

Amount

Amount		Credit Rating	
(000s)		(Moody s/S&P)	Value*
	ERNMENT AGENCY SECURITIES 164.0%	(11.0	
	Fannie Mae 113.7%		
\$ 29	2.45%, 4/1/30, FRN, MBS (1)	Aaa/AAA	\$ 29,984
147	2.65%, 3/1/32, FRN, MBS (1)	Aaa/AAA	153,317
10	2.665%, 2/1/32, FRN, MBS	Aaa/AAA	10,117
119	2.972%, 12/1/25, FRN, MBS (1)	Aaa/AAA	124,651
87	3.00%, 3/1/31, FRN, MBS (1)	Aaa/AAA	91,681
8	3.025%, 10/1/31, FRN, MBS	Aaa/AAA	8,282
96	3.099%, 12/1/28, FRN, MBS (l)	Aaa/AAA	100,489
21	3.117%, 9/1/28, FRN, MBS	Aaa/AAA	22,533
75	3.153%, 11/1/27, FRN, MBS (l)	Aaa/AAA	78,411
51	3.39%, 2/1/27, FRN, MBS (I)	Aaa/AAA	52,687
416	4.25%, 11/25/24, CMO (l)	Aaa/AAA	411,907
21	4.25%, 3/25/33, CMO	Aaa/AAA	22,322
68,000	4.50%, MBS, TBA (e)	Aaa/AAA	68,563,108
28	5.00%, 5/25/16, CMO (l)	Aaa/AAA	28,341
16	5.00%, 12/1/18, MBS	Aaa/AAA	17,520
40,000	5.00%, MBS, TBA (e)	Aaa/AAA	41,250,000
91	5.50%, 8/25/14, CMO (l)	Aaa/AAA	96,274
30	5.50%, 12/25/16, CMO (l)	Aaa/AAA	31,672
125	5.50%, 7/25/24, CMO (l)	Aaa/AAA	134,079
143	5.50%, 4/1/32, MBS (l)	Aaa/AAA	151,788
32	5.50%, 12/25/32, CMO (l)	Aaa/AAA	32,451
887	5.50%, 12/25/34, CMO (l)	Aaa/AAA	951,098
1,370	5.50%, 4/25/35, CMO (l)	Aaa/AAA	1,470,351
10,952	5.50%, 9/1/36, MBS	Aaa/AAA	11,628,386
50,000	5.50%, 4/1/37, MBS (e)	Aaa/AAA	53,086,457
29,000	5.50%, MBS, TBA (e)	Aaa/AAA	30,554,226
100	5.75%, 6/25/33, CMO (l)	Aaa/AAA	108,103
2,500	5.807%, 8/25/43, CMO (l)	Aaa/AAA	2,672,386
65	6.00%, 2/25/17, CMO (l)	Aaa/AAA	69,808
319	6.00%, 4/25/17, CMO (l)	Aaa/AAA	346,223
2,457	6.00%, 12/1/32, MBS (l)	Aaa/AAA	2,663,358
1,745	6.00%, 1/1/33, MBS (l)	Aaa/AAA	1,891,565
556	6.00%, 2/1/33, MBS (l)	Aaa/AAA	602,490
4,902	6.00%, 4/1/35, MBS (l)	Aaa/AAA	5,313,044
7,318	6.00%, 1/1/36, MBS (l)	Aaa/AAA	7,830,595
1,761	6.00%, 10/1/36, MBS (l)	Aaa/AAA	1,909,623
11,753	6.00%, 9/1/37, MBS (e)	Aaa/AAA	12,546,872
17,820	6.00%, 4/1/40 (e)(g)	Aaa/AAA	19,085,984
6,788	6.00%, 1/25/44, CMO (I)	Aaa/AAA	7,373,854
58,000	6.00%, MBS, TBA (e)	Aaa/AAA	61,924,048
32	6.50%, 5/1/13, MBS (l)	Aaa/AAA	34,844
25	6.50%, 10/1/13, MBS (l)	Aaa/AAA	27,370
198	6.50%, 2/1/14, MBS (l)	Aaa/AAA	213,682
159	6.50%, 10/1/18, MBS (I)	Aaa/AAA	172,363

Credit Rating

142	6.50%, 9/1/19, MBS (l)	Aaa/AAA	154,164
302	6.50%, 1/1/20, MBS (l)	Aaa/AAA	324,886
256	6.50%, 6/25/23, CMO (l)	Aaa/AAA	277,176
2	6.50%, 12/1/23, MBS	Aaa/AAA	2,057
(h)	6.50%, 3/1/24, MBS	Aaa/AAA	174
35	6.50%, 4/1/27, MBS (l)	Aaa/AAA	38,158

April 30, 2010 (unaudited)

An	nount		Credit Rating	
(0	00s)		(Moody s/S&P)	Value*
		Fannie Mae (continued)		
\$	235	6.50%, 11/18/27, CMO (1)	Aaa/AAA \$	260,532
	12	6.50%, 1/1/28, MBS	Aaa/AAA	13,081
	608	6.50%, 2/1/28, MBS (l)	Aaa/AAA	664,816
	54	6.50%, 4/1/28, MBS (l)	Aaa/AAA	59,486
	124	6.50%, 9/1/28, MBS (l)	Aaa/AAA	136,281
	749	6.50%, 11/1/28, MBS (l)	Aaa/AAA	825,225
	94	6.50%, 1/1/29, MBS (l)	Aaa/AAA	103,355
	41	6.50%, 2/1/29, MBS (l)	Aaa/AAA	45,394
	543	6.50%, 3/1/29, MBS (I)	Aaa/AAA	598,442
	79	6.50%, 4/1/29, MBS (l)	Aaa/AAA	86,839
	25	6.50%, 5/1/29, MBS (l)	Aaa/AAA	27,280
	68	6.50%, 6/1/29, MBS (l)	Aaa/AAA	74,998
	873	6.50%, 7/1/29, MBS (l)	Aaa/AAA	961,911
	18	6.50%, 8/1/29, MBS	Aaa/AAA	19,611
	5	6.50%, 9/1/29, MBS	Aaa/AAA	5,339
	8	6.50%, 12/1/29, MBS	Aaa/AAA	9,094
	208	6.50%, 4/1/31, MBS (l)	Aaa/AAA	227,425
	180	6.50%, 5/1/31, MBS (l)	Aaa/AAA	193,980
	156	6.50%, 8/1/31, MBS (l)	Aaa/AAA	168,974
	1,425	6.50%, 9/25/31, CMO (l)	Aaa/AAA	1,570,464
	76	6.50%, 10/1/31, MBS (l)	Aaa/AAA	82,493
	39	6.50%, 11/1/31, MBS (l)	Aaa/AAA	42,248
	2,501	6.50%, 3/25/32, CMO (l)	Aaa/AAA	2,685,621
	49	6.50%, 6/1/32, MBS (I)	Aaa/AAA	52,860
	143	6.50%, 8/1/32, MBS (I)	Aaa/AAA	153,924
	77	6.50%, 9/1/32, MBS (I)	Aaa/AAA	83,793
	481	6.50%, 10/1/32, MBS (I)	Aaa/AAA	530,528
	314	6.50%, 5/1/33, MBS (1)	Aaa/AAA	345,701
	78	6.50%, 6/1/33, MBS (1)	Aaa/AAA	85,323
	150	6.50%, 7/1/33, MBS (I)	Aaa/AAA	165,152
	198	6.50%, 8/1/33, MBS (1)	Aaa/AAA	217,527
	496	6.50%, 9/1/33, MBS (I)	Aaa/AAA	546,340
	1,528	6.50%, 10/1/33, MBS (1)	Aaa/AAA	1,680,327
	1,195	6.50%, 11/1/33, MBS (1)	Aaa/AAA	1,313,056
	189	6.50%, 12/1/33, MBS (I)	Aaa/AAA	207,942
	588	6.50%, 1/1/34, MBS (1)	Aaa/AAA	645,513
	71	6.50%, 2/1/34, MBS (1)	Aaa/AAA	78,040
	31	6.50%, 3/1/34, MBS (I)	Aaa/AAA	33,834
	68	6.50%, 4/1/34, MBS (1)	Aaa/AAA	74,517
	87	6.50%, 5/1/34, MBS (I)	Aaa/AAA	95,372
	918	6.50%, 7/1/34, MBS (I)	Aaa/AAA	1,006,378
	668	6.50%, 8/1/34, MBS (I)	Aaa/AAA	730,622
	718	6.50%, 9/1/34, MBS (I)	Aaa/AAA	785,488
	16	6.50%, 10/1/34, MBS	Aaa/AAA	17,334
	476	6.50%, 11/1/34, MBS (I)	Aaa/AAA	521,364
	312	6.50%, 12/1/34, MBS (I)	Aaa/AAA	341,672
	33	6.50%, 1/1/35, MBS (I)	Aaa/AAA	35,788
	213	6.50%, 2/1/35, MBS (I)	Aaa/AAA	233,838

140	6.50%, 4/1/35, MBS (l)	Aaa/AAA	153,480
61	6.50%, 7/1/35, MBS (I)	Aaa/AAA	66,612
238	6.50%, 10/1/35, MBS (1)	Aaa/AAA	260,757

April 30, 2010 (unaudited)

Amount		Credit Rating	
(000s)		(Moody s/S&P)	Value*
, í	Fannie Mae (continued)	, , , ,	
\$1,188	6.50%, 6/1/36, MBS (1)	Aaa/AAA	\$1,308,860
4,333	6.50%, 12/1/36, MBS (I)	Aaa/AAA	4,695,695
	6.50%, 4/1/37, MBS (I)	Aaa/AAA	428,514
3,035	6.50%, 2/1/38, MBS (I)	Aaa/AAA	3,284,540
1,468	6.50%, 7/1/39, MBS (I)	Aaa/AAA	1,588,132
1,296	6.50%, 12/25/41, CMO (I)	Aaa/AAA	1,418,595
	6.50%, 7/25/42, CMO (I)	Aaa/AAA	3,986,205
	6.50%, 8/25/42, CMO (l)	Aaa/AAA	349,741
	6.50%, 9/25/42, CMO (l)	Aaa/AAA	4,468,466
	6.50%, 10/25/42, CMO (I)	Aaa/AAA	56,589
	6.50%, 12/25/42, CMO (I)	Aaa/AAA	92,253
	6.50%, 6/25/44, CMO (1)	Aaa/AAA	1,772,075
	6.50%, 11/1/47, MBS (I)	Aaa/AAA	317,886
	6.85%, 12/18/27, CMO (I)	Aaa/AAA	73,518
	7.00%, 7/18/12, CMO (l)	Aaa/AAA	136,380
	7.00%, 1/1/13, MBS (I)	Aaa/AAA	82,802
	7.00%, 2/1/15, MBS	Aaa/AAA	23,724
	7.00%, 3/1/16, MBS (I)	Aaa/AAA	264,498
	7.00%, 5/1/16, MBS (I)	Aaa/AAA	120,735
	7.00%, 11/1/16, MBS (1)	Aaa/AAA	116,574
	7.00%, 5/1/17, MBS (1)	Aaa/AAA	448,102
	7.00%, 11/1/17, MBS (I)	Aaa/AAA	112,704
	7.00%, 7/1/21, MBS (I)	Aaa/AAA	774,520
	7.00%, 11/1/24, MBS (I)	Aaa/AAA	145,622
	7.00%, 10/1/25, MBS	Aaa/AAA	12,213
	7.00%, 6/18/27, CMO (1)	Aaa/AAA	56,685
	7.00%, 9/1/27, MBS 7.00%, 11/1/27, MBS	Aaa/AAA Aaa/AAA	6,801 12,065
	7.00%, 11/1/27, MBS (1)	Aaa/AAA Aaa/AAA	40,587
	7.00%, 12/1/27, MBS (1) 7.00%, 5/1/28, MBS	Aaa/AAA Aaa/AAA	7,540
	7.00%, 5/1/28, MBS (1)	Aaa/AAA Aaa/AAA	
	7.00%, 0/1/28, MBS (I) 7.00%, 2/1/29, MBS (I)	Aaa/AAA Aaa/AAA	27,321 59,241
	7.00%, 2/1/29, MBS (I) 7.00%, 3/1/29, MBS (I)	Aaa/AAA Aaa/AAA	169,921
	7.00%, 4/1/29, MBS (I)	Aaa/AAA Aaa/AAA	159,354
	7.00%, 5/1/29, MBS (I)	Aaa/AAA Aaa/AAA	86,212
	7.00%, 6/1/29, MBS (I)	Aaa/AAA	63,390
	7.00%, 7/1/29, MBS (I)	Aaa/AAA	35,021
	7.00%, 9/1/29, MBS (I)	Aaa/AAA	103,390
	7.00%, 10/1/29, MBS	Aaa/AAA	36,651
	7.00%, 11/1/29, MBS	Aaa/AAA	947
	7.00%, 3/1/30, MBS	Aaa/AAA	16,820
	7.00%, 4/1/30, MBS (I)	Aaa/AAA	7,074,786
	7.00%, 5/1/30, MBS (I)	Aaa/AAA	155,404
	7.00%, 4/1/31, MBS	Aaa/AAA	17,350
	7.00%, 6/1/31, MBS	Aaa/AAA	12,929
	7.00%, 7/1/31, MBS	Aaa/AAA	47,904
	7.00%, 8/1/31, MBS (I)	Aaa/AAA	123,232
	7.00%, 9/1/31, MBS (I)	Aaa/AAA	124,527

15 7.00%, 11/1/31, MBS	Aaa/AAA	16,869
174 7.00%, 12/1/31, MBS (l)	Aaa/AAA	194,512
73 7.00%, 1/1/32, MBS (1)	Aaa/AAA	78,453

April 30, 2010 (unaudited)

A	mount		Credit Rating	
(000s)		(Moody s/S&P)	Value*
		Fannie Mae (continued)		
\$	171	7.00%, 2/1/32, MBS (I)	Aaa/AAA	\$ 191,752
	56	7.00%, 4/1/32, MBS (1)	Aaa/AAA	62,903
	159	7.00%, 5/1/32, MBS (I)	Aaa/AAA	178,411
	167	7.00%, 6/1/32, MBS (I)	Aaa/AAA	187,879
	68	7.00%, 7/1/32, MBS (I)	Aaa/AAA	76,128
	29	7.00%, 8/1/32, MBS	Aaa/AAA	32,796
	403	7.00%, 9/25/32, CMO (l)	Aaa/AAA	449,666
	271	7.00%, 9/1/33, MBS (I)	Aaa/AAA	299,527
	359	7.00%, 11/1/33, MBS (1)	Aaa/AAA	399,080
	650	7.00%, 1/1/34, MBS (I)	Aaa/AAA	716,857
	172	7.00%, 7/1/34, MBS (1)	Aaa/AAA	187,584
	144	7.00%, 2/25/35, CMO (l)	Aaa/AAA	156,202
	170	7.00%, 3/1/35, MBS (1)	Aaa/AAA	189,072
	3,248	7.00%, 7/1/36, MBS (I)	Aaa/AAA	3,562,904
	1,737	7.00%, 9/25/41, CMO, VRN (I)	Aaa/AAA	1,955,171
	215	7.00%, 10/25/41, CMO (l)	Aaa/AAA	238,928
	84	7.00%, 7/25/42, CMO (l)	Aaa/AAA	92,986
	445	7.00%, 11/25/43, CMO (l)	Aaa/AAA	498,556
	418	7.00%, 2/25/44, CMO (l)	Aaa/AAA	469,861
	2,658	7.00%, 3/25/45, CMO (l)	Aaa/AAA	2,962,922
	460	7.00%, 12/1/46, MBS (I)	Aaa/AAA	504,264
	385	7.00%, 1/1/47, MBS (I)	Aaa/AAA	422,521
	654	7.50%, 6/1/17, MBS (1)	Aaa/AAA	714,881
	56	7.50%, 12/1/17, MBS (1)	Aaa/AAA	62,758
	495	7.50%, 5/1/22, MBS (I)	Aaa/AAA	560,374
	67	7.50%, 10/25/22, CMO (l)	Aaa/AAA	73,607
	773	7.50%, 4/1/24, MBS (1)	Aaa/AAA	865,194
	224	7.50%, 6/19/30, CMO, VRN (l)	Aaa/AAA	253,729
	222	7.50%, 6/25/30, CMO (l)	Aaa/AAA	253,183
	47	7.50%, 7/1/31, MBS (I)	Aaa/AAA	53,705
	159	7.50%, 5/1/32, MBS (1)	Aaa/AAA	179,942
	334	7.50%, 9/1/35, MBS (I)	Aaa/AAA	378,050
	90	7.50%, 9/1/37, MBS (1)	Aaa/AAA	99,465
	1,281	7.50%, 7/25/41, CMO (l)	Aaa/AAA	1,457,987
	1,420	7.50%, 2/25/42, CMO, VRN (I)	Aaa/AAA	1,616,712
	81	7.50%, 7/25/42, CMO (l)	Aaa/AAA	91,424
	8	7.50%, 8/25/42, CMO	Aaa/AAA	9,618
	1,235	7.50%, 10/25/42, CMO (l)	Aaa/AAA	1,409,375
	765	7.50%, 3/25/44, CMO (l)	Aaa/AAA	871,235
	2,961	7.50%, 6/25/44, CMO (l)	Aaa/AAA	3,353,853
	100	7.70%, 3/25/23, CMO (l)	Aaa/AAA	113,462
	235	7.815%, 12/1/30, FRN, MBS (1)	Aaa/AAA	242,551
	9	8.00%, 4/1/19, MBS	Aaa/AAA	10,179
	381	8.00%, 9/25/21, CMO (l)	Aaa/AAA	426,938
	3	8.00%, 1/1/22, MBS	Aaa/AAA	3,495
	4	8.00%, 12/1/22, MBS	Aaa/AAA	4,688
	7	8.00%, 6/1/24, MBS	Aaa/AAA	8,338
	308	8.00%, 9/1/24, MBS (1)	Aaa/AAA	352,320

2	8.00%, 12/1/24, MBS	Aaa/AAA	1,764
3	8.00%, 9/1/27, MBS	Aaa/AAA	2,943

April 30, 2010 (unaudited)

rin	

An	nount		Credit Rating	
(0	000s)		(Moody s/S&P)	Value*
(0	, (OOS)	Fannie Mae (continued)	(Moody State)	v aiuc
\$	21	8.00%, 4/1/30, MBS	Aaa/AAA	\$ 24,844
	93	8.00%, 5/1/30, MBS (1)	Aaa/AAA	108,157
	2	8.00%, 6/1/30, MBS	Aaa/AAA	1,999
	64	8.00%, 7/1/30, MBS (I)	Aaa/AAA	73,851
	1,928	8.00%, 7/19/30, CMO, VRN (I)	Aaa/AAA	2,183,942
	44	8.00%, 8/1/30, MBS (I)	Aaa/AAA	50,685
	1	8.00%, 9/1/30, MBS	Aaa/AAA	1,273
	1	8.00%, 10/1/30, MBS	Aaa/AAA	1,433
	17	8.00%, 1/1/31, MBS	Aaa/AAA	19,631
	13	8.00%, 3/1/31, MBS	Aaa/AAA	14,513
	119	8.00%, 5/1/31, MBS (1)	Aaa/AAA	138,001
	459	8.00%, 7/1/31, MBS (l)	Aaa/AAA	529,714
	34	8.00%, 8/1/31, MBS	Aaa/AAA	38,967
	352	8.00%, 10/1/31, MBS (l)	Aaa/AAA	407,588
	69	8.00%, 11/1/31, MBS (l)	Aaa/AAA	80,185
	37	8.00%, 1/1/32, MBS (1)	Aaa/AAA	42,454
	97	8.00%, 5/1/32, MBS (1)	Aaa/AAA	112,277
	12	8.00%, 6/1/32, MBS	Aaa/AAA	14,033
	111	8.00%, 1/1/35, MBS (1)	Aaa/AAA	122,447
	46	8.50%, 4/1/16, MBS (1)	Aaa/AAA	50,983
	656	8.50%, 9/25/21, CMO (l)	Aaa/AAA	738,574
	590	8.50%, 10/25/21, CMO (l)	Aaa/AAA	664,934
	410	8.50%, 12/25/21, CMO (l)	Aaa/AAA	455,008
	1,460	8.50%, 6/18/27, CMO (l)	Aaa/AAA	1,644,808
	205	8.50%, 6/25/30, CMO (l)	Aaa/AAA	234,496
	421	8.50%, 6/1/36, MBS (l)	Aaa/AAA	463,696
	1,014	9.414%, 5/15/21, MBS (l)	Aaa/AAA	1,155,330
	318	10.054%, 7/15/27, MBS (I)	Aaa/AAA	355,677
	15	10.30%, 4/25/19, CMO	Aaa/AAA	14,922
				425,869,947
		Federal Housing Administration 0.9%		
	3,278	7.25%, 8/1/31 (g)	Aaa/AAA	3,253,801
	168	7.43%, 6/1/24 (g)	Aaa/AAA	168,313
	100	711676, 671721 (8)		100,010
				3,422,114
				3,422,114
		Freddie Mac 27.2%		
	11		Aaa/AAA	11 100
	11 9	2.699%, 12/1/26, FRN, MBS 2.863%, 4/1/33, FRN, MBS	Aaa/AAA Aaa/AAA	11,100 9,386
	76	3.20%, 9/1/31, FRN, MBS (I)	Aaa/AAA Aaa/AAA	79,231
	117	5.20%, 9/1/51, FKN, MDS (I) 5.00%, 10/15/16, CMO (I)	Aaa/AAA Aaa/AAA	121,069
	131	5.00%, 10/13/10, CMO (1) 5.00%, 11/15/16, CMO (1)	Aaa/AAA Aaa/AAA	134,816
	58	5.00%, 11/15/10, CMO (I) 5.00%, 2/15/24, CMO (I)	Aaa/AAA Aaa/AAA	62,239
	72	6.00%, 10/15/12, CMO (1)	Aaa/AAA Aaa/AAA	74,763
	288	6.00%, 9/15/16, CMO (I)	Aaa/AAA	309,168
	200	0.00 /0, 7/10/10, 0.110 (1)	1 100/1 1/ 1/ 1	507,100

2,962	6.00%, 12/15/16, CMO (l)	Aaa/AAA	3,199,181
40	6.00%, 3/15/17, CMO (l)	Aaa/AAA	43,252
1,132	6.00%, 4/1/17, MBS (l)	Aaa/AAA	1,223,502
944	6.00%, 12/15/28, CMO (l)	Aaa/AAA	1,029,363
8	6.00%, 2/1/33, MBS	Aaa/AAA	8,227
1,886	6.00%, 3/1/33, MBS (l)	Aaa/AAA	2,022,676
54	6.00%, 2/1/34, MBS (l)	Aaa/AAA	58,494
122	6.00%, 3/15/35, CMO (l)	Aaa/AAA	135,725

April 30, 2010 (unaudited)

Amount		Credit Rating	
(000s)		(Moody s/S&P)	Value*
	Freddie Mac (continued)		
\$ 1,221	6.50%, 11/1/16, MBS (l)	Aaa/AAA	\$ 1,316,341
139	6.50%, 4/15/18, CMO (l)	Aaa/AAA	141,152
20	6.50%, 8/1/21, MBS	Aaa/AAA	22,485
178	6.50%, 9/15/23, CMO (l)	Aaa/AAA	194,038
2,879	6.50%, 10/15/23, CMO (l)	Aaa/AAA	3,069,482
73	6.50%, 12/15/23, CMO (l)	Aaa/AAA	79,143
9	6.50%, 6/1/29, MBS	Aaa/AAA	9,734
11,747	6.50%, 6/15/31, CMO (l)	Aaa/AAA	12,739,057
100	6.50%, 12/15/31, CMO (I)	Aaa/AAA	107,195
1,139	6.50%, 6/15/32, CMO (l)	Aaa/AAA	1,235,787
5,905	6.50%, 7/15/32, CMO (l)	Aaa/AAA	6,466,996
113	6.50%, 8/1/34, MBS (I)	Aaa/AAA	122,598
2,461	6.50%, 7/1/37, MBS (I)	Aaa/AAA	2,649,115
121	6.50%, 2/25/43, CMO (1)	Aaa/AAA	132,851
113	6.50%, 9/25/43, CMO, VRN (l)	Aaa/AAA	122,346
659	6.50%, 10/25/43, CMO (l)	Aaa/AAA	723,476
5,566	6.50%, 3/25/44, CMO (I)	Aaa/AAA	6,111,476
491	6.50%, 9/1/47, MBS (l)	Aaa/AAA	529,979
1,166	6.50%, 9/1/48, MBS (I)	Aaa/AAA	1,247,558
119	6.50%, 10/1/48, MBS (I)	Aaa/AAA	128,190
1,613	6.90%, 9/15/23, CMO (I)	Aaa/AAA	1,722,940
785	6.95%, 7/15/21, CMO (I)	Aaa/AAA	870,787
1,048	6.965%, 7/25/32, CMO, VRN (l)	Aaa/AAA	1,168,350
519	7.00%, 9/1/11, MBS (I)	Aaa/AAA	540,064
7	7.00%, 3/1/12, MBS	Aaa/AAA	7,527
48	7.00%, 7/15/12, CMO (I)	Aaa/AAA	47,929
122	7.00%, 9/1/12, MBS (I)	Aaa/AAA	128,935
14	7.00%, 10/1/12, MBS	Aaa/AAA	15,335
16	7.00%, 11/1/12, MBS	Aaa/AAA	17,455
15	7.00%, 12/1/12, MBS	Aaa/AAA	16,355
513	7.00%, 7/1/13, MBS (I)	Aaa/AAA	543,096
10	7.00%, 1/1/14, MBS	Aaa/AAA	11,046
425	7.00%, 9/1/14, MBS (I)	Aaa/AAA	458,142
100	7.00%, 11/1/14, MBS (I)	Aaa/AAA	108,529
28	7.00%, 7/1/15, MBS	Aaa/AAA	29,929
10	7.00%, 8/1/15, MBS	Aaa/AAA	10,658
45	7.00%, 4/1/16, MBS (I)	Aaa/AAA	49,365
5	7.00%, 6/1/16, MBS	Aaa/AAA	5,094
43	7.00%, 7/1/16, MBS (l)	Aaa/AAA	46,316
11	7.00%, 11/1/16, MBS	Aaa/AAA	12,270
10	7.00%, 3/1/17, MBS	Aaa/AAA	10,511
806	7.00%, 6/1/17, MBS (I)	Aaa/AAA	860,601
532	7.00%, 8/1/21, MBS (I)	Aaa/AAA	573,385
792	7.00%, 9/1/21, MBS (I)	Aaa/AAA	852,966
569	7.00%, 5/15/23, CMO (I)	Aaa/AAA	592,338
1,543	7.00%, 1/15/24, CMO (I)	Aaa/AAA	1,671,299
82	7.00%, 3/15/24, CMO (I)	Aaa/AAA	90,947
10	7.00%, 7/1/24, MBS	Aaa/AAA	10,927
			,

757	7.00%, 9/15/25, CMO (l)	Aaa/AAA	837,217
1,088	7.00%, 7/15/27, CMO (l)	Aaa/AAA	1,223,568

April 30, 2010 (unaudited)

Tendie Mac (continued) S 4,311	Amount		Credit Rating	
Freddic Mac (continued) Aaa/AAA 1.34.916 102	(000s)		(Moody s/S&P)	Value*
102 7.00%, 31/31, MBS (I)	(0.000,	Freddie Mac (continued)	,,	
1.882 7.00% (ol/S1, CMO (t)	\$ 4,311	7.00%, 3/15/29, CMO (l)	Aaa/AAA	\$ 4,698,786
776 7.00%, 101/31, MBS (I) 331 7.00%, 1/132, MBS (I) 4.00%, 3/1/32, MBS (I) 56 7.00%, 1/1/36, MBS (I) 56 7.00%, 1/1/36, MBS (I) 56 7.00%, 1/1/36, MBS (I) 57 7.00%, 1/1/36, MBS (I) 58 40, 2990 7.00%, 6/1/36, MBS (I) 58 40, 2990 7.00%, 9/1/36, MBS (I) 58 40, 2990 7.00%, 9/1/36, MBS (I) 58 40 7.00%, 1/1/36, MBS (I) 58 40 7.00%, 1/1/37, MBS (I) 59 40 7.00%, 1/1/37, MBS (I) 50 40 7.00%, 1/1/37, MBS (I) 60 7.00%, 1/1/37, MBS (II) 60 7.00%, 1/1/37	102	7.00%, 3/1/31, MBS (I)	Aaa/AAA	113,916
331 7.00%, 1/1/32, MBS (I) Aaa/AAA 371,933 25 7.00%, 3/1/32, MBS (I) Aaa/AAA 28,668 36 7.00%, 4/1/32, MBS (I) Aaa/AAA 51,6837 462 7.00%, 1/1/36, MBS (I) Aaa/AAA 51,6837 462 7.00%, 1/1/36, MBS (I) Aaa/AAA 706,545 644 7.00%, 7/1/36, MBS (I) Aaa/AAA 706,450 4,972 7.00%, 8/1/36, MBS (I) Aaa/AAA 706,450 4,972 7.00%, 8/1/36, MBS (I) Aaa/AAA 3,483,42 2,990 7.00%, 9/1/36, MBS (I) Aaa/AAA 3,282,773 1,393 7.00%, 1/1/36, MBS (I) Aaa/AAA 3,282,773 1,393 7.00%, 1/1/37, MBS (I) Aaa/AAA 3,282,773 1,393 7.00%, 1/1/37, MBS (I) Aaa/AAA 3,414,178 394 7.00%, 1/1/37, MBS (I) Aaa/AAA 3,414,178 395 7.00%, 2/1/343, CMO (I) Aaa/AAA 3,414,178 399 7.00%, 9/25/43, CMO (I) Aaa/AAA 44,712 126 7.00%, 1/1/37, MBS (I) Aaa/AAA 44,712 127 7.50%, 1/1/16, MBS (I) Aaa/AAA 1,131,749 346 7.50%, 1/1/16, MBS (I) Aaa/AAA 1,31,749 346 7.50%, 1/1/15, MBS (I) Aaa/AAA 2,341,749 347 7.50%, 8/1/24, CMO (II) Aaa/AAA 3,414,712 348 7.50%, 8/1/25, MBS Aaa/AAA 2,522 349 7.50%, 8/1/26, MBS (I) Aaa/AAA 3,414,712 340 7.50%, 8/1/26, MBS (I) Aaa/AAA 3,414,712 341 7.50%, 8/1/26, MBS (I) Aaa/AAA 3,414,712 342 7.50%, 8/1/26, MBS Aaa/AAA 2,522 343 7.50%, 8/1/26, MBS (I) Aaa/AAA 3,414,712 344 7.50%, 8/1/26, MBS (I) Aaa/AAA 3,414,712 345 7.50%, 8/1/26, MBS (I) Aaa/AAA 3,414,712 346 7.50%, 8/1/26, MBS (I) Aaa/AAA 3,414,712 347 7.50%, 1/1/26, MBS (I) Aaa/AAA 3,414,712 348 7.50%, 1/1/26, MBS (I) Aaa/AAA 3,414,713 347 7.50%, 1/1/26, MBS (I) Aaa/AAA 3,54,610 348 7.50%, 8/1/26, MBS (II) Aaa/AAA 3,54,610 349 7.50%, 8/1/26, MBS (II) Aaa/AAA 3,54,610 340 7.50%, 8/1/26, MBS (II) Aaa/AAA 4,68,550 340 7.50%, 8/1/26, MBS (II) Aaa/AAA 3,54,610 341 7.50%, 8/1/26, MBS (II) Aaa/AAA 3,610,610 341 7.50%, 8/1/26, MBS (II) Aaa/AAA 3,610,610 341 7.50%, 8/1/26, MBS (II) Aaa/AAA 3,610,610	1,882	7.00%, 6/15/31, CMO (1)	Aaa/AAA	2,078,744
25 7.00%, 3/1/32, MBS (I)	776	7.00%, 10/1/31, MBS (I)	Aaa/AAA	868,401
56 7.00%, 41/32, MBS (I) Aaa/AAA 52,547 462 7.00%, 11/36, MBS (I) Aaa/AAA 516,837 3,699 7.00%, 51/36, MBS (I) Aaa/AAA 4,000,545 644 7.00%, 51/36, MBS (I) Aaa/AAA 54,859 4,972 7.00%, 51/36, MBS (I) Aaa/AAA 54,859 2,990 7.00%, 51/36, MBS (I) Aaa/AAA 3,282,773 3,1393 7.00%, 11/36, MBS (I) Aaa/AAA 1,501,75 846 7.00%, 12/136, MBS (I) Aaa/AAA 2,882 3,110 7.00%, 1/173, MBS (I) Aaa/AAA 1,418,78 945 7.00%, 20/2543, CMO (I) Aaa/AAA 1,418,78 399 7.00%, 20/2543, CMO (I) Aaa/AAA 141,820 80 7.50%, 51/254, CMO (I) Aaa/AAA 141,820 80 7.50%, 51/254, CMO (I) Aaa/AAA 3,91,749 346 7.50%, 51/254, CMO (I) Aaa/AAA 3,91,749 346 7.50%, 51/254, CMO (I) Aaa/AAA 3,91,749 346 7.50%, 61/25, MBS (I) Aaa/AA	331	7.00%, 1/1/32, MBS (I)	Aaa/AAA	371,933
462 7.00%, 11/136, MBS (I) Aau/AAA 516,837 3.699 7.00%, 0/136, MBS (I) Aau/AAA 4,060,545 4,972 7.00%, 8/1/36, MBS (I) Aau/AAA 706,450 4,972 7.00%, 8/1/36, MBS (I) Aau/AAA 3,282,773 1,393 7.00%, 11/136, MBS (I) Aau/AAA 2,28,773 1,393 7.00%, 11/136, MBS (I) Aau/AAA 2,28,782 3,110 7.00%, 11/136, MBS (I) Aau/AAA 2,28,882 3,110 7.00%, 11/137, MBS (I) Aau/AAA 3,414,178 945 7.00%, 2/25/43, CMO (I) Aau/AAA 3,414,178 945 7.00%, 2/25/43, CMO (I) Aau/AAA 4,1058,081 399 7.00%, 9/25/43, CMO (I) Aau/AAA 4,118,20 400 7.50%, 10/25/43, CMO (I) Aau/AAA 141,820 80 7.50%, 11/126, MBS (I) Aau/AAA 1,391,749 346 7.50%, 8/124, MBS (I) Aau/AAA 3,94,602 2 7.50%, 6/123, MBS Aau/AAA 3,94,602 2 7.50%, 6/123, MBS Aau/AAA 3,94,602 2 7.50%, 11/126, MBS (I) Aau/AAA 8,417 7 7.50%, 11/126, MBS Aau/AAA 3,7,96 33 7.50%, 8/126, MBS Aau/AAA 3,7,96 34 7.50%, 8/126, MBS Aau/AAA 3,7,96 35 7.50%, 8/126, MBS Aau/AAA 3,7,96 36 7.50%, 8/126, MBS (I) Aau/AAA 3,7,96 37 7.50%, 8/126, MBS (I) Aau/AAA 3,7,96 38 7.50%, 8/126, MBS (I) Aau/AAA 3,7,96 39 7.50%, 8/126, MBS (I) Aau/AAA 3,9,96 4 7.50%, 8/126, MBS (I) Aau/AAA 4,685 5 7.50%, 8/126, MBS (I) Aau/AAA 4,685 5 7.50%, 8/126, MBS (I) Aau/AAA 4,685 5 7.50%, 8/126, MBS (I) Aau/AAA 4,685 6 7.50%, 8/126, MBS (I) Aau/AAA 4,685 7 7.50%, 8/1276, MBS (I) Aau/AAA 4,685 6 7.50%, 8/123, MBS (I) Aau/AAA 4,685 7 7.50%, 8/123, MBS (I) Aau/AAA 4,685 8 7.50%, 8/123, MBS (I)	25	7.00%, 3/1/32, MBS (I)	Aaa/AAA	28,668
3,699	56	7.00%, 4/1/32, MBS (I)	Aaa/AAA	62,547
644 7,00%, 7/1/36, MBS (I) Aaa/AAA 706,458, 594 4,972 7,00%, 8/1/36, MBS (I) Aaa/AAA 5,458,594 2,990 7,00%, 9/1/36, MBS (I) Aaa/AAA 1,530,175 846 7,00%, 1/1/36, MBS (I) Aaa/AAA 3,282,773 846 7,00%, 1/1/36, MBS (I) Aaa/AAA 3,414,178 945 7,00%, 2/25/43, CMO (I) Aaa/AAA 1,4178 945 7,00%, 2/25/43, CMO (I) Aaa/AAA 14,172 126 7,00%, 10/25/43, CMO (I) Aaa/AAA 141,820 80 7,50%, 10/16, MBS (I) Aaa/AAA 141,820 80 7,50%, 11/16, MBS (I) Aaa/AAA 1,301,749 346 7,50%, 8/1/24, MBS (I) Aaa/AAA 1,301,749 346 7,50%, 8/1/24, MBS (I) Aaa/AAA 2,301,740 24 7,50%, 8/1/25, MBS Aaa/AAA 2,7431 37 7,50%, 8/1/26, MBS Aaa/AAA 2,7431 37 7,50%, 1/1/26, MBS Aaa/AAA 1,8710 24 7,50%, 1/1/26, MBS (I) Aaa/AAA 1,8710 24 7,50%, 1/1/26, MBS (I) Aaa/AA	462	7.00%, 1/1/36, MBS (I)	Aaa/AAA	516,837
4,972 7,00%, 8/1/36, MBS (I) Aaa/AA 5,458,594 2,990 7,00%, 9/1/36, MBS (I) Aaa/AA 3,282,773 3,393 7,00%, 11/1/36, MBS (I) Aaa/AA 2,50,175 846 7,00%, 12/1/36, MBS (I) Aaa/AA 2,28,882 3,110 7,00%, 1/37, MBS (I) Aaa/AA 3,414,178 945 7,00%, 2/25/43, CMO (I) Aaa/AA 4,41,172 126 7,00%, 10/25/43, CMO (I) Aaa/AA 444,712 127 7,00%, 10/25/43, CMO (I) Aaa/AA 4,41,820 80 7,50%, 1/1/16, MBS (I) Aaa/AA 86,137 1,325 7,50%, 5/15/24, CMO (I) Aaa/AA 1,391,749 346 7,50%, 8/1/24, MBS (I) Aaa/AA 3,94,602 2 7,50%, 6/1/25, MBS Aaa/AA 2,502 24 7,50%, 6/1/25, MBS Aaa/AA 8,417 17 7,50%, 1/1/26, MBS Aaa/AA 8,417 17 7,50%, 1/1/26, MBS Aaa/AA 1,8710 24 7,50%, 3/1/26, MBS Aaa/AA 4,0,311 24 7,50%, 3/1/26, MBS Aaa/AA 4,0,311 24 7,50%, 3/1/26, MBS Aaa/AA 4,0,311 25 7,50%, 6/1/26, MBS (I) Aaa/AA 32,502 35 7,50%, 4/1/26, MBS (I) Aaa/AA 3,246 286 7,50%, 6/1/26, MBS (I) Aaa/AA 4,0,311 199 7,50%, 7/1/26, MBS (I) Aaa/AA 32,704 199 7,50%, 7/1/26, MBS (I) Aaa/AA 226,610 51 7,50%, 8/1/26, MBS (I) Aaa/AA 4,680,956 54 7,50%, 1/1/26, MBS (I) Aaa/AA 4,680,956 54 7,50%, 1/1/26, MBS (I) Aaa/AA 4,680,956 54 7,50%, 1/1/26, MBS (I) Aaa/AA 4,680,956 54 7,50%, 1/1/20, MBS (I) Aaa/AA 4,680,956 55 7,50%, 1/1/20, MBS (I) Aaa/AA 4,680,956 56 7,50%, 1/1/20, MBS (I) Aaa/AA 4,680,956 57,50%, 1/1/20, MBS (I) Aaa/AA 4,680,956 58 7,50%	3,699	7.00%, 6/1/36, MBS (I)	Aaa/AAA	4,060,545
2.990 7.00%, 9/1/36, MBS (I) Aaa/AAA 3,282,773 1,393 7.00%, 11/1/36, MBS (I) Aaa/AAA 1,530,175 846 7.00%, 12/1/36, MBS (I) Aaa/AAA 3,414,178 945 7.00%, 2/25/43, CMO (I) Aaa/AAA 3,414,178 399 7.00%, 9/25/43, CMO (I) Aaa/AAA 444,712 126 7.00%, 10/25/43, CMO (I) Aaa/AAA 444,712 126 7.00%, 10/25/43, CMO (I) Aaa/AAA 444,712 120 7.50%, 11/16, MBS (I) Aaa/AAA 86,137,49 346 7.50%, 5/15/24, CMO (I) Aaa/AAA 3,91,749 346 7.50%, 5/15/24, BBS (I) Aaa/AAA 2,522 24 7.50%, 8/17/24, MBS (I) Aaa/AAA 2,522 24 7.50%, 1/12/25, MBS Aaa/AAA 2,7431 7 7.50%, 1/12/26, MBS Aaa/AAA 2,411 7 7.50%, 1/12/26, MBS Aaa/AAA 18,710 24 7.50%, 3/126, MBS Aaa/AAA 18,710 24 7.50%, 3/126, MBS Aaa/AAA 18,710 25 7.50%, 3/126, MBS (I) Aaa/AAA <	644	7.00%, 7/1/36, MBS (I)	Aaa/AAA	706,450
1,393	4,972	7.00%, 8/1/36, MBS (I)	Aaa/AAA	5,458,594
846 7,00%, 12/1/36, MBS (I)	2,990	7.00%, 9/1/36, MBS (I)	Aaa/AAA	3,282,773
3,110 7,00%, 11/137, MBS (1) Aaa/AAA 3,414,178 945 7,00%, 2725/43, CMO (1) Aaa/AAA 1,058,081 399 7,00%, 9/25/43, CMO (1) Aaa/AAA 444,712 126 7,00%, 10/25/43, CMO (1) Aaa/AAA 141,820 80 7,50%, 1/1/16, MBS (1) Aaa/AAA 1,391,749 346 7,50%, 8/1/24, MBS (1) Aaa/AAA 394,602 2 7,50%, 6/1/25, MBS Aaa/AAA 2,522 24 7,50%, 12/1/25, MBS Aaa/AAA 2,522 24 7,50%, 12/1/25, MBS Aaa/AAA 2,522 24 7,50%, 11/1/26, MBS Aaa/AAA 2,522 24 7,50%, 11/1/26, MBS Aaa/AAA 2,522 34 7,50%, 11/1/26, MBS Aaa/AAA 2,7431 7 7,50%, 2/1/26, MBS Aaa/AAA 18,710 24 7,50%, 3/1/26, MBS Aaa/AAA 2,7350 35 7,50%, 4/1/26, MBS (1) Aaa/AAA 30,321 33 7,50%, 5/1/26, MBS (1) Aaa/AAA 32,522 34 7,50%, 11/1/26, MBS (1) Aaa/AAA 40,321 35 7,50%, 5/1/26, MBS (1) Aaa/AAA 325,704 199 7,50%, 3/1/26, MBS (1) Aaa/AAA 325,704 199 7,50%, 7/1/26, MBS (1) Aaa/AAA 325,704 199 7,50%, 7/1/26, MBS (1) Aaa/AAA 226,610 51 7,50%, 8/1/26, MBS (1) Aaa/AAA 226,610 51 7,50%, 8/1/26, MBS (1) Aaa/AAA 325,704 199 7,50%, 1/1/126, MBS (1) Aaa/AAA 325,704 199 7,50%, 7/1/26, MBS (1) Aaa/AAA 325,704 190 7,50%, 8/1/26, MBS (1) Aaa/AAA 325,704 191 7,50%, 8/1/26, MBS (1) Aaa/AAA 325,704 192 7,50%, 1/1/126, MBS (1) Aaa/AAA 325,704 193 7,50%, 8/1/26, MBS (1) Aaa/AAA 325,704 194 7,50%, 1/1/126, MBS (1) Aaa/AAA 325,704 195 7,50%, 8/1/26, MBS (1) Aaa/AAA 325,704 197 7,50%, 8/1/26, MBS (1) Aaa/AAA 325,704 198 7,50%, 1/1/126, MBS (1) Aaa/AAA 325,704 199 7,50%, 3/1/328, CMO (1) Aaa/AAA 328,0056 15 7,50%, 4/1/30, MBS Aaa/AAA 4,680,956 15 7,50%, 4/1/30, MBS Aaa/AAA 4,680,956 15 7,50%, 4/1/30, MBS Aaa/AAA 38,910 10 7,50%, 6/1/30, MBS Aaa/AAA 38,910 10 7,50%, 6/1/30, MBS Aaa/AAA 38,910 10 7,50%, 6/1/30, MBS Aaa/AAA 38,910 24 7,50%, 1/1/30, MBS Aaa/AAA 34,680,956 24 7,50%, 1/1/130, MBS (1) Aaa/AAA 38,910 24 7,50%, 1/1/130, MBS (1) Aaa/AAA 34,680,956 25 7,50%, 7/1/33, MBS (1) Aaa/AAA 34,680,956 26 7,50%, 7/1/33, MBS (1) Aaa/AAA 34,680,956 27,50%, 7/1/33, MBS (1) Aaa/AAA 34,680,956 28 7,50%, 7/1/33, MBS (1) Aaa/AAA 34,680,956 28 7,50%, 7/1/33, MBS (1) Aaa/AAA 36,225	1,393	7.00%, 11/1/36, MBS (I)	Aaa/AAA	1,530,175
945 7,00%, 2/25/43, CMO (I) Aaa/AAA 1,058,081 399 7,00%, 9/25/43, CMO (I) Aaa/AAA 444,712 126 7,00%, 10/25/43, CMO (I) Aaa/AAA 444,712 80 7,50%, 11/1/16, MBS (I) Aaa/AAA 1,18,20 346 7,50%, 5/15/24, CMO (I) Aaa/AAA 394,602 2 7,50%, 6/1/25, MBS (I) Aaa/AAA 2,522 24 7,50%, 6/1/25, MBS Aaa/AAA 2,7,431 7 7,50%, 11/126, MBS (I) Aaa/AAA 8,417 17 7,50%, 11/126, MBS Aaa/AAA 8,417 17 7,50%, 21/126, MBS Aaa/AAA 2,7,31 33 7,50%, 3/1/26, MBS Aaa/AAA 2,7,850 35 7,50%, 5/1/26, MBS (I) Aaa/AAA 40,321 33 7,50%, 5/1/26, MBS (I) Aaa/AAA 40,321 33 7,50%, 5/1/26, MBS (I) Aaa/AAA 37,946 286 7,50%, 6/1/26, MBS (I) Aaa/AAA 37,946 199 7,50%, 7/1/26, MBS (I) Aaa/AAA 325,704 199 7,50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7,50%, 8/1/26, MBS (I) Aaa/AAA 226,610 51 7,50%, 8/1/26, MBS (I) Aaa/AAA 20,512 34 7,50%, 11/1/26, MBS (I) Aaa/AAA 20,512 35 7,50%, 11/1/26, MBS (I) Aaa/AAA 325,704 36 Aaa/AAA 325,706 37 7,50%, 8/1/26, MBS (I) Aaa/AAA 325,704 38 Aaa/AAA 325,706 39 7,50%, 11/1/26, MBS (I) Aaa/AAA 20,610 51 7,50%, 8/1/26, MBS (I) Aaa/AAA 40,952 530 7,50%, 11/1/26, MBS (I) Aaa/AAA 40,955 209 7,50%, 3/15/28, CMO (I) Aaa/AAA 4,868,956 4 7,50%, 2/1/30, MBS (I) Aaa/AAA 4,868,956 4 7,50%, 2/1/30, MBS (I) Aaa/AAA 4,868,956 4 7,50%, 1/1/130, MBS (I) Aaa/AAA 4,868,956 4 7,50%, 1/1/130, MBS (I) Aaa/AAA 1,301 (I) 7,50%, 6/1/130, MBS (I) Aaa/AAA 1,301 (I) 7,50%, 6/1/30, MBS Aaa/AAA 1,301 (I) 7,50%, 6/1/30, MBS Aaa/AAA 1,301 (I) 7,50%, 6/1/30, MBS Aaa/AAA 3,408,956 30 7,50%, 1/1/130, MBS (I) Aaa/AAA 3,408,956 30 7,50%, 1/1/130, MBS (I) Aaa/AAA 3,408,956 30 7,50%, 1/1/130, MBS (I) Aaa/AAA 3,408,9580 30 7,50%, 7/1/31, MBS (I) Aaa/AAA 3,408,9580 30 7,50%, 7/1/31,30, MBS (I) Aaa/AAA 3,408,81,700 24 7,50%, 7/1/31,30, MBS	846	7.00%, 12/1/36, MBS (I)	Aaa/AAA	928,882
399 7.00%, 9/25/43, CMO (I) Aaa/AAA 444,712 126 7.00%, 10/25/43, CMO (I) Aaa/AAA 141,820 80 7.50%, 11/16, MBS (I) Aaa/AAA 86,137 1,325 7.50%, 5/15/24, CMO (I) Aaa/AAA 1,391,749 346 7.50%, 8/1/24, MBS (I) Aaa/AAA 394,602 2 7.50%, 8/1/25, MBS Aaa/AAA 27,431 7 7.50%, 1/1/26, MBS Aaa/AAA 8,417 17 7.50%, 1/1/26, MBS Aaa/AAA 8,417 17 7.50%, 1/1/26, MBS Aaa/AAA 8,417 17 7.50%, 2/1/26, MBS Aaa/AAA 8,417 17 7.50%, 3/1/26, MBS Aaa/AAA 27,850 35 7.50%, 4/1/26, MBS (I) Aaa/AAA 40,321 286 7.50%, 6/1/26, MBS (I) Aaa/AAA 325,704 199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS Aaa/AAA 16,092 530 7.50%, 17/1/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 17/1/26, MBS (I) Aaa/AAA 16,092 <	3,110	7.00%, 1/1/37, MBS (I)	Aaa/AAA	3,414,178
126	945	7.00%, 2/25/43, CMO (l)	Aaa/AAA	1,058,081
80 7.50%, 1/1/16, MBS (I) Aaa/AAA 86,137 1,325 7.50%, 5/15/24, CMO (I) Aaa/AAA 1,391,749 346 7.50%, 8/1/24, MBS (I) Aaa/AAA 394,602 2 7.50%, 6/1/25, MBS Aaa/AAA 2,522 24 7.50%, 12/1/25, MBS Aaa/AAA 27,431 7 7.50%, 1/1/26, MBS Aaa/AAA 18,710 24 7.50%, 3/1/26, MBS Aaa/AAA 18,710 24 7.50%, 3/1/26, MBS (I) Aaa/AAA 27,850 35 7.50%, 4/1/26, MBS (I) Aaa/AAA 40,321 33 7.50%, 5/1/26, MBS (I) Aaa/AAA 37,946 286 7.50%, 6/1/26, MBS (I) Aaa/AAA 37,946 286 7.50%, 8/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS (I) Aaa/AAA 57,583 14 7.50%, 1/1/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 1/1/26, MBS (I) Aaa/AAA 23,605 500 7.50%, 1/1/26, MBS (I) Aaa/AAA 24,095 500 7.50%, 1/1/30, MBS (I) Aaa/AAA 4,685 <td>399</td> <td>7.00%, 9/25/43, CMO (l)</td> <td>Aaa/AAA</td> <td>444,712</td>	399	7.00%, 9/25/43, CMO (l)	Aaa/AAA	444,712
1,325 7.50%, 5/15/24, CMO (I) Aaa/AAA 1,391,749 346 7.50%, 8/1/24, MBS (I) Aaa/AAA 394,602 2 7.50%, 6/1/25, MBS Aaa/AAA 2,522 24 7.50%, 1/21/25, MBS Aaa/AAA 2,522 24 7.50%, 1/21/25, MBS Aaa/AAA 17,431 7 7.50%, 1/1/26, MBS Aaa/AAA 18,710 17 7.50%, 2/1/26, MBS Aaa/AAA 18,710 24 7.50%, 3/1/26, MBS Aaa/AAA 18,710 24 7.50%, 3/1/26, MBS (I) Aaa/AAA 40,321 33 7.50%, 5/1/26, MBS (I) Aaa/AAA 37,946 286 7.50%, 6/1/26, MBS (I) Aaa/AAA 325,704 199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS (I) Aaa/AAA 57,583 14 7.50%, 8/1/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 1/21/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 1/21/26, MBS (I) Aaa/AAA 239,605 4,118 7.50%, 3/15/28, CMO (I) Aaa/AAA 239,605 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4685 15 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 17,301 (I) 7.50%, 6/1/30, MBS Aaa/AAA 12,059 24 7.50%, 1/21/10, MBS (I) Aaa/AAA 12,059 24 7.50%, 1/21/10, MBS (I) Aaa/AAA 26,994 1,192 7.50%, 1/21/130, MBS (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 38,93 793 7.50%, 7/1/33, MBS (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 38,00,624 49 7.50%, 7/1/33, MBS (I) Aaa/AAA 38,00,624 49 7.50%, 7/1/34, MBS (I) Aaa/AAA 38,00,624 49 7.50%, 7/1/34, MBS (I) Aaa/AAA 38,93 793 7.50%, 7/1/34, MBS (I) Aaa/AAA 38,00,624 249 7.50%, 7/1/34, MBS (I) Aaa/AAA 38,00,625	126	7.00%, 10/25/43, CMO (1)	Aaa/AAA	141,820
346 7.50%, 8/1/24, MBS (I) Aaa/AAA 394,602 2 7.50%, 6/1/25, MBS Aaa/AAA 2,522 24 7.50%, 12/1/25, MBS Aaa/AAA 27,431 7 7.50%, 1/1/26, MBS Aaa/AAA 8,417 17 7.50%, 2/1/26, MBS Aaa/AAA 18,710 24 7.50%, 3/1/26, MBS (I) Aaa/AAA 40,321 33 7.50%, 5/1/26, MBS (I) Aaa/AAA 37,946 286 7.50%, 6/1/26, MBS (I) Aaa/AAA 225,704 199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 11/1/26, MBS Aaa/AAA 16,092 530 7.50%, 11/1/26, MBS (I) Aaa/AAA 23,605 4,118 7.50%, 3/15/28, CMO (I) Aaa/AAA 23,605 4,118 7.50%, 3/15/28, CMO (I) Aaa/AAA 4,685 15 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,685 15 7.50%, 4/1/30, MBS Aaa/AAA 4,685 15 7.50%, 10/1/30, MBS Aaa/AAA 17,301	80	7.50%, 1/1/16, MBS (l)	Aaa/AAA	86,137
2 7.50%, 6/1/25, MBS Aaa/AAA 2,522 24 7.50%, 12/1/25, MBS Aaa/AAA 27,431 17 7.50%, 1/1/26, MBS Aaa/AAA 8,417 17 7.50%, 2/1/26, MBS Aaa/AAA 18,710 24 7.50%, 3/1/26, MBS Aaa/AAA 27,850 35 7.50%, 4/1/26, MBS (I) Aaa/AAA 37,946 286 7.50%, 6/1/26, MBS (I) Aaa/AAA 325,704 199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS Aaa/AAA 27,583 14 7.50%, 11/1/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 11/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 3/15/28, CMO (I) Aaa/AAA 23,605 4,118 7.50%, 2/1/30, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS (I) Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 19,09 24 7.50%, 10/1/30, MBS Aaa/AAA 12,059	1,325	7.50%, 5/15/24, CMO (l)	Aaa/AAA	1,391,749
24 7.50%, 1/1/26, MBS Aaa/AAA 27,431 7 7.50%, 1/1/26, MBS Aaa/AAA 8,417 17 7.50%, 2/1/26, MBS Aaa/AAA 18,710 24 7.50%, 3/1/26, MBS Aaa/AAA 27,850 35 7.50%, 4/1/26, MBS (I) Aaa/AAA 40,321 33 7.50%, 5/1/26, MBS (I) Aaa/AAA 37,946 286 7.50%, 6/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS (I) Aaa/AAA 20,610 51 7.50%, 8/1/26, MBS (I) Aaa/AAA 57,583 14 7.50%, 11/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 3/15/28, CMO (I) Aaa/AAA 23,605 4,118 7.50%, 11/1/26, MBS (I) Aaa/AAA 23,605 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 23,605 4,118 7.50%, 10/1/30, MBS Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 4,685 15 7.50%, 6/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS Aaa/AAA 12,059	346	7.50%, 8/1/24, MBS (I)	Aaa/AAA	394,602
7 7.50%, 1/1/26, MBS Aaa/AAA 8,417 17 7.50%, 2/1/26, MBS Aaa/AAA 18,710 24 7.50%, 3/1/26, MBS Aaa/AAA 27,850 35 7.50%, 4/1/26, MBS (I) Aaa/AAA 40,321 33 7.50%, 5/1/26, MBS (I) Aaa/AAA 325,704 199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS Aaa/AAA 57,583 14 7.50%, 8/1/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 11/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 12/1/26, MBS (I) Aaa/AAA 239,605 4,118 7.50%, 3/15/28, CMO (I) Aaa/AAA 4,680,956 4 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 4,680,956 15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 18,91 10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS (I) Aaa/AAA 13,54,983	2	7.50%, 6/1/25, MBS	Aaa/AAA	2,522
17 7.50%, 2/1/26, MBS Aaa/AAA 18,710 24 7.50%, 3/1/26, MBS Aaa/AAA 27,850 35 7.50%, 4/1/26, MBS (I) Aaa/AAA 40,321 33 7.50%, 5/1/26, MBS (I) Aaa/AAA 325,704 199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS Aaa/AAA 57,583 14 7.50%, 11/1/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 12/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 3/15/28, CMO (I) Aaa/AAA 239,605 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS (I) Aaa/AAA 13,54,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 13,54,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 28,096 <	24	7.50%, 12/1/25, MBS	Aaa/AAA	27,431
24 7.50%, 3/1/26, MBS (I) Aaa/AAA 27,850 35 7.50%, 4/1/26, MBS (I) Aaa/AAA 40,321 33 7.50%, 5/1/26, MBS (I) Aaa/AAA 325,704 199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS (I) Aaa/AAA 57,583 14 7.50%, 11/1/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 12/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 3/15/28, CMO (I) Aaa/AAA 239,605 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 4,685 15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 18,950 24 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS Aaa/AAA 13,54,983 793 7.50%, 1/21/30, MBS (I) Aaa/AAA 28,90 1,192 7.50%, 5/1/32, MBS (I) Aaa/AAA 284,096	7	·		
35 7.50%, 4/1/26, MBS (I) Aaa/AAA 40,321 33 7.50%, 5/1/26, MBS Aaa/AAA 37,946 286 7.50%, 6/1/26, MBS (I) Aaa/AAA 325,704 199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS Aaa/AAA 16,092 530 7.50%, 11/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 3/15/28, CMO (I) Aaa/AAA 239,605 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 4,680,956 15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 26,994 1,192 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 28,096 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 28,096 28 7.50%, 7/1/34, MBS (I) Aaa/AAA 31,		7.50%, 2/1/26, MBS		
33 7.50%, 5/1/26, MBS (I) Aaa/AAA 37,946 286 7.50%, 6/1/26, MBS (I) Aaa/AAA 325,704 199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS Aaa/AAA 57,583 14 7.50%, 11/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 12/1/26, MBS (I) Aaa/AAA 239,605 4,118 7.50%, 21/30, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 17,301 (b) 7.50%, 2/1/30, MBS Aaa/AAA 17,301 (b) 7.50%, 6/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS (I) Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 28,096 249 7.50%, 7/1/33, MBS (I) Aaa/AAA 28,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 28,096 28 7.50%, 7/1/34, MBS (I) Aaa/AAA 31,081 <td></td> <td>·</td> <td></td> <td></td>		·		
286 7.50%, 6/1/26, MBS (I) Aaa/AAA 325,704 199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS Aaa/AAA 57,583 14 7.50%, 11/1/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 12/1/26, MBS (I) Aaa/AAA 239,605 209 7.50%, 3/15/28, CMO (I) Aaa/AAA 4,685 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,685 4 7.50%, 2/1/30, MBS Aaa/AAA 4,685 15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS (I) Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 284,096 249 7.50%, 7/2/5/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 881,57			Aaa/AAA	
199 7.50%, 7/1/26, MBS (I) Aaa/AAA 226,610 51 7.50%, 8/1/26, MBS Aaa/AAA 57,583 14 7.50%, 11/1/26, MBS (I) Aaa/AAA 16,092 530 7.50%, 12/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 3/15/28, CMO (I) Aaa/AAA 239,605 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 4,680,956 15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 19,301 10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 10/1/30, MBS (I) Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 284,096 28 7.50%, 7/1/34, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 31,081 803 7.50%, 7/1/34, MBS (I) Aaa/AAA 88,25			Aaa/AAA	
51 7.50%, 8/1/26, MBS Aaa/AAA 57,583 14 7.50%, 11/1/26, MBS Aaa/AAA 16,092 530 7.50%, 12/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 3/15/28, CMO (I) Aaa/AAA 239,605 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 4,685 15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 89 10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 284,096 24 7.50%, 7/1/33, MBS (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 29,890 803 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225 <td></td> <td></td> <td></td> <td></td>				
14 7.50%, 11/1/26, MBS Aaa/AAA 16,092 530 7.50%, 12/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 3/15/28, CMO (I) Aaa/AAA 239,605 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 4,685 15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 89 10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS (I) Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				
530 7.50%, 12/1/26, MBS (I) Aaa/AAA 601,955 209 7.50%, 3/15/28, CMO (I) Aaa/AAA 239,605 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 89 10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS (I) Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				
209 7.50%, 3/15/28, CMO (I) Aaa/AAA 239,605 4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 4,685 15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 89 10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				
4,118 7.50%, 4/1/28, MBS (I) Aaa/AAA 4,680,956 4 7.50%, 2/1/30, MBS Aaa/AAA 4,685 15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 89 10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS (I) Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				
4 7.50%, 2/1/30, MBS Aaa/AAA 4,685 15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 89 10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225		, , , , , , , , , , , , , , , , , , , ,		
15 7.50%, 4/1/30, MBS Aaa/AAA 17,301 (h) 7.50%, 6/1/30, MBS Aaa/AAA 89 10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				
(h) 7.50%, 6/1/30, MBS Aaa/AAA 89 10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				,
10 7.50%, 10/1/30, MBS Aaa/AAA 12,059 24 7.50%, 11/1/30, MBS Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				
24 7.50%, 11/1/30, MBS Aaa/AAA 26,994 1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				
1,192 7.50%, 12/1/30, MBS (I) Aaa/AAA 1,354,983 793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				
793 7.50%, 5/1/32, MBS (I) Aaa/AAA 900,624 249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				
249 7.50%, 7/25/32, CMO, VRN (I) Aaa/AAA 284,096 28 7.50%, 7/1/33, MBS (I) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225		· · · · · · · · · · · · · · · · · · ·		
28 7.50%, 7/1/33, MBS (1) Aaa/AAA 31,081 86 7.50%, 7/1/34, MBS (1) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (1) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (1) Aaa/AAA 86,225				
86 7.50%, 7/1/34, MBS (I) Aaa/AAA 95,890 803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225				
803 7.50%, 3/1/37, MBS (I) Aaa/AAA 881,570 76 7.50%, 2/25/42, CMO (I) Aaa/AAA 86,225		· · · · · · · · · · · · · · · · · · ·		
76 7.50%, 2/25/42, CMO (1) Aaa/AAA 86,225				
15 8.00%, 2/15/22, CMO Aaa/AAA 13,459				
	13	8.00%, 2/15/22, CMO	Aaa/AAA	13,459

84	8.00%, 8/15/22, CMO (l)	Aaa/AAA	94,317
42	8.00%, 7/1/24, MBS	Aaa/AAA	48,276

Credit Rating

(Moody s/S&P)

Value*

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

Freddie Mac (continued)

April 30, 2010 (unaudited)

Principal

Amount

(000s)

\$	61	8.00%, 8/1/24, MBS (I)	Aaa/AAA	\$	70,222
	726	8.00%, 12/1/26, MBS (I)	Aaa/AAA		833,628
	209	8.00%, 4/15/30, CMO (I)	Aaa/AAA		231,835
	84	8.00%, 11/1/34, MBS (l)	Aaa/AAA		92,590
	230	8.50%, 4/15/22, CMO (l)	Aaa/AAA		257,025
	419	8.50%, 10/1/30, MBS (I)	Aaa/AAA		463,404
				10	1,955,657
					,1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		Ginnie Mae 12.7%			
	201	5.50%, 6/20/35, FRN, MBS (I)	Aaa/AAA		211,094
	30	6.00%, 4/15/29, MBS (I)	Aaa/AAA		32,514
	3	6.00%, 8/15/31, MBS	Aaa/AAA		3,104
	84	6.00%, 2/15/36, MBS (I)	Aaa/AAA		90,093
	29	6.00%, 6/15/36, MBS (I)	Aaa/AAA		31,151
	11	6.00%, 7/15/36, MBS	Aaa/AAA		11,419
	39	6.00%, 9/15/36, MBS (I)	Aaa/AAA		42,533
	75	6.00%, 10/15/36, MBS (I)	Aaa/AAA		81,232
	78	6.00%, 12/15/36, MBS (I)	Aaa/AAA		83,604
	17	6.00%, 6/15/37, MBS	Aaa/AAA		18,267
2	2,202	6.00%, 7/15/37, MBS (I)	Aaa/AAA		2,366,332
	39	6.00%, 8/15/37, MBS (I)	Aaa/AAA		41,851
	48	6.00%, 11/15/37, MBS (I)	Aaa/AAA		51,671
	83	6.00%, 12/15/37, MBS (I)	Aaa/AAA		89,529
	598	6.00%, 3/15/38, MBS (l)	Aaa/AAA		647,622
	722	6.00%, 9/15/38, MBS (I)	Aaa/AAA		775,279
	1,641	6.00%, 10/15/38, MBS (1)	Aaa/AAA		1,762,828
4	4,794	6.00%, 11/15/38, MBS (1)	Aaa/AAA		5,149,571
	36	6.00%, 12/15/38, MBS (1)	Aaa/AAA		38,403
14	4,000	6.00%, MBS, TBA (e)	Aaa/AAA	1	5,015,000
	102	6.50%, 11/20/24, MBS (1)	Aaa/AAA		111,853
	1,642	6.50%, 9/15/28, MBS (l)	Aaa/AAA		1,819,624
	1,932	6.50%, 10/15/31, MBS (1)	Aaa/AAA		2,134,378
	1,404	6.50%, 1/15/32, MBS (l)	Aaa/AAA		1,542,872
	1,773	6.50%, 2/15/32, MBS (1)	Aaa/AAA		1,948,574
	946	6.50%, 4/15/32, MBS (1)	Aaa/AAA		1,039,748
	1,403	6.50%, 5/15/32, MBS (1)	Aaa/AAA		1,541,326
	69	6.50%, 6/20/32, CMO (l)	Aaa/AAA		74,432
	134	6.50%, 9/20/34, MBS (I)	Aaa/AAA		147,143
	632	6.50%, 8/20/38, MBS (I)	Aaa/AAA		676,860
	278	6.50%, 10/20/38, MBS (1)	Aaa/AAA		297,580
	1,148	6.50%, 2/15/39, MBS (I)	Aaa/AAA		1,243,482
	3	7.00%, 4/15/24, MBS	Aaa/AAA		3,605
	28	7.00%, 7/15/25, MBS (l)	Aaa/AAA		30,984
	31	7.00%, 9/15/25, MBS	Aaa/AAA		34,522
	22	7.00%, 11/15/25, MBS	Aaa/AAA		24,381
	11	7.00%, 12/15/25, MBS	Aaa/AAA		11,858

23	7.00%, 3/15/26, MBS	Aaa/AAA	26,012
8	7.00%, 4/15/26, MBS	Aaa/AAA	8,584
2	7.00%, 5/15/26, MBS	Aaa/AAA	2,313
53	7.00%, 6/15/26, MBS (l)	Aaa/AAA	59,086

PIMCO Strategic Global Government Fund, Inc. Schedule of Investments

April 30, 2010 (unaudited)

Principal

Amount Credit Rating

(Moody s/S&P) Value*

Ginnie Mae (continued)

\$ 3,994