PIMCO STRATEGIC GLOBAL GOVERNMENT FUND INC Form N-Q

June 27, 2008

# UNITED STATES

# SECURITIES AND EXCHANGE COMMISSION

Washington, DC 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

(Address of principal executive offices)

Lawrence G. Altadonna

Treasurer

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

Date of reporting period: April 30, 2008

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 274.9 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 respond 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.

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Item 1. Schedule of Investments.

#### **Schedule of Investments**

April 30, 2008 (Unaudited)

BANK LOAN OBLIGATIONS 0.7%   2,452   2,568   5 2,452   2,560   5 2,452   2,568   5 2,452   2,568   5 2,452   2,568   5 2,452   2,568   5 2,452   2,568   2,568   5 2,452   2,568   2,568   5 2,452   2,568		Principal Amount (000s)	Value (000s)	
CORPORATE BONDS & NOTES 23.9%   Banking & Finance 9.0%	BANK LOAN OBLIGATIONS 0.7%			
CORPORATE BONDS & NOTES 23.9%   Banking & Finance 9.0%   ATF Bank   Sa75% the 11/09/2009   1.500   1.570   1	Daimler Finance North America LLC			
Ranking Finance 9.0%	6.800% due 08/03/2012 (Cost \$2,563)	\$ 2,686	\$ 2,452	
ATF Bank	CORPORATE BONDS & NOTES 23.9%			
8875% due 11/09/2009       1,500       1,570         Bear Stearns Cos., Inc.       2,000       2,069         6.400% due 10/02/2017       3,000       3,150         6.950% due 08/10/2012       3,000       3,452         6.722% due 12/18/2049       3,800       3,452         Desarrolladoral Homex SAB de C.V.       2,000       2,025         GMAC LLC       3,15% due 09/18/2019       2,500       2,283         6,000% due 12/15/2011       3,000       2,379         GPB Euroband Finance PLC for Gazprombank       5,000       4,839         6,500% due 09/12/2015       5,000       5,005         UBS AG       5,000       1,840         5,750% due 05/11/2015       5,000       2,000         UBS AG       1,840       1,840         5,875% due 12/20/2017       1,800       1,840         VTB Capital S.A.       3,200       2,000         3,839% due 08/01/2008       2,000       2,000         Wells Fargo Capital X       2,000       2,278         5,950% due 12/15/2036       2,000       2,279         ABN AMRO Bank for OAO Gazprom       2,200       2,200         9,255% due 0,301/2013       2,000       2,279         Archer-Daniels-Midland Co.<	Banking & Finance 9.0%			
Bear Stearns Cos., Inc.         3.00         2.069           6.400% due 10/02/2017         2,000         2,069           6.959% due 08/10/2012         3,000         3,152           C10 Capital SFV Ltd.         3,800         3,452           Desarrolladora Homes SAB de C.V.         2,200         2,025           CRAC LLC         3,000         2,283           6,000% due 12/15/2009         2,500         2,283           6,000% due 12/15/2011         3,000         2,379           GPB Eurobond Finance PLC for Gazprombank         5,000         4,839           6,000% due 12/15/2015         5,000         5,005           C,550% due 05/01/2015         5,000         5,005           C,550% due 05/01/2015         5,000         5,005           C,550% due 05/01/2015         5,000         5,005           S,875% due 12/20/2017         1,800         1,840           VIB Capital S.A.         3,839         4,000         2,000           Vells Farge Capital X         5,950         4,000         1,787           Full Lyfs/2036         2,000         1,787           ABN AMRO Bank for OAO Gazprom         2,000         2,279           7.625% due 03/01/2013         2,000         2,279				
6.400% due 10/02/2017   2,000   2,069   6,950% due 08/10/2012   3,000   3,150   2,150   2,250   3,250   3,250   2,225   2,226 due 12/18/2049   2,000   2,025   2,230	8.875% due 11/09/2009	1,500	1,570	
6.950% due 08/01/2012       3,000       3,150         C10 Capital SPV Ltd.       3,800       3,452         Desarrolladora Homex SAB de C.V.       2,000       2,025         CMAC LLC       3,000       2,283         6,000% due 12/15/2009       2,500       2,283         6,000% due 12/15/2011       5,000       2,505         C5,000% due 09/3/2015       5,000       5,095         C6,500% due 09/3/2015       5,000       5,095         C18B AG       1,800       1,840         T8 S75% due 12/20/2017       1,800       1,840         T8 Capital S.A.       2,000       2,000         3.839% due 08/01/2008       2,000       2,000         Wells Fargo Capital X       2,000       2,000         S.950% due 12/15/2036       2,000       2,000         Wells Gaptial SA       2,000       2,000         ABN AMRO Bank for OAO Gazprom       2,000       2,279         9.625% due 03/01/2013       2,00       2,079         Archer-Daniels-Midland Co.       6,450% due 01/15/203       1,041         6,450% due 01/15/2035       2,00       2,00         Cablemas S.A. de C.V.       3,750       4,449         O.50% due 01/15/2015       3,70       4				
C10 Capital SPV Ltd   6.722% due 12/18/2049   3,80   3,452     Desarrolladora Homex SAB de C.V.     7.500% due 09/28/2015   2,000   2,025     GMAC LLC     4.315% due 05/15/2009   2,500   2,283     6.000% due 12/15/2011   3,000   2,379     GPB Eurobnad Finance PLC for Gazprombank     6.500% due 09/23/2015   5,000   4,839     Tece Finance, Inc.   5,000   5,005     UBS AG   5,875% due 05/01/2015   3,000   2,000     UBS AG   5,875% due 12/20/2017   1,840     VBB Capital S.A   3,839% due 08/01/2008   2,000   2,000     UBS AG   5,875% due 12/20/2017   1,840     VBB Capital S.A   3,839% due 08/01/2008   2,000   2,000     VBB Capital S.A   3,839% due 08/01/2008   2,000   1,787     UBS AG   5,850% due 12/15/2036   2,000   1,787     UBS AG   5,850% due 12/15/2036   2,000   2,248     DESTINATION OF AUTOBRA   2,000   2,248     UBS AG   5,850% due 12/15/2036   2,000   2,248     DESTINATION OF AUTOBRA   2,000   2,000     DESTI				
1,225 due 12/18/2049   3,800   3,452		3,000	3,150	
Desarrolladora Homex SAB de C.V.   7.50% due 09/28/2015   2.00   2.025   2.00   2.005   2.000   2.00				
7.500% due 09/28/2015       2,000       2,025         GMAC LLC       2,500       2,283         4.315% due 05/15/2019       3,000       2,379         GPB Eurobond Finance PLC for Gazprombank       5,000       4,839         6.500% due 09/23/2015       5,000       4,839         Teco Finance, Inc.       5,000       5,095         6.750% due 05/01/2015       5,000       5,095         UBS AG       1,800       1,840         7.875% due 12/20/2017       2,000       2,000         VIB Capital X-5.       2,000       2,000         3.839% due 08/01/2008       2,000       2,000         Wells Fargo Capital X       2,000       1,787         5.950% due 12/15/2036       2,000       2,200         Industrials 13.0%         ABN AMRO Bank for OAO Gazprom       2,000       2,279         9.625% due 03/01/2013       2,000       2,279         Archer-Damiels-Midland Co.       1,001       1,041         6.450% due 01/15/2038       1,00       1,501         Bon-Ton Department Stores, Inc.       2,000       2,200         10.250% due 03/15/2014 (b)       2,000       2,200         CSN Islands IX Corp.       2,000       2,000		3,800	3,452	
GMAC LLC         4.315% due 05/15/2019       2.500       2.83         6.000% due 12/15/2011       3.000       2.379         GPB Eurobond Finance PLC for Gazprombank       5.000       4.839         7.50% due 05/01/2015       5.000       5.095         UBS AG		2.000	2.025	
4.315% due 05/15/2009   2.500   2.283   2.000 % due 12/15/2011   3.000   2.379   2.3		2,000	2,025	
6.000% due 12/15/2011       3,000       2,379         GPB Eurobond Finance PLC for Gazprombank       5,000       4,839         6.500% due 09/23/2015       5,000       5,095         Ceo Finance, Inc.       5,000       5,095         1.875% due 05/01/2015       1,800       1,840         VTB Capital S.A.       2,000       2,000         3.839% due 08/01/2008       2,000       1,878         8,839% due 08/01/2036       2,000       1,878         8,950% due 12/15/2036       2,000       1,878         Industrials 13.0%         ABN AMRO Bank for OAO Gazprom         9,625% due 03/01/2013       2,000       2,279         Archer-Daniels-Midland Co.       2,000       2,279         Ac450% due 01/15/2038       1,00       1,01         Bon-Ton Department Stores, Inc.       2,000       2,00         10,250% due 03/15/2014 (b)       2,000       2,20         Cxblemas S.A. de C.V.       3,75% due 11/15/2015       2,000       2,20         CXS Islands IX Corp.       3,700       4,44         D,500% due 01/15/2015       3,70       4,44         Dynegy Holdings, Inc.       1,000       6,67         7,125% due 05/01/2016       2,00 <t< td=""><td></td><td>2.500</td><td>2 202</td></t<>		2.500	2 202	
PEB Burobond Finance PLC for Gazprombank				
6.500% due 09/23/2015       5,000       4,839         Teco Finance, Inc.       5,000       5,095         C.750% due 05/01/2015       1,800       1,840         5.875% due 12/20/2017       1,800       2,000         VTB Capital S.A.       2,000       2,000         3.839% due 08/01/2008       2,000       2,000         Wells Fargo Capital X       2,000       1,787         5.950% due 12/15/2036       2,000       1,787         Industrials 13.0%         ABN AMRO Bank for OAO Gazprom         9.625% due 03/01/2013       2,000       2,279         Archer-Daniels-Midland Co.       2,000       1,041         Bon-Ton Department Stores, Inc.       2,000       1,500         10.250% due 03/15/2014 (b)       2,000       2,200         Cablemas S.A. de C.V.       9,375% due 11/15/2015       2,000       2,200         CSN Islands IX Corp.       3,700       4,449         Dynegy Holdings, Inc.       1,000       967         7,125% due 05/15/2018       1,000       967         8,375% due 07/15/2015       2,000       2,005         Echostar DBS Corp.       1,500       4,449         7,125% due 02/01/2016       1,500       4,00		3,000	2,379	
Teco Finance, Inc.		5,000	4.920	
6.750% due 05/01/2015       5,000       5,095         UBS AG       1,800       1,840         VTB Capital S.A.       2,000       2,000         3.839% due 08/01/2008       2,000       2,000         Wells Fargo Capital X       2,000       1,787         5.950% due 12/15/2036       2,000       1,787         Industrials 13.0%         ABN AMRO Bank for OAO Gazprom       2,000       2,792         9.625% due 03/01/2013       2,000       2,279         Archer-Daniels-Midland Co.       2,000       1,041         6.450% due 01/15/2038       1,000       1,041         Bon-Ton Department Stores, Inc.       2,000       2,200         10,250% due 03/15/2014 (b)       2,000       2,200         Cablemas S.A. de C.V.       2,375       2,000       2,200         CSN Islands IX Corp.       3,700       4,449         Dynegy Holdings, Inc.       1,000       967         7,125% due 05/15/2018       1,000       2,095         EchoStar DBS Corp.       1,500       1,481         Gaz Capital S.A.       3,000       3,517		5,000	4,839	
UBS AG 5.875% due 12/20/2017 1,800 1,840 VTB Capital S.A. 3.839% due 08/01/2008 2,000 2,000 Wells Fargo Capital X 5.950% due 12/15/2036 2,000 1,787  Industrials 13.0% ABN AMRO Bank for OAO Gazprom 9,625% due 03/01/2013 2,000 2,279 Archer-Daniels-Midland Co. 6.450% due 01/15/2038 1,000 1,001 Bon-Ton Department Stores, Inc. 10.250% due 03/15/2014 (b) 2,000 1,570 Cablemas S.A. de C.V. 9,375% due 11/15/2015 2,000 2,200 CSN Islands IX Corp. 10.500% due 01/15/2015 3,700 4,449 Dynegy Holdings, Inc. 7.125% due 05/01/2016 2,000 2,095 EchoStar DBS Corp. 7.125% due 05/01/2016 1,500 1,481 Gaz Capital S.A. 8.625% due 04/28/2034 3,000 3,517		5,000	5.005	
5.875% due 12/20/2017       1,800       1,840         VTB Capital S.A.       2,000       2,000         3.839% due 08/01/2008       2,000       2,000         Wells Fargo Capital X       2,000       1,787         5.950% due 12/15/2036       2,000       1,787         Industrials 13.0%         ABN AMRO Bank for OAO Gazprom       2,000       2,279         9.625% due 03/01/2013       2,000       2,279         Archer-Daniels-Midland Co.       4,400       1,041         6.450% due 01/15/2038       1,000       1,570         Bon-Ton Department Stores, Inc.       2,000       2,200         10,250% due 03/15/2014 (b)       2,000       2,200         Cablemas S.A. de C.V.       3,75% due 11/15/2015       2,000       2,200         CSN Islands IX Corp.       3,700       4,449         Dynegy Holdings, Inc.       1,000       967         7,125% due 05/15/2018       1,000       967         8,375% due 05/01/2016       2,000       2,095         EchoStar DBS Corp.       1,500       1,481         7,125% due 02/01/2016       1,500       1,481         Gaz Capital S.A.       8,625% due 04/28/2034       3,000       3,517		3,000	3,093	
VTB Capital S.A.       2,000       2,000         3.839% due 08/01/2008       2,000       2,000         Wells Fargo Capital X       2,000       1,787         5.950% due 12/15/2036       2,000       1,787         Industrials 13.0%         ABN AMRO Bank for OAO Gazprom         9.625% due 03/01/2013       2,000       2,279         Archer-Daniels-Midland Co.       2,000       1,041         Bon-Ton Department Stores, Inc.       2,000       1,570         Cablemas S.A. de C.V.       2,000       2,200         Cablemas S.A. de C.V.       2,000       2,200         CSN Islands IX Corp.       2,000       2,200         I0.500% due 01/15/2015       3,700       4,449         Dynegy Holdings, Inc.       1,000       967         7.125% due 05/15/2018       1,000       967         8.375% due 05/01/2016       2,000       2,095         EchoStar DBS Corp.       1,500       1,481         Gaz Capital S.A.       8.625% due 04/28/2034       3,000       3,517		1.900	1.940	
3.839% due 08/01/2008   2,000   2,000   Wells Fargo Capital X   2,000   1,787		1,800	1,040	
Wells Fargo Capital X         5.950% due 12/15/2036       2,000       1,787         Industrials 13.0%         ABN AMRO Bank for OAO Gazprom       2,000       2,279         Archer-Daniels-Midland Co.       3,000       1,001         6,450% due 03/15/2038       1,000       1,570         Bon-Ton Department Stores, Inc.       2,000       1,570         Cablemas S.A. de C.V.       2,000       2,200         2,375% due 11/15/2015       2,000       2,200         CSN Islands IX Corp.       3,700       4,449         Dynegy Holdings, Inc.       1,000       967         7.125% due 05/15/2018       1,000       967         8.375% due 05/01/2016       2,000       2,095         EchoStar DBS Corp.       1,500       1,481         Gaz Capital S.A.       3,000       3,517		2,000	2 000	
5.950% due 12/15/2036       2,000       1,787         Industrials 13.0%         ABN AMRO Bank for OAO Gazprom         9.625% due 03/01/2013       2,000       2,279         Archer-Daniels-Midland Co.       31,000       1,041         Bon-Ton Department Stores, Inc.       2,000       1,570         Cablemas S.A. de C.V.       2,000       2,200         9.375% due 11/15/2015       2,000       2,200         CSN Islands IX Corp.       3,700       4,449         Dynegy Holdings, Inc.       1,000       967         7.125% due 05/15/2018       1,000       967         8.375% due 05/01/2016       2,000       2,095         EchoStar DBS Corp.       1,500       1,481         Gaz Capital S.A.       8.625% due 04/28/2034       3,000       3,517		2,000	2,000	
Industrials 13.0%   Same standard of the Computation of the Computat		2 000	1 787	
Industrials 13.0%	3,550% ddc 12,15,2650	2,000		
ABN AMRO Bank for OAO Gazprom  9.625% due 03/01/2013 2,000 2,279  Archer-Daniels-Midland Co.  6.450% due 01/15/2038 1,000 1,041  Bon-Ton Department Stores, Inc.  10.250% due 03/15/2014 (b) 2,000 1,570  Cablemas S.A. de C.V.  9.375% due 11/15/2015 2,000 2,200  CSN Islands IX Corp.  10.500% due 01/15/2015 3,700 4,449  Dynegy Holdings, Inc.  7.125% due 05/15/2018 1,000 967  8.375% due 05/15/2018 1,000 965  EchoStar DBS Corp.  7.125% due 02/01/2016 2,000 2,095  EchoStar DBS Corp.  7.125% due 02/01/2016 3,500 1,481  Gaz Capital S.A.  8.625% due 04/28/2034 3,000 3,517			32,489	
ABN AMRO Bank for OAO Gazprom  9.625% due 03/01/2013 2,000 2,279  Archer-Daniels-Midland Co.  6.450% due 01/15/2038 1,000 1,041  Bon-Ton Department Stores, Inc.  10.250% due 03/15/2014 (b) 2,000 1,570  Cablemas S.A. de C.V.  9.375% due 11/15/2015 2,000 2,200  CSN Islands IX Corp.  10.500% due 01/15/2015 3,700 4,449  Dynegy Holdings, Inc.  7.125% due 05/15/2018 1,000 967  8.375% due 05/15/2018 1,000 965  EchoStar DBS Corp.  7.125% due 02/01/2016 2,000 2,095  EchoStar DBS Corp.  7.125% due 02/01/2016 3,500 1,481  Gaz Capital S.A.  8.625% due 04/28/2034 3,000 3,517	Industrials 13.0%			
9.625% due 03/01/2013 Archer-Daniels-Midland Co. 6.450% due 01/15/2038 Bon-Ton Department Stores, Inc. 10.250% due 03/15/2014 (b) 2,000 1,570 Cablemas S.A. de C.V. 9.375% due 11/15/2015 2,000 2,200 CSN Islands IX Corp. 10.500% due 01/15/2015 3,700 4,449 Dynegy Holdings, Inc. 7.125% due 05/15/2018 1,000 8,375% due 05/15/2018 2,000 2,005 EchoStar DBS Corp. 7.125% due 02/01/2016 2,000 2,095 EchoStar DBS Corp. 7.125% due 02/01/2016 3,700 3,517				
Archer-Daniels-Midland Co. 6.450% due 01/15/2038 1,000 1,041 Bon-Ton Department Stores, Inc. 10.250% due 03/15/2014 (b) 2,000 1,570 Cablemas S.A. de C.V. 9.375% due 11/15/2015 2,000 2,200 CSN Islands IX Corp. 10.500% due 01/15/2015 3,700 4,449 Dynegy Holdings, Inc. 7.125% due 05/15/2018 1,000 967 8.375% due 05/15/2016 2,000 2,095 EchoStar DBS Corp. 7.125% due 02/01/2016 1,500 1,481 Gaz Capital S.A. 8.625% due 04/28/2034 3,000 3,517		2 000	2 279	
6.450% due 01/15/20381,0001,041Bon-Ton Department Stores, Inc.10.250% due 03/15/2014 (b)2,0001,570Cablemas S.A. de C.V.9.375% due 11/15/20152,0002,200CSN Islands IX Corp.10.500% due 01/15/20153,7004,449Dynegy Holdings, Inc.7.125% due 05/15/20181,0009678.375% due 05/01/20162,0002,095EchoStar DBS Corp.7.125% due 02/01/20161,5001,481Gaz Capital S.A.8.625% due 04/28/20343,0003,517		2,000	2,279	
Bon-Ton Department Stores, Inc.  10.250% due 03/15/2014 (b)  2,000 1,570 Cablemas S.A. de C.V.  9.375% due 11/15/2015 2,000 2,200 CSN Islands IX Corp.  10.500% due 01/15/2015 3,700 4,449 Dynegy Holdings, Inc. 7.125% due 05/15/2018 1,000 967 8.375% due 05/01/2016 2,000 2,095 EchoStar DBS Corp. 7.125% due 02/01/2016 1,500 1,481 Gaz Capital S.A. 8.625% due 04/28/2034		1.000	1.041	
10.250% due 03/15/2014 (b) Cablemas S.A. de C.V. 9.375% due 11/15/2015 CSN Islands IX Corp. 10.500% due 01/15/2015 3,700 4,449 Dynegy Holdings, Inc. 7.125% due 05/15/2018 8.375% due 05/01/2016 2,000 967 8.375% due 02/01/2016 1,500 1,481 Gaz Capital S.A. 8.625% due 04/28/2034 3,000 3,517			2,012	
Cablemas S.A. de C.V.         9.375% due 11/15/2015       2,000       2,200         CSN Islands IX Corp.         10.500% due 01/15/2015       3,700       4,449         Dynegy Holdings, Inc.         7.125% due 05/15/2018       1,000       967         8.375% due 05/01/2016       2,000       2,095         EchoStar DBS Corp.       1,500       1,481         Gaz Capital S.A.       3,000       3,517		2,000	1,570	
9.375% due 11/15/2015 CSN Islands IX Corp. 10.500% due 01/15/2015 Dynegy Holdings, Inc. 7.125% due 05/15/2018 8.375% due 05/01/2016 2,000 EchoStar DBS Corp. 7.125% due 02/01/2016 3,700 1,481 Gaz Capital S.A. 8.625% due 04/28/2034 3,000 3,517		,	,	
CSN Islands IX Corp.       3,700       4,449         10.500% due 01/15/2015       3,700       4,449         Dynegy Holdings, Inc.       7.125% due 05/15/2018       1,000       967         8.375% due 05/01/2016       2,000       2,095         EchoStar DBS Corp.       1,500       1,481         Gaz Capital S.A.       3,000       3,517		2,000	2,200	
Dynegy Holdings, Inc.       1,000       967         7.125% due 05/15/2018       2,000       2,095         8.375% due 05/01/2016       2,000       2,095         EchoStar DBS Corp.       1,500       1,481         Gaz Capital S.A.       3,000       3,517	CSN Islands IX Corp.			
7.125% due 05/15/2018 1,000 967 8.375% due 05/01/2016 2,000 2,095 EchoStar DBS Corp. 7.125% due 02/01/2016 1,500 1,481 Gaz Capital S.A. 8.625% due 04/28/2034 3,000 3,517	10.500% due 01/15/2015	3,700	4,449	
8.375% due 05/01/2016       2,000       2,095         EchoStar DBS Corp.       1,500       1,481         Gaz Capital S.A.       3,000       3,517	Dynegy Holdings, Inc.			
EchoStar DBS Corp.       1,500       1,481         7.125% due 02/01/2016       1,500       1,481         Gaz Capital S.A.       3,000       3,517	7.125% due 05/15/2018	1,000	967	
7.125% due 02/01/2016 Gaz Capital S.A. 8.625% due 04/28/2034 3,000 3,517	8.375% due 05/01/2016	2,000	2,095	
Gaz Capital S.A. 8.625% due 04/28/2034 3,000 3,517	EchoStar DBS Corp.			
8.625% due 04/28/2034 3,000 3,517		1,500	1,481	
Georgia-Pacific LLC		3,000	3,517	
	Georgia-Pacific LLC			

7,000% 1, 01/15/2015	500	400
7.000% due 01/15/2015	500	498
7.700% due 06/15/2015	1,500	1,508
7.750% due 11/15/2029	1,500	1,388
HCA, Inc.	1.500	1 405
9.000% due 12/15/2014	1,500	1,485
9.250% due 11/15/2016	700	751
Pemex Project Funding Master Trust	00	00
9.125% due 10/13/2010	80	90
Petroliam Nasional Bhd.	2 200	2.020
7.625% due 10/15/2026	2,300	2,820
RH Donnelley Corp.	2.500	2 202
8.875% due 01/15/2016	3,500	2,292
SemGroup LP	1.500	1 400
8.750% due 11/15/2015	1,500	1,429
Service Corp. International	4.500	
7.625% due 10/01/2018	1,500	1,577
Sino-Forest Corp.	2.000	2.050
9.125% due 08/17/2011	2,000	2,050
Southern Copper Corp.	1 000	1.061
7.500% due 07/27/2035	1,000	1,061
SUPERVALU, Inc.	1.500	1.560
7.500% due 11/15/2014	1,500	1,560
United Airlines, Inc.	• • • •	2 (1)
6.636% due 07/02/2022	2,918	2,614
Vale Overseas Ltd.		
6.250% due 01/23/2017	900	928
6.875% due 11/21/2036	1,100	1,119
Verso Paper Holdings LLC and Verson Paper, Inc.		
9.125% due 08/01/2014	1,500	1,556
Vitro SAB de C.V.		
0.6050/ 00/01/0010		
8.625% due 02/01/2012	3,000	2,805
8.025% due 02/01/2012	3,000	2,805
8.025% due 02/01/2012	3,000	2,805 47,130
8.025% due 02/01/2012	3,000	
	3,000	
Utilities 1.9%	3,000	
Utilities 1.9% Cia Energetica de Sao Paulo		47,130
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011	2,000	
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A.	2,000	2,175
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014		47,130
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co.	2,000 2,000	2,175 2,156
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014	2,000	2,175
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co.	2,000 2,000	2,175 2,156 2,577
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co.	2,000 2,000	2,175 2,156
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co.	2,000 2,000	2,175 2,156 2,577
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co.	2,000 2,000	2,175 2,156 2,577
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018	2,000 2,000	2,175 2,156 2,577 6,908
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)	2,000 2,000	2,175 2,156 2,577 6,908
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5%	2,000 2,000	2,175 2,156 2,577 6,908
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007	2,000 2,000 2,500	2,175 2,156 2,577 6,908 86,527
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5%	2,000 2,000	2,175 2,156 2,577 6,908
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)	2,000 2,000 2,500	2,175 2,156 2,577 6,908 86,527
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)  U.S. GOVERNMENT AGENCIES AND SPONSORED ENTITIES 168.0%	2,000 2,000 2,500	2,175 2,156 2,577 6,908 86,527
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)  U.S. GOVERNMENT AGENCIES AND SPONSORED ENTITIES 168.0% Fannie Mae	2,000 2,000 2,500 2,000	2,175 2,156 2,577 6,908 86,527
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)  U.S. GOVERNMENT AGENCIES AND SPONSORED ENTITIES 168.0% Fannie Mae 4.250% due 11/25/2024 (b)	2,000 2,000 2,500 2,000	2,175 2,156 2,577 6,908 86,527 1,875
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)  U.S. GOVERNMENT AGENCIES AND SPONSORED ENTITIES 168.0% Fannie Mae 4.250% due 11/25/2024 (b) 4.250% due 03/25/2033	2,000 2,000 2,500 2,000	2,175 2,156 2,577 6,908 86,527 1,875
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)  U.S. GOVERNMENT AGENCIES AND SPONSORED ENTITIES 168.0% Fannie Mae 4.250% due 11/25/2024 (b) 4.250% due 03/25/2033 5.000% due 05/25/2016 (b)	2,000 2,000 2,500 2,500 383 33 200	2,175 2,156 2,577 6,908 86,527  1,875  343 32 203
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)  U.S. GOVERNMENT AGENCIES AND SPONSORED ENTITIES 168.0% Fannie Mae 4.250% due 11/25/2024 (b) 4.250% due 03/25/2033 5.000% due 05/25/2016 (b) 5.000% due 12/01/2018	2,000 2,000 2,500 2,500 383 33 200 25	2,175 2,156 2,577 6,908 86,527 1,875 343 32 203 26
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)  U.S. GOVERNMENT AGENCIES AND SPONSORED ENTITIES 168.0% Fannie Mae 4.250% due 03/25/2024 (b) 4.250% due 03/25/2033 5.000% due 05/25/2016 (b)	2,000 2,000 2,500 2,500 383 33 200 25 44	2,175 2,156 2,577 6,908 86,527  1,875  343 32 203
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)  U.S. GOVERNMENT AGENCIES AND SPONSORED ENTITIES 168.0% Fannie Mae 4.250% due 11/25/2024 (b) 4.250% due 03/25/2033 5.000% due 05/25/2016 (b) 5.000% due 12/01/2018	2,000 2,000 2,500 2,500 383 33 200 25	2,175 2,156 2,577 6,908 86,527  1,875  343 32 203 26 45 2,772
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)  U.S. GOVERNMENT AGENCIES AND SPONSORED ENTITIES 168.0% Fannie Mae 4.250% due 11/25/2024 (b) 4.250% due 03/25/2033 5.000% due 05/25/2016 (b) 5.000% due 05/25/2016 (b) 5.000% due 01/2012018 5.269% due 04/01/2030	2,000 2,000 2,500 2,500 383 33 200 25 44	2,175 2,156 2,577 6,908 86,527  1,875  343 32 203 26 45
Utilities 1.9% Cia Energetica de Sao Paulo 10.000% due 03/02/2011 Enersis S.A. 7.375% due 01/15/2014 Nevada Power Co. 6.500% due 05/15/2018  Total Corporate Bonds & Notes (Cost \$87,781)  MUNICIPAL BONDS & NOTES 0.5% West Virginia State Tobacco Settlement Financing Authority Revenue Bonds, Series 2007 7.467% due 06/01/2047 (Cost \$1,880)  U.S. GOVERNMENT AGENCIES AND SPONSORED ENTITIES 168.0% Fannie Mae 4.250% due 11/25/2024 (b) 4.250% due 03/25/2033 5.000% due 05/25/2016 (b) 5.000% due 12/01/2018 5.269% due 04/01/2030 5.500% due 08/25/2014 - 04/25/2035 (b)	2,000 2,000 2,500 2,500 2,000 383 33 200 25 44 2,825	2,175 2,156 2,577 6,908 86,527  1,875  343 32 203 26 45 2,772

5.610% due 03/01/2032 (b)	175	177
5.750% due 06/25/2033 (b)	100	99
5.807% due 08/25/2043	2,500	2,584
6.000% due 02/25/2017 - 04/25/2017 (b)	488	510
6.000% due 01/01/2038 - 01/25/2044	149,592	153,114
6.500% due 05/01/2013 - 09/01/2032 (b)	12,778	13,256
6.500% due 12/01/2023 - 06/25/2044	14,675	15,562
6.747% due 12/01/2025 (b)	141	143
6.850% due 12/18/2027 (b)	93	97
7.000% due 06/01/2009 - 01/01/2047 (b)	30,487	32,100
7.000% due 02/01/2015 - 02/25/2044	4,198	4,470
7.022% due 12/01/2028 (b)	103	104
7.025% due 10/01/2031	9	9
7.065% due 03/01/2032 (b)	300	315
7.112% due 09/01/2028	26	27
7.171% due 11/01/2027 (b)	89	91
7.390% due 02/01/2027 (b)	72	72
7.416% due 02/01/2028	33	33
7.500% due 06/01/2017 - 01/01/2033 (b)	4,307	4,606
7.500% due 07/01/2026 - 06/25/2044	11,293	12,152
7.700% due 03/25/2023 (b)	149	160
7.750% due 03/01/2031 (b)	90	94
7.815% due 12/01/2030 (b)	245	254
8.000% due 04/01/2019 - 06/01/2032	2,751	2,972
8.000% due 09/01/2024 - 08/01/2032 (b)	5,995	6,512
8.500% due 04/01/2016 - 06/25/2030 (b)	2,276	2,482
8.750% due 11/01/2011 - 05/01/2017	2	2
9.000% due 12/01/2019 (b)	10,763	12,067
9.921% due 05/15/2021 (b)	1,466	1,628
10.064% due 07/15/2027 (b)	503	572
10.300% due 04/25/2019 (b)	68	72
Federal Housing Administration		
7.430% due 06/01/2024 (d)	187	186
Freddie Mac		
5.000% due 10/15/2016 - 02/15/2024 (b)	519	530
5.500% due 12/01/2031 (b)	101	102
6.000% due 10/15/2012 - 03/15/2035 (b)	12,352	12,756
6.000% due 09/15/2016 - 12/01/2031	48	49
6.462% due 12/01/2026	19	19
6.500% due 11/01/2016 - 07/01/2037 (b)	44,353	46,126
6.500% due 08/01/2021 - 03/25/2044	12,680	12,994
6.892% due 04/01/2033	15	15
6.900% due 09/15/2023 (b)	2,345	2,446
6.950% due 07/15/2021 (b)	1,115	1,210
7.000% due 01/01/2009 - 10/25/2043	3,555	3,752
7.000% due 09/01/2011 - 01/01/2037 (b)	74,226	77,634
7.221% due 09/01/2031 (b)	143	145
7.500% due 01/01/2016 - 03/01/2037 (b)	8,040	8,599
7.500% due 06/01/2025 - 02/25/2042	1,144	1,213
8.000% due 02/15/2022 - 04/15/2030 (b)	1,483	1,601
8.000% due 07/01/2024	46	50
8.500% due 04/15/2022 - 10/01/2030 (b)	1,218	1,304
Ginnie Mae	, -	,
5.500% due 06/20/2035	450	453
6.000% due 01/01/2038	125,000	128,418
6.500% due 06/20/2032	106	110
7.000% due 02/15/2024 - 06/15/2026	301	323
7.000% due 03/20/2031 (b)	5,990	6,344
7.250% due 07/16/2028	248	253
7.500% due 01/15/2017 - 03/15/2029	3,029	3,261
8.000% due 06/15/2016 - 03/20/2030	702	755
8.500% due 10/15/2016 - 02/15/2031	41	45
	11	.5

9,000% die 60/15/2016 1 (11/5)/2015         1,508         1,501           Small Blasines Administration         252         92         24         25         25         22         22         24         300% die 60/10/2013         603         991         22         32         22         300% die 60/10/2013         223         32         223         223         223         22         22         20         40         400% die 60/10/2014         22         32         22         22         20         40         40         22         22         22         20         40         40         22         22         22         20         40         40         22         22         22         20         40         20         22         20         40         20			
4,754% doe 08/10/2014         1,258         1,254         2,92         4,500% doe 08/10/2015         29.2         9.2         6,500% doe 08/10/2013         22.3         22.8         22.8         6,500% doe 08/10/2013         22.3         22.8         22.8         7.2         7.0         4,600% doe 08/10/2019         7.2         7.4         7.4         7.2         7.4         7.2         7.4         7.2         7.4         7.2         7.4         7.2         7.2         7.2         7.2         7.2         7.4         7.2         7.0         7.2         7.0         7.2         7.0         7.2         7.0         7.2         7.0         7.2         7.0         7.2         7.0         7.0         7.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         7.0         7.0         6.0         6.0         6.0         6.0         6.0         6.0         7.0         7.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0         6.0	9.000% due 06/15/2016 - 01/15/2020	1,370	1,501
5.038% due 09/10/2015         926         994           6.030% due 09/01/2013         223         223           2.00% due 06/01/2017         87         90           7.449% due 08/01/2010         72         74           7.459% due 08/10/2010         16         222           7.500% due 09/10/2016         60         63           6.500% due 09/15/2029         61         61           6.500% due 09/15/20206         97         42           6.500% due 09/15/20206         7,000         7,500           7.500% due 09/15/20206         7,500         7,500           8.000% due 09/15/20206         9         9           8.000% due 09/15/20208         9         9           5.000% due 09/15/20208         9         9           Courty wide Alternative Loan Trust         2,453         1,80           County wide Home Loan Mortage Pass-Through Trust         2,453         1,80           County wide Home Loan Mortage Pass-Through Trust         1,37         1,37           Collowie due 06/25/2034         1,	Small Business Administration		
6.309% the O7APIZDIS - (6001ZDIS         223         2218           6.00% the 0601ZDIT         27         74           7.20% the 0601ZDIT         87         90           7.24% the 0601ZDIT         27         74           7.44% the 061ZDITO         60         63           7.546% the 061ZDITO         60         63           Yende Mortgage Trust         61         46           6.500% the 071SZDIQ 601SZDIQ         307         422           6.750% the 071SZDIQ 601SZDIQ         307         422           7.500% the 071SZDIQ 601SZDIQ         7.500         7.500           7.500% the 071SZDIQ 601SZDIQ         7.500         7.500           7.500% the 071SZDIQ 601SZDIQ         9         608,000           7.500% the 071SZDIQ 601SZDIQ         9         608,000           7.500% the 071SZDIQ 601SZDIQ 601SZDIQ         9         9           7.500% the 071SZDIQ 601SZDIQ 601	4.754% due 08/10/2014	· · · · · · · · · · · · · · · · · · ·	,
6.400% due 0801/2013         223         228           7.200% due 0601/2010         27         74           7.450% due 0810/2010         27         74           7.50% due 0701/2016         06         0           6.50% due 0701/2016         07         42           6.50% due 0715/2029         611         616           6.50% due 0815/2026         393         42           7.50% due 0915/2030 (b)         7,000         7,500           TRIVATE MORTGAGE-BACKED SECURITIES 31.5%           Engly Mortgage Loan Trust, Inc.           TRIVATE MORTGAGE-BACKED SECURITIES 31.5%         9         9           Country wide Alternative Loan Trust           Country wide Alternative Loan Trust         2453         1,800           Country wide Alternative Loan Trust         1,378         1,378         1,378           Country wide Alternative Loan Trust         2453         1,800         1,800         6,800<			
7.2006 kao 6601/2017         87         90           7.449% kao 681/02009         216         222           7.54096 kao 681/02009         216         222           7.54096 kao 681/02009         61         647           7.50096 kao 6915/2026         397         422           6.5096 kao 6915/2026 (bol 582026)         399         422           7.5009 kao 6915/2023 (bol 582026)         9         9           8.5006 kao 6915/2023 (bol 582026)         49         9           8.5006 kao 6915/2023 (bol 68025/2034)         49         9           8.5006 kao 6915/2023 (bol 68025/2034)         49         9           8.5006 kao 6915/2023 (bol 68025/2034)         1,378         1,378           8.511% kao 6815/2034 (bol 68025/2034)         1,383         1,913           1.1 Commercial Mortague Corp.         1,438         1,480           7.500% kao 11/25/2035 (bol 68025/2034)         1,480         1,480           8.501 kao 6819/2034 (bol 69025/2034)         1,085         1,480           8.501 kao 6819/2034 (bol 69025/2034)			
7.449% due 08/10/2010         27         74           7.549% due 08/10/2016         60         63           7.549% due 08/15/2029         611         62           6.500% due 03/15/2029         611         647           6.500% due 03/15/2026         397         422           7.500% due 09/15/2030 (b)         7,060         7,580           Testal U.S. Government Agencies And Sponsored Entities (Cost \$599,525)         08/336           PRIVATE MORTGAGE-BACKED SECURITIES 31.5%           Citigroup Mortgage Loan Trust, Inc.           Country wide Alternative Loan Trust           Country wide Alternative Loan Trust           Country wide Home Loan Mortgage Pass-Through Trust           Country wide Home Loan Mortgage Pass-Through Trust           Country wide Home Loan Mortgage Pass-Through Trust           Country wide Macmative Loan Trust           5.11% due 0x3/2004         1,23         1,27           7.500% due 07/25/2035         1,23         1,27           5.11% due 0x3/2004         1,23         1,28           5.11% due 0x3/2004         1,3         1,48           5.11% due 0x3/2004         1,3         1,48           5.21% due 0x1/2002         1,3         1,48			
7.540% kae 08/10/2009         216         222           7.700% kae 07/10/2016         60         63           8.00% kae 08/15/2029         611         647           6.50% kae 02/15/2026 - 06/15/2026         397         422           7.500% dae 09/15/2030 (b)         7,500         7,500           Total U.S. Government Agencies And Sponsored Entities (Cost \$599,525)         80         608,036           PRIVATE MORTGAGE-BACKED SECURITIES 31.5%         8         9         9           Countrywide Alternative Loan Trust         4         9         5           1.500% dae 09/15/2033         2453         1,805 </td <td></td> <td></td> <td></td>			
7,700% due 0701/2016         6         6           4500% due 031/5/2029         61         647           6,500% due 031/5/2029         61         647           6,500% due 09/15/2030 (b)         7,060         7,580           75,500% due 09/15/2030 (b)         7,060         7,580           Total U.S. Government Agencies And Sponsored Entities (Cost \$599,525)         608,036           PRIVATE MORTGAGE-BACKED SECURITIES 31,5%           Citigroup Mortgage Loan Trust, Inc.           Country wide Alternative Loan Trust           Country wide Home Loan Mortgage Pass-Through Trust           Last 3         1,375           5,000% due 01/25/2035         2,455         1,378           1,178         1,378         1,377           5,11% due BAS-22034         1,32         1,21           1,10% due 1/12/20203         1,38         1,480           Country wide Flore Loan Mortgage Securities Corp.           1,300% due 0/10/2023         1,38         1,481           1,350% due 0/10/2023         1,48         1,480           1,480% due 1/10/2029         1,48         1,480           1,500% due 0/10/2023         2,50         2,50         2,50		72	74
Vender Mortgauge Trust         611         647           6.500% due 02/15/2026         397         422           7.500% due 02/15/2026 - 06/15/2026         397         422           7.500% due 02/15/2026 - 06/15/2026         7.580           PRIVATE MORTGAGE-BACKED SECURITIES 31.5%           Cuitry Mortgage Loan Trust, Inc.           7,000% due 09/25/2033         94         95           Cuntry wide Alternative Loan Trust	7.540% due 08/10/2009	216	
6.500% due 03/15/2029         611         647           6.759% due 02/15/2030 (b)         7.60         7.580           7.590% due 09/15/2030 (b)         7.60         7.580           PRIVATE MORTGAGE-BACKED SECURITIES 31.5%           English Mortgage Loan Trust, Inc.           7.000% due 09/25/2033         9         9           Countrywide Alternative Loan Trust           6.000% due 09/25/2035         2,453         1,808           Countrywide Alternative Loan Trust         1,77         1,77         1,77         1,77         1,77         1,77         1,77         1,77         1,70         1,77         1,77         1,70         1,77         1,70         1,77         1,70         1,7	7.700% due 07/01/2016	60	63
6.750% due 02/15/2026 · 06/15/2036 (b)         397         4.22           7.500% due 09/15/2030 (b)         7.580         7.580           Total U.S. Government Agencies And Sponsored Entities (Cost \$599.525)         608.036           PRIVATE MORTGAGE-BACKED SECURITIES 31.5%           Citigroup Mortgage Loan Trust, Inc.			
7.50% due 09/15/2030 (b)         7,800         7,800           Total U.S. Government Agencies And Sponsored Entities (Cost \$599,525)         608.036           PRIVATE MORTGAGE-BACKED SECURITIES 31.5%           Cuigroup Mortgage Loan Trust, Inc.           7.000% due 09/75/2033         9         9         9         9         9         5         5         5         5         5         5         5         5         5         5         5         5         5         5         5         5         6         5         5         5         5         6         7         1			
PRIVATE MORTGAGE-BACKED SECURITIES 31.5%			
PRIVATE MORTGAGE-BACKED SECURITIES 31.5%           Citigroup Mortgage Loan Trust, Inc.         94         95           7,00076 due 09/25/2033         2,453         1,805           Countrywide Horne Loan Mortgage Pass-Through Trust         1,378         1,377           6,500% due 07/25/2035         1,378         1,377           6,511% due 08/25/2034         1,935         1,721           5,500% due 11/25/2034         5,586         5,693           CS First Boston Mortgage Securities Corp.         1,338         1,480           7,000% due 02/25/2034         1,438         1,480           GMAC Mortgage Corp. Loan Trust         1,488         1,480           5,211% due 08/19/2034         1,48         1,480           GMAC Mortgage Corp. Loan Trust         1         1,48           5,211% due 08/19/2034         1,48         1,480           6,000% due 04/01/2034         4,986         4,953           GSMPS Mortgage Loan Trust         1         1,58         161           6,000% due 06/25/2043         5,240         5,023         5,003           7,000% due 06/25/2043         1,58         161         8,000         3,016           8,000% due 06/25/2043         1,58         161         8,000         3,016	7.500% due 09/15/2030 (b)	7,060	7,580
PRIVATE MORTGAGE-BACKED SECURITIES 31.5%           Citigroup Mortgage Loan Trust, Inc.         94         95           7,00076 due 09/25/2033         2,453         1,805           Countrywide Horne Loan Mortgage Pass-Through Trust         1,378         1,377           6,500% due 07/25/2035         1,378         1,377           6,511% due 08/25/2034         1,935         1,721           5,500% due 11/25/2034         5,586         5,693           CS First Boston Mortgage Securities Corp.         1,338         1,480           7,000% due 02/25/2034         1,438         1,480           GMAC Mortgage Corp. Loan Trust         1,488         1,480           5,211% due 08/19/2034         1,48         1,480           GMAC Mortgage Corp. Loan Trust         1         1,48           5,211% due 08/19/2034         1,48         1,480           6,000% due 04/01/2034         4,986         4,953           GSMPS Mortgage Loan Trust         1         1,58         161           6,000% due 06/25/2043         5,240         5,023         5,003           7,000% due 06/25/2043         1,58         161         8,000         3,016           8,000% due 06/25/2043         1,58         161         8,000         3,016			
Citigroup Mortgage Loan Trust, Inc.         94         95           7,000% due 09/25/2035         2,453         1,80           Countrywide Alternative Loan Trust         2,453         1,80           Countrywide Alternative Loan Trust         2           6,00% due 07/25/2035         1,80         1,80           6,511% due 08/25/2034         1,935         1,237           6,511% due 08/25/2034         5,586         5,693           CS First Boston Mortgage Securities Corp.         1,832         1,913           DLI Commercial Mortgage Corp.         1,832         1,913           7,340% due 10/10/2032         1,83         1,480           GMAC Mortgage Corp. Loan Trust         1,108         1,045           5,211% due 08/19/2034         4,986         4,985         2,214           GNAPS Mortgage Loan Trust         1         1,000         4,986         4,985           GSMPS Mortgage Loan Trust         1         1,519	Total U.S. Government Agencies And Sponsored Entities (Cost \$599,525)		608,036
Citigroup Mortgage Loan Trust, Inc.         94         95           7,000% due 09/25/2035         2,453         1,80           Countrywide Alternative Loan Trust         2,453         1,80           Countrywide Alternative Loan Trust         2           6,00% due 07/25/2035         1,80         1,80           6,511% due 08/25/2034         1,935         1,237           6,511% due 08/25/2034         5,586         5,693           CS First Boston Mortgage Securities Corp.         1,832         1,913           DLI Commercial Mortgage Corp.         1,832         1,913           7,340% due 10/10/2032         1,83         1,480           GMAC Mortgage Corp. Loan Trust         1,108         1,045           5,211% due 08/19/2034         4,986         4,985         2,214           GNAPS Mortgage Loan Trust         1         1,000         4,986         4,985           GSMPS Mortgage Loan Trust         1         1,519			
Citigroup Mortgage Loan Trust, Inc.         94         95           7,000% due 09/25/2035         2,453         1,80           Countrywide Alternative Loan Trust         2,453         1,80           Countrywide Alternative Loan Trust         2           6,00% due 07/25/2035         1,80         1,80           6,511% due 08/25/2034         1,935         1,237           6,511% due 08/25/2034         5,586         5,693           CS First Boston Mortgage Securities Corp.         1,832         1,913           DLI Commercial Mortgage Corp.         1,832         1,913           7,340% due 10/10/2032         1,83         1,480           GMAC Mortgage Corp. Loan Trust         1,108         1,045           5,211% due 08/19/2034         4,986         4,985         2,214           GNAPS Mortgage Loan Trust         1         1,000         4,986         4,985           GSMPS Mortgage Loan Trust         1         1,519	DDIVATE MODTCACE DACKED SECUDITIES 21 5%		
7,000% due 09/25/2033         94         95           Countryvide Alternative Loan Trust         2,453         1,805           Countryvide Home Loan Mortgage Pass-Through Trust         1,378         3,777           6,510% due 08/25/2034         1,935         1,721           7,500% due 11/25/2036         5,86         5,693           CS Fist Boston Mortgage Securities Corp.         1,832         1,913           7,300% due 10/10/2032         1,438         1,486           GMAC Mortgage Corp. Loan Trust         1,108         1,045           52,11% due 08/19/2034         1,108         1,045           63AA Trust         1,108         1,045           6000% due 04/01/2034         4,986         4,953           GSNAP SMOrtgage Loan Trust         5,249         6,002           6000% due 04/01/2034         5,240         8,202           7,500% due 06/19/2027         2,33         2,410           GSNAP Trust         1,009         4,000         4,000           6,000% due 09/19/2027         2,33         2,410           GSW Mortgage Loan Trust         1,15         1,15           GSW Mortgage Loan Trust         1,25         2,30           GSW due 1/12/5/2035         5,00         3,916 <t< td=""><td></td><td></td><td></td></t<>			
Countryvide Alternative Loan Trust         2,45a         1,80c           6.000% due 01/25/2026         1,378         1,372           6.000% due 11/25/2026         1,378         1,372           6.511% due 08/25/2034         1,935         1,721           7,500% due 11/25/2034         5,586         5,693           CS First Boston Mortgage Securities Corp.         1,832         191           DLI Commercial Mortgage Corp.         1,838         1,480           7,340% due 10/10/2034         1,805         1,805           GAAA Trust         1,986         4,985           GSMPS Mortgage Loan Trust         4,986         4,985           SSMPS Mortgage Loan Trust         1,000         5,240         5,023           7,500% due 06/25/2043         5,240         5,023         2,410           GSMPS Mortgage Loan Trust         1,51         1,51         1,51           S,500% due 06/19/2027         1,58         1,61         4,00         4,00         5,00         3,01           6,500% due 07/15/2035         1,50         3,01         6,50         4,01         5,00         3,01         6,50         4,02         5,00         3,01         6,50         6,50         4,02         5,00         6,00         4,02 </td <td></td> <td>0.4</td> <td>05</td>		0.4	05
6.500% due 07/25/2035         2,453         1,805           Countrywide Home Loan Mortgage Pass-Through Trust         1,378         1,377           6.511% due 08/25/2034         1,935         1,721           7.500% due 11/25/2034         5,86         5,693           CS Fist Boston Mortgage Securities Corp.         1,832         1,913           DLJ Commercial Mortgage Corp.         1,488         1,480           GMAC Mortgage Corp. Loan Trust         1,108         1,045           GSAA Trust         4,986         4,953           GSOW due 06/1/2034         4,986         4,953           GSWPS Mortgage Loan Trust         5,240         5,023           GSWPS Mortgage Loan Trust         5,240         5,023           GSW Mortgage Loan Trust         1,168         1,168           1,000% due 06/19/2027         158         161           8,000% due 09/19/2027         158         161           8,000% due 09/19/2027         158         161           5,000% due 11/25/2035         11,251         10,19           5,000% due 11/25/2036         11,251         10,19           6,500% due 03/25/2034         4,20         4,20           ASTR Alternative Loans Trust         4         4,20 <t< td=""><td></td><td>94</td><td>93</td></t<>		94	93
Countrywide Home Loan Mortgage Pass-Through Trust         1,378         1,377           6.000% due 11/25/2034         1,935         1,721           7.500% due 11/25/2034         5,586         5,698           25 First Boston Mortgage Securities Corp.         1,832         1,913           7.000% due 02/25/2034         1,832         1,913           DLJ Commercial Mortgage Corp.         1,438         1,488           GMAC Mortgage Corp. Loan Trust         1,108         1,045           5,211% due 68/19/2034         1,108         1,045           GSAA Trust         8         4,953           GSWPS Mortgage Loan Trust         5         2,240         5,023           GSWPS Mortgage Loan Trust         5         1,618         1,618           7,500% due 69/19/2027         2,330         2,410         2,330         2,410           8,000% due 69/19/2027         2,330         2,410         3,61         3,005         3,616         3,005         3,616         3,005         3,016         4,01         4,62         4,532         4,01         4,62         4,532         4,01         4,62         4,532         4,61         4,632         4,632         4,632         4,632         4,632         4,532         4,632         4,63		2.452	1 905
6.000% due 11/25/2026       1,378       1,375       1,721         7.500% due 11/25/2034       1,935       1,721         7.500% due 11/25/2034       1,832       1,913         DLJ Commercial Mortgage Corp.       1,838       1,488         7.340% due 10/10/2032       1,188       1,488         GMAC Mortgage Corp.       1,108       1,045         5.211% due 08/19/2034       1,108       1,045         6.000% due 04/01/2034       4,986       4,953         GSMPS Mortgage Loan Trust       5,240       8,023         7.000% due 06/19/2027       158       161         8.000% due 07/19/2027       158       161         8.000% due 08/19/2023       11,251       10,519         5.249% due 11/25/2035       11,251       10,519         5.000% due 11/25/2035       5,000       3,016         6.500% due 03/25/2034       12       20         MASTR Reperforming Loan Trust       21       4,205         7.500% due 03/25/2035 (b)       3,65		2,433	1,803
6.511% due 08/25/2034       1,935       1,721         7.500% due 11/25/2034       1,935       1,721         7.500% due 02/25/2034       1,832       1,913         DLJ Commercial Mortgage Corp.       1,438       1,480         7.340% due 10/10/2032       1,438       1,480         GMAC Mortgage Corp. Loan Trust       1,108       1,045         5.211% due 08/19/2034       1,108       1,045         6.000% due 04/01/2034       4,986       4,985         6.000% due 04/01/2034       5,240       5,023         7.500% due 06/25/2043       5,240       5,023         7.500% due 06/19/2027       2,330       2,410         GSM Mortgage Loan Trust       1,251       10,518       161         5,449% due 11/25/2035       1,00       3,916       5,006       3,916         6,500% due 01/25/2034       1,00       3,916       5,006       3,916         6,500% due 01/25/2035       5,00       3,916       5,006       4,00       3,916         6,500% due 01/25/2034       1,848       1,895       7,000       4,00       4,00       4,295       7,000       4,00       4,295       7,000       4,00       4,295       7,000       4,00       4,295       7,500		1 270	1 277
7.500% due 11/25/2034       5,586       5,693         CS First Boston Mortgage Securities Corp.       1,832       1,913         7.000% due 02/25/2034       1,838       1,480         DLI Commercial Mortgage Corp.       1,438       1,480         3.40% due 10/10/2032       1,438       1,480         GMAC Mortgage Corp. Loan Trust       ****       ****         5.211% due 08/19/2034       4,986       4,953         GSMAT Trus       ****       4,986       4,953         GSMPS Mortgage Loan Trust       ****       5,224       5,023         7,000% due 06/19/2027       158       161       8,000% due 06/19/2027       158       161         8,000% due 06/19/2027       15,000       3,240       5,023       2,410       5,016       1,018       1,518       1,609       3,618       1,609       3,628 <t< td=""><td></td><td></td><td></td></t<>			
CS First Boston Mortgage Securities Corp.       1,832       1,932         7,000% due 0/25/2034       1,838       1,938         DLI Commercial Mortgage Corp.       1,438       1,488         GMAC Mortgage Corp. Loan Trust       1,108       1,045         S2,11% due 08/19/2034       1,108       1,045         GSAA Trust       4,986       4,953         GSWPS Mortgage Loan Trust       5       1,524       5,023         7,500% due 06/25/2043       2,30       2,410         7,500% due 06/19/2027       2,33       2,410         GSR Mortgage Loan Trust       1,25       1,618       1,616         5,500% due 09/19/2027       2,33       2,410       1,818       1,616         8,500% due 09/19/2027       2,30       2,410       1,818       1,616       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016       1,600       3,016			
7,000% due 02/25/2034       1,832       1,913         DLI Commercial Mortagae Corp.       1,438       1,480         GMAC Mortagae Corp. Loan Trust		3,360	3,093
DLI Commercial Mortgage Corp.   1,438   1,43		1 922	1 012
7.340% due 10/10/2032       1,438       1,480         GMAC Mortgage Corp. Loan Trust       1,108       1,045         CSAA Trust       4,986       4,953         6.000% due 04/01/2034       4,986       4,953         GSMPS Mortgage Loan Trust       5,240       5,023         7.500% due 06/19/2027       2,33       2,410         GSR Mortgage Loan Trust       2,30       2,410         GSR Mortgage Loan Trust       5,249       6,502         5,500% due 01/12/5/2035       5,000       3,916         6,500% due 01/25/2034       4,05       4,532         MASTR Alternative Loans Trust       1,848       1,895         7,000% due 04/25/2034       1,84       1,895         7,000% due 04/25/2034       213       208         MASTR Reperforming Loan Trust       1,848       1,895         7,000% due 05/25/2035       4,210       4,295         7,500% due 07/25/2035 (b)       6,234       6,587         Nomura Asset Acceptance Corp.       4,284       4,584         7,500% due 01/25/2034 (b)       3,655       3,824         7,500% due 01/25/2035 (b)       3,655       3,824         7,500% due 01/25/2034 (b)       3,655       3,824         7,500% due 06/2		1,032	1,913
GMAC Mortgage Corp. Loan Trust       1,108       1,048         5.211 % due 08/19/2034       1,108       1,048         6.000% due 04/01/2034       4,986       4,953         GSMS Trust		1 //20	1 490
5.211% due 08/19/2034       1,108       1,045         GSAA Trust       4,986       4,953         GSMPS Mortgage Loan Trust       5,240       5,023         7.500% due 06/25/2043       2,330       2,410         8,000% due 09/19/2027       2,330       2,410         GSR Mortgage Loan Trust       11,251       10,518         5,249% due 11/25/2035       11,251       10,519         5,500% due 11/25/2035       5,000       3,916         6,500% due 01/25/2034       4,405       4,532         MASTR Alternative Loans Trust       5,500% due 03/25/2034       1,848       1,895         7,000% due 04/25/2034       1,848       1,895       1,806       4,210       4,295         7,500% due 07/25/2035       4,210       4,295       4,587		1,430	1,400
GSAA Trust       4,986       4,953         6,000% due 04/01/2034       4,986       4,953         GSMPS Mortgage Loan Trust       5,240       5,023         7,500% due 06/19/2027       158       161         8,000% due 09/19/2027       2,330       2,410         SSR Mortgage Loan Trust       11,251       10,519         5,549% due 11/25/2035       5,000       3,916         6,500% due 01/25/2034       4,05       4,532         MASTR Alternative Loans Trust       8       1,895         6,500% due 03/25/2034       213       208         7,000% due 03/25/2034       213       208         MASTR Reperforming Loan Trust       2       4,210       4,295         7,500% due 07/25/2035       4,210       4,295       4,582         7,500% due 07/25/2035       4,210       4,295       4,582 <t< td=""><td></td><td>1 108</td><td>1.045</td></t<>		1 108	1.045
6.000% due 04/01/2034       4,986       4,953         GSMPS Mortgage Loan Trust       5,240       5,022         7.500% due 06/19/2027       158       161         8.000% due 09/19/2027       2,330       2,410         GSR Mortgage Loan Trust       5,249% due 11/25/2035       11,251       10,519         5.500% due 11/25/2035       5,000       3,916         6.500% due 01/25/2034       4,405       4,532         MASTR Alternative Loans Trust       5,500% due 04/25/2034       1,848       1,855         7.000% due 04/25/2034       213       208         MASTR Reperforming Loan Trust       7,000% due 07/25/2034       4210       4,295         7,500% due 07/25/2035 (b)       6,234       6,587         Nomura Asset Acceptance Corp.       7,000% due 10/25/2034 (b)       3,655       3,824         7,500% due 10/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.       3,075       4,195         8,000% due 08/25/2035       5,505       5,505         8,000% due 08/25/2035       5,505       5,505         8,000% due 08/25/2036       5,505       5,505         8,000% due 08/25/2031       23,50       2,38         7,000% d		1,100	1,045
GSMPS Mortgage Loan Trust       5,240       5,023         7,500% due 06/12/2047       158       161         8,000% due 09/19/2027       2,330       2,410         GSR Mortgage Loan Trust       5,249% due 11/25/2035       11,251       10,519         5,500% due 11/25/2035       5,000       3,916         6,500% due 01/25/2034       4,405       4,532         MASTR Alternative Loans Trust		1 086	4 053
7.000% due 06/25/2043       5,240       5,023         7.500% due 06/19/2027       158       161         8.000% due 09/19/2027       2,330       2,410         GSR Mortgage Loan Trust       5.249% due 11/25/2035       11,251       10,519         5.500% due 11/25/2035       5,000       3,916         6.500% due 01/25/2034       4,05       3,23         MASTR Alternative Loans Trust		4,700	7,933
7.500% due 06/19/2027       2,30       2,410         8.000% due 09/19/2027       2,30       2,410         GSR Mortgage Loan Trust       5.249% due 11/25/2035       11,251       10,519         5.500% due 11/25/2035       5,000       3,916         6.500% due 01/25/2034       4,05       4,532         MASTR Alternative Loans Trust		5 240	5.023
8.000% due 09/19/2027       2,330       2,410         GSR Mortgage Loan Trust       11,251       10,519         5.249% due 11/25/2035       5,000       3,916         6.500% due 11/25/2034       4,405       4,532         MASTR Alternative Loans Trust       1848       1,895         7.000% due 03/25/2034       213       208         MASTR Reperforming Loan Trust       213       208         7.000% due 05/25/2035       4,210       4,295         7.500% due 07/25/2035 (b)       6,234       6,587         7.500% due 01/25/2034 (b)       3,655       3,824         7.500% due 10/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.       3,075% due 06/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.       5,076       4,195         6,000% due 08/25/2035 (c)       5,076       4,195         6,000% due 08/25/2036 (c)       5,076       4,195         7,000% due 08/25/2031 (c)       235       238         8,500% due 11/25/2031 (c)       2,961       3,023         8,500% due 11/25/2031 (c)       1,567       1,446         8,500% due 11/25/2031 (c)       2,233       2,381		· ·	,
GSR Mortgage Loan Trust       1       25.249% due 11/25/2035       10,519         5.549% due 11/25/2035       5,000       3,916         5.500% due 01/25/2034       4,05       4,532         MASTR Alternative Loans Trust			
5.249% due 11/25/2035       11,251       10,519         5.500% due 11/25/2035       5,000       3,916         6.500% due 01/25/2034       4,405       4,532         MASTR Alternative Loans Trust       213       208         7.000% due 03/25/2034       213       208         MASTR Reperforming Loan Trust       213       4,295         7.500% due 07/25/2035       4,210       4,295         7.500% due 07/25/2035 (b)       6,234       6,587         Nomura Asset Acceptance Corp.       5,000       4,884       4,678         7.500% due 03/25/2034       3,655       3,824         7.500% due 03/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.       3,075% due 06/25/2046       5,076       4,195         6.000% due 08/25/2035       5,958       5,503         Residential Asset Mortgage Products, Inc.       235       238         6.500% due 11/25/2031       235       238         7.000% due 08/25/2036       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338		2,330	2,110
5.500% due 11/25/2035       5,000       3,916         6.500% due 01/25/2034       4,405       4,532         MASTR Alternative Loans Trust		11 251	10 519
6.500% due 01/25/2034       4,405       4,532         MASTR Alternative Loans Trust       1,848       1,895         7.000% due 04/25/2034       213       208         MASTR Reperforming Loan Trust       213       208         7.000% due 05/25/2035       4,210       4,295         7.500% due 07/25/2035 (b)       6,234       6,587         Nomura Asset Acceptance Corp.       200%       4,884       4,678         7.500% due 10/25/2034       3,655       3,824       3,655       3,824         7.500% due 10/25/2034 (b)       10,966       11,042       11,042         Residential Accredit Loans, Inc.       3,075       4,195       6,000       4,195       6,000       6,000       4,195       6,000       6,000       6,25/2046       5,076       4,195       6,000			
MASTR Alternative Loans Trust         6.500% due 03/25/2034       1,848       1,895         7.000% due 04/25/2034       213       208         MASTR Reperforming Loan Trust       T.000% due 05/25/2035       4,210       4,295         7.500% due 07/25/2035 (b)       6,234       6,587         Nomura Asset Acceptance Corp.       7.000% due 10/25/2034       3,655       3,824         7.500% due 03/25/2034       4,884       4,678         7.500% due 10/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.       3,075% due 06/25/2046       5,076       4,195         6.000% due 08/25/2035       5,958       5,503         Residential Asset Mortgage Products, Inc.       235       238         6.500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338			
6.500% due 03/25/2034       1,848       1,895         7.000% due 04/25/2034       213       208         MASTR Reperforming Loan Trust       7.000% due 05/25/2035       4,210       4,295         7.500% due 07/25/2035 (b)       6,234       6,587         Nomura Asset Acceptance Corp.         7.000% due 10/25/2034       3,655       3,824         7.500% due 10/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.         3.075% due 06/25/2046       5,076       4,195         6.000% due 08/25/2035       5,958       5,503         Residential Asset Mortgage Products, Inc.       235       238         7.000% due 08/25/2031       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338		.,	1,000
7.000% due 04/25/2034       213       208         MASTR Reperforming Loan Trust       2       3       209         7.000% due 05/25/2035       4,210       4,295         7.500% due 07/25/2035 (b)       6,234       6,587         Nomura Asset Acceptance Corp.       3,655       3,824         7.500% due 10/25/2034       3,655       3,824         7.500% due 03/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.       3,075% due 06/25/2046       5,076       4,195         6.000% due 08/25/2035       5,076       4,195       6,000% due 08/25/2031       5,036       4,195         6.500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338		1.848	1.895
MASTR Reperforming Loan Trust         7.000% due 05/25/2035       4,210       4,295         7.500% due 07/25/2035 (b)       6,234       6,587         Nomura Asset Acceptance Corp.         7.000% due 10/25/2034       3,655       3,824         7.500% due 03/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.         3.075% due 06/25/2046       5,076       4,195         6.000% due 08/25/2035       5,958       5,503         Residential Asset Mortgage Products, Inc.         6.500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338			
7.000% due 05/25/2035       4,210       4,295         7.500% due 07/25/2035 (b)       6,234       6,587         Nomura Asset Acceptance Corp.			
7.500% due 07/25/2035 (b)       6,234       6,587         Nomura Asset Acceptance Corp.		4.210	4,295
Nomura Asset Acceptance Corp. 7.000% due 10/25/2034 3,655 3,824 7.500% due 03/25/2034 4,678 7.500% due 10/25/2034 (b) 10,966 11,042 Residential Accredit Loans, Inc. 3.075% due 06/25/2046 5,076 4,195 6.000% due 08/25/2035 5,958 5,503 Residential Asset Mortgage Products, Inc. 6.500% due 11/25/2031 235 238 7.000% due 08/25/2016 2,961 3,023 8.500% due 10/25/2031 1,567 1,446 8.500% due 11/25/2031 2,233 2,338			
7.000% due 10/25/2034       3,655       3,824         7.500% due 03/25/2034       4,884       4,678         7.500% due 10/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.         3.075% due 06/25/2046       5,076       4,195         6.000% due 08/25/2035       5,958       5,503         Residential Asset Mortgage Products, Inc.         6.500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338		,	,
7.500% due 03/25/2034       4,884       4,678         7.500% due 10/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.         3.075% due 06/25/2046       5,076       4,195         6.000% due 08/25/2035       5,958       5,503         Residential Asset Mortgage Products, Inc.         6.500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338		3,655	3,824
7.500% due 10/25/2034 (b)       10,966       11,042         Residential Accredit Loans, Inc.       3.075% due 06/25/2046       5,076       4,195         6.000% due 08/25/2035       5,958       5,503         Residential Asset Mortgage Products, Inc.       235       238         6.500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338	7.500% due 03/25/2034		
Residential Accredit Loans, Inc.         3.075% due 06/25/2046       5,076       4,195         6.000% due 08/25/2035       5,958       5,503         Residential Asset Mortgage Products, Inc.       235       238         6.500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338	7.500% due 10/25/2034 (b)		
3.075% due 06/25/2046       5,076       4,195         6.000% due 08/25/2035       5,958       5,503         Residential Asset Mortgage Products, Inc.         6.500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338		,	,
6.000% due 08/25/2035       5,958       5,503         Residential Asset Mortgage Products, Inc.       5,500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338		5,076	4,195
Residential Asset Mortgage Products, Inc.         6.500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338	6.000% due 08/25/2035		
6.500% due 11/25/2031       235       238         7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338		- ,	. ,
7.000% due 08/25/2016       2,961       3,023         8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338	e e	235	238
8.500% due 10/25/2031       1,567       1,446         8.500% due 11/25/2031       2,233       2,338			
8.500% due 11/25/2031 2,338			
	Structured Adjustable Rate Mortgage Loan Trust		

4.260% due 03/25/2034	863	800
Structured Asset Securities Corp.		
7.500% due 10/25/2036 (b)	7,635	8,116
Washington Mutual MSC Mortgage Pass-Through Certificates	4.052	2.075
6.500% due 08/25/2034	4,052	3,875
7.000% due 03/25/2034	752	738
7.500% due 04/25/2033	3,241	3,206
Wells Fargo Mortgage-Backed Securities Trust	1 000	1.541
4.110% due 06/25/2035	1,800	1,541
Total Private Mortgage-Backed Securities (Cost \$119,463)		114,191
Total Filvate Worlgage-Dacked Securities (Cost \$117,403)		114,171
ASSET-BACKED SECURITIES 0.1%		
ACE Securities Corp.		
6.145% due 04/25/2035	600	30
Ameriquest Mortgage Securities, Inc.		
6.420% due 11/25/2032	2,799	289
8.224% due 02/25/2033	1,500	215
Residential Asset Mortgage Products, Inc.		
8.500% due 12/25/2031	46	47
Total Asset-Backed Securities (Cost \$1,831)		581
00447774044404440444		
SOVEREIGN ISSUES 15.3%		
Banque Centrale de Tunisie	2,000	2 170
7.375% due 04/25/2012	2,000	2,170
Brazilian Government International Bond	7.500	0.670
7.125% due 01/20/2037	7,580	8,679
8.250% due 01/20/2034	8,000	10,180
8.750% due 02/04/2025	4,500	5,771
10.125% due 05/15/2027	1,538	2,239
Dominican Republic International Bond	E 465	5.020
9.040% due 01/23/2018	5,465	5,929
Jamaica Government International Bond 8.500% due 02/28/2036	1,000	1.042
10.625% due 06/20/2017	1,000 4.000	1,042
Panama Government International Bond	4,000	4,820
9.375% due 07/23/2012	3,325	3,899
Russia Government International Bond	3,323	3,099
7.500% due 03/31/2030	923	1,059
11.000% due 07/24/2018	1,000	1,448
12.750% due 06/24/2028	300	543
Ukraine Government International Bond	300	3 13
7.650% due 06/11/2013	6,200	6,662
Venezuela Government International Bond	0,200	0,002
9.375% due 01/13/2034	1,000	908
Total Sovereign Issues (Cost \$49,486)		55,349
FOREIGN CURRENCY-DENOMINATED ISSUES 3.1%		
Gaz Capital S.A. 5.875% due 06/01/2015	EUR 1,000	1,448
Mexico Government International Bond	ECK 1,000	1,110
8.000% due 07/23/2008	12,100	9,723
Total Foreign Currency-Denominated Issues (Cost \$8,833)		11,171
SHORT-TERM INSTRUMENTS 4.3% Commercial Paper 1.9%		
L'ommonated Hanay 1 00//		

Commercial Paper 1.9%

Federal Home Loan Bank		
1.750% due 05/01/2008	\$ 6,700	6,700
Repurchase Agreements 0.3%		
State Street Bank and Trust Co.		
1.700% due 05/01/2008	1,070	1,070
(Dated 04/30/2008. Collateralized by Freddie Mac 5.250% due 01/12/2009 valued at \$1,094. Repurchase		
proceeds are \$1,070.)		
U.S. Treasury Bills 2.1%		
1.187% due 05/29/2008 - 06/26/2008 (a)(c)(e)	7,665	7,654
Total Short-Term Instruments (Cost \$15,424)		15,424
PURCHASED OPTIONS (g) 1.3%		
(Cost \$3,183)		4,778
Total Investments 248.7%		
(Cost \$889,969)		\$ 900,384
Liabilities in excess of other assets (Net) (148.7%)		(538,398)
Net Assets 100.0%		\$ 361,986

#### Notes to Schedule of Investments (amounts in thousands\*, except number of contracts):

**Security Valuation** For purposes of calculating the net asset value ( NAV ), portfolio securities and other assets for which market quotes are readily available are valued 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.

Domestic and foreign fixed income securities and non-exchange traded derivatives are normally valued on the basis of quotes obtained from brokers and dealers or pricing services using data reflecting the earlier closing of the principal markets for those securities. Prices obtained from 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. Certain fixed income securities purchased on a delayed-delivery basis are marked to market daily until settlement at the forward settlement date. Short-term investments having a maturity of 60 days or less are generally valued at amortized cost. Exchange traded options, futures and options on futures are valued at the settlement price determined by the relevant exchange. With respect to any portion of the Fund s assets that are invested in one or more open-end management investment companies, the Fund s NAV will be calculated based upon the NAVs of such investments. The Fund will normally use pricing data for domestic equity securities received shortly after the New York Stock Exchange ( NYSE ) Close and do not normally take into account trading, clearances or settlements that take place after the NYSE Close.

Securities and other assets for which market quotes are not readily available are valued at fair value as determined in good faith by the Board of Directors or persons acting at their direction. The Board of Directors has adopted methods for valuing securities and other assets in circumstances where market quotes are not readily available, and has delegated to Pacific Investment Management Company LLC (PIMCO) the responsibility for applying the valuation methods. For instance, certain securities or investments for which daily market quotes are not readily available may be valued, pursuant to guidelines established by the Board of Directors, with reference to other securities or indices. In the event that market quotes are not readily available, and the security or asset cannot be valued pursuant to one of the valuation methods, the value of the security or asset will be determined in good faith by the Valuation Committee of the Board of Directors, generally based upon recommendations provided by PIMCO.

Market quotes are considered not readily available in circumstances where there is an absence of current or reliable market-based data (e.g., trade information, bid/asked information, broker quotes), including where events occur after the close of the relevant market, but prior to the NYSE Close, that materially affect the values of the Fund securities or assets. In addition, market quotes are considered not readily available when, due to extraordinary circumstances, the exchanges or markets on which the securities trade, do not open for trading for the entire day and no other market prices are available. The Board of Directors is responsible for monitoring significant events that may materially affect the values of the Fund securities or assets and for determining whether the value of the applicable securities or assets should be re-evaluated in light of such significant events.

When the Fund uses fair value pricing to determine its NAV, securities will not be priced on the basis of quotes from the primary market in which they are traded, but rather may be priced by another method that the Board of Directors or persons acting at their direction believe accurately reflects fair value. Fair value pricing may require subjective determinations about the value of a security. While the Fund s policy is intended to result in a calculation of the Fund s NAV that fairly reflects security values as of the time of pricing, the Fund cannot ensure that fair values determined by the Board of Directors or persons acting at their direction would accurately reflect the price that the Fund could obtain for a security if it were to dispose of that security as of the time of pricing (for instance, in a forced or distressed sale). The prices used by the Fund may differ from the value that would be realized if the securities were sold.

- \* A zero balance may reflect actual amounts rounding to less than \$1,000.
- (a) Coupon represents a weighted average rate.
- (b) The average amount of borrowings outstanding during the three months ended April 30, 2008 was \$257,339 at a weighted average interest rate of 3.153%. On April 30, 2008, securities valued at \$272,387 were pledged as collateral for reverse repurchase agreements.
- (c) Securities with an aggregate market value of \$7,240 have been pledged as collateral for swap and swaption contracts on April 30, 2008.

- (d) Fair valued security
- (e) Securities with an aggregate market value of \$414 and cash of \$1,940 have been segregated with the custodian to cover margin requirements for the following open futures contracts on April 30, 2008:

				Uni	realized
		Expiration	# of	Appr	reciation/
Description	Туре	Month	Contracts	(Depi	reciation)
U.S. Treasury 5-Year Note June Futures	Short	06/2008	801	\$	1,018
U.S. Treasury 10-Year Note June Futures	Long	06/2008	292		(611)
U.S. Treasury 30-Year Bond June Futures	Short	06/2008	244		79
				\$	486

(f) Swap agreements outstanding on April 30, 2008: Credit Default Swaps outstanding at April 30, 2008:

Reference Entity	Buy/Sell Protection <sup>(1)</sup>	(Pay)/Receive Fixed Rate	Expiration Date	Counterparty	Notional Amount	Appr	ealized eciation/ eciation)
American International Group, Inc.						•	
6.250% due 05/01/2036	Sell	2.100%	03/20/2013	DUB	\$ 3,000	\$	150
Bear Stearns Cos., Inc. 6.400% due							
10/02/2017	Buy	(3.000%)	12/20/2017	GSC	2,000		(363)
Bear Stearns Cos., Inc. 6.950% due	Ĭ	, ,					, í
08/10/2012	Buy	(4.050%)	09/20/2012	CITI	3,000		(401)
Fannie Mae	·	,					
5.500% due 06/09/2033	Sell	0.720%	03/20/2013	MSC	5,000		93
Lennar Corp.							
•							
5.950% due 03/01/2013	Sell	5.400%	12/20/2012	JPM	2,000		2
3.750 % <b>duc</b> 05/01/2015	5011	3.10070	12,20,2012	VI 111	2,000		
						\$	(519)

<sup>(1)</sup> 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 pay to the buyer of the protection an amount up to the notional value of the swap and in certain instances, take delivery of the reference entity. As a buyer of protection, the Fund will generally receive from the seller of protection an amount up to the notional amount of the swap if a credit event occurs.

Credit Default Swaps on Credit Indices outstanding at April 30, 2008:

	Sell	Receive	Expiration		Notional	Unrealized
Reference Entity	Protection(2)	Fixed Rate	Date	Counterparty	Amount	Appreciation
Home Equity Index AAA Rating 2006-1	Sell	0.180%	07/25/2045	DUB	\$ 7,913	\$ 758

<sup>(2)</sup> 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 pay to the buyer of the protection an amount up to the notional value of the swap and in certain instances, take delivery of underlying securities comprising the reference entity index. As a buyer of protection, the Fund will generally receive from the seller of protection an amount up to the notional amount of the swap if a credit event occurs.

Interest Rate Swaps outstanding at April 30, 2008:

Pay/Receive						Unrealized
			Expiration		Notional	Appreciation/
Floating Rate	Floating Rate Index	Fixed Rate	Date	Counterparty	Amount	(Depreciation)
Receive	3-Month USD-LIBOR	4.000%	06/18/2010	DUB	\$ 8,700	\$ (100)
Pay	3-Month USD-LIBOR	4.570%	01/27/2015	BOA	12,000	407
Receive	3-Month USD-LIBOR	4.428%	08/21/2017	RBS (3)	200,000	(6,053)
Pay	3-Month USD-LIBOR	6.040%	08/21/2017	RBS (3)	200,000	3,035
Receive	3-Month USD-LIBOR	5.700%	06/19/2025	MLP	509,000	(29,827)
Receive	3-Month USD-LIBOR	5.700%	06/19/2025	MSC	245,900	(14,409)
Pay	3-Month USD-LIBOR	5.650%	06/21/2026	MLP	350,000	42,461
Pay	3-Month USD-LIBOR	5.800%	06/21/2026	MLP	104,100	14,617

Pay	3-Month USD-LIBOR	5.800%	06/21/2026	MSC		245,900		34,527
Receive	3-Month USD-LIBOR	5.000%	12/20/2026	BCLY		26,000		(3,095)
Receive	3-Month USD-LIBOR	5.000%	12/20/2026	UBS		47,400		(6,209)
Pay	6-Month GBP-LIBOR	5.000%	09/15/2010	HSBC	GBP	9,300		(282)
Receive	6-Month GBP-LIBOR	4.000%	12/15/2035	DUB		4,200		167
Pay	6-Month JPY-LIBOR	2.500%	12/15/2035	DUB	JPY	550,000		128
Pay	6-Month JPY-LIBOR	2.500%	12/15/2035	GSC		555,000		224
							_	
							\$	35,591

<sup>(3)</sup> The counterparty has the right, but not the obligation, to terminate the swap in whole at zero cost by a predetermined date and time prior to the expiration date.

# (g) Purchased options outstanding on April 30, 2008: Options on Exchange-Traded Futures Contracts:

	Exercise	Expiration	# of			
Description	Price	Date	Contracts	Cost	Va	lue
Call - CBOT U.S. Treasury 5-Year Note June Futures	\$ 125.000	05/23/2008	801	\$ 15	\$	6
Call - CBOT U.S. Treasury 30-Year Bond June Futures	143.000	05/23/2008	116	2		2
				\$ 17	\$	8

### **Interest Rate Swaptions:**

Description Call - OTC 10-Year	Counterparty RBS	Floating Rate Index 3-Month USD-LIBOR	Pay/Receive Floating Rate Pay	Exercise Rate 4.428%	Expiration Date 08/19/2008	Notional Amount \$ 200,000	Cost \$ 977
Interest Rate Swap Put - OTC 9-Year Interest Rate Swap	RBS	3-Month USD-LIBOR	Receive	6.040%	08/19/2008	200,000	2,160
							\$ 3,137

### Options on Securities:

Strike	Expiration	Notional			
Price	Date	Amount	Cost	Va	lue
\$ 86.500	07/07/2008	\$ 13,500	\$ 1	\$	1
92.000	05/06/2008	53,700	6		0
90.000	06/05/2008	67,120	8		0
93.000	05/13/2008	48,300	6		0
89.000	06/12/2008	66,000	8		1
			\$ 29	\$	2
	Price \$ 86.500 92.000 90.000 93.000	Price Date \$ 86.500 07/07/2008 92.000 05/06/2008 90.000 06/05/2008 93.000 05/13/2008	Price Date Amount \$86.500 07/07/2008 \$13,500 92.000 05/06/2008 53,700 90.000 06/05/2008 67,120 93.000 05/13/2008 48,300	Price         Date         Amount         Cost           \$ 86.500         07/07/2008         \$ 13,500         \$ 1           92.000         05/06/2008         53,700         6           90.000         06/05/2008         67,120         8           93.000         05/13/2008         48,300         6           89.000         06/12/2008         66,000         8	Price         Date         Amount         Cost         Va           \$86.500         07/07/2008         \$13,500         \$1         \$           92.000         05/06/2008         53,700         6           90.000         06/05/2008         67,120         8           93.000         05/13/2008         48,300         6           89.000         06/12/2008         66,000         8

(h) Foreign currency contracts outstanding on April 30, 2008:

		Principal							
		Amount						Net U	nrealized
		Covered by	Settlement	Unre	alized	Unr	ealized	Appro	eciation/
Type	Currency	Contract	Month	Appre	ciation	(Depi	reciation)	(Depr	reciation)
Sell	BRL	1,077	12/2008	\$	0	\$	(3)	\$	(3)
Sell	EUR	6,507	05/2008		62		0		62
Sell	GBP	3,828	05/2008		0		(22)		(22)
Buy	JPY	457,381	05/2008		0		(119)		(119)
				\$	62	\$	(144)	\$	(82)

(i) Effective February 1, 2008, the Fund adopted Financial Accounting Standards Board Statement of Financial Accounting Standards No. 157, Fair Value Measurements (FAS 157). In accordance with FAS 157, fair value is defined as the price that the Fund would receive or pay to sell an asset or transfer a liability in an orderly transaction between market participants at the measurement date. FAS 157 establishes and requires disclosure of a fair value hierarchy, separately for each major category of assets and liabilities, that segregates fair value measurements into levels based upon inputs using quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2), and significant unobservable inputs (Level 3). Valuation levels are not necessarily an indication of the risk associated with investing in those securities.

The following is a summary of the fair valuations according to the inputs used as of April 30, 2008 in valuing the Fund s assets and liabilities:

#### Fair Valuations at 04/30/2008 using

	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Value at 04/30/2008
Investments, at value	\$ 8	\$900,190	\$186	\$900,384
Other Financial Instruments*	486	35,748		36,234
Total	\$494	\$935,938	\$186	\$936,618

For fair valuations using significant unobservable inputs (Level 3), FAS 157 requires a reconciliation of the beginning to ending balances for reported market values that presents changes attributable to total realized and unrealized gains or losses, purchases and sales, and transfers in/out of the Level 3 category during the period. The following is a reconciliation of the fair valuations using significant unobservable inputs for the Fund during the period ending April 30, 2008:

	Beginning balance 01/31/2008	Net purchases (sales)	Accrued discounts (premiums)	Total realized and unrealized gains (losses)	Transfers in (out) of Level 3	Ending balance 04/30/2008
Investments, at value	\$194	\$(2)	\$	\$(6)	\$	\$186
Other Financial Instruments*						
Total	\$194	\$(2)	\$	\$(6)	\$	\$186

<sup>\*</sup> Other financial instruments include open futures contracts, swap contracts, written options, short sales, and foreign currency contracts. GLOSSARY: (abbreviations that may be used in the preceding statements)

#### Counterparty Abbreviations:

BOA	Bank of America	GSC	Goldman Sachs & Co.	MSC	Morgan Stanley
BCLY	Barclays Bank PLC	HSBC	HSBC Bank USA	RBS	Royal Bank of Scotland Group PLC
CITI	Citibank N.A.	JPM	JPMorgan Chase & Co.	UBS	UBS Warburg LLC
DUB	Deutsche Bank AG	MLP	Merrill Lynch & Co., Inc.		

Currency Abbreviations:

DDI	
BRL	Brazilian Real
EUR	Euro
GBP	British Pound Sterling
JPY	Japanese Yen
USD	United States Dollar
	Exchange Abbreviations:
CBOT	Chicago Board of Trade
OTC	Over-the-Counter
	Other Abbreviations:
LIBOR	London Interbank Offered Rate

#### Item 2. Controls and Procedures.

- (a) The registrants 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 Investment Company Act of 1940, as amended (the 1940 Act )) provide reasonable assurances that material information relating to the registrant is made known to them by the appropriate persons, based on their evaluation of these controls and procedures as of a date within 90 days of the filing of this report.
- (b) There has been no significant changes in the registrant s internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) (17CFR 270.30a-3(c))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 separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act is attached as Exhibit 99.CERT.

#### **Signatures**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the 1940 Act, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

PIMCO Strategic Global Government Fund, Inc.

By: /s/ Brian S. Shlissel

Brian S. Shlissel President, Chief Executive Officer

Date: June 27, 2008

By: /s/ Lawrence G. Altadonna

Lawrence G. Altadonna Treasurer, Principal Financial & Accounting Officer

Date: June 27, 2008

Pursuant to the requirements of the Securities Exchange Act of 1934 and the 1940 Act, 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

Brian S. Shlissel President, Chief Executive Officer

Date: June 27, 2008

By: /s/ Lawrence G. Altadonna

Lawrence G. Altadonna

Treasurer, Principal Financial & Accounting Officer

Date: June 27, 2008