

PIMCO CORPORATE INCOME FUND
Form N-Q
September 20, 2011

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

OMB APPROVAL
OMB Number: 3235-0578
Expires: April 30, 2013
Estimated average burden hours per
response: 5.6

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-10555

PIMCO Corporate Income Fund
(Exact name of registrant as specified in charter)

1633 Broadway New York, New York
(Address of principal executive offices)

10019
(Zip code)

Lawrence G. Altadonna 1633 Broadway New York, New York 10019
(Name and address of agent for service)

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

Date of fiscal year end: October 31, 2011

Date of reporting period: July 31, 2011

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

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to 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, 100 F Street, NE, Washington, DC 20549-2001. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

PIMCO Corporate Income Fund Schedule of Investments

July 31, 2011 (unaudited)

Principal Amount (000s)		Credit Rating (Moody's/S&P)	Value*
CORPORATE BONDS & NOTES 61.4%			
Airlines 2.0%			
	American Airlines Pass Through Trust,		
\$1,000	7.858%, 4/1/13 (AGC)	Ba1/BBB-	\$1,005,000
1,877	10.375%, 1/2/21 (i)	Baa3/A-	2,168,206
1,908	Continental Airlines Pass Through Trust, 9.798%, 4/1/21	Ba3/B	1,975,158
8,528	Northwest Airlines, Inc., 7.15%, 4/1/21 (MBIA)	Ba3/BB+	8,528,249
	United Air Lines Pass Through Trust,		
1,371	7.336%, 1/2/21 (a)(b)(d)(j)		
	(acquisition cost-\$1,371,062; purchased 6/19/07)	Ba2/B+	1,288,798
2,727	10.40%, 5/1/18 (i)	Baa2/BBB+	3,071,555
			18,036,966
Automotive 0.2%			
1,500	Ford Motor Co., 9.98%, 2/15/47	Ba3/B+	1,849,882
Banking 8.6%			
4,000	ABN Amro North American Holding Preferred Capital Repackage Trust I,		
	6.523%, 11/8/12 (a)(d)(g)	Ba3/BB+	3,700,000
2,400	AgFirst Farm Credit Bank, 7.30%, 8/29/11 (a)(b)(d)(g)(j)		
	(acquisition cost-\$1,904,000; purchased 2/26/10-3/2/10)	NR/A	2,410,567
1,150	BankAmerica Capital II, 8.00%, 12/15/26	Baa3/BB+	1,180,188
	Barclays Bank PLC,		
4,600	7.434%, 12/15/17 (a)(d)(g)(i)	Baa2/A-	4,634,500
7,760	10.179%, 6/12/21 (a)(d)(i)	Baa1/A	9,661,200
£200	14.00%, 6/15/19 (g)	Baa2/A-	399,693
\$5,000	BPCE S.A., 12.50%, 9/30/19 (a)(b)(d)(g)(i)(j)		
	(acquisition cost-\$5,600,000; purchased 1/11/11)	Baa3/NR	5,810,230
25,290	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA,		
	11.00%, 6/30/19 (a)(d)(g)(i)	A2/AA-	32,401,978
2,000	HBOS PLC, 6.75%, 5/21/18 (a)(d)(i)	Baa3/BBB	2,008,044
1,000	HSBC Capital Funding L.P., 10.176%, 6/30/30 (g)	A3/A-	1,340,000
4,100	Intesa Sanpaolo SpA, 8.375%, 10/14/19 (g)	Baa2/BBB+	5,537,810
	Regions Financial Corp.,		
\$1,900	7.375%, 12/10/37	B1/BB	1,813,240
3,400	7.75%, 11/10/14	Ba3/BB+	3,628,521
£1,200	Santander Finance Preferred S.A. Unipersonal, 11.30%,		
	7/27/14 (g)	Baa2/A-	2,075,615
			76,601,586
Building & Construction 0.3%			
\$1,000	Desarrolladora Homex SAB De C.V., 9.50%, 12/11/19		
	(a)(d)	Ba3/BB-	1,097,500
1,700	Macmillan Bloedel Pembroke L.P., 7.70%, 2/15/26	Ba1/BBB-	1,920,344

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				3,017,844
Consumer Products	0.2%			
	1,700	Reynolds Group Issuer, Inc., 9.00%, 4/15/19 (a)(d)	Caa1/B-	1,700,000
Energy	0.4%			
	4,300	Dynergy Roseton / Danskammer Pass Through Trust, 7.67%, 11/8/16, Ser. B	Ca/CC	3,332,500
Financial Services	28.8%			
	2,300	AGFC Capital Trust I, 6.00%, 1/15/67 (converts to FRN on 1/15/17) (a)(d)	Caa2/CCC-	1,552,500

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Principal Amount (000s)		Credit Rating (Moody s/S&P)	Value*
Financial Services (continued)			
	Ally Financial, Inc.,		
\$240	5.35%, 1/15/14	B1/B+	\$237,282
70	5.75%, 1/15/14	B1/B+	69,838
372	5.85%, 6/15/13	B1/B+	369,782
225	6.00%, 7/15/13	B1/B+	222,302
34	6.00%, 3/15/19	B1/B+	32,023
494	6.00%, 9/15/19	B1/B+	460,303
492	6.05%, 8/15/19	B1/B+	459,453
659	6.125%, 10/15/19	B1/B+	615,265
343	6.15%, 9/15/19	B1/B+	322,726
5	6.15%, 10/15/19	B1/B+	4,695
10	6.20%, 4/15/19	B1/B+	9,495
517	6.25%, 12/15/18	B1/B+	495,365
10	6.25%, 4/15/19	B1/B+	9,520
182	6.25%, 5/15/19	B1/NR	172,558
10	6.25%, 7/15/19	B1/B+	9,454
620	6.30%, 8/15/19	B1/B+	588,496
210	6.35%, 5/15/13	B1/B+	209,780
5	6.35%, 7/15/19	B1/B+	4,757
158	6.40%, 12/15/18	B1/B+	152,724
133	6.50%, 2/15/16	B1/B+	131,948
771	6.50%, 6/15/18	B1/B+	771,672
666	6.50%, 11/15/18	B1/B+	649,656
879	6.50%, 12/15/18	B1/B+	854,479
11	6.50%, 5/15/19	B1/B+	10,595
55	6.50%, 1/15/20	B1/B+	50,271
78	6.60%, 5/15/18	B1/B+	77,976
476	6.65%, 6/15/18	B1/B+	477,208
770	6.65%, 10/15/18	B1/B+	766,985
682	6.70%, 6/15/18	B1/B+	683,689
250	6.70%, 11/15/18	B1/B+	246,608
499	6.70%, 12/15/19	B1/B+	484,180
195	6.75%, 8/15/16	B1/B+	193,714
10	6.75%, 6/15/17	B1/B+	10,008
26	6.75%, 3/15/18	B1/B+	25,874
554	6.75%, 7/15/18	B1/B+	555,309
113	6.75%, 9/15/18	B1/B+	111,176
432	6.75%, 10/15/18	B1/B+	428,744
125	6.75%, 11/15/18	B1/B+	125,009
293	6.75%, 5/15/19	B1/B+	286,331
209	6.75%, 6/15/19	B1/B+	203,512
682	6.80%, 9/15/18	B1/B+	681,892
135	6.80%, 10/15/18	B1/B+	135,023
30	6.85%, 5/15/18	B1/B+	29,991
80	6.875%, 7/15/18	B1/B+	80,062
133	6.90%, 6/15/17	B1/B+	133,365
535	6.90%, 7/15/18	B1/B+	536,594
320	6.90%, 8/15/18	B1/B+	318,453
10	7.00%, 8/15/16	B1/B+	10,003
133	7.00%, 2/15/18	B1/B+	133,093
2,262	7.00%, 5/15/18	B1/B+	2,262,197
60	7.00%, 8/15/18	B1/B+	59,999
975	7.00%, 9/15/18	B1/B+	971,931

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Principal Amount (000s)		Credit Rating (Moody's/S&P)	Value*
Financial Services (continued)			
\$560	7.00%, 11/15/23	B1/B+	\$547,674
107	7.05%, 3/15/18	B1/B+	107,000
1,771	7.05%, 4/15/18	B1/B+	1,771,136
105	7.125%, 10/15/17	B1/B+	105,230
148	7.15%, 6/15/16	B1/B+	148,057
143	7.15%, 9/15/18	B1/B+	142,982
210	7.15%, 1/15/25	B1/B+	206,805
270	7.25%, 9/15/17	B1/B+	267,149
214	7.25%, 4/15/18	B1/B+	214,555
1,515	7.25%, 8/15/18	B1/B+	1,516,628
385	7.25%, 9/15/18	B1/B+	384,991
50	7.25%, 3/15/25	B1/B+	49,260
227	7.30%, 12/15/17	B1/B+	223,808
61	7.30%, 1/15/18	B1/B+	61,153
12,781	7.375%, 11/15/16	B1/B+	12,823,382
80	7.375%, 4/15/18	B1/B+	80,317
20	7.40%, 12/15/17	B1/B+	20,052
16	7.50%, 11/15/16	B1/B+	16,004
45	7.50%, 11/15/17	B1/B+	45,120
23	7.50%, 12/15/17	B1/B+	23,062
27	7.625%, 11/15/12	B1/B+	27,072
266	9.00%, 7/15/20	B1/B+	269,982
2,000	American Express Co., 6.80%, 9/1/66 (converts to FRN on 9/1/16)	Baa2/BB	2,067,500
1,500	American General Finance Corp., 4.125%, 11/29/13	B3/B	2,016,508
\$5,000	BAC Capital Trust XIV, 5.63%, 3/15/12 (g)	Ba3/BB+	3,662,500
	BNP Paribas S.A. (g),		
6,700	7.195%, 6/25/37 (a)(d)(i)	Baa1/A	6,331,500
350	7.781%, 7/2/18	Baa1/A	520,517
\$3,300	C10 Capital SPV Ltd., 6.722%, 12/31/16 (g)	NR/B-	2,310,000
1,790	Capital One Bank USA N.A., 8.80%, 7/15/19 (i)	Baa1/BBB	2,255,409
1,500	Capital One Capital V, 10.25%, 8/15/39	Baa3/BB	1,596,375
3,300	Capital One Capital VI, 8.875%, 5/15/40	Baa3/BB	3,467,142
1,558	Cedar Brakes II LLC, 9.875%, 9/1/13 (a)(d)	Baa3/BBB-	1,624,649
500	Cemex Finance LLC, 9.50%, 12/14/16 (a)(d)	NR/B	486,250
	CIT Group, Inc.,		
546	7.00%, 5/1/14	B2/B+	551,252
280	7.00%, 5/1/15	B2/B+	281,314
467	7.00%, 5/1/16	B2/B+	468,273
653	7.00%, 5/1/17	B2/B+	655,583
	Citigroup, Inc.,		
CAD 1,300	5.365%, 3/6/36 (a)(b)(j) (acquisition cost-\$1,126,438; purchased 5/19/11)	Baa1/A-	1,199,077
\$300	6.125%, 8/25/36	Baa1/A-	298,161
21,500	Citigroup Capital XXI, 8.30%, 12/21/77 (converts to FRN on 12/21/37)	Ba1/BB+	22,145,000
	Credit Agricole S.A. (g),		
2,800	6.637%, 5/31/17 (a)(d)(i)	A3/BBB+	2,408,000
2,000	7.875%, 10/26/19	A3/BBB+	2,960,013
\$6,000	8.375%, 10/13/19 (a)(d)(i)	A3/BBB+	6,210,000
£500	General Electric Capital Corp.,		
	6.50%, 9/15/67 (converts to FRN on 9/15/17) (a)(d)	Aa3/A+	816,622
	Goldman Sachs Group, Inc. (i),		
\$4,000	6.45%, 5/1/36	A2/A-	3,896,860

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Principal Amount (000s)		Credit Rating (Moody s/S&P)	Value*
Financial Services (continued)			
\$7,000	6.75%, 10/1/37	A2/A-	\$7,013,692
	International Lease Finance Corp.,		
1,500	5.65%, 6/1/14	B1/BBB-	1,530,000
2,900	6.75%, 9/1/16 (a)(d)	Ba3/BBB-	3,088,500
1,000	8.625%, 9/15/15	B1/BBB-	1,106,250
11,000	JPMorgan Chase & Co., 7.90%, 4/30/18 (g)	Baa1/BBB+	11,830,951
4,100	JPMorgan Chase Capital XX, 6.55%, 9/15/66 (converts to FRN on 9/15/36) (i)	A2/BBB+	4,169,220
	LBG Capital No.1 PLC,		
300	7.375%, 3/12/20	Ba3/BB	388,178
£100	7.588%, 5/12/20	Ba3/BB	147,731
£200	7.867%, 12/17/19	Ba3/BB	297,103
£400	7.869%, 8/25/20	Ba3/BB	601,099
\$12,700	7.875%, 11/1/20 (a)(d)	Ba3/BB	12,033,250
17,500	8.00%, 6/15/20 (a)(d)(g)	NR/BB-	16,275,000
8,500	8.50%, 12/17/21 (a)(d)(g)	NR/BB-	7,607,500
£300	11.04%, 3/19/20	Ba3/BB	521,366
	LBG Capital No.2 PLC,		
400	8.875%, 2/7/20	Ba2/BB+	566,138
£3,100	9.125%, 7/15/20	Ba2/BB+	4,938,388
£500	9.334%, 2/7/20	Ba2/BB+	804,311
\$13,000	Lehman Brothers Holdings, Inc., 6.875%, 5/2/18 (e)	WR/NR	3,623,750
5,200	PNC Financial Services Group, Inc., 6.75%, 8/1/21 (g)	Baa3/BBB	5,207,966
4,100	Royal Bank of Scotland Group PLC, 7.648%, 9/30/31 (g)	Ba2/BB	3,556,750
	SLM Corp.,		
5,900	8.00%, 3/25/20	Ba1/BBB-	6,476,607
13,500	8.45%, 6/15/18	Ba1/BBB-	15,117,732
4,000	Societe Generale S.A., 7.756%, 5/22/13 (g)	Baa2/BBB+	5,575,169
	Springleaf Finance Corp.,		
\$2,200	5.40%, 12/1/15	B3/B	2,046,000
500	6.50%, 9/15/17	B3/B	457,500
3,000	6.90%, 12/15/17	B3/B	2,823,750
12,100	Wachovia Capital Trust III, 5.570%, 8/29/11 (g)(i)	Baa3/A-	11,328,625
14,000	Wells Fargo & Co., 7.98%, 3/15/18 (g)	Baa3/A-	15,067,500
3,800	Wells Fargo Capital XV, 9.75%, 9/26/13 (g)(i)	Baa3/A-	4,042,250
			254,018,065
Healthcare & Hospitals 2.1%			
	HCA, Inc.,		
10,000	7.875%, 2/15/20	Ba3/BB	10,875,000
3,600	8.50%, 4/15/19	Ba3/BB	3,987,000
3,500	9.625%, 11/15/16, PIK	B2/BB-	3,753,750
			18,615,750
Hotels/Gaming 0.5%			
	MGM Resorts International,		
700	10.375%, 5/15/14	Ba3/B	803,250
1,050	11.125%, 11/15/17	Ba3/B	1,215,375
2,254	Times Square Hotel Trust, 8.528%, 8/1/26 (a)(d)	Baa3/BB+	2,500,975
			4,519,600

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Principal Amount (000s)		Credit Rating (Moody s/S&P)	Value*
Insurance 15.0%			
\$15,700	American General Capital II, 8.50%, 7/1/30	Baa2/BBB-	\$17,348,500
1,400	American General Institutional Capital A, 7.57%, 12/1/45 (a)(d)	Baa2/BBB-	1,473,500
9,000	American General Institutional Capital B, 8.125%, 3/15/46 (a)(d)	Baa2/BBB-	9,765,000
14,000	American International Group, Inc., 6.25%, 3/15/87	Baa2/BBB	12,705,000
MXN 16,000	7.98%, 6/15/17	Baa1/A-	1,242,616
\$36,750	8.175%, 5/15/68 (converts to FRN on 5/15/38) (i)	Baa2/BBB	40,195,313
18,700	8.25%, 8/15/18 (i)	Baa1/A-	22,231,962
£4,000	8.625%, 5/22/68 (converts to FRN on 5/22/18)	Baa2/BBB	6,713,536
\$5,100	Dai-ichi Life Insurance Co., Ltd., 7.25%, 7/25/21 (a)(d)(g)(i)	A3/BBB+	5,394,387
2,600	Genworth Financial, Inc., 8.625%, 12/15/16 (i)	Baa3/BBB	2,782,666
5,000	Metlife Capital Trust IV, 7.875%, 12/15/67 (a)(d)(i)	Baa2/BBB	5,501,385
6,800	Pacific Life Insurance Co., 7.90%, 12/30/23 (a)(d)(i)	A3/A-	7,936,300
			133,290,165
Metals & Mining 0.5%			
200	Freeport-McMoRan Copper & Gold, Inc., 8.375%, 4/1/17	Baa3/BBB-	218,748
4,000	Gerdau Holdings, Inc., 7.00%, 1/20/20 (a)(d)(i)	NR/BBB-	4,490,000
			4,708,748
Paper/Paper Products 0.1%			
850	Norske Skogindustrier ASA, 6.125%, 10/15/15 (a)(d)	B2/B-	658,750
Telecommunications 1.8%			
8,200	Mountain States Telephone & Telegraph Co., 7.375%, 5/1/30	Baa3/BBB-	8,666,369
5,360	Qwest Corp., 7.20%, 11/10/26 (i)	Baa3/BBB-	5,386,800
1,300	Wind Acquisition Finance S.A., 11.75%, 7/15/17	B2/BB-	2,068,776
			16,121,945
Transportation 0.1%			
\$666	Federal Express Corp. Pass Through Trust, 7.65%, 1/15/14	Baa2/BBB	684,572
Utilities 0.8%			
3,900	AES Andres Dominicana Ltd., 9.50%, 11/12/20 (a)(d)	NR/B-	4,178,850
1,700	FPL Energy Wind Funding LLC, 6.876%, 6/27/17 (a)(d)	Ba2/B	1,547,000
1,100	PPL Capital Funding, Inc., 6.70%, 3/30/67 (converts to FRN on 3/30/17)	Ba1/BB+	1,085,306
			6,811,156
	Total Corporate Bonds & Notes (cost \$461,125,250)		543,967,529
MUNICIPAL BONDS 16.5%			
California 7.6%			
9,000	Alameda Cnty. JT Powers Auth. Rev., 7.046%, 12/1/44, Ser. A	A1/AA	9,763,290
1,800	Long Beach Redev. Agcy., Tax Allocation, 8.36%, 8/1/40	NR/BBB+	1,878,444
7,700	Los Angeles Cnty. Public Works Financing Auth. Rev., 7.618%, 8/1/40	A1/A+	8,565,942
2,400	Oakland Unified School Dist., Alameda Cnty., GO, 9.50%, 8/1/34	A2/NR	2,687,784
1,100	Riverside Cnty. Redev. Agcy., Tax Allocation, 7.50%, 10/1/30, Ser. A-T	A3/A-	1,107,788

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2,100	San Luis Obispo Cnty. Rev., zero coupon, 9/1/27, Ser. C (NPFGC)	Baa1/AA-	672,420
800	San Marcos Unified School Dist., GO, zero coupon, 8/1/29 State Public Works Board Rev.,	Aa2/AA-	259,296
5,900	7.804%, 3/1/35, Ser. B-2	Aa3/BBB+	6,164,202

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Principal Amount (000s)		Credit Rating (Moody s/S&P)	Value*
California (continued)			
\$20,000	8.361%, 10/1/34, Ser. G-2	A2/BBB+	\$22,491,000
5,000	State, GO, 7.95%, 3/1/36	A1/A-	5,721,750
7,400	Stockton Public Financing Auth. Rev., 7.942%, 10/1/38, Ser. B	NR/A	7,765,856
			67,077,772
Colorado 0.6%			
5,000	Denver Public Schools, CP, 7.017%, 12/15/37, Ser. B	Aa3/A+	5,733,550
District of Columbia 1.5%			
13,000	Metropolitan Airports Auth. Rev., 7.462%, 10/1/46	Baa1/BBB+	13,329,290
Louisiana 0.2%			
	New Orleans, Public Improvements, GO, Ser. A,		
800	8.30%, 12/1/29	A3/BBB	868,344
820	8.55%, 12/1/34	A3/BBB	870,914
300	8.80%, 12/1/39	A3/BBB	321,099
			2,060,357
Nevada 1.8%			
14,800	Las Vegas Valley Water Dist., GO, 7.263%, 6/1/34	Aa2/AA+	15,933,236
Ohio 2.1%			
14,000	American Municipal Power-Ohio, Inc. Rev., Comb Hydroelectric Projects, 8.084%, 2/15/50, Ser. B	A3/A	18,281,340
Pennsylvania 0.1%			
2,000	Philadelphia Auth. for Industrial Dev. Rev., zero coupon, 4/15/26, Ser. B (AMBAC)	A2/BBB	695,120
Texas 2.6%			
4,000	Dallas Convention Center Hotel Dev. Corp. Rev., 7.088%, 1/1/42	A1/A+	4,319,240
17,200	North Texas Tollway Auth. Rev., 8.91%, 2/1/30	Baa3/NR	18,838,988
			23,158,228
	Total Municipal Bonds (cost \$136,268,712)		146,268,893
MORTGAGE-BACKED SECURITIES 13.9%			
1,346	American Home Mortgage Assets, 0.417%, 9/25/46, CMO, FRN	C/D	177,905
377	Banc of America Alternative Loan Trust, 6.00%, 1/25/36, CMO	Caa2/NR	261,717
7,600	Banc of America Funding Corp., 6.00%, 3/25/37, CMO	Caa2/CCC	5,583,750
	BCAP LLC Trust (a)(d)(f),		
2,500	5.876%, 3/26/37	NR/NR	217,275
2,000	10.25%, 6/25/36	NR/NR	244,623
2,812	Bear Stearns Alt-A Trust, 4.516%, 11/25/36, CMO, VRN	Caa3/CCC	1,621,412
2,378	Chase Commercial Mortgage Securities Corp., 6.887%, 10/15/32, CMO (a)(d)	NR/BB+	2,372,973
	Chase Mortgage Finance Corp., CMO,		
11,891	2.526%, 3/25/37, FRN	Caa2/NR	9,247,595
93	2.935%, 12/25/35, FRN	NR/CC	89,756
3,087	6.00%, 7/25/37	NR/CCC	2,555,047
3,781	Citicorp Mortgage Securities, Inc., 6.00%, 6/25/36, CMO	Caa1/NR	3,547,714
	Countrywide Alternative Loan Trust, CMO,		

424

5.50%, 3/25/36

Caa3/NR

295,771

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Principal Amount (000s)		Credit Rating (Moody s/S&P)	Value*
\$2,165	5.75%, 3/25/37	Caa3/CCC	\$1,554,466
1,338	6.50%, 8/25/36	Ca/CC	785,323
	Countrywide Home Loan Mortgage Pass Through Trust, CMO,		
834	3.419%, 9/20/36, VRN	Ca/CC	469,278
3,440	5.50%, 10/25/35	Caa1/NR	3,284,866
3,381	5.75%, 3/25/37	NR/CCC	2,910,690
1,800	6.00%, 2/25/37	NR/CC	1,502,323
1,600	6.00%, 3/25/37	NR/CCC	1,332,822
741	6.00%, 4/25/37	NR/CCC	682,760
15,000	6.00%, 5/25/37	Caa3/NR	11,728,492
	Credit Suisse Mortgage Capital Certificates, CMO,		
1,689	6.00%, 2/25/37	NR/CCC	1,442,101
4,213	6.00%, 6/25/37	NR/D	3,671,602
	GSR Mortgage Loan Trust, CMO,		
820	5.50%, 5/25/36	NR/CCC	707,813
9,274	6.00%, 2/25/36	NR/CCC	8,170,240
	JPMorgan Mortgage Trust, CMO,		
5,052	5.00%, 3/25/37	NR/CCC	4,072,396
2,321	5.561%, 1/25/37, VRN	Caa2/NR	1,802,197
840	6.00%, 8/25/37	NR/CCC	749,027
6,084	Morgan Stanley Mortgage Loan Trust, 6.00%, 2/25/36, CMO	Caa2/CC	5,022,469
1,429	Residential Accredited Loans, Inc., 0.417%, 5/25/37, CMO, FRN	C/CCC	385,900
3,403	Residential Asset Mortgage Products, Inc., 6.50%, 12/25/31, CMO	NR/BB-	3,409,456
1,042	Residential Asset Securitization Trust, 6.00%, 9/25/36, CMO	Ca/D	583,652
	Residential Funding Mortgage Securities I, CMO,		
2,800	6.00%, 1/25/37	Caa2/NR	2,401,382
3,313	6.25%, 8/25/36	Caa1/CCC	2,749,434
1,143	Sequoia Mortgage Trust, 4.798%, 2/20/47, CMO, VRN	NR/CCC	925,695
1,321	Suntrust Adjustable Rate Mortgage Loan Trust, 5.824%, 2/25/37, CMO, FRN	NR/CCC	942,661
	WaMu Mortgage Pass Through Certificates, CMO,		
1,345	5.470%, 7/25/37, VRN	NR/CC	887,535
15,217	5.603%, 7/25/37, FRN	NR/CCC	12,966,164
2,000	5.653%, 2/25/37, FRN	NR/CCC	1,686,318
797	5.833%, 9/25/36, VRN	NR/CCC	591,970
	Washington Mutual Alternative Mortgage Pass Through Certificates, CMO, FRN,		
1,494	1.023%, 4/25/47	C/CCC	291,867
1,426	1.103%, 5/25/47	C/CCC	379,467
	Wells Fargo Mortgage-Backed Securities Trust, CMO,		
8,151	2.734%, 7/25/36, FRN	NR/CC	6,794,217
271	2.743%, 5/25/36, FRN	Caa2/NR	205,053
1,469	2.743%, 7/25/36, FRN	NR/CC	1,142,046
726	2.770%, 4/25/36, VRN	NR/CC	610,098
4,403	4.907%, 10/25/36, FRN	NR/CCC	3,426,323
1,800	6.00%, 7/25/37	B3/CCC	1,718,072
5,700	6.00%, 8/25/37	Caa1/NR	5,249,483
	Total Mortgage-Backed Securities (cost \$117,798,904)		123,451,196

SENIOR LOANS (a)(c) 2.3%

Financial Services 2.3%

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898	CIT Group, Inc., 6.25%, 8/11/15, Term 3	902,565
20,000	Springleaf Finance Corp., 5.50%, 5/10/17	19,604,680
	Total Senior Loans (cost \$20,818,598)	20,507,245

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Shares		Credit Rating (Moody s/S&P)	Value*
PREFERRED STOCK 2.2%			
Banking 0.2%			
30,200	CoBank Acb, 11.00%, 7/1/13, Ser. C (a)(b)(d)(g)(j) (acquisition cost-\$1,678,450; purchased 2/26/10-2/1/11)	NR/A	\$1,646,145
Financial Services 2.0%			
100,000	Ally Financial, Inc., 8.50%, 5/15/16, Ser. A (g)(k)	Caa1/CCC	2,462,000
100,000	Citigroup Capital XIII, 7.875%, 10/30/15 (k)	Ba1/BB+	2,707,000
512,000	GMAC Capital Trust I, 8.125%, 2/15/16, Ser. 2 (k)	B3/CCC	13,103,360