

PIMCO CORPORATE INCOME FUND
Form N-Q
September 27, 2005

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

OMB APPROVAL
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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)

1345 Avenue of the Americas New York, New York
(Address of principal executive offices)

10105
(Zip code)

Lawrence G. Altadonna 1345 Avenue of the Americas New York, New York 10105
(Name and address of agent for service)

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

Date of fiscal year end: 10/31/05

Date of reporting period: 7/31/05

Form N-Q is to be used by the registered management investment company, other than a small business investment company registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b 1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 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.

Item 1. Schedule of Investments

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PIMCO Corporate Income Fund Schedule of Investments

July 31, 2005 (unaudited)

| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|--|-----------------------------|--------------|
| CORPORATE BONDS & NOTES 76.8% | | | |
| Airlines 5.3% | | | |
| \$ 2,994 | American Airlines, Inc., pass thru certificates, 6.978%, 4/1/11, Ser. 01-2 (e) | Baa2/BBB+ | \$ 3,114,892 |
| 10,000 | Continental Airlines, Inc., pass thru certificates, 6.503%, 6/15/11, Ser. 01-1 (e) | Baa3/BBB+ | 9,894,542 |
| 3,035 | 7.056%, 9/15/09, Ser. 99-2 (e) | Baa3/A- | 3,152,416 |
| 2,500 | 7.487%, 10/2/10, Ser. 00-2 (e) | Baa3/BBB | 2,522,908 |
| 6,000 | Delta Air Lines, Inc., 7.57%, 11/18/10, Ser. 00-1 (e) | Ba1/BB | 5,583,435 |
| 4,197 | Northwest Airlines, Inc., pass thru certificates, 7.575%, 3/1/19, Ser. 99-2A (e) | Ba1/BBB | 4,214,804 |
| 3,262 | United Air Lines, Inc., pass thru certificates, 3.14%, 3/2/49, Ser. 97-A, FRN (f) | NR/NR | 3,271,137 |
| 6,291 | 6.201%, 9/1/08, Ser. 01-1 (f) | NR/NR | 6,040,622 |
| 4,887 | 7.186%, 4/1/11, Ser. 00-2 (f) | NR/NR | 4,764,264 |
| 700 | 10.36%, 11/13/12, Ser. 91C (f) | NR/NR | 390,250 |
| | | | 42,949,270 |
| Apparel & Textiles 0.2% | | | |
| 500 | Quicksilver, Inc., 6.875%, 4/15/15 (a)(e) | B1/BB- | 506,250 |
| 1,000 | Russell Corp., 9.25%, 5/1/10 (e) | B1/B+ | 1,062,500 |
| | | | 1,568,750 |
| Automotive 1.7% | | | |
| 2,000 | Auburn Hills Trust, 12.375%, 5/1/20 (e) | A3/BBB | 3,051,172 |
| 5,000 | Ford Motor Co., 9.98%, 2/15/47 (e) | Baa3/BB+ | 4,802,955 |
| 5,000 | General Motors Corp., 7.20%, 1/15/11 (e) | Baa3/BB | 4,812,500 |
| 1,000 | Hertz Corp., 7.625%, 6/1/12 (e) | Baa3/BBB- | 978,254 |
| | | | 13,644,881 |
| Banking 1.7% | | | |
| 5,000 | Colonial Bank NA, 9.375%, 6/1/11 (e) | Ba1/BBB- | 5,847,550 |
| 1,700 | Fifth Third Capital Trust I, 8.136%, 3/15/27, Ser. A (e) | Aa3/NR | 1,847,221 |
| 1,000 | HSBC Capital Funding LP, 10.176%, 6/30/30, United Kingdom, VRN (e) | A1/A- | 1,580,912 |
| 1,000 | Riggs Capital Trust, 8.625%, 12/31/26, Ser. A (e) | A3/BBB | 1,089,572 |
| 1,750 | Riggs National Corp., 9.65%, 6/15/09 (e) | A3/BBB+ | 2,032,641 |
| 1,000 | Royal Bank of Scotland Group, plc, 7.648%, 9/30/31, United Kingdom, VRN (e) | A1/A | 1,255,240 |
| | | | 13,653,136 |
| Chemicals 0.7% | | | |
| 5,000 | Lyondell Chemical Co., 10.50%, 6/1/13 (e) | B1/BB- | 5,800,000 |
| Computer Services 0.3% | | | |
| 1,000 | Electronic Data Systems Corp., 6.50%, 8/1/13, Ser. B (e) | Ba1/BBB- | 1,014,974 |
| 1,500 | 7.125%, 10/15/09 (e) | Ba1/BBB- | 1,605,142 |
| | | | 2,620,116 |

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Containers 0.5%

| | | | |
|-------|---|--------|-----------|
| 3,000 | Ball Corp., 6.875%, 12/15/12 (e) | Ba2/BB | 3,180,000 |
| 1,000 | Stone Container Corp., 8.375%, 7/1/12 (e) | B2/B | 1,022,500 |
| | | | 4,202,500 |

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| Principal Amount (000) | | | Credit Rating (Moody s/S&P) | Value* |
|---------------------------------------|--------|--|-----------------------------|--------------|
| Diversified Manufacturing 2.1% | | | | |
| \$ | 3,500 | Hutchison Whampoa International, Ltd, 6.25%, 1/24/14 (a)(e) | A3/A- | \$ 3,704,025 |
| | 500 | 6.50%, 2/13/13 (a)(e) | A3/A- | 534,471 |
| | 1,030 | Raychem Corp., 7.20%, 10/15/08 (e) | Baa3/BBB | 1,103,570 |
| GBP | 5,800 | Tyco International Group SA, 6.50%, 11/21/31 (e) | Baa3/BBB | 11,452,179 |
| | | | | 16,794,245 |
| Energy 0.9% | | | | |
| \$ | 1,000 | Edison Mission Energy, 7.73%, 6/15/09 (e) | B1/B+ | 1,060,000 |
| | 2,000 | First Energy Corp., 7.375%, 11/15/31, Ser. C (e) | Baa3/BB+ | 2,413,028 |
| | 2,719 | Sithe Independence Funding Corp., 9.00%, 12/30/13, Ser. A (e) | Ba2/B | 2,960,722 |
| | 899 | System Energy Res., Inc., 5.129%, 1/15/14 (a)(e) | Baa3/BBB | 882,157 |
| | | | | 7,315,907 |
| Financing 9.7% | | | | |
| | 8,500 | Beaver Valley II Funding, 9.00%, 6/1/17 (e) | Baa3/BB+ | 9,922,934 |
| | 1,000 | BlueWater Finance, Ltd., 10.25%, 2/15/12 (e) | B1/B | 1,085,000 |
| | 4,663 | Cedar Brakes II LLC, 9.875%, 9/1/13 (a)(e) | Baa2/BBB- | 5,400,412 |
| | 7,000 | CIT Group, Inc., 3.66%, 9/20/07, FRN (e) | A2/A | 7,019,824 |
| | | Ford Motor Credit Co., | | |
| | 500 | 5.70%, 1/15/10 (e) | Baa2/BB+ | 471,673 |
| | 2,000 | 5.80%, 1/12/09 (e) | Baa2/BB+ | 1,925,656 |
| | 1,000 | 6.50%, 1/25/07 (e) | Baa2/BB+ | 1,010,814 |
| | 3,000 | 7.75%, 2/15/07 (e) | Baa2/BB+ | 3,065,925 |
| | 1,000 | Fresenius Medical Care Capital Trust, 7.875%, 6/15/11 (e) | B1/BB- | 1,085,000 |
| | 1,180 | General Electric Capital Corp., 8.30%, 9/20/09 (e) | Aaa/AAA | 1,340,022 |
| | | General Motors Acceptance Corp., | | |
| | 8,000 | 4.509%, 1/16/07, FRN (e) | Baa2/BB | 7,915,880 |
| | 5,000 | 6.875%, 9/15/11 (e) | Baa2/BB | 4,831,490 |
| | | HSBC Finance Corp., | | |
| | 500 | 4.081%, 10/12/06, FRN (e) | A1/A | 503,278 |
| | 1,265 | 7.65%, 5/15/07 (e) | A1/A | 1,327,910 |
| | 1,300 | Mizuho JGB Investment LLC, 9.87%, 6/30/08, VRN (a)(e) | Baa1/BBB+ | 1,458,666 |
| | 300 | Mizuho Preferred Capital Co. LLC, 8.79%, 6/30/08, VRN (a)(e) | Baa1/BBB+ | 327,989 |
| | | Pemex Project Funding Master Trust, | | |
| | 4,350 | 8.00%, 11/15/11 (e) | Baa1/BBB | 4,917,675 |
| | 1,400 | 8.625%, 2/1/22 (e) | Baa1/BBB | 1,703,100 |
| | 3,500 | 9.50%, 9/15/27 (a)(e) | Baa1/BBB | 4,567,500 |
| | 2,000 | Preferred Term Securities XIII, 3.971%, 3/24/34, FRN (a)(c) | Aaa/AAA | 1,973,296 |
| | 5,000 | SETS Trust No. 2002-3, 8.85%, 4/2/07 (a)(c) | NR/NR | 5,229,539 |
| | 10,000 | TIERS Principal Protected Trust, 8.41%, 3/22/07 (a)(c)(d) | NR/NR | 9,375,661 |
| | 1,500 | Universal City Dev. Partners, 11.75%, 4/1/10 (e) | B2/B- | 1,730,625 |
| | | | | 78,189,869 |
| Food & Beverage 1.3% | | | | |
| | 2,000 | Anheuser-Busch Cos., Inc., 5.00%, 3/1/19 (e) | A1/A+ | 2,002,854 |
| | 5,000 | Delhaize America, Inc., 8.125%, 4/15/11 (e) | Ba1/BB+ | 5,601,230 |
| | 3,000 | Ingles Markets, Inc., 8.875%, 12/1/11 (e) | B3/B | 3,187,500 |
| | | | | 10,791,584 |

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Food Services 0.2%

1,500

HJ Heinz Co., 6.189%, 12/1/20, VRN (a)

A3/A-

1,510,773

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| Principal Amount (000) | | | Credit Rating (Moody s/S&P) | Value* |
|--|-------|---|-----------------------------|--------------|
| Healthcare & Hospitals 2.7% | | | | |
| | | HCA, Inc., | | |
| \$ | 1,000 | 8.70%, 2/10/10 (e) | Ba2/BB+ | \$ 1,112,315 |
| | 5,470 | 9.00%, 12/15/14 (e) | Ba2/BB+ | 6,493,842 |
| | | HEALTHSOUTH Corp., | | |
| | 2,000 | 7.00%, 6/15/08 (f) | NR/NR | 2,010,000 |
| | 5,000 | 8.375%, 10/1/11 (f) | NR/NR | 5,031,250 |
| | 1,006 | Manor Care, Inc., 8.00%, 3/1/08 (e) | Baa3/BBB | 1,080,088 |
| | | Tenet Healthcare Corp., | | |
| | 3,700 | 6.375%, 12/1/11 (e) | B3/B | 3,533,500 |
| | 1,300 | 7.375%, 2/1/13 (e) | B3/B | 1,280,500 |
| | 1,000 | 9.25%, 2/1/15 (a)(e) | B3/B | 1,035,000 |
| | | | | 21,576,495 |
| Hotels/Gaming 5.0% | | | | |
| | | Caesars Entertainment, Inc., | | |
| | 2,000 | 8.125%, 5/15/11 (e) | Ba1/BB+ | 2,292,500 |
| | 3,000 | 8.50%, 11/15/06 (e) | Baa3/BBB- | 3,148,995 |
| | 1,000 | 8.875%, 9/15/08 (e) | Ba1/BB+ | 1,115,000 |
| | 1,000 | Choctaw Resort Dev. Enterprise, 7.25%, 11/15/19 (a)(e) | B1/BB- | 1,022,500 |
| | 1,000 | Gaylord Entertainment Co., 8.00%, 11/15/13 (e) | B3/B- | 1,070,000 |
| | 1,500 | Host Marriott LP, 9.50%, 1/15/07, Ser. I, REIT (e) | Ba3/B+ | 1,591,875 |
| | 5,000 | ITT Corp., 7.375%, 11/15/15 (e) | Ba1/BB+ | 5,575,000 |
| | 500 | Mandalay Resort Group, 9.375%, 2/15/10 (e) | Ba3/B+ | 560,000 |
| | | MGM Mirage, | | |
| | 4,190 | 6.625%, 7/15/15 (a)(e) | Ba2/BB | 4,263,325 |
| | 9,000 | 8.50%, 9/15/10 (e) | Ba2/BB | 9,967,500 |
| | | Starwood Hotels & Resorts Worldwide, Inc., | | |
| | 2,880 | 7.375%, 5/1/07 (e) | Ba1/BB+ | 3,009,600 |
| | 1,000 | 7.875%, 5/1/12 (e) | Ba1/BB+ | 1,125,000 |
| | 1,750 | Station Casinos, Inc., 6.00%, 4/1/12 (e) | Ba3/BB- | 1,776,250 |
| | 2,599 | Times Square Hotel Trust, 8.528%, 8/1/26 (a)(c) | Baa3/BB+ | 3,114,453 |
| | 1,250 | Wynn Las Vegas LLC, 6.625%, 12/1/14 (a)(e) | B2/B+ | 1,223,438 |
| | | | | 40,855,436 |
| Insurance 0.5% | | | | |
| | 2,300 | Dai-ichi Mutual Life Insurance Co., 5.73%, 3/17/14 (a)(e) | NR/BBB+ | 2,366,139 |
| | 123 | Prudential Financial, Inc., 4.104%, 11/15/06 (e) | A3/A- | 122,710 |
| | 1,500 | Residential Reinsurance Ltd., 8.28%, 12/8/07, FRN (a)(c) | Ba2/BB+ | 1,456,832 |
| | | | | 3,945,681 |
| Manufacturing 0.2% | | | | |
| | 1,000 | Bombardier, Inc., 6.30%, 5/1/14 (a)(e) | Ba2/BB | 945,000 |
| | 500 | Dresser, Inc., 9.375%, 4/15/11 (e) | B2/B- | 527,500 |
| | | | | 1,472,500 |
| Metals & Mining 0.4% | | | | |
| | 3,000 | Falconbridge, Ltd., 7.25%, 7/15/12 (e) | Baa3/BBB- | 3,334,644 |
| Multi-Media 6.8% | | | | |
| | | British Sky Broadcasting plc | | |
| | 3,000 | 6.875%, 2/23/09 (e) | Baa2/BBB- | 3,184,953 |
| | 2,105 | 7.30%, 10/15/06 (e) | Baa2/BBB- | 2,173,703 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--------------------------------|-------|---|----------------------|
| Multi-Media (continued) | | | |
| \$ | 1,000 | Cablevision Systems Corp., 8.00%, 4/15/12, Ser. B (e) | B3/B+ \$ 1,010,000 |
| | 2,250 | Comcast Corp., 10.625%, 7/15/12 (e) | Ba1/BBB 2,889,088 |
| | 925 | Comcast, Inc. 9.00%, 9/1/08 (e) | Baa2/BBB+ 1,036,448 |
| | | CSC Holdings, Inc., | |
| | 3,600 | 7.25%, 7/15/08 (e) | B1/BB- 3,663,000 |
| | 1,000 | 7.625%, 4/1/11, Ser. B (e) | B1/BB- 1,012,500 |
| | 1,400 | 7.875%, 12/15/07 (e) | B1/BB- 1,454,250 |
| | 700 | 7.875%, 2/15/18 (e) | B1/BB- 701,750 |
| | 3,000 | 8.125%, 7/15/09, Ser. B (e) | B1/BB- 3,105,000 |
| | 2,625 | 8.125%, 8/15/09, Ser. B (e) | B1/BB- 2,716,875 |
| | | DIRECTV Holdings LLC, | |
| | 1,000 | 6.375%, 6/15/15 (a)(e) | Ba2/BB- 1,002,500 |
| | 3,900 | 8.375%, 3/15/13 (e) | Ba2/BB- 4,343,625 |
| | 1,950 | Echostar DBS Corp., 9.125%, 1/15/09 (e) | Ba3/BB- 2,076,750 |
| | 500 | Historic TW, Inc., 6.625%, 5/15/29 (e) | Baa1/BBB+ 550,124 |
| | 2,000 | Mediacom Broadband LLC, 11.00%, 7/15/13 (e) | B2/B 2,195,000 |
| | 7,450 | News America Holdings Corp., 7.43%, 10/1/26 (e) | Baa3/BBB- 8,575,307 |
| | 1,610 | News America, Inc., 6.75%, 1/9/38 (e) | Baa3/BBB- 1,798,380 |
| CAD | 1,750 | Rogers Cable, Inc., 7.25%, 12/15/11 (e) | Ba3/BB+ 1,513,112 |
| \$ | 8,000 | Time Warner, Inc., 7.70%, 5/1/32 (e) | Baa1/BBB+ 10,027,208 |
| | | | 55,029,573 |
| Oil & Gas 9.3% | | | |
| | | CenterPoint Energy Res. Corp., | |
| | 4,000 | 6.50%, 2/1/08 (e) | Baa3/BBB 4,166,268 |
| | 1,200 | 7.75%, 2/15/11 (e) | Baa3/BBB 1,358,952 |
| | 1,000 | Chesapeake Energy Corp., 7.75%, 1/15/15 (e) | Ba3/BB- 1,085,000 |
| | 3,000 | Columbia Energy Group, 7.32%, 11/28/10, Ser. E (e) | Baa2/BBB 3,023,370 |
| | | Dynergy-Roseton Danskammer, | |
| | 1,750 | 7.27%, 11/8/10, Ser. A (e) | Caa2/B 1,758,750 |
| | 3,000 | 7.67%, 11/8/16, Ser. B (e) | Caa2/B 2,941,875 |
| | | Forest Oil Corp., | |
| | 1,000 | 8.00%, 6/15/08 (e) | Ba3/BB- 1,075,000 |
| | 2,000 | 8.00%, 12/15/11 (e) | Ba3/BB- 2,210,000 |
| | 4,300 | Gaz Capital SA, 8.625%, 4/28/34 (e) | Baa2/BB- 5,321,250 |
| | 4,700 | Gazprom OAO, 9.625%, 3/1/13 (e) | NR/BB- 5,743,870 |
| | 3,750 | Hanover Equipment Trust, 8.50%, 9/1/08, Ser. A (e) | B2/B+ 3,928,125 |
| | 901 | Perforadora Centrale SA, 4.92%, 12/15/18, Mexico (e) | NR/NR 904,700 |
| | | Pioneer Natural Res. Co., | |
| | 4,000 | 5.875%, 7/15/16 (e) | Baa3/BBB- 4,067,700 |
| | 915 | 6.50%, 1/15/08 (e) | Baa3/BBB- 947,620 |
| | 1,300 | Pogo Producing Co., 8.25%, 4/15/11, Ser. B (e) | Ba3/BB 1,381,250 |
| | 1,000 | Reliant Energy, Inc., 6.75%, 12/15/14 (e) | B1/B+ 990,000 |
| | 3,000 | Sonat, Inc., 7.625%, 7/15/11 (e) | Caa1/B- 3,105,000 |
| | 300 | Superior Energy Services, Inc., 8.875%, 5/15/11 (e) | B1/BB- 320,250 |
| | 250 | Transcontinental Gas Pipe Line Corp., 8.875%, 7/15/12, Ser. B (e) | Ba2/B+ 303,750 |
| | 2,000 | USX Corp., 9.375%, 2/15/12 (e) | Baa1/BBB+ 2,485,760 |
| | 5,000 | Valero Energy Corp., 6.875%, 4/15/12 (e) | Baa3/BBB- 5,535,650 |
| | 5,000 | Weatherford International, Inc., 6.625%, 11/15/11, Ser. B (e) | Baa1/BBB+ 5,432,745 |
| | | Williams Cos., Inc., | |
| | 2,000 | 7.125%, 9/1/11 (e) | B1/B+ 2,190,000 |
| | 7,000 | 7.50%, 1/15/31, Ser. A (e) | B1/B+ 7,822,500 |
| | 5,000 | 7.875%, 9/1/21 (e) | B1/B+ 5,812,500 |

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| | | | |
|-------|--------------------|-------|------------|
| 1,000 | 8.75%, 3/15/32 (e) | B1/B+ | 1,242,500 |
| | | | 75,154,385 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|----------------------------------|--|-----------------------------|--------------|
| Paper/Paper Products 1.6% | | | |
| \$ 6,662 | Donohue Forest Products, 7.625%, 5/15/07 (e) | Ba3/BB- | \$ 6,828,550 |
| | Georgia-Pacific Corp., | | |
| 2,000 | 8.00%, 1/15/14 (e) | Ba2/BB+ | 2,210,000 |
| 500 | 8.125%, 5/15/11 (e) | Ba3/BB+ | 563,750 |
| 850 | Norske Skogindustrier ASA, 6.125%, 10/15/15 (a)(e) | Baa3/BBB- | 852,206 |
| 2,500 | OfficeMax, Inc., 7.315%, 6/15/09, Ser. A (e) | Ba1/BB | 2,753,125 |
| | | | 13,207,631 |
| Pharmaceuticals 0.1% | | | |
| 1,000 | Wyeth, 6.50%, 2/1/34 (e) | Baa1/A | 1,150,228 |
| Retail 1.3% | | | |
| 3,000 | JC Penney Co., Inc., 8.125%, 4/1/27 (e) | Ba1/BB+ | 3,180,000 |
| 5,897 | Yum! Brands, Inc., 8.875%, 4/15/11 (e) | Baa3/BBB- | 7,053,278 |
| | | | 10,233,278 |
| Telecommunications 13.1% | | | |
| | AT&T Corp., | | |
| 792 | 9.05%, 11/15/11 (e) | Ba1/BB+ | 907,830 |
| 12,500 | 9.75%, 11/15/31 (e) | Ba1/BB+ | 16,250,000 |
| 5,000 | Bellsouth Capital Funding Corp., 7.875%, 2/15/30 (e) | A2/A | 6,365,055 |
| 1,000 | Cincinnati Bell, Inc., 8.375%, 1/15/14 (e) | B3/B- | 1,035,000 |
| 5,000 | Citizens Communications Co., 9.25%, 5/15/11 (e) | Ba3/BB+ | 5,612,500 |
| 10,000 | Deutsche Telekom International Finance BV, 8.50%, 6/15/10, VRN (e) | A3/A- | 11,423,380 |
| 10,000 | France Telecom SA, 8.00%, 3/1/11 (e) | A3/A- | 11,465,130 |
| 1,000 | Intelsat Bermuda Ltd., 8.625%, 1/15/15 (a)(e) | B2/B+ | 1,070,000 |
| | MCI, Inc., | | |
| 474 | 6.908%, 5/1/07 (e) | B2/B+ | 481,110 |
| 474 | 7.688%, 5/1/09 (e) | B2/B+ | 495,330 |
| 405 | 8.735%, 5/1/14 (e) | B2/B+ | 456,638 |
| | Nextel Communications, Inc., | | |
| 3,000 | 6.875%, 10/31/13 (e) | Ba3/BB | 3,221,250 |
| 2,000 | 7.375%, 8/1/15 (e) | Ba3/BB | 2,165,000 |
| 1,250 | PanAmSat Corp., 6.375%, 1/15/08 (e) | Ba3/BB+ | 1,281,250 |
| 750 | PCCW Capital II, 6.00%, 7/15/13 (a)(e) | Baa2/BBB | 780,519 |
| 12,860 | Qwest Capital Funding, Inc., 7.25%, 2/15/11 (e) | Caa2/B | 12,506,350 |
| 9,000 | Qwest Communications International, Inc., 7.25%, 2/15/11 (e) | B3/B | 8,820,000 |
| 2,300 | Qwest Corp., 6.671%, 6/15/13, FRN (a)(e) | Ba3/BB- | 2,415,000 |
| | Sprint Capital Corp., | | |
| 6,900 | 6.125%, 11/15/08 (e) | Baa3/BBB- | 7,184,487 |
| 4,000 | 6.875%, 11/15/28 (e) | Baa3/BBB- | 4,534,488 |
| 1,200 | Time Warner Telecom Holdings, Inc., 7.268%, 2/15/11, FRN (e) | B1/B | 1,242,000 |
| 5,469 | Verizon Global Funding Corp., 7.25%, 12/1/10 (e) | A2/A+ | 6,099,712 |
| | | | 105,812,029 |
| Tobacco 0.3% | | | |
| 2,000 | RJ Reynolds Tobacco Holdings, Inc., 7.25%, 6/1/12 (e) | Ba2/BB+ | 2,060,000 |
| Utilities 8.8% | | | |
| 2,000 | CMS Energy Corp., 8.90%, 7/15/08 (e) | B1/B+ | 2,190,000 |
| 500 | Consumers Energy Co., 6.375%, 2/1/08 (a)(c)(e) | Baa3/BBB- | 518,144 |
| | East Coast Power LLC, | | |

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| | | | |
|-------|-----------------------------|-----------|-----------|
| 1,466 | 6.737%, 3/31/08, Ser. B (e) | Baa3/BBB- | 1,488,296 |
| 3,128 | 7.066%, 3/31/12, Ser. B (e) | Baa3/BBB- | 3,345,392 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|---|-----------------------------|--------------|
| Utilities (continued) | | | |
| \$ 2,000 | Florida Gas Transmission Co., 7.00%, 7/17/12 (a) | Baa2/BBB+ | \$ 2,196,274 |
| 4,355 | FPL Energy Wind Funding LLC, 6.876%, 6/27/17 (a)(e) | Ba2/BB- | 4,474,762 |
| 2,500 | Georgia Power Co., 3.45%, 2/17/09, FRN (e) | A2/A | 2,507,637 |
| 4,800 | Homer City Funding LLC, 8.137%, 10/1/19 (e) | Ba2/BB | 5,424,000 |
| | IPALCO Enterprises, Inc., | | |
| 2,150 | 8.375%, 11/14/08 (e) | Ba1/BB- | 2,338,125 |
| 5,500 | 8.625%, 11/14/11 (e) | Ba1/BB- | 6,201,250 |
| 3,785 | Midwest Generation LLC, pass thru certificates, 8.56%, 1/2/16, Ser. B (e) | B1/B+ | 4,219,829 |
| 2,000 | Northern States Power-Minnesota, 8.00%, 8/28/12, Ser. B (e) | A2/A- | 2,389,394 |
| 1,000 | Ohio Edison Co., 5.647%, 6/15/09 (a)(e) | Baa2/BB+ | 1,026,951 |
| 2,000 | Potomac Electric Power Co., 6.25%, 10/15/07 (e) | A3/A- | 2,070,462 |
| | PSEG Energy Holdings LLC, | | |
| 6,000 | 8.50%, 6/15/11 (e) | Ba3/BB- | 6,585,000 |
| 4,790 | 8.625%, 2/15/08 (e) | Ba3/BB- | 5,137,275 |
| 5,000 | PSEG Power LLC, 8.625%, 4/15/31 (e) | Baa1/BBB | 6,841,395 |
| 500 | Public Service Electric & Gas Co., 4.00%, 11/1/08, Ser. C (e) | A3/A- | 491,852 |
| 5,077 | South Point Energy Center LLC, 8.40%, 5/30/12 (a)(e) | B3/B- | 4,822,907 |
| 600 | TECO Energy, Inc., 6.75%, 5/1/15 (a)(e) | Ba2/BB | 643,500 |
| 3,500 | Tucson Electric Power Co., 7.50%, 8/1/08, Ser. B (e) | Baa3/BBB- | 3,757,058 |
| 2,000 | TXU US Holdings Co., 7.17%, 8/1/07 (e) | Baa3/BB+ | 2,091,034 |
| | | | 70,760,537 |
| Waste Disposal 2.1% | | | |
| | Allied Waste North America Inc., | | |
| 2,000 | 7.25%, 3/15/15 (a)(e) | B2/BB- | 1,980,000 |
| 3,625 | 8.50%, 12/1/08, Ser. B (e) | B2/BB- | 3,837,969 |
| | Waste Management, Inc., | | |
| 5,000 | 7.10%, 8/1/26 (e) | Baa3/BBB | 5,717,570 |
| 5,000 | 7.375%, 8/1/10 (e) | Baa3/BBB | 5,550,510 |
| | | | 17,086,049 |
| | Total Corporate Bonds & Notes (cost \$595,161,973) | | 620,719,497 |
| SOVEREIGN DEBT OBLIGATIONS 6.2% | | | |
| Brazil 1.7% | | | |
| | Federal Republic of Brazil, | | |
| 2,180 | 8.00%, 4/15/14 | B1/BB- | 2,224,759 |
| 755 | 10.50%, 7/14/14 (e) | B1/BB- | 878,442 |
| 9,000 | 11.00%, 8/17/40 (e) | B1/BB- | 10,595,250 |
| | | | 13,698,451 |
| Guatemala 0.2% | | | |
| 1,500 | Republic of Guatemala, 9.25%, 8/1/13 (a)(e) | Ba2/BB- | 1,790,625 |
| Panama 1.1% | | | |
| | Republic of Panama, | | |
| 3,000 | 9.375%, 7/23/12 (e) | Ba1/BB | 3,652,500 |
| 4,470 | 9.625%, 2/8/11 (e) | Ba1/BB | 5,375,175 |
| | | | 9,027,675 |
| Peru 1.4% | | | |
| | Republic of Peru, | | |

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| | | | |
|-------|---------------------|--------|------------|
| 4,840 | 9.125%, 2/21/12 (e) | Ba3/BB | 5,732,980 |
| 4,750 | 9.875%, 2/6/15 (e) | Ba3/BB | 5,901,875 |
| | | | 11,634,855 |

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| Principal Amount (000) | | | Credit Rating (Moody s/S&P) | Value* |
|--|-------|--|-----------------------------|--------------|
| Russia 1.2% | | | | |
| | | Russian Federation, | | |
| \$ | 7,362 | 5.00%, 3/31/30, VRN (e) | Baa3/BBB- | \$ 8,180,964 |
| | 1,300 | 8.25%, 3/31/10 (e) | Baa3/BBB- | 1,415,960 |
| | | | | 9,596,924 |
| South Africa 0.4% | | | | |
| | | Republic of South Africa, | | |
| | 120 | 7.375%, 4/25/12 (e) | Baa1/BBB | 135,450 |
| | 2,600 | 9.125%, 5/19/09 (e) | Baa1/BBB | 2,980,250 |
| | | | | 3,115,700 |
| Ukraine Republic 0.2% | | | | |
| | | Republic of Ukraine, | | |
| | 1,000 | 7.65%, 6/11/13 (e) | B1/BB- | 1,100,796 |
| | 373 | 11.00%, 3/15/07 (e) | B1/BB- | 393,324 |
| | | | | 1,494,120 |
| | | Total Sovereign Debt Obligations (cost \$46,894,746) | | 50,358,350 |
| MORTGAGE-BACKED SECURITIES (e) 1.8% | | | | |
| | 3,500 | Chase Commercial Mortgage Securities Corp., 6.887%, 10/15/32 (a) | NR/BB+ | 3,471,047 |
| | 5,173 | GSMPS Mortgage Loan Trust, 7.50%, 6/19/27 (a) | NR/NR | 5,399,547 |
| | 2,805 | Merrill Lynch Mortgage Investors, Inc., 6.939%, 12/15/30, VRN | Baa2/A- | 3,112,707 |
| | 2,000 | 7.227%, 2/15/30, VRN | Baa1/BBB+ | 2,131,979 |
| | 663 | Morgan Stanley Capital I, 3.528%, 4/15/16, FRN (a) | Aaa/AAA | 663,913 |
| | | Total Mortgage-Backed Securities (cost \$14,735,124) | | 14,779,193 |
| NEW JERSEY MUNICIPAL BONDS (a)(e)(k) 1.7% | | | | |
| | | Tobacco Settlement Financing Corp. Rev., | | |
| | 4,116 | 8.062%, 6/1/32, FRN | NR/AA | 4,601,012 |
| | 2,500 | 8.925%, 6/1/24, FRN | NR/AA | 3,243,950 |
| | 4,166 | 9.425%, 6/1/32, FRN | NR/AA | 5,545,029 |
| | | Total Municipal Bonds (cost \$10,021,131) | | 13,389,991 |
| SENIOR LOANS (g)(h)(i) 1.0% | | | | |
| Containers 0.3% | | | | |
| | 788 | Owens-Illinois Group, Inc., 5.19%, 4/1/08, Term B | | 796,642 |
| | | Stone Container Corp., | | |
| | 131 | 3.24%, 11/1/10 | | 133,165 |
| | 210 | 5.125%, 11/1/10 | | 212,981 |
| | 106 | 5.125%, 11/1/10, Term B | | 107,514 |
| | 322 | 5.375%, 11/1/10, Term B | | 327,454 |
| | 215 | 5.375%, 11/1/11 | | 218,303 |
| | 510 | 5.563%, 11/1/11 | | 518,469 |
| | | | | 2,314,528 |
| Multi-Media 0.3% | | | | |
| | 2,500 | Adelphia Communications Corp., 7.25%, 6/30/09 | | 2,477,902 |

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| Principal Amount (000) | | | Credit Rating (Moody s/S&P) | Value* |
|---|-------|--|-----------------------------|------------|
| Printing/Publishing 0.2% | | | | |
| \$ | 105 | Dex Media East LLC, 4.75%, 5/8/09, Term B | | \$ 106,716 |
| | 750 | 4.98%, 5/8/09, Term B | | 761,252 |
| | 92 | 5.05%, 5/8/09, Term B | | 93,269 |
| | 82 | 5.18%, 5/8/09, Term B | | 82,745 |
| | 244 | 5.32%, 5/8/09, Term B | | 247,343 |
| | 200 | 5.33%, 5/8/09, Term B | | 203,041 |
| | | | | 1,494,366 |
| Utilities 0.2% | | | | |
| | 714 | AES Corp., 5.07%, 4/30/08, Term B | | 724,375 |
| | 714 | 5.69%, 8/10/11, Term B | | 724,375 |
| | | | | 1,448,750 |
| | | Total Senior Loans (cost \$7,669,596) | | 7,735,546 |
| ASSET-BACKED SECURITIES (e) 0.7% | | | | |
| | 49 | Ameriquest Mortgage Securities, Inc., 3.87%, 2/25/33, FRN | Aaa/AAA | 48,741 |
| | 493 | CS First Boston Mortgage Securities Corp., 3.79%, 5/25/43, FRN (a) | Aaa/AAA | 493,443 |
| | 5,596 | United Air Lines, Inc., 7.73%, 7/1/10 | NR/BBB- | 5,315,756 |
| | | Total Asset-Backed Securities (cost \$5,632,871) | | 5,857,940 |
| Shares | | | | |
| PREFERRED STOCK (e) 0.4% | | | | |
| Financing 0.4% | | | | |
| | 3,400 | Fresenius Medical Care Capital Trust II, 7.875%, 2/1/08, UNIT (cost \$3,674,550) | B1/BB- | 3,561,500 |
| Principal Amount (000) | | | | |
| U.S. TREASURY NOTES (b) 0.2% | | | | |
| \$ | 1,300 | U.S. Treasury Notes, 4.125%, 5/15/15 (cost \$1,286,793) | | 1,283,954 |
| SHORT-TERM INVESTMENTS 11.4% | | | | |
| CORPORATE NOTES (e) 6.6% | | | | |
| Financing 1.7% | | | | |
| | 4,000 | General Motors Acceptance Corp., 4.145%, 5/18/06, FRN | Baa2/BB | 3,985,676 |
| | 6,000 | 4.87%, 10/20/05, FRN | Baa2/BB | 6,008,994 |
| | 4,000 | HSBC Finance Corp., 7.20%, 7/15/06 | A1/A | 4,105,908 |
| | | | | 14,100,578 |
| Food & Beverage 0.5% | | | | |
| | 4,139 | Kroger Co., 8.15%, 7/15/06 | Baa2/BBB- | 4,279,329 |
| Hotels/Gaming 0.5% | | | | |
| | 2,000 | Caesars Entertainment, Inc., 7.875%, 12/15/05, Ser. A | Ba1/BB+ | 2,030,000 |
| | 175 | ITT Corp., 6.75%, 11/15/05 | Ba1/BB+ | 176,969 |
| | 1,471 | Mandalay Resort Group, 6.45%, 2/1/06 | Ba2/BB | 1,493,065 |
| | | | | 3,700,034 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|---|-----------------------------|--------------|
| Medical Products 0.1% | | | |
| \$ 1,000 | Mallinckrodt, Inc., 6.75%, 9/15/05 | Baa3/BBB | \$ 1,002,420 |
| Multi-Media 2.0% | | | |
| 6,625 | Comcast Inc., 8.875%, 9/15/05 | Baa2/BBB+ | 6,659,298 |
| 9,375 | Lenfest Communications, Inc., 8.375%, 11/1/05 | Baa2/BBB+ | 9,472,725 |
| | | | 16,132,023 |
| Oil & Gas 0.3% | | | |
| 2,000 | Oryx Energy Co., 8.125%, 10/15/05 | Ba3/BB+ | 2,024,524 |
| Telecommunications 0.4% | | | |
| 3,000 | Citizens Communications Co., 7.60%, 6/1/06 | Ba3/BB+ | 3,060,000 |
| 500 | Telefonica Europe BV, 7.35%, 9/15/05, Netherlands | A3/A | 501,963 |
| | | | 3,561,963 |
| Utilities 1.1% | | | |
| 1,000 | GPU, Inc., 7.70%, 12/1/05, Ser. A | Baa3/BB+ | 1,010,491 |
| 4,500 | Kansas Gas & Electric, 6.20%, 1/15/06 | Baa3/BBB | 4,539,470 |
| 500 | Nisource Finance Corp., 7.625%, 11/15/05 | Baa3/BBB | 505,020 |
| 2,500 | PPL Capital Funding Trust I, 7.29%, 5/18/06 | Ba1/BB+ | 2,548,215 |
| | | | 8,603,196 |
| | Total Corporate Notes (cost \$53,401,270) | | 53,404,067 |
| U.S. TREASURY BILLS (e) 2.0% | | | |
| 16,600 | 2.90%-3.13%, 9/1/05-9/15/05 (cost \$16,540,390) | | 16,540,390 |
| COMMERCIAL PAPER (e) 1.7% | | | |
| Finance 1.7% | | | |
| 500 | Rabobank USA Financial Corp., 3.265%, 8/2/05 | P-1/A-1+ | 499,955 |
| 1,000 | UBS Finance, Inc., 3.18%-3.185%, 9/6/05 | P-1/A-1+ | 996,819 |
| 7,900 | 3.23%, 9/19/05 | P-1/A-1+ | 7,865,269 |
| 4,400 | 3.375%, 10/17/05 | P-1/A-1+ | 4,365,372 |
| | Total Commercial Paper (cost \$13,730,279) | | 13,727,415 |
| ASSET-BACKED SECURITIES (a)(h) 0.4% | | | |
| 3,000 | Redwood Capital Ltd., 7.354%, 1/9/06, Cayman Islands, FRN (cost \$3,000,000) | Ba1/BB+ | 3,002,250 |
| REPURCHASE AGREEMENT 0.7% | | | |
| 6,009 | State Street Bank & Trust Co., dated 7/29/2005, 2.90%, due 8/1/2005, proceeds \$6,010,452; collateralized by Freddie Mac, 2.875%, 9/15/2005, valued at \$6,133,028 with accrued interest (cost \$6,009,000) | | 6,009,000 |
| | Total Short-Term Investments (cost \$92,680,939) | | 92,683,122 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|-----------------------------------|---|-----------------------------|-------------|
| OPTIONS PURCHASED (j) 0.0% | | | |
| Contracts | | | |
| | Put Options 0.0% | | |
| | Eurodollar Futures, Chicago Mercantile Exchange, | | |
| 269 | strike price \$93.75, expires 3/13/06 | \$ | 1,681 |
| 183 | strike price \$94.25, expires 12/19/05 | | 1,144 |
| 773 | strike price \$95.25, expires 9/19/05 | | 4,831 |
| 177 | strike price \$95.38, expires 9/19/05 | | 1,106 |
| | Total Put Options Purchased (cost \$13,706) | | 8,762 |
| | Total Investments, before options written | | |
| | (cost \$777,771,429) 100.2% | | 810,377,855 |
| OPTIONS WRITTEN (j) (0.2)% | | | |
| | Call Options (0.2)% | | |
| 25,500,000 | Dow Jones CDX IG4 Credit Default Swap, strike price \$0.40, expires 9/20/05 | | (145,054) |
| 7,450,000 | News America Holdings, strike price \$100, expires 10/01/06 | | (1,033,807) |
| 243 | U.S. Treasury Notes 10 yr. Futures, Chicago Board of Trade, strike price \$111, expires 8/26/05 | | (155,672) |
| 207 | strike price \$113, expires 9/23/05 | | (25,875) |
| 383 | strike price \$114, expires 11/22/05 | | (77,797) |
| 466 | strike price \$115, expires 8/26/05 | | (7,281) |
| 540 | strike price \$116, expires 8/26/05 | | (8,437) |
| 625 | strike price \$117, expires 8/26/05 | | (9,766) |
| | | | (1,463,689) |
| | Put Options 0.0% | | |
| 25,500,000 | Dow Jones CDX IG4 Credit Default Swap, strike price \$0.85, expires 9/20/05 | | (92) |
| 590 | U.S. Treasury Bond Futures, Chicago Board of Trade, strike price \$113, expires 8/26/05 | | (193,594) |
| 625 | U.S. Treasury Notes 10 yr. Futures, Chicago Board of Trade, strike price \$109, expires 8/26/05 | | (68,359) |
| 333 | strike price \$110, expires 8/26/05 | | (93,656) |
| | | | (355,701) |
| | Total Options Written (premium received \$1,440,947) | | (1,819,390) |
| | Total Investments, net of options written | | |
| | (cost \$776,330,482) 100.0% | \$ | 808,558,465 |

Notes to Schedule of Investments:

- * Portfolio securities and other financial instruments for which market quotations are readily available are stated at market value. Portfolio securities and other financial instruments for which market quotations are not readily available or if a development/event occurs that may significantly impact the value of a security, may be fair-valued, in good faith, pursuant to guidelines established by the Board of Trustees, including certain fixed income securities which may be valued with reference to securities whose prices are more readily available. The Fund's investments are valued daily by an independent pricing service, dealer quotations, or are valued at the last sale price on the exchange that is the primary market for such securities, or the last quoted bid price for those securities for which the over-the-counter market is the primary market or for listed securities in which there were no sales. Independent pricing service use information provided by market makers or estimates of market values obtained from yield data relating to investments or securities with similar characteristics. The Fund's investments in senior floating rate loans (Senior Loans) for which a secondary market does not exist are valued at fair-value by Pacific Investment Management Company LLC (the Sub-Adviser). Such procedures by the Sub-Adviser include consideration and evaluation of: (1) the creditworthiness of the borrower and any intermediate participants; (2) the term of the Senior Loan; (3) recent prices in the market for similar loans, if any, (4) recent prices in the market for loans of similar quality, coupon rate, and period until next interest rate reset and maturity; and (5) general economic and market conditions affecting the fair value of the Senior Loan. Exchange traded options and futures are valued at the settlement price determined by the relevant exchange. Securities purchased on a when-issued or delayed delivery basis are marked to market daily until settlement at the forward settlement value. Short-term investments maturing in 60 days or less are valued at amortized cost, if their original maturity was 60 days or less, or by amortizing their value on the 61st day prior to maturity, if the original term to maturity exceeded 60 days. The prices used by the Fund to value securities may differ from the value that would be realized if the securities were sold. The Fund's net asset value is determined daily at the close of regular trading (normally 4:00 p.m. Eastern time) on the New York Stock Exchange.
- (a) 144A Security - Security exempt from registration, under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, typically only to qualified institutional buyers.
 - (b) When-Issued or delayed-delivery security. To be settled/delivered after July 31, 2005.
 - (c) Fair-valued security.
 - (d) Credit-linked trust certificate.
 - (e) All or partial amount segregated as collateral for futures contracts, when-issued or delayed-delivery securities.
 - (f) Security in default.
 - (g) Private Placement. Restricted as to resale and may not have a readily available market.
 - (h) Illiquid security.
 - (i) These securities generally pay interest at rates which are periodically pre-determined by reference to a base lending rate plus a premium. These base lending rates are generally either the lending rate offered by one or more major European banks, such as the London Inter-Bank Offered Rate (LIBOR) or the prime rate offered by one or more major United States banks, or the certificate of deposit rate. These securities are generally considered to be restricted as the Fund is ordinarily contractually obligated to receive approval from the Agent bank and/or borrower prior to disposition. Remaining maturities of senior loans may be less than the stated maturities shown as a result of contractual or optional payments by the borrower. Such prepayments cannot be predicted with certainty.
 - (j) Non-income producing.
 - (k) Residual Interest/Tax Exempt Municipal Bonds - The interest rate shown bears an inverse relationship to the interest rate on another security or the value of an index.

Glossary:

CAD - Canadian Dollar.

GBP - British Pound.

FRN - Floating Rate Note. The interest rate disclosed reflects the rate in effect on July 31, 2005.

NR - Not Rated

REIT - Real Estate Investment Trust.

UNIT - More than one class of securities traded together.

VRN - Variable Rate Note. Instruments whose interest rates change on specified date (such as a coupon date or interest payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).

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Other Investments:

(1) Credit default swap contracts outstanding at July 31, 2005:

| Swap Counterparty/ Referenced Debt Obligation | Notional Amount Payable on Default (000) | Termination Date | Fixed Payments Received by Fund | Unrealized Appreciation |
|--|---|---------------------|--|----------------------------|
| Bank of America | | | | |
| Ford Motor Credit Co. | \$ 2,000 | 6/20/2006 | 2.60% | \$ 26,509 |
| Bear Stearns | | | | |
| Encana Corp. | 3,000 | 9/20/2009 | 0.53% | 27,405 |
| Ford Motor Credit Co. | 4,000 | 6/20/2010 | 5.60% | 344,052 |
| General Motors Acceptance Corporation | 5,000 | 6/20/2007 | 4.65% | 257,228 |
| Goldman Sachs | | | | |
| Ford Motor Credit Co. | 1,000 | 6/20/2007 | 3.00% | 20,338 |
| General Motors Corp. | 1,300 | 6/20/2006 | 3.10% | 18,939 |
| HSBC Bank | | | | |
| Ford Motor Credit Co. | 5,000 | 6/20/2007 | 2.67% | 71,982 |
| Ford Motor Credit Co. | 1,000 | 6/20/2007 | 2.70% | 14,937 |
| J.P. Morgan Chase | | | | |
| American Int. Corp. | 5,100,000 | 6/20/2010 | 0.35% | 17,197 |
| Ford Motor Credit Co. | 1,800,000 | 6/20/2006 | 2.15% | 16,701 |
| Ford Motor Credit Co. | 10,000,000 | 6/20/2007 | 3.10% | 221,387 |
| Ford Motor Credit Co. | 1,000,000 | 6/20/2006 | 3.25% | 18,998 |
| General Motors Acceptance Corporation | 8,000,000 | 6/20/2006 | 2.63% | 107,040 |
| General Motors Acceptance Corporation | 500,000 | 6/20/2006 | 2.75% | 7,221 |
| Lehman Brothers | | | | |
| Ford Motor Credit Co. | 650,000 | 6/20/2006 | 2.90% | 10,338 |
| Merrill Lynch | | | | |
| Ford Motor Credit Co. | 2,000 | 6/20/2007 | 3.45% | 56,881 |
| Morgan Stanley | | | | |
| Ford Motor Credit Co. | 1,000 | 6/20/2007 | 3.40% | 27,540 |
| Ford Motor Credit Co. | 2,000 | 6/20/2007 | 3.75% | 67,684 |
| Ford Motor Credit Co. | 5,000 | 9/20/2010 | 4.05% | 104,125 |
| General Motors Acceptance Corporation | 10,000 | 6/20/2006 | 2.80% | 148,844 |
| UBS | | | | |
| Ford Motor Credit Co. | 1,000 | 6/20/2007 | 3.35% | 26,640 |
| General Motors Acceptance Corporation | 1,000 | 6/20/2006 | 3.83% | 23,999 |
| | | | | \$ 1,635,985 |

(2) Interest rate swap agreements outstanding at July 31, 2005:

Rate Type

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| Swap Counterparty | Notional Amount (000) | Termination Date | Payments made by the Fund | Payments Received by the Fund | Unrealized Appreciation (Depreciation) |
|-------------------|-----------------------|------------------|---------------------------|-------------------------------|--|
| Goldman Sachs | \$ 680,000 | 12/24/24 | 3 Month LIBOR | 5.13% | \$ 21,441,692 |
| Lehman Brothers | | | | 3 Month LIBOR | |
| | 7,450 | 10/1/06 | 7.43% | plus 1.15% | (173,158) |
| Lehman Brothers | 680,000 | 7/20/25 | 4.85% | 3 Month LIBOR | 2,950,044 |
| | | | | | \$ 24,218,578 |

LIBOR- London Interbank Offered Rate

(3) Forward foreign currency contracts outstanding at July 31, 2005:

| | | U.S.\$ Value on Origination Date | U.S.\$ Value on July 31, 2005 | Unrealized Appreciation |
|--------|-----------------------|----------------------------------|-------------------------------|-------------------------|
| Sold : | CAD, settling 8/30/05 | \$ 1,452,102 | \$ 1,428,701 | \$ 23,401 |
| | GBP, settling 8/30/05 | 11,648,751 | 11,644,590 | 4,161 |
| | | | | \$ 27,562 |

(4) Futures contracts outstanding at July 31, 2005:

| Type | | Notional Amount (000) | Expiration Date | Unrealized Appreciation |
|-------|-------------------------------------|-----------------------|-----------------|-------------------------|
| Long: | Eurodollar Futures, September 2006 | \$ 212,500 | 9/18/06 | \$ 935,000 |
| | U.S. Treasury Bonds, September 2005 | 42,200 | 9/21/05 | 1,529,794 |
| | | | | \$ 2,464,794 |

Item 2. Controls and Procedures

(a) The registrant's President and Chief Executive Officer and Principal Financial Officer have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-2(c) under the Investment Company Act of 1940, as amended) are effective based on their evaluation of these controls and procedures as of a date within 90 days of the filing date of this document.

(b) There were no significant changes in the registrant's internal controls or in factors that could affect these controls subsequent to the date of their evaluation, including any corrective actions with regard to significant deficiencies and material weaknesses.

Item 3. Exhibits

(a) Exhibit 99.302 Cert. Certification pursuant to Section 302 of the Sarbanes-Oxley Act of 2002
