

PIMCO CORPORATE INCOME FUND
Form N-Q
March 27, 2006

**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: 10/31/2006

Date of reporting period: 1/31/2006

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

January 31, 2006 (unaudited)

| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|--|-----------------------------|--------------|
| CORPORATE BONDS & NOTES 79.8% | | | |
| Airlines 4.2% | | | |
| \$ 2,503 | American Airlines, Inc., pass thru certificates, 6.978%, 10/1/12, Ser. 01-2 | Baa2/BBB+ | \$ 2,551,207 |
| 10,000 | Continental Airlines, Inc., pass thru certificates, 6.503%, 6/15/11, Ser. 01-1 | Baa3/BBB+ | 9,791,814 |
| 3,035 | 7.056%, 9/15/09, Ser. 99-2 | Baa3/A- | 3,105,588 |
| 2,467 | 9.798%, 4/1/21 | Ba2/BBB- | 2,491,607 |
| 7,000 | Delta Air Lines, Inc., pass thru certificates, 7.57%, 11/18/10, Ser. 00-1 (f) | Ba2/BB | 6,880,539 |
| 3,262 | United Air Lines, Inc., pass thru certificates (f), 4.09%, 3/2/49, Ser.97-A, FRN | NR/NR | 3,257,957 |
| 6,171 | 6.201%, 9/1/08, Ser. 01-1 | NR/NR | 6,064,784 |
| 417 | 10.36%, 11/13/12, Ser. 91C | NR/NR | 325,327 |
| | | | 34,468,823 |
| Apparel & Textiles 0.4% | | | |
| 500 | Quiksilver, Inc., 6.875%, 4/15/15 (d) | B1/BB- | 482,500 |
| 1,000 | 6.875%, 4/15/15 | B1/BB- | 965,000 |
| 2,000 | Russell Corp., 9.25%, 5/1/10 | B2/B | 2,052,500 |
| | | | 3,500,000 |
| Automotive 0.9% | | | |
| 1,500 | ArvinMeritor, Inc., 8.75%, 3/1/12 | Ba2/BB | 1,492,500 |
| 2,000 | Auburn Hills Trust, 12.375%, 5/1/20 | A3/BBB | 2,988,592 |
| 1,500 | Ford Motor Co., 9.98%, 2/15/47 | Ba3/BB- | 1,237,500 |
| 1,500 | TRW Automotive, Inc., 9.375%, 2/15/13 | Ba3/BB- | 1,638,750 |
| | | | 7,357,342 |
| Banking 3.5% | | | |
| 6,500 | BNP Paribas, 5.186%, 6/29/15, VRN (d) | A1/A+ | 6,257,147 |
| 5,000 | Colonial Bank, 9.375%, 6/1/11 | Ba1/BBB- | 5,848,095 |
| 1,700 | Fifth Third Capital Trust I, 8.136%, 3/15/27, Ser. A | Aa3/NR | 1,812,319 |
| 3,000 | HSBC Capital Funding L.P., VRN, 4.61%, 6/27/13 (d) | A1/A- | 2,817,315 |
| 1,000 | 10.176%, 6/30/30 | A1/A- | 1,504,701 |
| 5,910 | Republic New York Corp., 9.70%, 2/1/09 | A1/A | 6,620,589 |
| 1,000 | Riggs Capital Trust, 8.625%, 12/31/26, Ser. A | A3/BBB | 1,069,401 |
| 1,750 | Riggs National Corp., 9.65%, 6/15/09 | A3/BBB+ | 1,991,596 |
| 1,000 | Royal Bank of Scotland Group PLC, 7.648%, 9/30/31, VRN | A1/A | 1,190,448 |
| | | | 29,111,611 |
| Chemicals 0.7% | | | |
| 5,000 | Lyondell Chemical Co., 10.50%, 6/1/13 | B1/BB- | 5,662,500 |
| Computer Services 0.3% | | | |

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| | | | |
|-------|--------------------------------|----------|-----------|
| | Electronic Data Systems Corp., | | |
| 1,000 | 6.50%, 8/1/13, Ser. B | Ba1/BBB- | 1,025,279 |
| 1,500 | 7.125%, 10/15/09 | Ba1/BBB- | 1,592,341 |
| | | | 2,617,620 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|---------------------------------------|---|-----------------------------|------------|
| Containers 0.7% | | | |
| | Smurfit-Stone Container, | | |
| \$ 1,000 | 8.375%, 7/1/12 | B2/CCC+ | \$ 962,500 |
| 5,000 | 9.75%, 2/1/11 | B2/CCC+ | 5,075,000 |
| | | | 6,037,500 |
| Diversified Manufacturing 2.3% | | | |
| | Hutchison Whampoa International Ltd. (d), | | |
| 3,500 | 6.25%, 1/24/14 | A3/A- | 3,658,613 |
| 500 | 6.50%, 2/13/13 | A3/A- | 527,945 |
| 2,000 | JSG Funding PLC, 9.625%, 10/1/12 | B3/B- | 2,075,000 |
| 1,030 | Raychem Corp., 7.20%, 10/15/08 | Baa3/BBB+ | 1,074,254 |
| £ 5,800 | Tyco International Group S.A., 6.50%, 11/21/31 | Baa3/BBB+ | 11,906,476 |
| | | | 19,242,288 |
| Energy 0.9% | | | |
| \$ 1,000 | Edison Mission Energy, 7.73%, 6/15/09 | B1/B+ | 1,032,500 |
| 2,000 | FirstEnergy Corp., 7.375%, 11/15/31, Ser. C | Baa3/BBB- | 2,320,006 |
| 2,719 | Sithe Independence Funding Corp., 9.00%, 12/30/13, Ser. A | Ba2/B | 3,006,735 |
| 818 | System Energy Resources, Inc., 5.129%, 1/15/14 (d) | Baa3/BBB | 787,175 |
| | | | 7,146,416 |
| Financial Services 11.5% | | | |
| 2,000 | American General Finance Corp., 8.45%, 10/15/09 | A1/A+ | 2,211,802 |
| 8,500 | Beaver Valley II Funding, 9.00%, 6/1/17 | Baa3/BBB- | 9,840,900 |
| 2,000 | Bluewater Finance Ltd., 10.25%, 2/15/12 | B1/B | 2,165,000 |
| 4,480 | Cedar Brakes II LLC, 9.875%, 9/1/13 (b)(d) | Baa2/BBB- | 5,086,331 |
| 500 | Ford Motor Credit Co., 5.70%, 1/15/10 | Ba2/BB- | 442,630 |
| 2,000 | 5.80%, 1/12/09 | Ba2/BB- | 1,815,802 |
| 3,000 | 7.75%, 2/15/07 | Ba2/BB- | 2,933,676 |
| 1,000 | Fresenius Medical Care Capital Trust, 7.875%, 6/15/11 | B1/BB- | 1,057,500 |
| 1,180 | General Electric Capital Corp., 8.30%, 9/20/09 | Aaa/AAA | 1,306,809 |
| 5,000 | General Motors Acceptance Corp., 6.875%, 9/15/11 | Ba1/BB | 4,779,090 |
| 15,000 | 7.75%, 1/19/10 | Ba1/BB | 14,779,095 |
| 3,500 | HBOS Capital Funding L.P., 6.071%, 6/30/14, VRN (d) | A1/A | 3,587,682 |
| 1,265 | HSBC Finance Corp., 7.65%, 5/15/07 | Aa3/A | 1,301,723 |
| 3,900 | MBNA Capital, 5.48%, 2/1/27, Ser. B, FRN | Aa3/A | 3,851,936 |
| 1,300 | Mizuho JGB Investment LLC, 9.87%, 6/30/08, VRN (d) | Baa1/BBB+ | 1,430,644 |
| 300 | Mizuho Preferred Capital Co. LLC, 8.79%, 6/30/08, VRN (d) | Baa1/BBB+ | 322,922 |
| 4,350 | Pemex Project Funding Master Trust, 8.00%, 11/15/11 | Baa1/BBB | 4,874,175 |
| 1,400 | 8.625%, 2/1/22 | Baa1/BBB | 1,713,600 |
| 3,500 | 10.00%, 9/15/27 (d) | Baa1/BBB | 4,663,750 |
| 2,000 | Preferred Term Securities XII, 5.047%, 3/24/34, FRN (b)(d)(g) | Aaa/AAA | 1,979,511 |
| 6,500 | RBS Capital Trust I, 5.512%, 9/30/14, VRN | A1/A | 6,415,123 |
| 5,000 | Sets Trust, 8.85%, 4/2/07 (d)(g) | NR/NR | 5,138,117 |
| 10,000 | TIERS Principal Protected Trust, 8.41%, 3/22/07 (b)(d)(g)(h) | NR/NR | 10,298,036 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|--|-----------------------------|--------------|
| Financial Services (continued) | | | |
| \$ 1,500 | Universal City Development Partners Ltd., 11.75%, 4/1/10 | B2/B- | \$ 1,676,250 |
| 1,000 | Universal City Florida Holding Co., 8.375%, 5/1/10 | B3/B- | 1,007,500 |
| | | | 94,679,604 |
| Food 0.4% | | | |
| 3,000 | Ingles Markets, Inc., 8.875%, 12/1/11 | B3/B | 3,165,000 |
| Healthcare & Hospitals 2.6% | | | |
| 550 | HCA, Inc., 8.36%, 4/15/24 | Ba2/BB+ | 597,138 |
| 1,000 | 8.70%, 2/10/10 | Ba2/BB+ | 1,086,686 |
| 5,470 | 9.00%, 12/15/14 | Ba2/BB+ | 6,316,051 |
| 9,000 | HEALTHSOUTH Corp., 8.375%, 10/1/11 | NR/NR | 9,450,000 |
| 2,500 | Tenet Healthcare Corp., 7.375%, 2/1/13 | B3/B | 2,287,500 |
| 2,000 | 9.25%, 2/1/15 (d) | B3/B | 1,970,000 |
| | | | 21,707,375 |
| Hotels/Gaming 3.6% | | | |
| 3,000 | Caesars Entertainment, Inc., 7.00%, 4/15/13 | Baa3/BBB- | 3,193,671 |
| 2,000 | 8.125%, 5/15/11 | Ba1/BB+ | 2,215,000 |
| 1,000 | Choctaw Resort Development Enterprise, Inc., 7.25%, 11/15/19 (d) | B1/BB- | 1,017,500 |
| 1,000 | Gaylord Entertainment Co., 8.00%, 11/15/13 | B3/B- | 1,045,000 |
| 1,000 | Hilton Hotels Corp., 7.625%, 5/15/08 | Ba2/BBB- | 1,044,908 |
| 1,646 | 8.25%, 2/15/11 | Ba2/BBB- | 1,804,306 |
| 5,000 | ITT Corp., 7.375%, 11/15/15 | Ba1/BB+ | 5,450,000 |
| 500 | Mandalay Resort Group, 9.375%, 2/15/10 | Ba3/B+ | 553,750 |
| 3,000 | MGM Mirage 6.625%, 7/15/15 | Ba2/BB | 3,030,000 |
| 5,000 | 8.375%, 2/1/11 | Ba3/B+ | 5,400,000 |
| 2,577 | Times Square Hotel Trust, 8.528%, 8/1/26 (b)(d)(g) | Baa3/BB+ | 3,004,925 |
| 2,000 | Wynn Las Vegas LLC, 6.625%, 12/1/14 | B2/B+ | 1,957,500 |
| | | | 29,716,560 |
| Insurance 0.5% | | | |
| 2,300 | Dai-ichi Mutual Life Insurance Co., 5.73%, 3/17/14 (d) | NR/BBB+ | 2,323,016 |
| 1,500 | Residential Reinsurance Ltd., 9.36%, 12/8/07, Ser. 2003, FRN (b)(d)(g) | Ba2/BB+ | 1,451,472 |
| | | | 3,774,488 |
| Manufacturing 0.3% | | | |
| 2,500 | Dresser, Inc., 9.375%, 4/15/11 | B2/B- | 2,643,750 |
| Metals & Mining 1.2% | | | |
| 3,000 | Falconbridge, Ltd., 7.25%, 7/15/12 | Baa3/BBB- | 3,247,251 |
| 4,700 | Phelps Dodge Corp., 9.50%, 6/1/31 | Baa2/BBB | 6,369,243 |
| | | | 9,616,494 |
| Multi-Media 8.2% | | | |
| 3,000 | British Sky Broadcasting PLC, 6.875%, 2/23/09 | Baa2/BBB | 3,132,501 |
| 1,000 | Cablevision Systems Corp., 8.00%, 4/15/12, Ser. B | B3/B | 957,500 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--------------------------------|---|-----------------------------|--------------|
| Multi-Media (continued) | | | |
| \$ 6,000 | Charter Communications Operating LLC, 8.375%, 4/30/14 (d) | B2/B- | \$ 6,022,500 |
| 2,250 | Comcast Corp., 10.625%, 7/15/12 | Baa3/BBB | 2,776,093 |
| 925 | Comcast MO of Delaware, Inc., 9.00%, 9/1/08 | Baa2/BBB+ | 1,006,342 |
| 1,000 | CSC Holdings, Inc., 7.625%, 4/1/11, Ser. B | B2/B+ | 1,006,250 |
| 700 | 7.875%, 2/15/18 | B2/B+ | 682,500 |
| 3,000 | 8.125%, 7/15/09, Ser. B | B2/B+ | 3,060,000 |
| 7,625 | 8.125%, 8/15/09, Ser. B | B2/B+ | 7,777,500 |
| 1,000 | DirecTV Holdings LLC, 6.375%, 6/15/15 | Ba2/BB- | 985,000 |
| 870 | 8.375%, 3/15/13 | Ba2/BB- | 937,425 |
| 1,950 | Echostar DBS Corp., 9.125%, 1/15/09 | Ba3/BB- | 2,045,062 |
| 500 | Historic TW, Inc., 6.625%, 5/15/29 | Baa1/BBB+ | 501,943 |
| 5,000 | 9.125%, 1/15/13 | Baa1/BBB+ | 5,900,770 |
| 2,000 | Mediacom Broadband LLC, 11.00%, 7/15/13 | B2/B | 2,160,000 |
| 1,610 | News America Holdings, Inc., 6.75%, 1/9/38 | Baa2/BBB | 1,703,636 |
| 7,450 | 7.43%, 10/1/26 | Baa2/BBB | 8,334,822 |
| CAD 1,750 | Rogers Cable, Inc., 7.25%, 12/15/11 | Ba3/BB+ | 1,593,873 |
| \$ 3,000 | 8.75%, 5/1/32 | Ba3/BB+ | 3,510,000 |
| 12,000 | Time Warner, Inc., 7.70%, 5/1/32 | Baa1/BBB+ | 13,502,184 |
| | | | 67,595,901 |
| Oil & Gas 7.8% | | | |
| 4,000 | CenterPoint Energy Resources Corp., 6.50%, 2/1/08 | Baa3/BBB | 4,094,032 |
| 1,200 | 7.75%, 2/15/11 | Baa3/BBB | 1,326,198 |
| 4,000 | Chesapeake Energy Corp., 7.75%, 1/15/15 | Ba2/BB | 4,270,000 |
| 1,750 | Dynegy-Roseton Danskammer, Inc., pass thru certificates, 7.27%, 11/8/10, Ser. A | B2/B | 1,781,719 |
| 3,000 | 7.67%, 11/8/16, Ser. B | B2/B | 3,061,875 |
| 2,000 | El Paso CGP Co., 10.75%, 10/1/10 | Caa1/B- | 2,280,000 |
| 5,000 | El Paso Corp., 8.05%, 10/15/30 | Caa1/B- | 5,337,500 |
| 4,300 | Gaz Capital S.A., 8.625%, 4/28/34 | Baa1/BB+ | 5,441,650 |
| 4,700 | Gazprom, 9.625%, 3/1/13 | NR/BB+ | 5,663,500 |
| 1,000 | Hanover Compressor Co., 9.00%, 6/1/14 | B3/B | 1,097,500 |
| 868 | Perforadora Central S.A. de CV, 4.92%, 12/15/18 | NR/NR | 865,501 |
| 1,300 | Pogo Producing Co., 8.25%, 4/15/11, Ser. B | Ba3/B+ | 1,363,375 |
| 300 | SESI LLC, 8.875%, 5/15/11 | B1/BB- | 315,750 |
| 3,000 | Sonat, Inc., 7.625%, 7/15/11 | Caa1/B- | 3,142,500 |
| 250 | Transcontinental Gas Pipe Line Corp., 8.875%, 7/15/12, Ser. B | Ba2/B+ | 290,312 |
| 2,000 | USX Corp., 9.375%, 2/15/12 | Baa1/BBB+ | 2,418,528 |
| 5,000 | Weatherford International, Inc., 6.625%, 11/15/11, Ser. B | Baa1/BBB+ | 5,331,795 |
| 2,000 | Williams Cos., Inc., 7.125%, 9/1/11 | B1/B+ | 2,095,000 |
| 7,000 | 7.50%, 1/15/31, Ser. A | B1/B+ | 7,455,000 |
| 5,000 | 7.875%, 9/1/21 | B1/B+ | 5,550,000 |
| 1,000 | 8.75%, 3/15/32 | B1/B+ | 1,195,000 |
| | | | 64,376,735 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|----------------------------------|--|-----------------------------|--------------|
| Paper/Paper Products 3.4% | | | |
| | Abitibi-Consolidated, Inc., | | |
| \$ 5,000 | 8.375%, 4/1/15 | B1/B+ | \$ 4,725,000 |
| 5,000 | 8.55%, 8/1/10 | B1/B+ | 4,925,000 |
| | Bowater, Inc., | | |
| 1,000 | 9.00%, 8/1/09 | B1/B+ | 1,033,750 |
| 3,000 | 9.50%, 10/15/12 | B1/B+ | 3,105,000 |
| | Georgia-Pacific Corp., | | |
| 10,500 | 8.00%, 1/15/24 | B2/B | 10,290,000 |
| 500 | 8.125%, 5/15/11 | B2/B | 511,250 |
| 850 | Norske Skogindustrier ASA, 6.125%, 10/15/15 (d) | Baa3/BBB- | 812,296 |
| 2,500 | OfficeMax, Inc., 7.315%, 6/15/09, Ser. A | Ba2/B+ | 2,553,125 |
| | | | 27,955,421 |
| Pharmaceuticals 0.1% | | | |
| 1,000 | Wyeth, 6.50%, 2/1/34 | Baa1/A | 1,089,720 |
| Retail 2.2% | | | |
| 9,000 | Albertson's, Inc., 8.00%, 5/1/31 | Baa3/BBB- | 8,564,715 |
| 3,000 | JC Penney Co., Inc., 8.125%, 4/1/27 | Ba1/BB+ | 3,150,000 |
| 5,897 | Yum! Brands, Inc., 8.875%, 4/15/11 | Baa3/BBB- | 6,741,899 |
| | | | 18,456,614 |
| Telecommunications 13.0% | | | |
| | AT&T Corp., VRN, | | |
| 792 | 9.05%, 11/15/11 | A2/A | 873,819 |
| 5,000 | 9.75%, 11/15/31 | A2/A | 6,200,935 |
| 5,000 | Bellsouth Capital Funding, 7.875%, 2/15/30 | A2/A | 5,939,580 |
| | Cincinnati Bell, Inc., | | |
| 2,500 | 7.00%, 2/15/15 | B1/B- | 2,462,500 |
| 1,000 | 8.375%, 1/15/14 | B3/B- | 987,500 |
| 8,000 | Citizens Communications Co., 9.25%, 5/15/11 | Ba3/BB+ | 8,840,000 |
| | Comcast Cable Communications Holdings, Inc., | | |
| 5,000 | 8.375%, 3/15/13 | Baa2/BBB+ | 5,730,855 |
| | Deutsche Telekom International Finance BV, | | |
| 10,000 | 8.00%, 6/15/10, VRN | A3/A- | 11,093,070 |
| 3,000 | 8.25%, 6/15/30 | A3/A- | 3,753,744 |
| | France Telecom S.A., | | |
| 10,000 | 7.75%, 3/1/11 | A3/A- | 11,106,260 |
| 3,000 | 8.50%, 3/1/31 | A3/A- | 3,932,175 |
| 1,000 | Intelsat Bermuda Ltd., 8.625%, 1/15/15 (d) | B2/B+ | 1,007,500 |
| | MCI, Inc., | | |
| 474 | 6.908%, 5/1/07 | Ba3/A | 479,925 |
| 474 | 7.688%, 5/1/09 | Ba3/A | 489,998 |
| 405 | 8.735%, 5/1/14 | Ba3/A | 457,650 |
| | Nextel Communications, Inc., | | |
| 3,000 | 6.875%, 10/31/13, Ser. E | Baa2/A- | 3,147,945 |
| 2,000 | 7.375%, 8/1/15, Ser. D | Baa2/A- | 2,115,270 |
| 750 | PCCW Capital II Ltd., 6.00%, 7/15/13 (d) | Baa2/BBB | 762,612 |
| 12,860 | Qwest Capital Funding, Inc., 7.25%, 2/15/11 | B3/B | 13,020,750 |
| | Qwest Communications International, Inc., 7.50%, | | |
| 2,000 | 2/15/14 | B2/B | 2,030,000 |
| 2,300 | Qwest Corp., 7.741%, 6/15/13, FRN (d) | Ba3/BB | 2,492,625 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|--|-----------------------------|--------------|
| Telecommunications (continued) | | | |
| \$ 6,900 | Sprint Capital Corp., 6.125%, 11/15/08 | Baa2/A- | \$ 7,078,565 |
| 4,000 | 6.875%, 11/15/28 | Baa2/A- | 4,346,716 |
| 1,200 | Time Warner Telecom Holdings, Inc., 8.34%, 2/15/11, FRN | B2/CCC+ | 1,227,000 |
| 5,469 | Verizon Global Funding Corp., 7.25%, 12/1/10 | A3/A | 5,908,068 |
| 1,500 | Verizon New York, Inc., 7.375%, 4/1/32, Ser. B | Baa3/A | 1,574,110 |
| | | | 107,059,172 |
| Tobacco 0.3% | | | |
| 2,000 | RJ Reynolds Tobacco Holdings, Inc., 7.25%, 6/1/12 | Ba2/BB+ | 2,060,000 |
| Utilities 8.5% | | | |
| 500 | Consumers Energy Co., 6.375%, 2/1/08 (d)(g) | Baa3/BBB- | 509,937 |
| | East Coast Power LLC, Ser. B, | | |
| 1,212 | 6.737%, 3/31/08 | Baa3/BBB- | 1,220,847 |
| 3,128 | 7.066%, 3/31/12 | Baa3/BBB- | 3,230,570 |
| 3,100 | Entergy Gulf States, Inc., 5.207%, 12/8/08, FRN (d) | Baa3/BBB+ | 3,102,341 |
| 2,000 | Florida Gas Transmission Co., 7.00%, 7/17/12 (b)(d) | Baa2/BBB+ | 2,145,544 |
| 4,355 | FPL Energy Wind Funding LLC, 6.876%, 6/27/17 (d) | Ba2/BB- | 4,306,006 |
| 4,700 | Homer City Funding LLC, 8.137%, 10/1/19 | Ba2/BB | 5,170,000 |
| | IPALCO Enterprises, Inc., | | |
| 2,150 | 8.375%, 11/14/08 | Ba1/BB- | 2,273,625 |
| 5,500 | 8.625%, 11/14/11 | Ba1/BB- | 6,118,750 |
| 3,569 | Midwest Generation LLC, pass thru certificates, 8.56%, 1/2/16, Ser.B | B1/B+ | 3,883,702 |
| 2,000 | Northern States Power Co., 8.00%, 8/28/12, Ser. B | A2/A- | 2,317,352 |
| 1,000 | Ohio Edison Co., 5.647%, 6/15/09 (d) | Baa2/BBB- | 1,012,196 |
| 2,000 | Potomac Electric Power, 6.25%, 10/15/07 | A3/A- | 2,035,086 |
| | PSEG Energy Holdings LLC, | | |
| 6,000 | 8.50%, 6/15/11 | Ba3/BB- | 6,570,000 |
| 4,790 | 8.625%, 2/15/08 | Ba3/BB- | 5,065,425 |
| 8,000 | PSEG Power LLC, 8.625%, 4/15/31 | Baa1/BBB | 10,442,384 |
| 4,829 | South Point Energy Center LLC, 8.40%, 5/30/12 (d)(f) | Caa2/D | 4,563,279 |
| 3,500 | Tucson Electric Power, 7.50%, 8/1/08, Ser. B | Baa3/BBB- | 3,655,953 |
| 2,000 | TXU U.S. Holdings Co., 7.17%, 8/1/07 | Baa3/BB+ | 2,048,122 |
| | | | 69,671,119 |
| Waste Disposal 2.3% | | | |
| | Allied Waste North America, Inc., | | |
| 3,000 | 7.25%, 3/15/15 | B2/BB- | 3,045,000 |
| 1,000 | 7.875%, 4/15/13 | B2/BB- | 1,042,500 |
| 3,625 | 8.50%, 12/1/08, Ser. B | B2/BB- | 3,828,906 |
| | Waste Management, Inc., | | |
| 5,000 | 7.10%, 8/1/26 | Baa3/BBB | 5,617,640 |
| 5,000 | 7.375%, 8/1/10 | Baa3/BBB | 5,425,675 |
| | | | 18,959,721 |
| Total Corporate Bonds & Notes (cost \$643,047,643) | | | 657,671,774 |

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| Principal Amount (000) | | Credit Rating (Moody's/S&P) | Value* |
|--|--|-----------------------------|--------------|
| SOVEREIGN DEBT OBLIGATIONS 6.6% | | | |
| Brazil 2.2% | | | |
| | Federal Republic of Brazil, | | |
| \$ 2,179 | 8.00%, 1/15/18 | Ba3/BB- | \$ 2,388,184 |
| 1,250 | 10.125%, 5/15/27 | Ba3/BB- | 1,622,500 |
| 755 | 10.50%, 7/14/14 | Ba3/BB- | 945,638 |
| 9,000 | 11.00%, 8/17/40 | Ba3/BB- | 11,634,750 |
| 1,050 | 12.75%, 1/15/20 | Ba3/BB- | 1,561,875 |
| | | | 18,152,947 |
| Guatemala 0.2% | | | |
| 1,500 | Republic of Guatemala, 9.25%, 8/1/13 (d) | Ba2/BB- | 1,762,500 |
| Panama 1.1% | | | |
| | Republic of Panama, | | |
| 3,000 | 9.375%, 7/23/12 | Ba1/BB | 3,562,500 |
| 4,470 | 9.625%, 2/8/11 | Ba1/BB | 5,274,600 |
| | | | 8,837,100 |
| Peru 1.4% | | | |
| | Republic of Peru, | | |
| 4,840 | 9.125%, 2/21/12 | Ba3/BB | 5,614,400 |
| 4,750 | 9.875%, 2/6/15 | Ba3/BB | 5,901,875 |
| | | | 11,516,275 |
| Russia 1.2% | | | |
| | Russian Federation, | | |
| 7,362 | 5.00%, 3/31/30, VRN | Baa2/BBB | 8,244,269 |
| 1,300 | 8.25%, 3/31/10 | Baa2/BBB | 1,385,540 |
| | | | 9,629,809 |
| South Africa 0.4% | | | |
| | Republic of South Africa, | | |
| 120 | 7.375%, 4/25/12 | Baa1/BBB+ | 133,200 |
| 2,600 | 9.125%, 5/19/09 | Baa1/BBB+ | 2,912,000 |
| | | | 3,045,200 |
| Ukraine 0.1% | | | |
| | Republic of Ukraine, | | |
| 1,000 | 7.65%, 6/11/13 | B1/BB- | 1,062,500 |
| 280 | 11.00%, 3/15/07 | B1/BB- | 289,569 |
| | | | 1,352,069 |
| Total Sovereign Debt Obligations (cost \$49,492,182) | | | 54,295,900 |
| MORTGAGE-BACKED SECURITIES 1.7% | | | |
| 3,500 | Chase Commercial Mortgage Securities Corp., 6.887%, 10/15/32, CMO (d) | NR/BB+ | 3,572,907 |
| 4,424 | GSMPS Mortgage Loan Trust, 7.50%, 6/19/27, CMO (d) | NR/NR | 4,571,245 |
| 2,805 | Merrill Lynch Mortgage Investors, Inc., CMO, VRN, 7.138%, 12/15/30 | Baa2/A- | 3,032,877 |
| 2,000 | 7.416%, 2/15/30 | Baa1/BBB+ | 2,080,869 |
| 653 | Morgan Stanley Capital I, 4.61%, 4/15/16, CMO, FRN (d) | Aaa/AAA | 653,898 |
| Total Mortgage-Backed Securities (cost \$13,912,156) | | | 13,911,796 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|--|-----------------------------|--------------|
| NEW JERSEY MUNICIPAL BONDS (d)(i) 1.5% | | | |
| | Tobacco Settlement Financing Corp. Rev., VRN, | | |
| \$ 4,084 | 7.847%, 6/1/32 | NR/AA | \$ 4,376,333 |
| 2,500 | 8.699%, 6/1/24 | NR/AA | 2,940,250 |
| 4,166 | 9.199%, 6/1/32 | NR/AA | 4,967,955 |
| Total Municipal Bonds (cost \$10,004,102) | | | 12,284,538 |
| ASSET-BACKED SECURITIES 0.8% | | | |
| 1,000 | American Airlines, Inc., pass thru certificates, 7.858%, 4/1/13, Ser. 01-2 | Baa2/BBB+ | 1,064,023 |
| 140 | Credit-Suisse First Boston Mortgage Securities Corp., 4.86%, 5/25/43, FRN (d) | Aaa/AAA | 140,021 |
| 5,596 | United Air Lines, Inc., 7.73%, 7/1/10(f) | NR/NR | 5,545,382 |
| Total Asset-Backed Securities (cost \$6,310,486) | | | 6,749,426 |
| SENIOR LOANS (a)(b)(c) 0.8% | | | |
| Containers 0.1% | | | |
| | Smurfit-Stone Containers, | | |
| 131 | 3.616%, 11/1/10 | | 132,436 |
| 510 | 6.438%, 11/1/11, Term B | | 515,632 |
| 322 | 6.50%, 11/1/10, Term B | | 325,662 |
| 215 | 6.50%, 11/1/11, Term C | | 217,108 |
| 108 | 6.688%, 11/1/10, Term B | | 109,072 |
| 104 | 6.688%, 11/1/10, Term C | | 105,297 |
| | | | 1,405,207 |
| Multi-Media 0.3% | | | |
| 2,500 | Adelphia Communications Corp., 9.25%, 6/30/09 | | 2,438,802 |
| Printing/Publishing 0.2% | | | |
| | Dex Media East LLC, Term B, | | |
| 96 | 5.46%, 5/8/09 | | 97,098 |
| 163 | 5.87%, 5/8/09 | | 164,709 |
| 359 | 6.05%, 5/8/09 | | 362,360 |
| 391 | 6.19%, 5/8/09 | | 395,302 |
| 81 | 6.23%, 11/8/08 | | 81,468 |
| 170 | 6.28%, 5/8/09 | | 172,018 |
| 154 | 6.36%, 5/8/09 | | 155,131 |
| | | | 1,428,086 |
| Utilities 0.2% | | | |
| | AES Corp., Term B, | | |
| 714 | 5.07%, 4/30/08 | | 722,500 |
| 714 | 5.69%, 8/10/11 | | 722,500 |
| Total Senior Loans (cost \$6,719,019) | | | 6,717,095 |

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| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|-------------------------------------|--|-----------------------------|--------------|
| U.S. TREASURY NOTE (e) 0.1% | | | |
| \$ 1,300 | U.S. Treasury Note, 4.125%, 5/15/15 (cost \$1,265,302) | | \$ 1,259,528 |
| PREFERRED STOCK 0.4% | | | |
| Shares | | | |
| Financial Services 0.4% | | | |
| 3,400 | Fresenius Medical Care Capital Trust II, 7.875% (cost \$3,674,550) | B1/BB- | 3,493,500 |
| SHORT-TERM INVESTMENTS 8.5% | | | |
| Principal Amount (000) | | | |
| Corporate Notes 3.1% | | | |
| Financial Services 1.6% | | | |
| \$ 1,000 | Ford Motor Credit Co., 6.50%, 1/25/07 | Ba2/BB- | 989,472 |
| 8,000 | General Motors Acceptance Corp., 5.50%, 1/16/07, FRN | Ba1/BB | 7,811,664 |
| 500 | HSBC Finance Corp., 5.089%, 10/12/06, FRN | Aa3/A | 502,046 |
| 4,000 | 7.20%, 7/15/06 | Aa3/A | 4,040,088 |
| | | | 13,343,270 |
| Food & Beverage 0.5% | | | |
| 4,139 | Kroger Co., 8.15%, 7/15/06 | Baa2/BBB- | 4,191,714 |
| Hotels/Gaming 0.4% | | | |
| 3,000 | Caesars Entertainment, Inc., 8.50%, 11/15/06 | Baa3/BBB- | 3,070,353 |
| Insurance 0.0% | | | |
| 123 | Prudential Financial, Inc., 4.104%, 11/15/06 | A3/A- | 122,229 |
| Multi-Media 0.3% | | | |
| 2,105 | British Sky Broadcasting PLC, 7.30%, 10/15/06 | Baa2/BBB | 2,134,232 |
| Utilities 0.3% | | | |
| 2,500 | PPL Capital Funding Trust I, 7.29%, 5/18/06 | Ba1/BB+ | 2,510,955 |
| | Total Corporate Notes (cost \$25,501,586) | | 25,372,753 |
| U.S. Treasury Bills (j) 3.0% | | | |
| 25,095 | 3.81%-4.17%, 3/2/06-3/16/06 (cost \$24,976,356) | | 24,976,356 |
| Commercial Paper 1.2% | | | |
| Financial Services 1.2% | | | |
| 9,400 | UBS Finance LLC, 4.47%, 2/1/06 (cost \$9,400,000) | NR/NR | 9,400,000 |

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| Principal Amount (000) | | Value* |
|-----------------------------------|---|-----------------------|
| Repurchase Agreements 1.2% | | |
| \$ 8,000 | Credit Suisse First Boston, dated 1/31/06, 4.32%, due 2/1/06, proceeds \$8,000,960; collateralized by U.S. Treasury Note, 4.375%, 1/31/08, valued at \$8,181,205 including accrued interest | \$ 8,000,000 |
| 1,966 | State Street Bank & Trust Co., dated 1/31/06, 3.90%, due 2/1/06, proceeds \$1,966,213; collateralized by Fannie Mae, 5.00%, 1/15/07, valued at \$2,007,292 including accrued interest | 1,966,000 |
| | Total Repurchase Agreements (cost \$9,966,000) | 9,966,000 |
| | Total Short-Term Investments (cost \$69,843,942) | 69,715,109 |
| OPTIONS PURCHASED (k) 0.0% | | |
| Contracts | | |
| | Put Options 0.0% | |
| | Eurodollar Futures, Chicago Mercantile Exchange, | |
| 269 | strike price \$93.75, expires 3/13/06 | 1,681 |
| 404 | strike price \$94.38, expires 3/13/06 | 2,525 |
| | Total Options Purchased (cost \$6,394) | 4,206 |
| | Total Investments before options written (cost \$804,275,776) 100.2% | 826,102,872 |
| OPTIONS WRITTEN (k) (0.2)% | | |
| | Call Options (0.1)% | |
| 7,450,000 | News America Holdings, OTC, strike price \$100, expires 10/01/06 (b) | (805,546) |
| | U.S. Treasury Notes 10 yr. Futures, Chicago Board of Trade, | |
| 901 | strike price \$110, expires 2/24/06 | (56,312) |
| 960 | strike price \$110, expires 3/24/06 | (195,000) |
| 580 | strike price \$112, expires 5/26/06 | (81,563) |
| 300 | strike price \$113, expires 5/26/06 | (18,750) |
| | | (1,157,171) |
| | Put Options (0.1)% | |
| | U.S. Treasury Notes 10 yr. Futures, Chicago Board of Trade, | |
| 940 | strike price \$104, expires 5/26/06 | (132,187) |
| 960 | strike price \$106, expires 3/24/06 | (135,000) |
| 410 | strike price \$107, expires 2/24/06 | (44,844) |
| 340 | strike price \$107, expires 5/26/06 | (207,188) |
| | | (519,219) |
| | Total Options Written (premiums received \$1,528,152) | (1,676,390) |
| | Total Investments net of options written (cost \$802,747,624) 100.0% | \$ 824,426,482 |

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 using prices supplied by an independent pricing service or 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 services 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 exists will be valued at the mean of the last available bid and asked prices in the market for such Senior Loans, as provided by an independent pricing service. Other Senior Loans are valued at fair-value by Pacific Investment Management Company LLC (the Sub-Adviser). Such procedures 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 term to 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 as of the close of regular trading (normally, 4:00 p.m. Eastern time) on the New York Stock Exchange on each day the exchange is open for business.

(a) Private Placement. Restricted as to resale and may not have a readily available market.

(b) Illiquid security.

(c) 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 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.

(d) 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. Unless otherwise indicated, these securities are not considered to be illiquid.

(e) Delayed-delivery security. To be delivered after January 31, 2006.

- (f) Issuer in default.
- (g) Fair-valued security.
- (h) Credit-linked trust certificate.
- (i) Residual Interest Municipal Bonds (RIBS)/Residual Interest Tax Exempt Bonds (RITES) - The interest rate shown bears an inverse relationship to the interest rate on another security or the value of an index.
- (j) All or partial amount segregated as collateral for futures contracts, when-issued or delayed-delivery securities.
- (k) Non-income producing.

Glossary:

£ - British Pound.

CAD - Canadian Dollar

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CMO - Collateralized Mortgage Obligation

FRN - Floating Rate Note. The interest rate disclosed reflects the rate in effect on January 31, 2006.

LIBOR - London Inter-Bank Offered Rate

NR - Not Rated

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). The interest rate disclosed reflects the rate in effect on January 31, 2006.

Other Investments:

(1) Futures contracts outstanding at January 31, 2006:

| Type | | Notional Amount (000) | Expiration Date | Unrealized Depreciation |
|-------|------------------------------------|-----------------------------|--------------------|----------------------------|
| Long: | Eurodollar Futures, March 2007 | \$ 875 | 3/19/07 | \$ (148,750) |
| | Eurodollar Futures, June 2007 | 500 | 6/18/07 | (14,592) |
| | Eurodollar Futures, September 2007 | 1,875 | 9/17/07 | (267,810) |
| | U.S. Treasury Notes, March 2006 | 1 | 3/22/06 | (133) |
| | U.S. Treasury Bonds, March 2006 | 403 | 3/22/06 | (299,312) |
| | | | | \$ (730,597) |

(2) Transactions in options written for the three months ended January 31, 2006:

| | Contracts | Premiums |
|--|-----------|--------------|
| Options outstanding, October 31, 2005 | 7,457,367 | \$ 1,607,640 |
| Options written | 8,611 | 2,078,625 |
| Options terminated in closing transactions | (10,587) | (2,158,113) |
| Options outstanding, January 31, 2006 | 7,455,391 | \$ 1,528,152 |

(3) Credit default swap agreements outstanding at January 31, 2006:

| Swap Counterparty/ Referenced Debt Issuer | Notional Amount Payable on Default (000) | Termination Date | Fixed Payments Received (Paid) by Fund | Unrealized Appreciation (Depreciation) |
|--|---|---------------------|---|--|
| Bank of America | | | | |
| Ford Motor Credit | \$ 2,000 | 6/20/06 | 2.60% | \$ 1,985 |
| Bear Stearns | | | | |

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| | | | | |
|----------------------------|-------|----------|---------|-----------|
| Bombardier | 3,000 | 12/20/06 | (1.90)% | (7,463) |
| EnCana | 3,000 | 9/20/09 | 0.53% | 35,203 |
| Ford Motor Credit | 4000 | 6/20/10 | 5.60% | 149,978 |
| GMAC | 5,000 | 6/20/07 | 4.65% | 75,628 |
| Credit Suisse First Boston | | | | |
| GMAC | 7,000 | 12/20/10 | 5.22% | 446,111 |
| Qwest Holding | 7,000 | 12/20/06 | (1.45)% | (94,187) |
| Qwest Holding | 7,000 | 12/20/10 | 4.56% | 560,011 |
| Goldman Sachs | | | | |
| Bombardier | 3,000 | 12/20/10 | 4.05% | 40,254 |
| Ford Motor Credit | 7,000 | 12/20/10 | 5.90% | (465,989) |
| Ford Motor Credit | 1,000 | 6/20/07 | 3.00% | (7,024) |
| General Motors | 1,300 | 6/20/06 | 3.10% | (39,993) |

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| Swap Counterparty/ Referenced Debt Issuer | Notional Amount Payable on Default (000) | Termination Date | Fixed Payments Received (Paid) by Fund | Unrealized Appreciation (Depreciation) |
|--|---|---------------------|---|--|
| Goldman Sachs (continued) | | | | |
| Reliant Energy | \$ 7,000 | 12/20/06 | (0.85)% | \$ 123,222 |
| HSBC Bank | | | | |
| Ford Motor Credit | 5,000 | 6/20/07 | 2.67% | (58,340) |
| Ford Motor Credit | 1,000 | 6/20/07 | 2.70% | (11,246) |
| JP Morgan Chase | | | | |
| American International Corp. | 5,100,000 | 6/20/10 | 0.35% | 40,244 |
| Ford Motor Credit | 1,800,000 | 6/20/06 | 2.15% | (2,266) |
| Ford Motor Credit | 10,000,000 | 6/20/07 | 3.10% | (57,029) |
| Ford Motor Credit | 1,000,000 | 6/20/06 | 3.25% | 4,154 |
| GMAC | 500,000 | 6/20/06 | 2.75% | 7 |
| Lehman Securities | | | | |
| Ford Motor Credit | 7,000 | 12/20/06 | (2.05)% | 227,867 |
| Ford Motor Credit | 650 | 6/20/06 | 2.90% | 1,621 |
| MGM | 7,000 | 12/20/06 | (0.70)% | (39,806) |
| Ford Motor Credit | 2,000 | 6/20/07 | 3.45% | (1,383) |
| Reliant Energy | 2,000 | 12/20/10 | 2.80% | (137,825) |
| Morgan Stanley | | | | |
| Ford Motor Credit | 1,000 | 6/20/07 | 3.40% | (1,395) |
| Ford Motor Credit | 2,000 | 6/20/07 | 3.75% | 7,061 |
| Ford Motor Credit | 5,000 | 9/20/10 | 4.05% | (82,445) |
| GMAC | 7,000 | 12/20/06 | (2.10)% | 87,068 |
| GMAC | 10,000 | 6/20/06 | 2.80% | 1,876 |
| MGM | 7,000 | 12/20/10 | 2.55% | 312,648 |
| Reliant Energy | 5,000 | 12/20/10 | 2.90% | (325,109) |
| UBS Securities | | | | |
| Ford Motor Credit | 1,000 | 6/20/07 | 3.35% | (2,192) |
| GMAC | 10,000 | 9/20/06 | 1.60% | (119,647) |
| GMAC | 1,000 | 6/20/06 | 3.83% | 5,326 |
| | | | | \$ 666,925 |

(4) Interest rate swap agreements outstanding at January 31, 2006:

| Swap Counterparty | Notional Amount (000) | Termination Date | Rate Type | Payments made by Fund | Payments received by Fund | Unrealized Depreciation |
|----------------------|-----------------------------|---------------------|---------------|--------------------------|------------------------------|----------------------------|
| Barclays Bank | \$ 160,000 | 10/27/25 | 3 Month LIBOR | | 5.25 % | \$ (221,919) |
| Barclays Bank | 160,000 | 12/15/25 | | 5.25 % | 3 Month LIBOR | (1,761,808) |
| Goldman Sachs | 680,000 | 12/24/24 | 3 Month LIBOR | | 5.13 % | (654,815) |
| Lehman Brothers | | | | | 3 Month LIBOR + 1.15 % | |
| | 7,450 | 10/1/06 | | 7.43 % | % | (44,666) |
| Lehman Brothers | 700,000 | 12/15/24 | | 5.20 % | 3 Month LIBOR | (4,299,587) |
| | | | | | | \$ (6,982,795) |

LIBOR- London Interbank Offered Rate

(5) Forward foreign currency contracts outstanding at January 31, 2006:

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| | | U.S. \$ Value on Origination Date | U.S. \$ Value on January 31, 2006 | Unrealized Depreciation |
|-------|--|--|--|------------------------------------|
| Sold: | Canadian Dollars, settling 2/23/06 | \$ 1,498,942 | \$ 1,531,658 | \$ (32,716) |
| | Great British Pounds, settling 2/23/06 | 11,102,475 | 11,162,230 | (59,755) |
| | | | | \$ (92,471) |

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

SIGNATURES

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

Registrant: PIMCO Corporate Income Fund

By /s/ Brian S. Shlissel
President & Chief Executive Officer

Date: March 27, 2006

By /s/ Lawrence G. Altadonna
Treasurer, Principal Financial & Accounting Officer

Date: March 27, 2006

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dated indicated.

By /s/ Brian S. Shlissel
President & Chief Executive Officer

Date: March 27, 2005

By /s/ Lawrence G. Altadonna
Treasurer, Principal Financial & Accounting Officer

Date: March 27, 2006
