

PIMCO CORPORATE & INCOME STRATEGY FUND
Form N-Q
March 24, 2014

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

FORM N-Q

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

Investment Company Act file number 811-10555

PIMCO Corporate & Income Strategy 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, 2014

Date of reporting period: January 31, 2014

Item 1. Schedule of Investments

PIMCO Corporate & Income Strategy Fund Schedule of Investments

January 31, 2014 (unaudited)

Principal Amount (000s)		Value*
MORTGAGE-BACKED SECURITIES - 39.0%		
\$314	American Home Mortgage Assets Trust, 0.388%, 9/25/46, CMO (h)	\$25,216
	Banc of America Alternative Loan Trust, CMO,	
9,275	5.50%, 10/25/35	8,456,292
254	6.00%, 1/25/36	205,171
	Banc of America Funding Trust, CMO,	
5,144	6.00%, 3/25/37	4,681,265
665	6.00%, 7/25/37	511,539
	Banc of America Mortgage Trust, CMO,	
4,700	5.50%, 11/25/35	4,676,091
1,146	6.00%, 3/25/37	1,088,788
397	6.50%, 9/25/33	411,198
	BCAP LLC Trust, CMO (a)(c),	
2,500	5.429%, 3/26/37 (h)	744,185
1,917	17.00%, 7/26/36	1,956,404
	Bear Stearns Adjustable Rate Mortgage Trust, 2.733%, 8/25/35, CMO	
10,883	(h)	9,456,305
	Bear Stearns ALT-A Trust, CMO (h),	
2,420	2.591%, 11/25/36	1,712,367
1,578	2.746%, 9/25/35	1,302,076
1,544	2.749%, 8/25/36	1,141,686
2,797	Bear Stearns Mortgage Funding Trust, 7.00%, 8/25/36, CMO	2,306,787
	Chase Mortgage Finance Trust, CMO,	
23	2.533%, 12/25/35 (h)	20,377
1,813	6.00%, 7/25/37	1,666,621
2,941	Citicorp Mortgage Securities Trust, 6.00%, 6/25/36, CMO	3,076,944
	Citigroup Mortgage Loan Trust, Inc., CMO (h),	
1,735	5.256%, 8/25/35	1,725,983
735	5.487%, 4/25/37	652,844
9,412	5.686%, 9/25/37	7,922,605
	CitiMortgage Alternative Loan Trust, CMO,	
8,742	5.75%, 5/25/37	7,488,040
5,457	6.00%, 1/25/37	4,561,334
4,806	6.00%, 6/25/37	4,102,407
	Countrywide Alternative Loan Trust, CMO,	
673	5.50%, 3/25/35	608,093
306	5.50%, 3/25/36	243,252
3,755	5.50%, 5/25/36	2,877,761
862	5.75%, 1/25/35	836,055
982	5.75%, 2/25/35	948,162
1,542	5.75%, 3/25/37	1,291,010
2,070	6.00%, 2/25/35	2,168,381
10,702	6.00%, 4/25/36	9,620,535
9,993	6.00%, 2/25/37	7,627,020
2,390	6.00%, 4/25/37	1,952,471

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3,599	6.00%, 5/25/37	2,883,211
865	6.00%, 7/25/37	796,554
2,038	6.00%, 8/25/37	1,413,295
2,779	6.25%, 12/25/36 (h)	2,316,855
936	6.50%, 8/25/36	663,507
	Countrywide Home Loan Mortgage Pass-Through Trust, CMO,	
547	2.579%, 9/20/36 (h)	398,614
1,134	5.50%, 10/25/35	1,122,368
1,703	5.75%, 3/25/37	1,544,385
1,113	6.00%, 2/25/37	1,046,493
1,046	6.00%, 3/25/37	971,491
333	6.00%, 4/25/37	307,926
10,168	6.00%, 7/25/37	8,592,586
	Credit Suisse Mortgage Capital Certificates Mortgage-Backed Trust, CMO,	
2,933	5.863%, 2/25/37 (h)	1,724,453
1,027	6.00%, 2/25/37	899,063
2,506	6.00%, 6/25/37	2,294,095
2,641	6.75%, 8/25/36	2,060,587
	Deutsche ALT-B Securities Mortgage Loan Trust, 5.945%, 2/25/36, CMO	
1,531		1,251,791
	First Horizon Alternative Mortgage Securities Trust, 6.00%, 8/25/36, CMO	
10,072		9,036,351
	GSR Mortgage Loan Trust, CMO,	
1,205	2.563%, 8/25/34 (h)	1,123,654
1,985	5.03%, 11/25/35 (h)	1,977,355
1,240	5.50%, 5/25/36	1,190,575
6,420	6.00%, 2/25/36	5,963,739
4,292	IndyMac IMSC Mortgage Loan Trust, 6.50%, 7/25/37, CMO	3,047,824
	JPMorgan Alternative Loan Trust, CMO,	
3,545	3.014%, 3/25/37 (h)	2,743,570
3,693	6.00%, 12/25/35	3,366,410
2,500	6.31%, 8/25/36	1,884,702

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	JPMorgan Mortgage Trust, CMO,		
1,535	2.566%, 1/25/37 (h)		1,336,833
6,887	2.625%, 2/25/36 (h)		6,183,648
2,658	5.00%, 3/25/37		2,463,853
192	5.75%, 1/25/36		180,426
502	6.00%, 8/25/37		450,706
	Lehman Mortgage Trust, CMO,		
1,745			