

PIMCO CORPORATE & INCOME STRATEGY FUND
Form N-Q
June 26, 2018

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
Registrant Name:	PIMCO Corporate & Income Strategy Fund
Address of Principal Executive Offices:	1633 Broadway New York, NY 10019
Name and Address of Agent for Service:	Trent W. Walker 650 Newport Center Drive Newport Beach, CA 92660
Registrant's telephone number, including area code:	(844) 337-4626
Date of Fiscal Year End:	July 31
Date of Reporting Period:	April 30, 2018

Item 1. Schedule of Investments

Schedule of Investments

PIMCO Corporate & Income Strategy Fund

April 30, 2018 (Unaudited)

(AMOUNTS IN THOUSANDS*, EXCEPT NUMBER OF SHARES, CONTRACTS AND UNITS, IF ANY)

	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
INVESTMENTS IN SECURITIES 122.2% ☒		
LOAN PARTICIPATIONS AND ASSIGNMENTS 3.3%		
Alphabet Holding Co., Inc.		
5.401% (LIBOR03M + 3.500%) due 09/26/2024 ~	\$ 100	\$ 86
Altice Financing S.A.		
5.098% (LIBOR03M + 2.750%) due 01/31/2026 ~	16	16
Avantor, Inc.		
5.901% (LIBOR03M + 4.000%) due 11/21/2024 ~	50	50
Beacon Roofing Supply, Inc.		
4.128% (LIBOR03M + 2.250%) due 01/02/2025 ~	40	40
California Resources Corp.		
6.647% (LIBOR03M + 4.750%) due 12/31/2022 ~	100	102
Centene Corp.		
TBD% due 09/13/2018	1,400	1,400
CenturyLink, Inc.		
4.651% (LIBOR03M + 2.750%) due 01/31/2025 ~	998	984
Crown Americas LLC		
4.312% (LIBOR03M + 2.000%) due 01/29/2025 ~	50	51
CSC Holdings LLC		
4.397% (LIBOR03M + 2.500%) due 01/25/2026 ~	100	100
Forbes Energy Services LLC		
5.000% - 7.000% due 04/13/2021	148	150
Frontier Communications Corp.		
5.660% (LIBOR03M + 3.750%) due 06/15/2024 ~	597	591
iHeartCommunications, Inc.		
TBD% due 01/30/2019 ^ ^(e)	14,300	11,360
IRB Holding Corp.		
5.128% - 5.248% (LIBOR03M + 3.250%) due 02/05/2025 ~	100	101
McDermott Technology, Inc.		
TBD% due 04/04/2025 «	1,000	980
MH Sub LLC		
5.647% (LIBOR03M + 3.750%) due 09/13/2024 ~	119	120
Ministry of Finance and Economic Affairs		
TBD% due 12/10/2019 «	200	200
Multi Color Corp.		
4.151% (LIBOR03M + 2.250%) due 10/31/2024 ~	16	16

Parexel International Corp.		
4.651% (LIBOR03M + 2.750%) due 09/27/2024 ~	100	100
Ply Gem Industries, Inc.		
6.089% (LIBOR03M + 3.750%) due 04/12/2025 ~	200	202
Sequa Mezzanine Holdings LLC		
7.071% (LIBOR03M + 5.000%) due 11/28/2021 ~	218	221
11.362% (LIBOR03M + 9.000%) due 04/28/2022 ~	90	92
Sprint Communications, Inc.		
4.438% (LIBOR03M + 2.500%) due 02/02/2024 ~	1,584	1,590
Syniverse Holdings, Inc.		
6.895% (LIBOR03M + 5.000%) due 03/09/2023 ~	20	20
West Corp.		
5.901% (LIBOR03M + 4.000%) due 10/10/2024 ~	32	32
Westmoreland Coal Co.		
8.802% (LIBOR03M + 6.500%) due 12/16/2020 ~	955	333
Wyndham Hotels & Resorts, Inc.		
TBD% due 03/28/2025	100	101

Total Loan Participations and Assignments		19,038
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(Cost \$21,419)

CORPORATE BONDS & NOTES 46.8%		
BANKING & FINANCE 22.6%		
AGFC Capital Trust		
4.098% (US0003M + 1.750%) due 01/15/2067 ~	2,300	1,322
Ally Financial, Inc.		
8.000% due 11/01/2031 (m)	6,486	7,908
Ardonagh Midco PLC		
8.375% due 07/15/2023	GBP	3,237
		4,672
Assurant, Inc.		
4.200% due 09/27/2023	\$	54
		54
Athene Holding Ltd.		
4.125% due 01/12/2028		52
		49
Avolon Holdings Funding Ltd.		
5.500% due 01/15/2023		170
		170
AXA Equitable Holdings, Inc.		
3.900% due 04/20/2023		20
		20
4.350% due 04/20/2028		124
		121
5.000% due 04/20/2048		72
		69

Banco Bilbao Vizcaya Argentaria S.A.			
6.750% due 02/18/2020 (i)(j)	EUR	600	783
Banco do Brasil S.A.			
4.875% due 04/19/2023	\$	1,000	995
Banco Espirito Santo S.A.			
4.000% due 01/21/2019 ^(e)	EUR	4,300	1,532
Banco Santander S.A.			
6.250% due 09/11/2021 (i)(j)		500	669
Barclays PLC			
3.250% due 01/17/2033	GBP	200	263
6.500% due 09/15/2019 (i)(j)	EUR	2,200	2,830
7.250% due 03/15/2023 (i)(j)	GBP	6,300	9,411
8.000% due 12/15/2020 (i)(j)	EUR	2,100	2,923
Blackstone CQP Holdco LP			
6.000% due 08/18/2021	\$	900	907
6.500% due 03/20/2021		4,900	4,949
Bighthouse Holdings LLC			
6.500% due 07/27/2037 (i)		70	72
Brookfield Finance, Inc.			
3.900% due 01/25/2028		88	84
4.700% due 09/20/2047		196	188
Cantor Fitzgerald LP			
6.500% due 06/17/2022 (m)		8,000	8,642
CIT Group, Inc.			
5.250% due 03/07/2025		52	53
Credit Agricole S.A.			
7.875% due 01/23/2024 (i)(j)(m)		830	903
Credit Suisse Group AG			
7.500% due 12/11/2023 (i)(j)(m)		7,105	7,718
Emerald Bay S.A.			
0.000% due 10/08/2020 (h)	EUR	1,657	1,881
EPR Properties			
4.750% due 12/15/2026 (m)	\$	3,100	3,037
Equinix, Inc.			
2.875% due 03/15/2024	EUR	100	121
2.875% due 02/01/2026		100	117
Fairfax Financial Holdings Ltd.			
4.850% due 04/17/2028	\$	54	53
Flagstar Bancorp, Inc.			
6.125% due 07/15/2021 (m)		3,500	3,700
Fortress Transportation & Infrastructure Investors LLC			
6.750% due 03/15/2022 (m)		262	267
Freedom Mortgage Corp.			
8.250% due 04/15/2025		116	116
GSPA Monetization Trust			
6.422% due 10/09/2029		3,609	4,083
HSBC Holdings PLC			
6.000% due 09/29/2023 (i)(j)	EUR	3,193	4,468

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6.500% due 03/23/2028 (i)	\$	480	488
Hunt Cos., Inc.			
6.250% due 02/15/2026		24	23
Iron Mountain, Inc.			
5.250% due 03/15/2028		6	6
iStar, Inc.			
4.625% due 09/15/2020		13	13
5.250% due 09/15/2022		48	47
Jefferies Finance LLC			
6.875% due 04/15/2022		1,000	1,001
7.375% due 04/01/2020 (m)		2,100	2,129
7.500% due 04/15/2021		1,444	1,473
Kennedy-Wilson, Inc.			
5.875% due 04/01/2024		66	65
Life Storage LP			
3.875% due 12/15/2027		28	26
Lloyds Banking Group PLC			
7.625% due 06/27/2023 (i)(j)	GBP	2,166	3,383
7.875% due 06/27/2029 (i)(j)		1,500	2,504
LoanCore Capital Markets LLC			
6.875% due 06/01/2020 (m)	\$	6,100	6,218
Meiji Yasuda Life Insurance Co.			
5.100% due 04/26/2048		200	204
MetLife, Inc.			
5.875% due 03/15/2028 (i)		140	143
MPT Operating Partnership LP			
5.250% due 08/01/2026		495	484
Nationwide Building Society			
10.250% ~(i)	GBP	12	2,684
Navient Corp.			
5.625% due 08/01/2033 (m)	\$	914	791
6.500% due 06/15/2022		78	80
Oppenheimer Holdings, Inc.			
6.750% due 07/01/2022		1,496	1,541
Physicians Realty LP			
3.950% due 01/15/2028		61	57
Provident Funding Associates LP			
6.375% due 06/15/2025		27	27

Rio Oil Finance Trust		
8.200% due 04/06/2028		250 261
9.250% due 07/06/2024		375 413
9.250% due 07/06/2024 (m)		2,725 3,001
Royal Bank of Scotland Group PLC		
7.500% due 08/10/2020 (i)(j)		3,070 3,232
8.000% due 08/10/2025 (i)(j)		6,390 7,005
8.625% due 08/15/2021 (i)(j)		2,700 2,963
Santander UK Group Holdings PLC		
6.750% due 06/24/2024 (i)(j)	GBP	3,795 5,688
7.375% due 06/24/2022 (i)(j)		3,520 5,289
Societe Generale S.A.		
6.750% due 04/06/2028 (i)(j)	\$	200 199
Spirit Realty LP		
4.450% due 09/15/2026 (m)		1,600 1,524
Springleaf Finance Corp.		
5.625% due 03/15/2023		1,200 1,191
6.125% due 05/15/2022		656 675
6.875% due 03/15/2025		300 304
8.250% due 10/01/2023		1,200 1,320
STORE Capital Corp.		
4.500% due 03/15/2028		36 35
Tesco Property Finance PLC		
7.623% due 07/13/2039	GBP	413 773
WeWork Cos., Inc.		
7.875% due 05/01/2025	\$	72 70
		132,480
INDUSTRIALS 19.7%		
Air Canada Pass-Through Trust		
3.700% due 07/15/2027		24 23
Altice Financing S.A.		
6.625% due 02/15/2023		2,300 2,306
7.500% due 05/15/2026 (m)		1,600 1,576
Altice France S.A.		
7.375% due 05/01/2026		5,340 5,200
American Woodmark Corp.		
4.875% due 03/15/2026		12 12
Andeavor Logistics LP		
3.500% due 12/01/2022		10 10
4.250% due 12/01/2027		18 18
Bacardi Ltd.		
4.450% due 05/15/2025		100 100
4.700% due 05/15/2028		100 100
5.150% due 05/15/2038		100 99
5.300% due 05/15/2048		100 99
Berry Global, Inc.		

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4.500% due 02/15/2026	33	32
BMC Software Finance, Inc.		
8.125% due 07/15/2021 (m)	2,748	2,755
Boxer Parent Co., Inc. (9.000% Cash or 9.750% PIK)		
9.000% due 10/15/2019 (d)(m)	2,849	2,845
Caesars Resort Collection LLC		
5.250% due 10/15/2025	8	8
Cequel Communications Holdings LLC		
7.500% due 04/01/2028	200	204
CH Robinson Worldwide, Inc.		
4.200% due 04/15/2028	40	40
Charles River Laboratories International, Inc.		
5.500% due 04/01/2026	26	27
Charter Communications Operating LLC		
4.200% due 03/15/2028	134	126
Cheniere Energy Partners LP		
5.250% due 10/01/2025	31	30
Chesapeake Energy Corp.		
5.598% (US0003M + 3.250%) due 04/15/2019 ~	115	115
Cleveland-Cliffs, Inc.		
4.875% due 01/15/2024	32	31
Community Health Systems, Inc.		
5.125% due 08/01/2021	2,175	2,012
6.250% due 03/31/2023 (m)	4,990	4,563
Continental Airlines Pass-Through Trust		
9.798% due 10/01/2022	646	693
Coty, Inc.		
6.500% due 04/15/2026	6	6
Crown Americas LLC		
4.750% due 02/01/2026	21	20
CSC Holdings LLC		
5.375% due 02/01/2028	200	188
CSN Resources S.A.		
6.500% due 07/21/2020	402	393
CVS Health Corp.		
4.300% due 03/25/2028	390	385
DAE Funding LLC		
4.000% due 08/01/2020	60	60

DriveTime Automotive Group, Inc.			
8.000% due 06/01/2021 (m)		4,100	4,131
Enesco PLC			
7.750% due 02/01/2026		10	9
Exela Intermediate LLC			
10.000% due 07/15/2023 (m)		117	118
Ferroglobe PLC			
9.375% due 03/01/2022		1,550	1,631
Ford Motor Co.			
7.700% due 05/15/2097 (m)		7,315	8,812
Fresh Market, Inc.			
9.750% due 05/01/2023 (m)		5,650	3,136
Frontier Finance PLC			
8.000% due 03/23/2022	GBP	4,600	6,562
Full House Resorts, Inc.			
8.575% due 01/31/2024 «	\$	299	294
General Electric Co.			
5.000% due 01/21/2021 (i)		60	59
Hadrian Merger Sub, Inc.			
8.500% due 05/01/2026		40	40
Harland Clarke Holdings Corp.			
8.375% due 08/15/2022		52	53
HCA, Inc.			
7.500% due 11/15/2095		1,200	1,197
Hilton Domestic Operating Co., Inc.			
5.125% due 05/01/2026		131	132
Hologic, Inc.			
4.375% due 10/15/2025		24	23
iHeartCommunications, Inc.			
9.000% due 09/15/2022 ^(e)		3,440	2,761
IHS Markit Ltd.			
4.000% due 03/01/2026		4	4
Ingevity Corp.			
4.500% due 02/01/2026		40	39
Intelsat Jackson Holdings S.A.			
7.250% due 10/15/2020 (m)		7,220	7,085
9.750% due 07/15/2025		115	113
Intelsat Luxembourg S.A.			
6.750% due 06/01/2018		2,440	2,428
7.750% due 06/01/2021 (m)		10,492	7,161
8.125% due 06/01/2023		1,121	706
Intrepid Aviation Group Holdings LLC			
6.875% due 02/15/2019		7,895	7,816
IRB Holding Corp.			
6.750% due 02/15/2026		2	2
Kinder Morgan, Inc.			
7.800% due 08/01/2031 (m)		3,580	4,425
Live Nation Entertainment, Inc.			

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5.625% due 03/15/2026	20	20
Mallinckrodt International Finance S.A.		
5.500% due 04/15/2025	474	359
Meredith Corp.		
6.875% due 02/01/2026	42	43
Metinvest BV		
8.500% due 04/23/2026	1,000	965
Netflix, Inc.		
4.875% due 04/15/2028	25	24
New Albertson s LP		
6.570% due 02/23/2028 (m)	5,600	3,780
Nufarm Australia Ltd.		
5.750% due 04/30/2026	52	52
Odebrecht Oil & Gas Finance Ltd.		
0.000% due 05/30/2018 (h)(i)	345	8
0.000% due 05/31/2018 (h)(i)	407	10
OI European Group BV		
4.000% due 03/15/2023	18	17
Park Aerospace Holdings Ltd.		
3.625% due 03/15/2021	80	77
4.500% due 03/15/2023	159	153
5.250% due 08/15/2022	13	13
5.500% due 02/15/2024	36	35
Pelabuhan Indonesia Persero PT		
4.500% due 05/02/2023 (c)	200	199
Petroleos Mexicanos		
6.500% due 03/13/2027	220	228
6.750% due 09/21/2047	120	116
PetSmart, Inc.		
5.875% due 06/01/2025	108	78
Pisces Midco, Inc.		
8.000% due 04/15/2026	174	175
Pitney Bowes, Inc.		
4.700% due 04/01/2023	34	32
QVC, Inc.		
5.450% due 08/15/2034	900	850
5.950% due 03/15/2043 (m)	3,682	3,502

Radiate Holdco LLC			
6.875% due 02/15/2023		70	68
Rockpoint Gas Storage Canada Ltd.			
7.000% due 03/31/2023		8	8
Russian Railways via RZD Capital PLC			
7.487% due 03/25/2031	GBP	1,000	1,724
Safeway, Inc.			
7.250% due 02/01/2031 (m)	\$	1,345	1,135
Scientific Games International, Inc.			
5.000% due 10/15/2025		11	11
Shelf Drilling Holdings Ltd.			
8.250% due 02/15/2025		52	53
Sigma Holdco BV			
5.750% due 05/15/2026 (c)	EUR	100	120
Spirit Issuer PLC			
3.392% (BP0003M + 2.700%) due 12/28/2031 ~	GBP	1,000	1,349
6.582% due 12/28/2027		1,400	1,995
Sprint Spectrum Co. LLC			
4.738% due 03/20/2025 (m)	\$	200	202