

PIMCO CORPORATE & INCOME OPPORTUNITY FUND
Form N-Q
April 23, 2013

**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 811-21238

PIMCO Corporate & Income Opportunity 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: November 30, 2013

Date of reporting period: February 28, 2013

Item 1. Schedule of Investments

PIMCO Corporate & Income Opportunity Fund Schedule of Investments

February 28, 2013 (unaudited)

Principal Amount (000s)		Value*
CORPORATE BONDS & NOTES - 41.2%		
Airlines - 2.6%		
\$2,452	American Airlines Pass-Through Trust, 10.375%, 1/2/21	\$2,562,615
	Continental Airlines Pass-Through Trust,	
766	6.545%, 8/2/20	842,828
2,389	6.703%, 12/15/22	2,610,491
698	7.373%, 6/15/17	738,190
7,412	7.707%, 10/2/22	8,459,343
1,346	9.798%, 10/1/22	1,521,390
14,224	Northwest Airlines, Inc., 7.15%, 4/1/21 (MBIA)	15,326,317
	United Air Lines Pass-Through Trust,	
2,472	7.336%, 1/2/21 (a)(b)(c)(h) (acquisition cost - \$2,472,046; purchased 6/19/07)	2,502,947
3,815	10.40%, 5/1/18	4,405,841
		38,969,962
Banking - 18.9%		
4,800	AgFirst Farm Credit Bank, 7.30%, 4/1/13 (a)(b)(c)(f)(h) (acquisition cost - \$3,808,000; purchased 2/26/10 - 3/2/10)	4,800,038
	Ally Financial, Inc.,	
594	5.70%, 6/15/13 - 12/15/13	594,661
189	5.85%, 6/15/13	189,326
761	5.90%, 12/15/13 - 1/15/19	760,853
6,497	6.00%, 7/15/13 - 9/15/19	6,494,518
56	6.05%, 8/15/19	56,045
132	6.10%, 5/15/13 - 9/15/19	132,309
881	6.15%, 9/15/13 - 10/15/19	886,572
1,470	6.20%, 11/15/13 - 4/15/19	1,471,974
5,375	6.25%, 3/15/13 - 5/15/19	5,369,838
1,221	6.30%, 10/15/13 - 3/15/16	1,222,424
2,793	6.35%, 4/15/16 - 7/15/19	2,792,021
348	6.40%, 3/15/16 - 12/15/18	347,825
3,212	6.50%, 5/15/13 - 2/15/20	3,221,517
139	6.55%, 10/15/16	138,238
497	6.60%, 5/15/18 - 6/15/19	496,862
1,334	6.65%, 6/15/18 - 2/15/20	1,336,745
389	6.70%, 5/15/14 - 6/15/19	389,566
1,687	6.75%, 7/15/16 - 6/15/19	1,688,948
20	6.80%, 10/15/18	19,998
740	6.85%, 4/15/16	740,240
420	6.875%, 4/15/13	421,253
189	6.90%, 6/15/17 - 8/15/18	189,051
87	6.95%, 6/15/17	86,967
8,305	7.00%, 7/15/16 - 11/15/24	8,321,814
1,240	7.05%, 3/15/18 - 4/15/18	1,240,649

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2,784	7.125%, 10/15/17	2,782,380
15	7.15%, 9/15/18	15,002
2,858	7.20%, 10/15/17	2,863,829
11,228	7.25%, 6/15/16 - 3/15/25	11,241,698
3,086	7.30%, 12/15/17 - 1/15/18	3,087,800
5,267	7.375%, 11/15/16 - 4/15/18	5,257,274
6,933	7.50%, 6/15/16 - 3/15/25	6,959,598
826	7.55%, 5/15/16	829,155
658	7.75%, 10/15/17	658,016
1,180	8.00%, 10/15/17 - 11/15/17	1,181,446
705	8.125%, 11/15/17	706,254
5	8.20%, 3/15/17	5,005
50	8.50%, 8/15/15	50,934
93	9.00%, 7/15/15 - 7/15/20	93,136
MXN62,000	Bank of America Corp., 4.711%, 4/29/25 (e)(j)	5,671,937
£28,700	Barclays Bank PLC, 14.00%, 6/15/19 (f)	58,446,337
2,500	BNP Paribas S.A., 7.781%, 7/2/18 (f)	3,606,580
	BPCE S.A. (f),	
2,000	9.00%, 3/17/15	2,754,709
2,800	9.25%, 4/22/15	3,829,177
	Credit Agricole S.A. (f),	
4,000	7.875%, 10/26/19	5,616,474
\$4,256	8.375%, 10/13/19 (a)(c)	4,660,320
	LBG Capital No. 1 PLC,	
1,500	7.375%, 3/12/20	2,021,676
£6,300	7.588%, 5/12/20	10,011,393
900	7.867%, 12/17/19	1,441,668
5,439	7.869%, 8/25/20	8,780,272
\$5,300	7.875%, 11/1/20 (a)(b)(c)(h) (acquisition cost - \$4,728,000; purchased 2/2/10 - 4/16/10)	5,868,690

PIMCO Corporate & Income Opportunity Fund Schedule of Investments

February 28, 2013 (unaudited) (continued)

\$12,600	8.00%, 6/15/20 (a)(b)(c)(f)(h) (acquisition cost - \$10,420,500; purchased 2/2/10 - 3/23/10)	\$13,543,337
16,040	8.50%, 12/17/21 (a)(b)(c)(f)(h) (acquisition cost - \$7,328,094; purchased 11/14/08 - 11/18/08)	17,207,439
£5,000	11.04%, 3/19/20	8,985,495
900	LBG Capital No. 2 PLC, 8.875%, 2/7/20	1,286,384
£400	9.125%, 7/15/20	665,669
2,470	9.334%, 2/7/20	4,204,262
400	12.75%, 8/10/20	740,320
650	14.50%, 1/30/22	1,360,794
2,000	15.00%, 12/21/19	4,355,451
7,800	15.00%, 12/21/19	14,536,641
\$3,350	Royal Bank of Scotland Group PLC, 7.648%, 9/30/31 (f)	3,567,750
£1,100	Santander Finance Preferred S.A. Unipersonal, 11.30%, 7/27/14 (f)	1,752,527
6,250	Santander Issuances S.A. Unipersonal, 7.30%, 7/27/19 (converts to FRN on 9/27/14)	9,647,491
5,850	Societe Generale S.A., 9.375%, 9/4/19 (f)	8,607,423
		282,311,995
Building Materials - 0.1%		
\$2,000	Desarrolladora Homex S.A.B. de C.V., 9.50%, 12/11/19 (a)(c)	1,890,000
Diversified Financial Services - 5.3%		
10,000	Glen Meadow Pass-Through Trust, 6.505%, 2/12/67 (converts to FRN on 2/15/17) (a)(b)(c)(h) (acquisition cost - \$7,700,000; purchased 2/18/10)	9,500,000
1,800	International Lease Finance Corp., 6.375%, 3/25/13	1,807,308
2,000	8.625%, 9/15/15	2,282,500
21,200	SLM Corp., 8.00%, 3/25/20	24,618,500
13,600	8.45%, 6/15/18	16,150,000
4,300	Springleaf Finance Corp., 5.40%, 12/1/15	4,321,500
8,500	6.50%, 9/15/17	8,245,000
12,500	6.90%, 12/15/17	12,312,500
		79,237,308
Electric Utilities - 0.9%		
10,105	Ameren Energy Generating Co., 7.95%, 6/1/32	5,532,487
4,200	Dynergy Roseton LLC / Dynergy Danskammer LLC Pass-Through Trust, 7.67%, 11/8/16, Ser. B (b)(d)	105,000
2,100	PPL Capital Funding, Inc., 6.70%, 3/30/67 (converts to FRN on 3/30/17)	2,233,235
5,000	Red Oak Power LLC, 9.20%, 11/30/29	5,575,000
		13,445,722
Home Builders - 0.1%		
1,800	Hampton Roads PPV LLC, 6.171%, 6/15/53 (a)(b)(c)(h) (acquisition cost - \$1,710,198; purchased 9/25/12)	1,780,776
Insurance - 12.1%		
33,000	American General Institutional Capital A, 7.57%, 12/1/45 (a)(c) American International Group, Inc.,	40,793,874

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6,500	6.25%, 3/15/87 (converts to FRN on 3/15/37)	7,101,250
MXN130,000	7.98%, 6/15/17	9,943,151
21,200	8.00%, 5/22/68 (converts to FRN on 5/22/18) (a)(b)(c)(h) (acquisition cost - \$25,155,715; purchased 2/8/12)	32,521,238
\$9,100	8.175%, 5/15/68 (converts to FRN on 5/15/38)	12,068,875
£18,450	8.625%, 5/22/68 (converts to FRN on 5/22/18)	34,567,181
23,150	8.625%, 5/22/68 (converts to FRN on 5/22/18) (a)(b)(c)(h) (acquisition cost - \$38,047,428; purchased 1/19/11 - 5/7/12)	43,372,913
		180,368,482
Telecommunications - 1.2%		
\$15,730	Mountain States Telephone & Telegraph Co., 7.375%, 5/1/30	16,993,747
Total Corporate Bonds & Notes (cost-\$534,437,353)		614,997,992
MORTGAGE-BACKED SECURITIES - 27.4%		
1,611	American Home Mortgage Assets Trust, 0.432%, 9/25/46 CMO (j)	206,147
548	Banc of America Alternative Loan Trust, 6.00%, 1/25/36 CMO	435,086
	Banc of America Funding Trust, CMO,	
1,105	5.50%, 1/25/36	1,159,690
12,739	6.00%, 3/25/37	11,549,071
1,498	6.00%, 7/25/37	1,188,956
	BCAP LLC Trust, CMO (a)(c)(j),	
2,939	5.041%, 7/26/37	333,672
4,779	5.42%, 3/26/37	676,285
2,745	12.403%, 6/26/36	531,100
	Bear Stearns ALT-A Trust, CMO (j),	
3,570	2.902%, 9/25/35	2,781,717
1,267	2.938%, 11/25/36	845,787
3,439	5.309%, 8/25/36	2,346,393

PIMCO Corporate & Income Opportunity Fund Schedule of Investments

February 28, 2013 (unaudited) (continued)

	Chase Mortgage Finance Trust, CMO,		
\$55	2.906%, 12/25/35 (j)		\$51,646
4,332	5.163%, 12/25/35 (j)		4,269,923
5,296	6.00%, 2/25/37		4,863,855
1,175	6.00%, 3/25/37		1,030,666
4,508	6.00%, 7/25/37		4,092,601
6,435	Citicorp Mortgage Securities Trust, 6.00%, 6/25/36 CMO		6,589,103
10,950	Citimortgage Alternative Loan Trust, 6.00%, 6/25/37 CMO		9,475,299
	Countrywide Alternative Loan Trust, CMO,		
64	5.25%, 5/25/21		62,772
1,507	5.50%, 3/25/35		1,273,536
13,363	5.50%, 9/25/35		12,262,465
435	5.50%, 3/25/36		339,328
1,810	5.75%, 1/25/35		1,731,621
1,853	6.00%, 2/25/35		1,849,019
7,079	6.00%, 2/25/37		5,832,923
1,470	6.00%, 4/25/37		1,168,969
4,528	6.00%, 8/25/37		3,096,714
1,893	6.50%, 8/25/36		1,430,940
	Countrywide Home Loan Mortgage Pass-Through Trust, CMO,		
3,582	5.50%, 10/25/35		3,596,504
1,233	5.75%, 12/25/35		1,170,485
4,352	5.75%, 3/25/37		3,902,279
3,410	5.75%, 6/25/37		3,193,729
2,032	6.00%, 4/25/36		1,804,017
452	6.00%, 5/25/36		422,162
2,837	6.00%, 2/25/37		2,605,847
7,384	6.00%, 3/25/37		6,773,118
790	6.00%, 4/25/37		734,846
2,995	6.25%, 9/25/36		2,573,317
	Credit Suisse Mortgage Capital Certificates Mortgage-Backed Trust, CMO,		
2,690	6.00%, 2/25/37		2,479,409
6,368	6.00%, 6/25/37		5,640,643
5,474	6.75%, 8/25/36		4,185,869
3,304	Deutsche ALT-B Securities Mortgage Loan Trust, 5.945%, 2/25/36 CMO		2,688,877
5,967	First Horizon Alternative Mortgage Securities Trust, 6.00%, 8/25/36 CMO		5,162,482
	GSR Mortgage Loan Trust, CMO,		
7,963	3.009%, 3/25/37 (j)		6,424,461
1,586	5.116%, 11/25/35 (j)		1,569,166
6,470	5.125%, 11/25/35 (j)		6,023,204
1,102	5.50%, 5/25/36		1,005,547
26,717	6.00%, 2/25/36		25,887,028
9,137	IndyMac IMSC Mortgage Loan Trust, 6.50%, 7/25/37 CMO		5,804,250
4,800	JPMorgan Alternative Loan Trust, 6.31%, 8/25/36 CMO		3,420,799
	JPMorgan Mortgage Trust, CMO,		
6,774	2.829%, 2/25/36 (j)		6,087,788
6,564	5.00%, 3/25/37		5,918,697
213	5.221%, 10/25/35 (j)		213,628
3,507	5.297%, 1/25/37 (j)		3,027,680
3,021	5.415%, 6/25/36 (j)		2,724,661
448	5.75%, 1/25/36		424,353
1,312	6.00%, 8/25/37		1,155,186

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	Lehman Mortgage Trust, CMO,		
3,726	6.00%, 7/25/36		3,016,478
995	6.00%, 7/25/37		866,827
6,802	MASTR Alternative Loan Trust, 6.75%, 7/25/36 CMO		4,939,480
6,849	Merrill Lynch Mortgage Investors Trust, 3.002%, 3/25/36 CMO (j)		4,601,237
11,196	Morgan Stanley Mortgage Loan Trust, 5.182%, 5/25/36 CMO (j)		8,712,768
22,634	New Century Alternative Mortgage Loan Trust, 6.31%, 7/25/36 CMO		16,732,995
	RBSSP Resecuritization Trust, CMO (a)(c)(j),		
3,609	0.424%, 10/27/36		295,729
8,000	0.444%, 8/27/37		1,430,999
	Residential Accredit Loans, Inc., CMO,		
379	0.382%, 6/25/46 (j)		177,275
2,443	0.432%, 5/25/37 (j)		504,817
2,155	6.00%, 6/25/36		1,763,161
9,146	6.00%, 8/25/36		7,436,573
6,715	6.00%, 9/25/36		5,078,154
	Residential Asset Securitization Trust, CMO,		
949	5.75%, 2/25/36		802,849
1,776	6.00%, 9/25/36		1,139,845
5,933	6.00%, 3/25/37		4,672,574
8,133	6.00%, 5/25/37		7,501,980
8,448	6.25%, 9/25/37		6,055,487
	Residential Funding Mortgage Securities I, CMO,		
8,222	6.00%, 1/25/37		7,385,492
4,737	6.25%, 8/25/36		4,460,959
	Structured Adjustable Rate Mortgage Loan Trust, CMO (j),		
15,779	5.235%, 1/25/36		12,256,170
11,679	5.315%, 5/25/36		10,143,288
3,736	5.447%, 7/25/36		3,534,440

PIMCO Corporate & Income Opportunity Fund Schedule of Investments

February 28, 2013 (unaudited) (continued)

\$7,954	5.514%, 11/25/36	\$6,234,863
	Structured Asset Mortgage Investments, Inc., 0.322%, 8/25/36 CMO	
337	(j)	233,005
	Suntrust Adjustable Rate Mortgage Loan Trust, CMO (j),	
2,402	5.48%, 4/25/37	2,020,252
1,922	5.805%, 2/25/37	1,634,887
	Thornburg Mortgage Securities Trust, CMO (j),	
2,961	5.75%, 6/25/47	2,739,426
3,420	5.80%, 3/25/37	3,224,665
	WaMu Mortgage Pass-Through Certificates, CMO (j),	
1,092	2.411%, 12/25/36	909,440
4,916	2.458%, 6/25/37	4,072,981
1,919	2.55%, 7/25/37	1,489,049
1,259	2.686%, 9/25/36	1,045,915
3,561	5.134%, 2/25/37	3,435,708
4,745	6.092%, 10/25/36	4,353,132
	Washington Mutual Mortgage Pass-Through Certificates, CMO,	
992	0.932%, 4/25/47 (j)	44,174
2,465	1.014%, 5/25/47 (j)	328,318
3,806	6.00%, 10/25/35	3,153,492
6,688	6.00%, 3/25/36	5,861,837
5,198	6.00%, 6/25/37	4,396,241
3,937	Wells Fargo Alternative Loan Trust, 6.00%, 7/25/37 CMO	3,732,703
	Wells Fargo Mortgage-Backed Securities Trust, CMO,	
2,295	2.693%, 7/25/36 (j)	2,109,179
1,056	2.712%, 4/25/36 (j)	999,479
2,351	2.723%, 4/25/36 (j)	2,233,381
8,390	5.092%, 8/25/36 (j)	7,802,843
12,565	6.00%, 4/25/37	12,096,000
2,748	6.00%, 7/25/37	2,707,378
20,105	6.00%, 8/25/37	20,536,168
Total Mortgage-Backed Securities (cost-\$374,691,767)		408,999,409

Shares**PREFERRED STOCK - 6.7%****Banking - 4.6%**

19,200	Ally Financial, Inc., 7.00%, 4/1/13 (a)(c)(f)	18,682,201
298,700	CoBank Acb, 11.00%, 7/1/13, Ser. C (a)(b)(c)(f)(h)(i) (acquisition cost - \$16,727,200; purchased 8/23/10 - 2/1/11)	15,825,126
1,309,868	GMAC Capital Trust I, 8.125%, 2/15/16, Ser. 2 (i)	34,763,897
		69,271,224

Diversified Financial Services - 2.1%