

BLACKROCK CORPORATE HIGH YIELD FUND, INC.  
Form N-CSR  
November 03, 2016

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-CSR**

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT**

**INVESTMENT COMPANIES**

Investment Company Act file number 811-21318

Name of Fund: BlackRock Corporate High Yield Fund, Inc. (HYT)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Corporate

High Yield Fund, Inc., 55 East 52<sup>nd</sup> Street, New York, NY 10055

Registrant's telephone number, including area code: (800) 882-0052, Option 4

Date of fiscal year end: 08/31/2016

Date of reporting period: 08/31/2016

Item 1 Report to Stockholders

AUGUST 31, 2016

ANNUAL REPORT

**BlackRock Core Bond Trust (BHK)**

**BlackRock Corporate High Yield Fund, Inc. (HYT)**

**BlackRock Income Trust, Inc. (BKT)**

Not FDIC Insured   May Lose Value   No Bank Guarantee

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## The Markets in Review

Dear Shareholder,

Uneven economic outlooks and the divergence of monetary policies across regions have been the overarching themes driving financial markets over the past couple of years. In the latter half of 2015, investors were focused largely on the timing of the Federal Reserve's (the Fed) decision to end its near-zero interest rate policy. The Fed ultimately hiked rates in December, while, in contrast, the European Central Bank and the Bank of Japan increased stimulus, even introducing negative interest rates. The U.S. dollar had strengthened considerably, causing profit challenges for U.S. companies that generate revenues overseas, and pressuring emerging market currencies and commodities prices. Also during this time period, oil prices collapsed due to excess global supply. China showed signs of slowing economic growth and declining confidence in the country's policymakers stoked worries about the potential impact on the global economy. Risk assets (such as equities and high yield bonds) struggled as volatility increased.

The elevated market volatility spilled over into 2016, but as the first quarter wore on, fears of a global recession began to fade, allowing markets to calm and risk assets to rebound. Central bank stimulus in Europe and Japan, combined with a more tempered outlook for rate hikes in the United States, helped bolster financial markets. A softening in U.S. dollar strength brought relief to U.S. exporters and emerging market economies, and oil prices rebounded as the world's largest producers agreed to reduce supply.

Volatility spiked in late June when the United Kingdom shocked investors with its vote to leave the European Union. Uncertainty around how the British exit might affect the global economy and political landscape drove investors to high-quality assets, pushing already low global yields to even lower levels. However, risk assets recovered swiftly in July as economic data suggested that the consequences had thus far been contained to the United Kingdom.

With a number of factors holding interest rates down—central bank accommodation, an aging population in need of income, and institutions such as insurance companies and pension plans needing to meet liabilities—assets offering decent yield have become increasingly scarce. As a result, income-seeking investors have stretched into riskier assets despite high valuations in many sectors.

Market volatility touched a year-to-date low in August, which may be a signal that investors have become complacent given persistent macro risks: Geopolitical turmoil continues to loom. A surprise move from the Fed—i.e., raising rates sooner than expected—has the potential to roil markets. And perhaps most likely to stir things up—the U.S. presidential election.

At BlackRock, we believe investors need to think globally, extend their scope across a broad array of asset classes and be prepared to adjust accordingly as market conditions change over time. We encourage you to talk with your financial advisor and visit [blackrock.com](http://blackrock.com) for further insight about investing in today's markets.

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

### Total Returns as of August 31, 2016

	6-month	12-month
U.S. large cap equities (S&P 500® Index)	13.60%	12.55%

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U.S. small cap equities (Russell 2000® Index)	20.87	8.59
International equities (MSCI Europe, Australasia, Far East Index)	10.35	(0.12)
Emerging market equities (MSCI Emerging Markets Index)	22.69	11.83
3-month Treasury bills (BofA Merrill Lynch 3-Month U.S. Treasury Bill Index)	0.17	0.23
U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury Index)	2.22	7.35
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	3.68	5.97
Tax-exempt municipal bonds (S&P Municipal Bond Index)	3.35	7.03
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	15.56	9.12

Past performance is no guarantee of future results. Index performance is shown for illustrative purposes only. You cannot invest directly in an index.

THIS PAGE NOT PART OF YOUR FUND REPORT

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## Trust Summary as of August 31, 2016

BlackRock Core Bond Trust

## Trust Overview

BlackRock Core Bond Trust's (BHK) (the Trust) investment objective is to provide current income and capital appreciation. The Trust seeks to achieve its investment objective by investing at least 75% of its managed assets in bonds that are investment grade quality at the time of investment. The Trust's investments will include a broad range of bonds, including corporate bonds, U.S. government and agency securities and mortgage-related securities. The Trust may invest up to 25% of its total managed assets in bonds that at the time of investment are rated Ba/BB or below by Moody's Investors Service, Inc. (Moody's), Fitch Ratings (Fitch) or another nationally recognized rating agency or bonds that are unrated but judged to be of comparable quality by the investment adviser. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust's investment objective will be achieved.

## Trust Information

Symbol on New York Stock Exchange ( NYSE )	BHK
Initial Offering Date	November 27, 2001
Current Distribution Rate on Closing Market Price as of August 31, 2016 (\$14.33) <sup>1</sup>	5.44%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.065
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.780
Economic Leverage as of August 31, 2016 <sup>3</sup>	26%

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

<sup>2</sup> The distribution rate is not constant and is subject to change.

<sup>3</sup> Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see The Benefits and Risks of Leveraging on page 10.

## Performance and Portfolio Management Commentary

Returns for the 12 months ended August 31, 2016 were as follows:

	Returns Based On	
	Market Price	NAV
BHK <sup>1,2</sup>	20.85%	13.67%
Lipper Corporate BBB-Rated Debt Funds (Leveraged) <sup>3</sup>	15.43%	7.69%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> The Trust's discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

<sup>3</sup> Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Trust's absolute performance based on NAV:

**What factors influenced performance?**

The largest positive contributor to the Trust's performance was its allocation to investment grade corporate securities, followed by its allocation to U.S. Treasuries. Also contributing to performance was the Trust's positioning within high yield corporates, commercial mortgage-backed securities ( CMBS ) and global sovereign/supranational/agency issues.

The Trust employs derivatives to manage duration and yield curve positioning. During the period, the employment of interest rate derivatives did not materially impact performance.

**Describe recent portfolio activity.**

At the start of the period the Trust maintained a consistent allocation, favoring investment grade and high yield corporates, securitized products such as asset-backed securities ( ABS ) and CMBS, as well as agency mortgage-backed securities ( MBS ). Volatility increased at year end 2015 in the wake of the first Fed rate hike in nine years and the subsequent currency depreciation of the Chinese yuan in January. As a result, the Trust reduced risk by decreasing exposure to structured products, corporate credit and sovereign securities in favor of U.S. Treasuries. During the second half of the period, the Trust continued to reduce exposure to spread products and added exposure to U.S. Treasuries, as the investment adviser expected market volatility to remain elevated ahead of the U.K. referendum on leaving the European Union. Most of the reductions were within high yield corporates and CMBS. Following the U.K. referendum vote, the Trust began to add exposure to spread products as a way of increasing yield and to benefit from investors' global search for income due to very low interest rate levels.

**Describe portfolio positioning at period end.**

The Trust maintained diversified exposure within non-government spread sectors, including investment grade credit, high yield credit, CMBS and ABS, as well as smaller allocations to non-agency mortgages and U.S. municipals. The Trust also held exposure to government-related sectors such as U.S. Treasury securities, agency debt and agency MBS. The Trust closed the period with a long duration profile.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.



## Market Price and Net Asset Value Per Share Summary

	8/31/16	8/31/15	Change	High	Low
Market Price	\$ 14.33	\$ 12.63	13.46%	\$ 14.34	\$ 12.34
Net Asset Value	\$ 15.25	\$ 14.29	6.72%	\$ 15.28	\$ 13.74

## Market Price and Net Asset Value History For the Past Five Years

## Overview of the Trust's Total Investments

Portfolio Composition	8/31/16	8/31/15
Corporate Bonds	47%	49%
U.S. Treasury Obligations	14	6
Preferred Securities	10	10
Non-Agency Mortgage-Backed Securities	10	12
Asset-Backed Securities	8	11
U.S. Government Sponsored Agency Securities	6	8
Municipal Bonds	2	2
Foreign Agency Obligations	2	2
Floating Rate Loan Interests	1	
Short-Term Securities	1	1
Options Written	(1)	(1)
Other <sup>1</sup>		

<sup>1</sup> Representing less than 1% of the Trust's total investments and may include Common Stocks and Options Purchased.

Credit Quality Allocation <sup>2,3</sup>	8/31/16	8/31/15
AAA/Aaa <sup>4</sup>	24%	18%
AA/Aa	4	7
A	14	18
BBB/Baa	22	33
BB/Ba	17	13
B	12	7
CCC/Caa	4	1
N/R	3	3

<sup>2</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody's if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

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<sup>3</sup> Excludes Short-Term Securities, Options Purchased and Options Written.

<sup>4</sup> The investment adviser evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors and individual investments. Using this approach, the investment adviser has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.

ANNUAL REPORT

AUGUST 31, 2016

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Trust Summary as of August 31, 2016

BlackRock Corporate High Yield Fund, Inc.

**Trust Overview**

BlackRock Corporate High Yield Fund, Inc.'s (HYT) (the Trust) primary investment objective is to provide shareholders with current income. The Trust's secondary investment objective is to provide shareholders with capital appreciation. The Trust seeks to achieve its objectives by investing primarily in a diversified portfolio of fixed income securities which are rated below investment grade or, if unrated, are considered by the investment adviser to be of comparable quality. The Trust may invest directly in fixed income securities or synthetically through the use of derivatives.

No assurance can be given that the Trust's investment objectives will be achieved.

**Trust Information**

Symbol on NYSE	HYT
Initial Offering Date	May 30, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2016 (\$10.88) <sup>1</sup>	7.72%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.07
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.84
Economic Leverage as of August 31, 2016 <sup>3</sup>	29%

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

<sup>2</sup> The distribution rate is not constant and is subject to change.

<sup>3</sup> Represents bank borrowings as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see The Benefits and Risks of Leveraging on page 10.

**Performance and Portfolio Management Commentary**

Returns for the 12 months ended August 31, 2016 were as follows:

	Returns Based On	
	Market Price	NAV
HYT <sup>1,2</sup>	20.29%	7.76%
Lipper High Yield Funds (Leveraged) <sup>3</sup>	18.69%	7.88%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> The Trust's discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

<sup>3</sup> Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Trust's absolute performance based on NAV:

**What factors influenced performance?**

Credit markets performed poorly during the first half of the period, driven in large part by declines in commodity prices. However, in the second half of the period, the high-yield market rebounded sharply, led by a recovery in commodity-related assets. Holdings within the energy and metals & mining industries were the most notable contributors to the Trust's performance during the period. Holdings within the technology and cable & satellite industries helped performance as well.

The Trust's exposure to equity and equity-like positions were the primary detractors to performance during the period.

**Describe recent portfolio activity.**

The Trust began the period somewhat conservatively positioned but steadily increased its risk profile as volatility decreased and risk markets became more stable. By the middle of the period, the Trust had transitioned to a market-neutral risk position and then proceeded to a slightly overweight risk position. The investment adviser added risk to the portfolio at a measured pace, while remaining underweight to the more distressed areas of the high yield market, which led performance over the period. The Trust added to exposure in the metals & mining sector and moved toward a more neutral-weight position in commodity-related issuers. The Trust decreased risk in the pharmaceutical and home construction industries during the period.

**Describe portfolio positioning at period end.**

The Trust held the majority of its portfolio in corporate bonds, with a modest allocation to floating rate loan interests (bank loans). Within high yield corporates, the Trust had most of its assets in single B-rated bonds, followed by BB-rated bonds. The Trust kept exposure to high conviction CCC-rated issues but favored select equity and equity-like assets over the higher-beta segment of the CCC-rated bond market.

Leading individual positions included Ally Financial (banking), First Data Corp. (technology), and Altice NV (cable & satellite). The Trust also maintained exposure to equity futures positions to help reduce portfolio risk. Bank loans provided diversification and helped increase the stability of the Trust's portfolio, while providing attractive levels of income.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

## Market Price and Net Asset Value Per Share Summary

	8/31/16	8/31/15	Change	High	Low
Market Price	\$ 10.88	\$ 9.97	9.13%	\$ 10.93	\$ 9.13
Net Asset Value	\$ 11.79	\$ 12.06	(2.24)%	\$ 12.06	\$ 10.13

## Market Price and Net Asset Value History For the Past Five Years

## Overview of the Trust's Total Investments

Portfolio Composition	8/31/16	8/31/15
Corporate Bonds	79%	79%
Floating Rate Loan Interests	9	9
Preferred Securities	4	5
Common Stocks	4	5
Asset-Backed Securities	2	2
Investment Companies	1	
Other <sup>1</sup>	1	

<sup>1</sup> Representing less than 1% of the Trust's total investments and may include Non-Agency Mortgage-Backed Securities, Warrants, Other Interests, Short-Term Securities and Options Purchased.

Credit Quality Allocation <sup>2</sup>	8/31/16	8/31/15
A	3%	1%
BBB/Baa	10	6
BB/Ba	40	37
B	35	40
CCC/Caa	8	8
N/R	4	8

<sup>2</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody's if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

## Trust Summary as of August 31, 2016

BlackRock Income Trust, Inc.

**Trust Overview**

BlackRock Income Trust, Inc.'s (BKT) (the Trust) investment objective is to manage a portfolio of high-quality securities to achieve both preservation of capital and high monthly income. The Trust seeks to achieve its investment objective by investing at least 65% of its assets in mortgage-backed securities. The Trust invests at least 80% of its assets in securities that are (i) issued or guaranteed by the U.S. government or one of its agencies or instrumentalities or (ii) rated at the time of investment either AAA by S&P or Aaa by Moody's. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust's investment objective will be achieved.

**Trust Information**

Symbol on NYSE	BKT
Initial Offering Date	July 22, 1988
Current Distribution Rate on Closing Market Price as of August 31, 2016 (\$6.60) <sup>1</sup>	4.82%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0265
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.3180
Economic Leverage as of August 31, 2016 <sup>3</sup>	26%

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

<sup>2</sup> The distribution rate is not constant and is subject to change.

<sup>3</sup> Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see the Benefits and Risks of Leveraging on page 10.

**Performance and Portfolio Management Commentary**

Returns for the 12 months ended August 31, 2016 were as follows:

	Returns Based On	
	Market Price	NAV
BKT <sup>1,2</sup>	10.44%	3.64%
Lipper US Mortgage Funds <sup>3</sup>	13.46%	5.27%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> The Trust's discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

<sup>3</sup> Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Trust's absolute performance based on NAV:

**What factors influenced performance?**

The largest positive contributor to performance was the Trust's allocation in well-structured agency collateralized mortgage obligations (CMOs) that offered call protected and seasoned collateral with favorable risk/reward characteristics and attractive income.

Detractors from performance included the Trust's positioning with respect to overall portfolio duration (and corresponding sensitivity to changes in market interest rates), as well as allocation-based strategies across both 30-year and 15-year mortgage-backed securities (MBS).

The Trust uses interest rate derivatives including futures, options, swaps and swaptions, mainly for the purpose of managing duration, convexity (the rate at which duration changes in response to interest rate movements) and yield curve positioning. During the period, the Trust employed Treasury futures, and also utilized mortgage derivatives to gain market exposure. The use of these derivatives had a negative impact on Trust performance for the period.

**Describe recent portfolio activity.**

The Trust decreased exposure to agency pass-throughs, primarily in generic 30-year MBS, while marginally adding exposure to longer duration, stable CMO cash flows.

**Describe portfolio positioning at period end.**

The Trust continued to be overweight agency CMOs. In addition, the Trust continued to maintain allocations to 30-year MBS and some 15-year MBS with higher coupons. The Trust closed the period with a long duration profile.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

## Market Price and Net Asset Value Per Share Summary

	8/31/16	8/31/15	Change	High	Low
Market Price	\$ 6.60	\$ 6.30	4.76%	\$ 6.66	\$ 6.26
Net Asset Value	\$ 6.96	\$ 7.08	(1.69)%	\$ 7.10	\$ 6.92

## Market Price and Net Asset Value History For the Past Five Years

## Overview of the Trust's Total Investments

Portfolio Composition	8/31/16	8/31/15
U.S. Government Sponsored Agency Securities	97%	98%
U.S. Treasury Obligations	2	2
Non-Agency Mortgage-Backed Securities	1	1
Short-Term Securities	1	4
Asset-Backed Securities	1	<sup>1</sup>
Borrowed Bonds <sup>1</sup>		
TBA Sale Commitments	(2)	(5)

<sup>1</sup> Representing less than 0.50% of the Trust's total investments.

Credit Quality Allocation<sup>2,3</sup>

	8/31/16	8/31/15
AAA/Aaa <sup>4</sup>	99%	100%
BBB	1	

<sup>2</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody's if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

<sup>3</sup> Excludes Money Market Funds.

<sup>4</sup> The investment adviser evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors and individual investments. Using this approach, the investment adviser has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.



## The Benefits and Risks of Leveraging

The Trusts may utilize leverage to seek to enhance the distribution rate on, and net asset value ( NAV ) of, their common shares ( Common Shares ). However, these objectives cannot be achieved in all interest rate environments.

In general, the concept of leveraging is based on the premise that the financing cost of leverage, which is based on short-term interest rates, is normally lower than the income earned by a Trust on its longer-term portfolio investments purchased with the proceeds from leverage. To the extent that the total assets of the Trusts (including the assets obtained from leverage) are invested in higher-yielding portfolio investments, the Trusts' shareholders benefit from the incremental net income. The interest earned on securities purchased with the proceeds from leverage is paid to shareholders in the form of dividends, and the value of these portfolio holdings is reflected in the per share NAV.

To illustrate these concepts, assume a Trust's capitalization is \$100 million and it utilizes leverage for an additional \$30 million, creating a total value of \$130 million available for investment in longer-term income securities. If prevailing short-term interest rates are 3% and longer-term interest rates are 6%, the yield curve has a strongly positive slope. In this case, a Trust's financing costs on the \$30 million of proceeds obtained from leverage are based on the lower short-term interest rates. At the same time, the securities purchased by a Trust with the proceeds from leverage earn income based on longer-term interest rates. In this case, a Trust's financing cost of leverage is significantly lower than the income earned on a Trust's longer-term investments acquired from such leverage proceeds, and therefore the holders of Common Shares ( Common Shareholders ) are the beneficiaries of the incremental net income.

However, in order to benefit shareholders, the return on assets purchased with leverage proceeds must exceed the ongoing costs associated with the leverage. If interest and other costs of leverage exceed the Trusts' return on assets purchased with leverage proceeds, income to shareholders is lower than if the Trusts had not used leverage. Furthermore, the value of the Trusts' portfolio investments generally varies inversely with the direction of long-term interest rates, although other factors can influence the value of portfolio investments. In contrast, the value of the Trusts' obligations under their respective leverage arrangements generally does not fluctuate in relation to interest rates. As a result, changes in interest

rates can influence the Trusts' NAVs positively or negatively. Changes in the future direction of interest rates are very difficult to predict accurately, and there is no assurance that the Trusts' intended leveraging strategy will be successful.

The use of leverage also generally causes greater changes in each Trust's NAV, market price and dividend rates than comparable portfolios without leverage. In a declining market, leverage is likely to cause a greater decline in the NAV and market price of a Trust's shares than if the Trust were not leveraged. In addition, each Trust may be required to sell portfolio securities at inopportune times or at distressed values in order to comply with regulatory requirements applicable to the use of leverage or as required by the terms of leverage instruments, which may cause the Trusts to incur losses. The use of leverage may limit a Trust's ability to invest in certain types of securities or use certain types of hedging strategies. Each Trust incurs expenses in connection with the use of leverage, all of which are borne by shareholders and may reduce income to the shareholders. Moreover, to the extent the calculation of the Trusts' investment advisory fees includes assets purchased with the proceeds of leverage, the investment advisory fees payable to the Trust's investment adviser will be higher than if the Trusts did not use leverage.

Each Trust may utilize leverage through a credit facility or reverse repurchase agreements as described in the Notes to Financial Statements.

Under the Investment Company Act of 1940, as amended (the 1940 Act ), the Trusts are permitted to issue debt up to ~~33~~33% of their total managed assets. A Trust may voluntarily elect to limit its leverage to less than the maximum amount permitted under the 1940 Act. In addition, a Trust may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

If a Trust segregates or designates on its books and records cash or liquid assets having values not less than the value of a Trust's obligations under the reverse repurchase agreement (including accrued interest) then such transaction is not considered a senior security and is not subject to the foregoing limitations and requirements under the 1940 Act.

## Derivative Financial Instruments

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The Trusts may invest in various derivative financial instruments. These instruments are used to obtain exposure to a security, commodity, index, market, and/or other asset without owning or taking physical custody of securities, commodities and/or other referenced assets or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage and involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset, possible default of the counterparty to the

transaction or illiquidity of the instrument. The Trusts' successful use of a derivative financial instrument depends on the investment adviser's ability to predict pertinent market movements accurately, which cannot be assured. The use of these instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Trust can realize on an investment and/or may result in lower distributions paid to shareholders. The Trusts' investments in these instruments, if any, are discussed in detail in the Notes to Financial Statements.

## Schedule of Investments August 31, 2016

## BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

Common Stocks (a)	Shares	Value
<b>Oil, Gas &amp; Consumable Fuels 0.0%</b>		
Denbury Resources, Inc.	35,640	\$ 107,729
Whiting Petroleum Corp.	10,932	79,694
		187,423
<b>Total Common Stocks 0.0%</b>		<b>187,423</b>

Asset-Backed Securities	Par	(000)	Value
<b>Asset-Backed Securities 10.2%</b>			
ALM VI Ltd., Series 2012-6A, Class B2R, 3.48%, 7/15/26 (b)(c)	USD	1,000	993,775
Apidos CDO, Series 2012-9AR, Class DR, 4.58%, 7/15/23 (b)(c)		1,400	1,373,586
Apidos CDO XI, Series 2012-11A, Class D, 4.93%, 1/17/23 (b)(c)		1,200	1,191,345
Apidos CLO XIX, Series 2014-19A, Class D, 4.43%, 10/17/26 (b)(c)		1,000	979,272
Ares CLO Ltd., Series 2014-32A, Class C, 5.02%, 11/15/25 (b)(c)		1,250	1,249,923
Ares XXIII CLO Ltd., Series 2012-1AR (b)(c):			
Class CR, 3.89%, 4/19/23		4,000	4,072,370
Class DR, 4.84%, 4/19/23		3,000	3,005,383
Atrium CDO Corp., Series 9A, Class D, 4.33%, 2/28/24 (b)(c)		1,500	1,462,896
Babson CLO Ltd., Series 2012-1X, Class B, 3.18%, 4/15/22 (b)		1,000	999,808
Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.58%, 10/17/26 (b)(c)		1,000	915,000
Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.77%, 11/23/25 (b)(c)		3,000	2,881,402
CenterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3.03%, 10/15/25		2,210	2,348,369
CIFC Funding Ltd. (b)(c):			
Series 2012-1AR, Class B1R, 4.46%, 8/14/24		1,500	1,494,066
Series 2013-1A, Class B, 3.49%, 4/16/25		1,000	998,024
Series 2014-4A, Class D, 4.08%, 10/17/26		2,000	1,859,453
Series 2015-1A, Class C, 3.70%, 1/22/27		1,000	999,801
Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.64%, 1/25/37 (b)		329	317,177
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (c)		3,925	3,855,298
Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.48%, 10/15/26 (b)(c)		1,000	988,657
Ford Credit Floorplan Master Owner Trust, Series 2012-2:			
Class B, 2.32%, 1/15/19		490	491,592
Class C, 2.86%, 1/15/19		210	211,134
Class D, 3.50%, 1/15/19		400	402,439
Galaxy XV CLO Ltd., Series 2013-15A, Class C, 3.28%, 4/15/25 (b)(c)		1,000	995,436

Asset-Backed Securities	Par	(000)	Value
<b>Asset-Backed Securities (continued)</b>			
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 4.25%, 10/29/26 (b)(c)	USD	1,000	\$ 965,571
Highbridge Loan Management Ltd., Series 5A-2015, Class C1, 3.95%, 1/29/26 (b)(c)		4,000	3,999,702
Limerock CLO III LLC, Series 2014-3A, Class C, 4.30%, 10/20/26 (b)(c)		3,750	3,508,218
Madison Park Funding IX Ltd., Series 2012-9AR, Class DR, 4.67%, 8/15/22 (b)(c)		1,200	1,188,168
Madison Park Funding XV Ltd., Series 2014-15A, Class B1, 3.98%, 1/27/26 (b)(c)		1,800	1,825,039
Nelnet Student Loan Trust, Series 2006-1, Class A5, 0.93%, 8/23/27 (b)		922	904,702
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class C, 4.57%, 11/14/25 (b)(c)		2,250	2,175,131
Oaktree EIF II Ltd., Series 2015-B1A, Class C, 3.92%, 2/15/26 (b)(c)		1,000	1,000,293
Octagon Investment Partners XX Ltd., Series 2014-1A (b)(c):			
Class C, 3.62%, 8/12/26		750	749,964
Class D, 4.47%, 8/12/26		1,000	947,972
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.47%, 11/14/26 (b)(c)		2,000	1,887,793
Octagon Investment Partners XXII Ltd., Series 2014-1A, Class C1, 3.95%, 11/25/25 (b)(c)		2,000	2,000,360

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OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (c)	5,000	4,974,713
OZLM Funding III Ltd., Series 2013-3A (b)(c):		
Class B, 3.80%, 1/22/25	1,500	1,500,400
Class C, 4.60%, 1/22/25	500	486,836
OZLM VII Ltd., Series 2014-7A, Class C, 4.28%, 7/17/26 (b)(c)	470	442,055
OZLM VIII Ltd., Series 2014-8A, Class C, 4.18%, 10/17/26 (b)(c)	1,750	1,636,735
Regatta V Funding Ltd., Series 2014-1A, Class C, 4.16%, 10/25/26 (b)(c)	2,000	1,864,342
SLM Private Credit Student Loan Trust, Series 2004-B, Class A2, 0.85%, 6/15/21 (b)	56	55,362
SLM Private Education Loan Trust, Series 2012-A, Class A1, 1.91%, 8/15/25 (b)(c)	81	81,356
SLM Student Loan Trust (c):		
Series 2012-A, Class A2, 3.83%, 1/17/45	690	714,035
Series 2014-A, Class B, 3.50%, 11/15/44	500	492,253
Small Business Administration Participation Certificates, Series 1996-20K, Class 1, 6.95%, 11/01/16	8	8,503
SMB Private Education Loan Trust, Series 2015-C, Class C, 4.50%, 9/17/46 (c)	5,900	5,824,718
Sound Point CLO Ltd., Series 2014-3A, Class D, 4.31%, 1/23/27 (b)(c)	1,250	1,184,716

### Portfolio Abbreviations

<b>ADS</b> American Depositary Shares	<b>EUR</b> Euro	<b>OTC</b> Over-the-Counter
<b>AUD</b> Australian Dollar	<b>EURIBOR</b> Euro Interbank Offered Rate	<b>PIK</b> Payment-in-Kind
<b>CAD</b> Canadian Dollar	<b>GBP</b> British Pound	<b>RB</b> Revenue Bonds
<b>CHF</b> Swiss Franc	<b>GO</b> General Obligation Bonds	<b>SEK</b> Swedish Krona
<b>CDO</b> Collateralized Debt Obligation	<b>JPY</b> Japanese Yen	<b>SGD</b> Singapore Dollar
<b>CLO</b> Collateralized Loan Obligation	<b>LIBOR</b> London Interbank Offered Rate	<b>SIFMA</b> Securities Industry and Financial Markets Association
<b>CR</b> Custodian Receipt	<b>LOC</b> Letter of Credit	<b>TBA</b> To Be Announced
<b>DIP</b> Debtor-In-Possession	<b>MXN</b> Mexican Peso	<b>USD</b> U.S. Dollar
<b>ETF</b> Exchange-Traded Fund	<b>NOK</b> Norwegian Krone	

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	
	(000)	Value
<b>Asset-Backed Securities</b>		
<b>Asset-Backed Securities (continued)</b>		
Steele Creek CLO Ltd., Series 2014-1A, Class C, 4.01%, 8/21/26 (b)(c)	USD 2,500	\$ 2,499,950
Stewart Park CLO Ltd., Series 2015-1A, Class D, 4.13%, 4/15/26 (b)(c)	1,000	897,270
Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32	786	781,955
Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (b)(c)	1,000	983,973
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.98%, 1/15/27 (b)(c)	555	555,000
Voya CLO Ltd., Series 2012-2AR, Class CR, 3.63%, 10/15/22 (b)(c)	1,500	1,500,780
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22	2,360	2,419,022
		84,143,093
<b>Interest Only Asset-Backed Securities 0.1%</b>		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c)	3,349	237,541
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (c)	7,924	544,761
		782,302
<b>Total Asset-Backed Securities 10.3%</b>		84,925,395
<b>Corporate Bonds</b>		
<b>Aerospace &amp; Defense 0.7%</b>		
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (c)	520	401,700
Bombardier, Inc. (c):		
5.50%, 9/15/18	238	244,545
6.00%, 10/15/22	23	21,735
6.13%, 1/15/23	165	155,100
7.50%, 3/15/25	361	342,950
KLX, Inc., 5.88%, 12/01/22 (c)	205	215,147
Moog, Inc., 5.25%, 12/01/22 (c)	180	185,400
TransDigm, Inc.:		
5.50%, 10/15/20	211	216,539
7.50%, 7/15/21	175	185,609
6.00%, 7/15/22	1,118	1,162,720
6.50%, 7/15/24	198	205,425
6.38%, 6/15/26 (c)	236	240,720
United Technologies Corp., 6.13%, 7/15/38	1,450	2,006,110
		5,583,700
<b>Air Freight &amp; Logistics 0.1%</b>		
XPO Logistics, Inc.:		
7.88%, 9/01/19 (c)	245	254,800
5.75%, 6/15/21	EUR 100	116,307
6.50%, 6/15/22 (c)	USD 535	555,731
6.13%, 9/01/23 (c)	156	160,290
		1,087,128
<b>Airlines 2.1%</b>		
Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 9/15/24 (c)	1,940	1,869,788
American Airlines Pass-Through Trust:		
Series 2013-2, Class A, 4.95%, 7/15/24 (d)	3,765	4,117,560
Series 2015-2, Class A, 4.00%, 3/22/29	1,500	1,597,500
Series 2015-2, Class AA, 3.60%, 3/22/29	1,500	1,601,250
Continental Airlines Pass-Through Trust:		
Series 2010-1, Class B, 6.00%, 7/12/20	498	520,223
Series 2012-3, Class C, 6.13%, 4/29/18	520	546,000
	<b>Par</b>	
<b>Corporate Bonds</b>	<b>(000)</b>	<b>Value</b>

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**Airlines (continued)**

United Airlines Pass-Through Trust:

Series 2013-1, Class A, 4.30%, 2/15/27	USD	3,609	\$ 3,960,466
Series 2014-2, Class B, 4.63%, 3/03/24		2,615	2,641,254

16,854,041

**Auto Components 0.3%**

Adient Global Holdings, Ltd., 4.88%, 8/15/26 (c)		202	204,777
CNH Industrial Finance Europe SA, 2.88%, 5/17/23	EUR	175	201,818
Faurecia, 3.63%, 6/15/23		100	116,565
Fiat Chrysler Finance Europe:			
4.75%, 3/22/21		100	124,463
4.75%, 7/15/22		100	123,609
FTE Verwaltungs GmbH, 9.00%, 7/15/20		100	117,455
Goodyear Tire & Rubber Co., 5.00%, 5/31/26	USD	46	48,156
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19		652	648,740
Schaeffler Holding Finance BV (e):			
(5.75% Cash or 6.50% PIK), 5.75%, 11/15/21	EUR	60	72,532
(6.75% Cash), 6.75%, 11/15/22 (c)	USD	550	607,484

2,265,599

**Automobiles 0.9%**

Ford Motor Co., 4.75%, 1/15/43 (d)		4,255	4,603,038
General Motors Co., 6.25%, 10/02/43		2,506	3,003,666

7,606,704

**Banks 2.1%**

Allied Irish Banks PLC, 4.13%, 11/26/25 (b)	EUR	100	105,968
Bankia SA, 4.00%, 5/22/24 (b)		200	222,362
Barclays Bank PLC, 3.65%, 3/16/25	USD	4,320	4,294,452
CIT Group, Inc.:			
5.50%, 2/15/19 (c)		206	218,103
5.38%, 5/15/20		410	438,187
Commerzbank AG:			
7.75%, 3/16/21	EUR	100	134,765
4.00%, 3/23/26		28	32,055
Cooperatieve Rabobank UA:			
3.88%, 2/08/22	USD	2,780	3,038,643
3.95%, 11/09/22		1,500	1,574,884
HSBC Holdings PLC, 6.10%, 1/14/42		610	828,722
Santander Holdings USA, Inc., 4.50%, 7/17/25		2,000	2,095,152
Santander UK Group Holdings PLC, 2.88%, 8/05/21		1,250	1,246,691
Wells Fargo & Co., 3.50%, 3/08/22		2,780	2,969,457

17,199,441

**Beverages 0.2%**

Anheuser-Busch InBev Finance, Inc., 4.90%, 2/01/46		1,320	1,601,061
Verallia Packaging SASU, 5.13%, 8/01/22	EUR	100	119,409

1,720,470

**Biotechnology 0.0%**

Senvion Holding GmbH, 6.63%, 11/15/20		100	117,189
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**Building Materials 0.0%**

Dry Mix Solutions Investissements SAS, 3.99%, 6/15/21 (b)		100	111,779
Titan Global Finance PLC, 3.50%, 6/17/21		100	114,885

226,664

**Building Products 0.4%**

American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 (c)	USD	413	436,747
Builders FirstSource, Inc., 5.63%, 9/01/24 (c)		149	151,607
Building Materials Corp. of America, 6.00%, 10/15/25 (c)		380	416,575

See Notes to Financial Statements.



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par		Value
	(000)		
<b>Corporate Bonds</b>			
<b>Building Products (continued)</b>			
CPG Merger Sub LLC, 8.00%, 10/01/21 (c)	USD	520	\$ 530,400
Masonite International Corp., 5.63%, 3/15/23 (c)		200	212,000
Ply Gem Industries, Inc., 6.50%, 2/01/22		546	563,745
Standard Industries, Inc. (c):			
5.13%, 2/15/21		94	99,288
5.50%, 2/15/23		153	162,371
USG Corp.:			
9.50%, 1/15/18		380	416,100
5.88%, 11/01/21 (c)		50	52,438
5.50%, 3/01/25 (c)		180	195,300
			3,236,571
<b>Capital Markets 2.3%</b>			
BCD Acquisition, Inc., 9.63%, 9/15/23 (c)		55	57,475
CDP Financial, Inc., 5.60%, 11/25/39 (c)		5,890	8,086,693
E*Trade Financial Corp., 4.63%, 9/15/23		275	285,412
Goldman Sachs Group, Inc., 3.75%, 5/22/25 (d)		8,965	9,488,117
Morgan Stanley, 4.00%, 7/23/25		905	978,112
			18,895,809
<b>Chemicals 0.6%</b>			
Axalta Coating Systems LLC, 4.88%, 8/15/24 (c)		161	167,842
Chemours Co.:			
6.63%, 5/15/23 (f)		215	206,400
7.00%, 5/15/25		100	95,688
Dow Chemical Co., 4.13%, 11/15/21		700	765,948
Huntsman International LLC, 4.88%, 11/15/20		101	104,787
Ineos Finance PLC, 4.00%, 5/01/23	EUR	100	114,334
INEOS Group Holdings SA, 5.63%, 8/01/24 (c)	USD	200	199,500
Inovyn Finance PLC, 6.25%, 5/15/21	EUR	100	117,959
Methanex Corp., 3.25%, 12/15/19	USD	1,650	1,632,685
Momentive Performance Materials, Inc., 3.88%, 10/24/21		367	303,307
NOVA Chemicals Corp., 5.25%, 8/01/23 (c)		88	91,300
Platform Specialty Products Corp. (c):			
10.38%, 5/01/21		37	38,850
6.50%, 2/01/22		934	884,965
PQ Corp., 6.75%, 11/15/22 (c)		214	226,840
PSPC Escrow Corp., 6.00%, 2/01/23	EUR	100	105,401
WR Grace & Co-Conn (c):			
5.13%, 10/01/21	USD	97	103,305
5.63%, 10/01/24		80	86,400
			5,245,511
<b>Commercial Services &amp; Supplies 0.6%</b>			
ADS Waste Holdings, Inc., 8.25%, 10/01/20		166	173,678
ADT Corp.:			
3.50%, 7/15/22		317	303,528
4.13%, 6/15/23		55	53,900
Aviation Capital Group Corp. (c):			
4.63%, 1/31/18		1,300	1,352,000
7.13%, 10/15/20		1,800	2,112,750
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23		5	5,181
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (c)		344	343,140
Iron Mountain, Inc.:			
6.00%, 10/01/20 (c)		175	185,939
6.00%, 8/15/23		80	85,400
Mobile Mini, Inc., 5.88%, 7/01/24		267	277,680
Silk Bidco AS, 7.50%, 2/01/22	EUR	100	119,520



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United Rentals North America, Inc.:			
7.63%, 4/15/22	USD	87	92,764
5.75%, 11/15/24		140	146,300
			5,251,780
	<b>Par</b>		
	<b>(000)</b>		<b>Value</b>
<b>Corporate Bonds</b>			
<b>Communications Equipment 0.4%</b>			
Alcatel-Lucent USA, Inc., 6.45%, 3/15/29	USD	1,000	\$ 1,087,500
CommScope Technologies Finance LLC, 6.00%, 6/15/25 (c)		340	360,825
CommScope, Inc. (c):			
4.38%, 6/15/20		250	258,750
5.50%, 6/15/24		115	120,750
Nokia OYJ, 6.63%, 5/15/39		135	147,150
Zayo Group LLC/Zayo Capital, Inc.:			
6.00%, 4/01/23		834	867,360
6.38%, 5/15/25		278	293,348
			3,135,683
<b>Construction &amp; Engineering 0.6%</b>			
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (c)		382	330,430
Engility Corp., 8.88%, 9/01/24 (c)		101	102,767
ITR Concession Co. LLC, 4.20%, 7/15/25 (c)		4,000	4,243,184
			4,676,381
<b>Construction Materials 0.5%</b>			
American Tire Distributors, Inc., 10.25%, 3/01/22 (c)		164	145,448
Beacon Roofing Supply, Inc., 6.38%, 10/01/23		313	336,475
HD Supply, Inc.:			
7.50%, 7/15/20		782	814,257
5.25%, 12/15/21 (c)		1,170	1,246,775
5.75%, 4/15/24 (c)		667	710,355
LKQ Italia Bondco SpA, 3.88%, 4/01/24	EUR	157	189,574
PulteGroup, Inc.:			
5.50%, 3/01/26	USD	158	169,060
6.00%, 2/15/35		52	53,040
Rexel SA, 3.50%, 6/15/23	EUR	100	116,286
			3,781,270
<b>Consumer Finance 1.9%</b>			
Ally Financial, Inc.:			
6.25%, 12/01/17	USD	320	335,600
4.63%, 3/30/25		430	446,125
8.00%, 11/01/31		2,043	2,558,858
Capital One Financial Corp., 4.75%, 7/15/21 (d)		1,935	2,161,923
Corivas Campus Living USG LLC, 5.30%, 7/01/50		5,700	6,213,000
Ford Motor Credit Co. LLC:			
8.13%, 1/15/20		1,530	1,812,692
4.25%, 9/20/22		1,600	1,730,667
Navient Corp.:			
5.00%, 10/26/20		180	180,900
6.63%, 7/26/21		104	107,250
6.13%, 3/25/24		59	56,640
5.88%, 10/25/24		56	52,780
5.63%, 8/01/33		101	82,820
OneMain Financial Holdings LLC (c):			
6.75%, 12/15/19		67	70,350
7.25%, 12/15/21		78	81,705
			15,891,310
<b>Containers &amp; Packaging 0.5%</b>			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
6.75%, 1/31/21 (c)		200	207,250
4.25%, 1/15/22	EUR	100	115,728
6.75%, 5/15/24		100	120,748
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (c):			

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4.63%, 5/15/23	USD	271	275,743
7.25%, 5/15/24		635	675,481
Ball Corp., 5.00%, 3/15/22		322	347,760

See Notes to Financial Statements.

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## Schedule of Investments (continued)

## BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Containers &amp; Packaging (continued)</b>			
Crown Americas LLC/Crown Americas Capital Corp. IV, 4.50%, 1/15/23	USD	175	\$ 182,875
Crown European Holdings SA, 3.38%, 5/15/25	EUR	100	118,126
JH-Holding Finance SA, 8.25%, 12/01/22 (e)		100	119,735
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu (c):			
4.13%, 7/15/21 (b)	USD	528	535,920
5.13%, 7/15/23		258	267,675
7.00%, 7/15/24		333	356,726
Sappi Papier Holding GmbH, 4.00%, 4/01/23	EUR	100	117,122
Sealed Air Corp. (c):			
4.88%, 12/01/22	USD	535	561,750
5.13%, 12/01/24		102	109,140
6.88%, 7/15/33		16	17,320
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (c)		16	16,320
			4,145,419
<b>Diversified Consumer Services 0.2%</b>			
ADT Corp., 4.88%, 7/15/32 (c)		75	64,125
APX Group, Inc.:			
6.38%, 12/01/19		56	57,469
8.75%, 12/01/20		75	72,094
7.88%, 12/01/22 (c)		86	90,515
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (c)		556	605,345
Service Corp. International:			
4.50%, 11/15/20		410	421,275
5.38%, 5/15/24		110	117,975
			1,428,798
<b>Diversified Financial Services 4.6%</b>			
Aircastle Ltd.:			
6.25%, 12/01/19		353	390,506
5.00%, 4/01/23		91	96,460
Bank of America Corp.:			
5.63%, 7/01/20		2,200	2,484,984
3.30%, 1/11/23		10,000	10,393,590
Deutsche Bank AG, 4.50%, 5/19/26	EUR	100	107,916
FBM Finance, Inc., 8.25%, 8/15/21 (c)	USD	80	83,800
FMR LLC, 4.95%, 2/01/33 (c)		2,300	2,578,610
Garfunkelux Holdco 3 SA, 8.50%, 11/01/22	GBP	100	135,254
General Electric Capital Corp., 6.15%, 8/07/37 (d)	USD	2,150	3,013,864
General Electric Co.:			
6.75%, 3/15/32 (d)		2,500	3,575,585
6.88%, 1/10/39		135	205,874
General Motors Financial Co., Inc., 4.25%, 5/15/23		807	845,345
IntercontinentalExchange Group, Inc., 4.00%, 10/15/23		470	517,517
International Lease Finance Corp., 8.25%, 12/15/20		150	179,437
Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 4/01/20 (c)		595	568,225
Mercury Bondco PLC, (8.25% Cash, 9.00% PIK), 8.25%, 5/30/21 (e)	EUR	100	116,576
Moody s Corp., 4.50%, 9/01/22 (d)	USD	1,800	1,999,408
MSCI, Inc., 5.75%, 8/15/25 (c)		60	65,025
Northern Trust Corp., 3.95%, 10/30/25 (d)		8,000	8,928,688
Reynolds Group Issuer, Inc.:			
9.88%, 8/15/19		145	149,169
5.75%, 10/15/20		194	200,062
6.88%, 2/15/21		470	487,625
8.25%, 2/15/21		300	312,000
	<b>Par</b>		
	<b>(000)</b>		<b>Value</b>
<b>Corporate Bonds</b>			

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<b>Diversified Financial Services (continued)</b>			
UniCredit SpA:			
6.95%, 10/31/22	EUR	140	\$ 178,371
5.75%, 10/28/25 (b)		107	125,190
WMG Acquisition Corp., 5.00%, 8/01/23 (c)	USD	48	49,320
			37,788,401
<b>Diversified Telecommunication Services 3.5%</b>			
AT&T, Inc.:			
6.38%, 3/01/41		520	661,357
5.15%, 3/15/42		1,400	1,560,534
4.75%, 5/15/46		2,710	2,896,445
CenturyLink, Inc., 6.45%, 6/15/21		280	300,825
Consolidated Communications, Inc., 6.50%, 10/01/22		68	65,960
Frontier Communications Corp.:			
7.13%, 3/15/19		115	123,913
7.13%, 1/15/23		50	47,125
7.63%, 4/15/24		205	192,700
6.88%, 1/15/25		885	794,287
11.00%, 9/15/25		280	302,400
Level 3 Financing, Inc.:			
5.38%, 8/15/22		165	172,450
5.63%, 2/01/23		184	192,740
5.13%, 5/01/23		420	436,275
5.38%, 1/15/24		165	173,044
5.38%, 5/01/25		275	288,750
5.25%, 3/15/26 (c)		223	231,084
OTE PLC, 3.50%, 7/09/20	EUR	100	114,735
SoftBank Group Corp., 5.25%, 7/30/27		100	126,464
Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	70	72,363
6.00%, 9/30/34		265	266,352
7.20%, 7/18/36		105	112,481
Telecom Italia SpA:			
3.25%, 1/16/23	EUR	141	170,875
3.63%, 1/19/24		200	242,900
Verizon Communications, Inc.:			
3.50%, 11/01/21	USD	1,000	1,075,661
6.40%, 2/15/38		6,879	8,969,370
6.55%, 9/15/43		6,751	9,168,081
			28,759,171
<b>Electric Utilities 6.0%</b>			
AES Corp., 4.88%, 5/15/23			
		210	212,625
Berkshire Hathaway Energy Co., 6.50%, 9/15/37			
		5,515	7,663,991
Black Hills Corp., 3.15%, 1/15/27			
		405	409,833
Cleveland Electric Illuminating Co., 5.95%, 12/15/36			
		434	503,518
CMS Energy Corp., 5.05%, 3/15/22 (d)			
		1,832	2,081,857
Duke Energy Carolinas LLC:			
6.10%, 6/01/37		640	858,092
6.00%, 1/15/38 (d)		1,675	2,294,157
4.25%, 12/15/41 (d)		750	854,920
Duke Energy Florida LLC, 6.40%, 6/15/38 (d)			
		770	1,100,406
E.ON International Finance BV, 6.65%, 4/30/38 (c)			
		3,100	3,901,238
Electricite de France SA, 5.60%, 1/27/40 (c)			
		2,800	3,352,532
Florida Power Corp., 6.35%, 9/15/37			
		2,775	3,946,877
Jersey Central Power & Light Co., 7.35%, 2/01/19			
		490	548,398
Ohio Power Co., Series D, 6.60%, 3/01/33 (d)			
		3,000	3,886,560
PacifiCorp, 6.25%, 10/15/37 (d)			
		1,225	1,720,717
Public Service Co. of Colorado, Series 17, 6.25%, 9/01/37			
		2,550	3,624,863
Southern California Edison Co.:			
5.63%, 2/01/36 (d)		1,300	1,694,242
Series A, 5.95%, 2/01/38		2,175	3,001,511

See Notes to Financial Statements.



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Electric Utilities (continued)</b>			
Southern Co., 3.25%, 7/01/26	USD	1,680	\$ 1,748,569
Virginia Electric & Power Co., Series A, 6.00%, 5/15/37		3,920	5,302,474
			48,707,380
<b>Electrical Equipment 0.0%</b>			
Anixter, Inc., 5.63%, 5/01/19		35	37,056
Trionista TopCo GmbH, 6.88%, 4/30/21	EUR	110	129,448
			166,504
<b>Electronic Equipment, Instruments &amp; Components 0.1%</b>			
CDW LLC/CDW Finance Corp.:			
6.00%, 8/15/22	USD	370	397,287
5.00%, 9/01/23		519	537,814
5.50%, 12/01/24		228	244,348
			1,179,449
<b>Energy Equipment &amp; Services 0.9%</b>			
EnSCO PLC:			
4.70%, 3/15/21		50	43,150
4.50%, 10/01/24		139	98,951
5.20%, 3/15/25		64	46,080
Enterprise Products Operating LLC, 6.13%, 10/15/39 (d)		1,400	1,680,337
EOG Resources, Inc., 2.63%, 3/15/23		3,800	3,793,935
Gates Global LLC/Gates Global Co., 6.00%, 7/15/22 (c)		249	236,550
Genesis Energy LP/Genesis Energy Finance Corp.:			
5.75%, 2/15/21		142	140,935
6.75%, 8/01/22		155	158,100
GrafTech International Ltd., 6.38%, 11/15/20		600	463,500
Noble Holding International Ltd.:			
4.63%, 3/01/21		25	20,940
6.95%, 4/01/25		35	28,525
Transocean, Inc.:			
6.00%, 3/15/18		120	120,150
7.38%, 4/15/18		20	20,200
8.13%, 12/15/21		309	289,688
5.05%, 10/15/22		135	107,663
Weatherford International, Ltd., 7.75%, 6/15/21		70	69,300
			7,318,004
<b>Environmental, Maintenance, &amp; Security Service 0.0%</b>			
Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18	EUR	100	113,776
<b>Food &amp; Staples Retailing 0.5%</b>			
Albertsons Cos. LLC/Safeway, Inc./New Albertson's, Inc./Albertson's LLC (c):			
6.63%, 6/15/24	USD	151	162,114
5.75%, 3/15/25		295	305,325
Casino Guichard Perrachon SA:			
5.98%, 5/26/21	EUR	100	130,635
3.31%, 1/25/23		100	121,797
Dollar Tree, Inc., 5.75%, 3/01/23	USD	1,560	1,678,950
Rite Aid Corp.:			
6.75%, 6/15/21		258	271,867
6.13%, 4/01/23 (c)		905	977,020
7.70%, 2/15/27		215	273,050
			3,920,758
<b>Food Products 0.4%</b>			
Acosta, Inc., 7.75%, 10/01/22 (c)		463	427,696
Aramark Services, Inc.:			

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5.13%, 1/15/24		311	322,468
5.13%, 1/15/24 (c)		92	95,393
4.75%, 6/01/26 (c)		151	151,770
Darling Global Finance BV, 4.75%, 5/30/22	EUR	100	116,899
		<b>Par</b>	

<b>Corporate Bonds</b>		<b>(000)</b>	<b>Value</b>
<b>Food Products (continued)</b>			
FAGE International SA/FAGE USA Dairy Industry, Inc., 5.63%, 8/15/26 (c)	USD	200	\$ 206,750
JBS USA LLC/JBS USA Finance, Inc. (c):			
7.25%, 6/01/21		30	31,050
5.75%, 6/15/25		303	307,545
Pinnacle Foods Finance Corp., 5.88%, 1/15/24 (c)		42	45,255
Post Holdings, Inc. (c):			
6.75%, 12/01/21		68	73,015
7.75%, 3/15/24		468	520,065
8.00%, 7/15/25		277	316,472
5.00%, 8/15/26		257	256,357
Smithfield Foods, Inc., 5.88%, 8/01/21 (c)		338	353,210
TreeHouse Foods, Inc., 6.00%, 2/15/24 (c)		89	96,788
WhiteWave Foods Co., 5.38%, 10/01/22		119	134,173

3,454,906

<b>Forest Products 0.0%</b>			
Tereos Finance Groupe I SA, 4.13%, 6/16/23	EUR	100	116,559
<b>Health Care Equipment &amp; Supplies 0.3%</b>			
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (c)	USD	405	362,475
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)		785	690,800
Fresenius Medical Care US Finance II, Inc., 4.75%, 10/15/24 (c)		165	176,550
Fresenius US Finance II, Inc., 4.50%, 1/15/23 (c)		170	179,775
Mallinckrodt International Finance SA/Mallinckrodt CB LLC, 5.63%, 10/15/23 (c)		241	241,904
Teleflex, Inc.:			
3.88%, 8/01/17 (h)		100	297,812
5.25%, 6/15/24		170	178,075
4.88%, 6/01/26		64	66,720
Thermo Fisher Scientific, Inc., 3.00%, 4/15/23		390	399,769

2,593,880

<b>Health Care Providers &amp; Services 1.6%</b>			
Acadia Healthcare Co., Inc.:			
5.63%, 2/15/23		411	418,192
6.50%, 3/01/24		41	43,101
Aetna, Inc., 3.20%, 6/15/26		1,005	1,021,723
Alere, Inc., 6.38%, 7/01/23 (c)(f)		109	111,453
Amsurg Corp., 5.63%, 7/15/22		553	570,972
Centene Corp.:			
5.63%, 2/15/21		401	426,564
4.75%, 5/15/22		10	10,388
6.13%, 2/15/24		308	335,720
CHS/Community Health Systems, Inc.:			
5.13%, 8/15/18		101	102,263
8.00%, 11/15/19		48	45,420
DaVita HealthCare Partners, Inc.:			
5.13%, 7/15/24		576	594,720
5.00%, 5/01/25		56	56,756
Envision Healthcare Corp., 5.13%, 7/01/22 (c)		365	368,650
HCA, Inc.:			
3.75%, 3/15/19		264	272,250
6.50%, 2/15/20		652	720,460
4.75%, 5/01/23		562	587,992
5.38%, 2/01/25		977	1,006,310
5.25%, 4/15/25		66	70,703
5.88%, 2/15/26		284	300,330
5.25%, 6/15/26		361	385,819
4.50%, 2/15/27 (f)		408	411,570
HealthSouth Corp.:			
5.75%, 11/01/24		486	503,982
5.75%, 9/15/25		286	299,227

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2.00%, 12/01/43 (h)

225

265,078

See Notes to Financial Statements.

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## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	
	(000)	Value
<b>Corporate Bonds</b>		
<b>Health Care Providers &amp; Services (continued)</b>		
Hologic, Inc., 5.25%, 7/15/22 (c)	USD 580	\$ 616,975
MEDNAX, Inc., 5.25%, 12/01/23 (c)	134	141,035
MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (c)	204	219,300
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (c)	237	241,444
Surgery Center Holdings, Inc., 8.88%, 4/15/21 (c)	48	51,240
Tenet Healthcare Corp.:		
6.25%, 11/01/18	159	169,732
6.00%, 10/01/20	324	342,225
4.50%, 4/01/21	21	21,200
4.38%, 10/01/21	112	112,385
8.13%, 4/01/22	472	477,900
6.75%, 6/15/23	501	476,576
UnitedHealth Group, Inc., 3.75%, 7/15/25	1,375	1,524,178
		13,323,833
<b>Hotels, Restaurants &amp; Leisure 2.5%</b>		
Boyd Gaming Corp., 6.88%, 5/15/23	172	185,760
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20	1,247	1,265,705
CPUK Finance, Ltd., 7.00%, 2/28/42	GBP 100	140,323
ESH Hospitality, Inc., 5.25%, 5/01/25 (c)	USD 525	524,837
International Game Technology PLC, 4.75%, 2/15/23	EUR 100	122,510
KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC (c):		
5.00%, 6/01/24	USD 29	30,413
5.25%, 6/01/26	148	157,250
McDonald's Corp., 3.70%, 1/30/26	510	550,499
MGM Resorts International:		
8.63%, 2/01/19	96	108,600
5.25%, 3/31/20	320	342,400
6.75%, 10/01/20	113	126,278
6.63%, 12/15/21	710	796,975
4.63%, 9/01/26	154	152,460
MGP Escrow Issuer LLC/MGP Escrow Co-Issuer, Inc., 5.63%, 5/01/24 (c)	1,105	1,198,925
New Red Finance, Inc., 6.00%, 4/01/22 (c)	640	669,600
PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20	EUR 100	116,329
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/21	USD 230	237,475
Sabre GLBL, Inc. (c):		
5.38%, 4/15/23	82	84,768
5.25%, 11/15/23	185	190,087
Scientific Games International, Inc.:		
7.00%, 1/01/22 (c)	210	223,125
10.00%, 12/01/22	202	186,850
Six Flags Entertainment Corp., 5.25%, 1/15/21 (c)	434	449,190
Station Casinos LLC, 7.50%, 3/01/21	570	606,135
Unique Pub Finance Co. PLC:		
Series A3, 6.54%, 3/30/21	GBP 2,613	3,655,087
Series A4, 5.66%, 6/30/27	1,120	1,524,267
Series M, 7.40%, 3/28/24	3,000	3,861,088
Series N, 6.46%, 3/30/32	2,390	2,578,513
Vue International Bidco PLC, 7.88%, 7/15/20	100	137,224
Yum! Brands, Inc.:		
3.75%, 11/01/21	USD 46	46,575
3.88%, 11/01/23	20	19,800
		20,289,048
	<b>Par</b>	
<b>Corporate Bonds</b>	<b>(000)</b>	<b>Value</b>

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<b>Household Durables 0.3%</b>			
Beazer Homes USA, Inc., 6.63%, 4/15/18	USD	80	\$ 81,500
CalAtlantic Group, Inc.:			
8.38%, 1/15/21		55	65,588
5.25%, 6/01/26		15	15,225
Century Communities, Inc., 6.88%, 5/15/22		460	465,750
DR Horton, Inc., 4.00%, 2/15/20		220	230,450
Lennar Corp.:			
4.75%, 11/15/22		320	336,800
4.88%, 12/15/23		85	89,038
4.75%, 5/30/25		180	186,750
PulteGroup, Inc., 6.38%, 5/15/33		330	347,325
Riverbed Technology, Inc., 8.88%, 3/01/23 (c)		155	166,237
Standard Pacific Corp., 5.88%, 11/15/24		20	21,600
TRI Pointe Group, Inc.:			
4.38%, 6/15/19		10	10,275
4.88%, 7/01/21		125	128,750
5.88%, 6/15/24		250	261,250
			2,406,538
<b>Household Products 0.1%</b>			
Prestige Brands, Inc., 6.38%, 3/01/24 (c)		109	116,357
Spectrum Brands, Inc.:			
6.38%, 11/15/20		310	322,012
6.63%, 11/15/22		355	379,850
6.13%, 12/15/24		112	120,820
5.75%, 7/15/25		10	10,838
Tempur Sealy International, Inc., 5.50%, 6/15/26 (c)		91	95,050
			1,044,927
<b>Independent Power and Renewable Electricity Producers 0.3%</b>			
Calpine Corp.:			
6.00%, 1/15/22 (c)		99	103,826
5.88%, 1/15/24 (c)		194	205,155
5.50%, 2/01/24		5	4,988
5.75%, 1/15/25		50	49,813
Dynergy, Inc.:			
6.75%, 11/01/19		470	481,750
7.38%, 11/01/22		151	149,112
7.63%, 11/01/24		25	24,500
NRG Energy, Inc.:			
8.25%, 9/01/20		20	20,550
7.88%, 5/15/21		61	63,593
6.63%, 3/15/23		25	25,500
6.25%, 5/01/24		25	24,813
7.25%, 5/15/26 (c)		138	143,313
6.63%, 1/15/27 (c)		475	475,888
NRG Yield Operating LLC, 5.38%, 8/15/24		75	78,187
QEP Resources, Inc., 5.38%, 10/01/22		459	454,410
			2,305,398
<b>Industrial Conglomerates 0.0%</b>			
Smiths Group PLC, 3.63%, 10/12/22 (c)		360	369,317
<b>Insurance 2.4%</b>			
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25		1,495	1,548,941
American International Group, Inc., 3.75%, 7/10/25		3,380	3,568,137
Aon PLC, 3.88%, 12/15/25		1,445	1,555,896
Assicurazioni Generali SpA, 5.00%, 6/08/48 (b)	EUR	100	115,031
AXA SA, 5.25%, 4/16/40 (b)		500	625,590
Five Corners Funding Trust, 4.42%, 11/15/23 (c)(d)	USD	2,050	2,214,303
Hartford Financial Services Group, Inc., 5.13%, 4/15/22		1,860	2,108,805

See Notes to Financial Statements.



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Insurance (continued)</b>			
HUB International Ltd. (c):			
9.25%, 2/15/21	USD	117	\$ 123,435
7.88%, 10/01/21		418	427,405
Liberty Mutual Group, Inc., 6.50%, 5/01/42 (c)(d)		2,000	2,516,020
Lincoln National Corp., 3.35%, 3/09/25 (d)		1,045	1,063,459
Muenchener Rueckversicherungs AG, 6.00%, 5/26/41 (b)	EUR	400	531,993
Prudential Financial, Inc. (d):			
5.90%, 3/17/36	USD	500	617,875
5.70%, 12/14/36		1,625	1,978,831
TMF Group Holding BV, 9.88%, 12/01/19	EUR	100	119,253
Trader Corp., 9.88%, 8/15/18 (c)	USD	75	76,875
Wayne Merger Sub LLC, 8.25%, 8/01/23 (c)		286	295,617
			19,487,466
<b>Internet Software &amp; Services 0.1%</b>			
Equinix, Inc.:			
4.88%, 4/01/20		173	179,920
5.88%, 1/15/26		350	381,280
Netflix, Inc.:			
5.50%, 2/15/22		8	8,600
5.75%, 3/01/24		251	271,080
			840,880
<b>IT Services 0.4%</b>			
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (c)		155	160,425
First Data Corp. (c):			
5.38%, 8/15/23		321	333,038
7.00%, 12/01/23		1,223	1,281,092
5.75%, 1/15/24		1,524	1,560,195
Western Digital Corp., 10.50%, 4/01/24 (c)		72	81,360
			3,416,110
<b>Life Sciences Tools &amp; Services 0.1%</b>			
Agilent Technologies, Inc., 3.20%, 10/01/22		500	513,863
<b>Machinery 0.1%</b>			
Gardner Denver, Inc., 6.88%, 8/15/21 (c)		90	83,025
SPX FLOW, Inc. (c):			
5.63%, 8/15/24		195	200,362
5.88%, 8/15/26		105	108,413
Trinseo Materials Operating SCA/Trinseo Materials Finance, Inc., 6.38%, 5/01/22	EUR	100	118,294
			510,094
<b>Marine 0.3%</b>			
Nakilat, Inc., Series A, 6.07%, 12/31/33 (c)	USD	2,150	2,596,985
<b>Media 6.4%</b>			
21st Century Fox America, Inc., 7.63%, 11/30/28		385	536,892
Alice Financing SA:			
6.50%, 1/15/22 (c)		200	210,500
5.25%, 2/15/23	EUR	100	117,686
7.50%, 5/15/26 (c)	USD	200	210,500
Alice Luxembourg SA (c):			
7.75%, 5/15/22		200	212,875
7.63%, 2/15/25		289	296,947
Alice US Finance I Corp. (c):			
5.38%, 7/15/23		770	805,612
5.50%, 5/15/26		293	309,115
AMC Networks, Inc.:			
4.75%, 12/15/22		111	114,330

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5.00%, 4/01/24	191	195,775
Cablevision Systems Corp.:		
8.63%, 9/15/17	76	80,769
7.75%, 4/15/18	311	331,992
8.00%, 4/15/20	85	90,525
	<b>Par</b>	

<b>Corporate Bonds</b>		<b>(000)</b>	<b>Value</b>
<b>Media (continued)</b>			
CCO Holdings LLC/CCO Holdings Capital Corp.:			
5.25%, 9/30/22	USD	600	\$ 630,000
5.13%, 5/01/23 (c)		359	377,736
5.88%, 4/01/24 (c)		383	412,682
5.75%, 2/15/26 (c)		197	210,790
5.50%, 5/01/26 (c)		278	294,332
5.88%, 5/01/27 (c)		770	823,900
Cellnex Telecom SA, 2.38%, 1/16/24	EUR	100	115,070
Cequel Communications Holdings I LLC/Cequel Capital Corp. (c):			
6.38%, 9/15/20	USD	100	103,375
5.13%, 12/15/21		409	412,701
7.75%, 7/15/25		960	1,048,800
Charter Communications Operating LLC/Charter Communications Operating Capital,			
4.91%, 7/23/25 (c)		4,000	4,413,680
Clear Channel International BV, 8.75%, 12/15/20 (c)		284	301,040
Clear Channel Worldwide Holdings, Inc., 6.50%, 11/15/22		2,307	2,370,472
Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22		2,600	3,656,234
Comcast Corp.:			
3.38%, 8/15/25 (d)		4,500	4,854,541
6.45%, 3/15/37		790	1,109,088
Cox Communications, Inc. (c):			
6.95%, 6/01/38		1,000	1,141,073
8.38%, 3/01/39 (d)		3,475	4,459,287
CSC Holdings LLC:			
10.13%, 1/15/23 (c)		790	902,081
5.25%, 6/01/24		615	598,469
Discovery Communications LLC:			
3.25%, 4/01/23		1,850	1,852,662
3.45%, 3/15/25		210	206,607
DISH DBS Corp.:			
5.13%, 5/01/20		90	93,150
6.75%, 6/01/21		314	337,354
5.88%, 7/15/22		73	74,460
5.88%, 11/15/24		99	97,639
7.75%, 7/01/26 (c)		530	565,505
DISH Network Corp., 3.38%, 8/15/26 (c)(h)		175	182,547
eircom Finance DAC, 4.50%, 5/31/22	EUR	100	114,029
Gray Television, Inc., 5.88%, 7/15/26 (c)	USD	54	56,295
Hughes Satellite Systems Corp. (c):			
5.25%, 8/01/26		144	142,847
6.63%, 8/01/26		109	108,183
iHeartCommunications, Inc.:			
9.00%, 12/15/19		185	149,619
9.00%, 3/01/21		9	6,750
10.63%, 3/15/23		961	708,737
Intelsat Jackson Holdings SA:			
7.25%, 10/15/20		267	207,593
5.50%, 8/01/23		272	185,640
Interpublic Group of Cos., Inc., 3.75%, 2/15/23		2,000	2,104,122
Lamar Media Corp., 5.75%, 2/01/26		210	227,063
LGE HoldCo VI BV, 7.13%, 5/15/24	EUR	100	126,325
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance,			
7.88%, 5/15/24 (c)	USD	61	65,270
MDC Partners, Inc., 6.50%, 5/01/24 (c)		336	319,200
Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (c)		340	356,150
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (c)		117	118,755
National CineMedia LLC, 5.75%, 8/15/26 (c)		59	60,549
Nexstar Escrow Corp., 5.63%, 8/01/24 (c)		173	176,460

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See Notes to Financial Statements.

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## Schedule of Investments (continued)

## BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Media (continued)</b>			
Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)	USD	515	\$ 529,096
Numericable Group SA, 5.38%, 5/15/22	EUR	106	124,079
Outfront Media Capital LLC/Outfront Media Capital Corp.:			
5.25%, 2/15/22	USD	55	57,613
5.63%, 2/15/24		160	170,200
SFR Group SA (c):			
6.00%, 5/15/22		345	352,590
7.38%, 5/01/26		1,701	1,756,282
Sirius XM Radio, Inc. (c):			
4.25%, 5/15/20		463	472,260
5.38%, 4/15/25		90	94,275
TCI Communications, Inc., 7.88%, 2/15/26 (d)		610	869,806
TEGNA, Inc. (c):			
4.88%, 9/15/21		50	51,875
5.50%, 9/15/24		165	174,075
Time Warner, Inc.:			
3.60%, 7/15/25 (d)		750	804,786
6.10%, 7/15/40		830	1,067,825
Tribune Media Co., 5.88%, 7/15/22		514	525,565
United Group BV, 7.88%, 11/15/20	EUR	100	117,167
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:			
5.50%, 1/15/23 (c)	USD	445	468,362
4.00%, 1/15/25	EUR	100	118,528
3.50%, 1/15/27		100	115,728
Univision Communications, Inc. (c):			
5.13%, 5/15/23	USD	1,131	1,176,240
5.13%, 2/15/25		390	407,550
UPCB Finance IV Ltd., 4.00%, 1/15/27	EUR	100	114,306
Virgin Media Finance PLC, 5.75%, 1/15/25 (c)	USD	515	524,012
Virgin Media Secured Finance PLC:			
5.50%, 8/15/26 (c)		200	209,000
4.88%, 1/15/27	GBP	100	137,552
6.25%, 3/28/29		100	145,169
WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (c)	USD	520	542,750
Wind Acquisition Finance SA:			
7.00%, 4/23/21	EUR	120	139,208
7.38%, 4/23/21 (c)	USD	200	206,000
Ziggo Bond Finance BV, 5.88%, 1/15/25 (c)		260	261,300
Ziggo Secured Finance BV, 3.75%, 1/15/25	EUR	100	114,049
			52,239,628
<b>Metals &amp; Mining 1.3%</b>			
Alcoa, Inc.:			
5.40%, 4/15/21	USD	340	360,720
5.13%, 10/01/24		445	469,475
Anglo American Capital PLC:			
4.45%, 9/27/20 (c)		100	101,000
4.13%, 4/15/21 (c)		200	198,000
4.13%, 9/27/22 (c)		200	195,500
3.25%, 4/03/23	EUR	100	110,214
ArcelorMittal:			
6.13%, 6/01/18	USD	251	265,432
10.85%, 6/01/19		97	115,673
7.25%, 2/25/22		14	15,750
8.00%, 10/15/39		64	68,800
7.75%, 3/01/41		191	198,640
Constellium NV (c):			
8.00%, 1/15/23		650	663,000
5.75%, 5/15/24		250	231,250

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Freeport-McMoRan, Inc.:

2.30%, 11/14/17	189	185,693
2.38%, 3/15/18	1,169	1,150,004

Par

**Corporate Bonds**

(000)

Value

**Metals & Mining (continued)**

Freeport-McMoRan, Inc. (continued):

3.10%, 3/15/20	USD	105	\$ 96,600
4.00%, 11/14/21		126	115,290
3.55%, 3/01/22		370	322,825
3.88%, 3/15/23		725	621,687
5.40%, 11/14/34		278	216,840
5.45%, 3/15/43		364	278,460
Glencore Finance Europe SA, 3.38%, 9/30/20	EUR	100	120,747
Joseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (c)	USD	115	126,500
Kaiser Aluminum Corp., 5.88%, 5/15/24 (c)		74	78,440
Novelis Corp., 6.25%, 8/15/24 (c)		743	774,577
Novelis, Inc., 8.75%, 12/15/20		683	715,442
Steel Dynamics, Inc.:			
5.13%, 10/01/21		550	572,000
5.25%, 4/15/23		345	358,800
5.50%, 10/01/24		48	50,640
Teck Resources Ltd.:			
3.00%, 3/01/19		140	135,800
8.00%, 6/01/21 (c)		86	92,826
3.75%, 2/01/23		235	201,513
8.50%, 6/01/24 (c)		295	331,875
6.00%, 8/15/40		236	191,160
6.25%, 7/15/41		200	165,375
5.20%, 3/01/42		95	69,588
United States Steel Corp., 8.38%, 7/01/21 (c)		215	233,812
Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (c)		266	273,980

10,473,928

**Multi-Utilities 0.2%**

Brooklyn Union Gas Co., 3.41%, 3/10/26 (c)	1,880	1,998,239
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**Multiline Retail 0.0%**

Neiman Marcus Group Ltd., 8.00%, 10/15/21 (c)	430	367,951
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**Offshore Drilling & Other Services 0.1%**

Lam Research Corp., 3.90%, 6/15/26	460	480,684
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**Oil, Gas & Consumable Fuels 4.1%**

Antero Resources Corp., 5.63%, 6/01/23	26	26,065
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California Resources Corp., 8.00%, 12/15/22 (c)	352	237,600
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Carrizo Oil & Gas, Inc., 6.25%, 4/15/23	525	518,437
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Cenovus Energy, Inc.:

5.70%, 10/15/19	30	32,241
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5.20%, 9/15/43	15	13,189
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Cheniere Corpus Christi Holdings LLC, 7.00%, 6/30/24 (c)	278	297,460
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Chesapeake Energy Corp.:

6.50%, 8/15/17	30	30,225
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3.93%, 4/15/19 (b)	603	545,715
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6.63%, 8/15/20	95	84,550
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6.88%, 11/15/20	110	96,525
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ConocoPhillips Canada Funding Co., 5.95%, 10/15/36	685	828,112
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CONSOL Energy, Inc.:

5.88%, 4/15/22	1,339	1,211,795
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8.00%, 4/01/23	48	46,800
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Continental Resources, Inc.:

5.00%, 9/15/22	89	86,108
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4.50%, 4/15/23	133	125,352
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3.80%, 6/01/24	417	376,342
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4.90%, 6/01/44	65	54,275
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Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp.:

6.00%, 12/15/20	25	24,625
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6.13%, 3/01/22	115	111,837
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6.25%, 4/01/23	20	19,500
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See Notes to Financial Statements.

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## Schedule of Investments (continued)

## BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>			
CrownRock LP/CrownRock Finance, Inc., 7.13%, 4/15/21 (c)	USD	610	\$ 634,400
DCP Midstream LLC (c):			
6.45%, 11/03/36		95	91,913
6.75%, 9/15/37		149	144,530
Denbury Resources, Inc., 9.00%, 5/15/21 (c)		501	514,777
Diamondback Energy, Inc., 7.63%, 10/01/21		328	347,885
Encana Corp.:			
3.90%, 11/15/21		99	97,882
6.50%, 8/15/34		129	130,231
6.63%, 8/15/37		108	109,474
6.50%, 2/01/38		319	319,265
5.15%, 11/15/41		131	114,955
Energy Transfer Equity LP:			
5.88%, 1/15/24		579	593,475
5.50%, 6/01/27		251	251,627
Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (c)		178	179,780
Freeport-McMoran Oil & Gas LLC / FCX Oil & Gas, Inc., 6.88%, 2/15/23		180	175,050
Genesis Energy LP/Genesis Energy Finance Corp., 5.63%, 6/15/24		55	52,938
Gulfport Energy Corp.:			
7.75%, 11/01/20		146	151,840
6.63%, 5/01/23		15	15,413
Halcon Resources Corp., 8.63%, 2/01/20 (a)(c)(i)		100	95,000
Hilcorp Energy I LP/Hilcorp Finance Co., 7.63%, 4/15/21 (c)		30	30,825
KeySpan Gas East Corp., 5.82%, 4/01/41 (c)(d)		1,010	1,312,796
Marathon Petroleum Corp., 6.50%, 3/01/41 (d)		2,049	2,301,943
Matador Resources Co., 6.88%, 4/15/23		270	278,775
MEG Energy Corp. (c):			
6.50%, 3/15/21		560	459,200
7.00%, 3/31/24		735	591,675
Memorial Resource Development Corp., 5.88%, 7/01/22		324	327,240
MidAmerican Energy Co., 5.80%, 10/15/36 (d)		1,500	2,013,390
MidAmerican Energy Holdings Co., 5.95%, 5/15/37		1,750	2,307,056
Murphy Oil Corp., 6.88%, 8/15/24		112	117,124
NGPL PipeCo LLC (c):			
7.12%, 12/15/17		1,719	1,794,206
7.77%, 12/15/37		87	93,416
Noble Energy, Inc., 5.63%, 5/01/21		309	322,338
Oasis Petroleum, Inc.:			
7.25%, 2/01/19		25	24,625
6.50%, 11/01/21		272	250,920
6.88%, 3/15/22 (d)		307	285,510
6.88%, 1/15/23		120	110,700
ONEOK, Inc.:			
4.25%, 2/01/22		45	43,538
7.50%, 9/01/23		135	149,512
Parsley Energy LLC/Parsley Finance Corp. (c):			
7.50%, 2/15/22		345	363,975
6.25%, 6/01/24		74	76,405
PBF Holding Co. LLC/PBF Finance Corp., 8.25%, 2/15/20		94	96,938
PDC Energy, Inc., 7.75%, 10/15/22		165	173,250
QEP Resources, Inc.:			
6.88%, 3/01/21		105	109,777
5.25%, 5/01/23		73	71,540
Range Resources Corp.:			
5.75%, 6/01/21		213	216,195
5.00%, 8/15/22		53	52,470
5.00%, 3/15/23		185	182,687
<b>Corporate Bonds</b>		<b>Par</b>	<b>Value</b>

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		(000)	
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>			
Rockies Express Pipeline LLC, 5.63%, 4/15/20 (c)	USD	565	\$ 591,131
RSP Permian, Inc., 6.63%, 10/01/22		179	186,160
Sabine Pass Liquefaction LLC:			
5.63%, 2/01/21		848	890,400
6.25%, 3/15/22		896	958,720
5.63%, 4/15/23		1,037	1,091,442
5.88%, 6/30/26 (c)		236	252,520
Sanchez Energy Corp.:			
7.75%, 6/15/21		322	280,140
6.13%, 1/15/23		603	476,370
SBA Communications Corp., 4.88%, 9/01/24 (c)		388	393,335
Seven Generations Energy Ltd. (c):			
8.25%, 5/15/20		705	749,944
6.75%, 5/01/23		15	15,338
SM Energy Co.:			
6.13%, 11/15/22		9	8,753
5.00%, 1/15/24		10	9,138
Southwestern Energy Co.:			
7.50%, 2/01/18		25	26,281
5.80%, 1/23/20		140	140,000
4.10%, 3/15/22		129	117,390
6.70%, 1/23/25		40	41,100
Sunoco Logistics Partners Operations LP, 3.90%, 7/15/26		310	312,576
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp., 5.50%, 9/15/24 (c)(f)		115	117,875
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:			
6.88%, 2/01/21		49	50,715
6.38%, 8/01/22		60	61,950
5.25%, 5/01/23		10	10,150
6.75%, 3/15/24 (c)		50	53,125
Tesoro Logistics LP/Tesoro Logistics Finance Corp.:			
6.13%, 10/15/21		26	27,235
6.38%, 5/01/24		74	78,995
Transcanada Trust, 5.88%, 8/15/76 (b)		135	143,859
Weatherford International LLC, 6.80%, 6/15/37		15	11,175
Weatherford International Ltd.:			
4.50%, 4/15/22		65	53,950
6.50%, 8/01/36		50	37,000
7.00%, 3/15/38		55	41,388
5.95%, 4/15/42		52	36,530
Western Gas Partners LP, 5.38%, 6/01/21		1,425	1,548,696
Whiting Petroleum Corp.:			
5.75%, 3/15/21		3	2,689
1.25%, 6/05/20 (h)		458	393,734
5.75%, 3/15/21 (h)		270	252,450
6.25%, 4/01/23 (h)		118	109,372
Williams Cos., Inc.:			
3.70%, 1/15/23		38	36,860
4.55%, 6/24/24		81	82,823
5.75%, 6/24/44		189	194,197
WPX Energy, Inc.:			
5.25%, 1/15/17		30	30,150
7.50%, 8/01/20		50	51,344
6.00%, 1/15/22		278	270,355
8.25%, 8/01/23		125	130,000
5.25%, 9/15/24		145	133,762
			33,446,331
<b>Paper &amp; Forest Products 0.2%</b>			
International Paper Co., 6.00%, 11/15/41		870	1,046,724
Pfleiderer GmbH, 7.88%, 8/01/19	EUR	100	116,163
Unifrax I LLC/Unifrax Holding Co., 7.50%, 2/15/19 (c)	USD	180	162,000
			1,324,887

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## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Pharmaceuticals 1.7%</b>			
AbbVie, Inc., 3.60%, 5/14/25	USD	870	\$ 920,704
Actavis Funding SCS, 4.55%, 3/15/35		2,140	2,304,744
Actavis, Inc., 3.25%, 10/01/22		4,000	4,154,224
DPx Holdings BV, 7.50%, 2/01/22 (c)		75	79,701
Endo Finance LLC, 5.75%, 1/15/22 (c)		95	88,528
Endo Finance LLC/Endo Finco, Inc. (c):			
5.38%, 1/15/23		235	212,675
6.00%, 7/15/23		315	285,862
Forest Laboratories, Inc., 5.00%, 12/15/21 (c)		758	851,322
Grifols Worldwide Operations Ltd., 5.25%, 4/01/22		200	209,000
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (c)		795	832,762
NBTY, Inc., 7.63%, 5/15/21 (c)		397	405,932
Synlab Bondco PLC, 6.25%, 7/01/22	EUR	100	121,026
Teva Pharmaceutical Finance Netherlands III BV, 2.80%, 7/21/23	USD	1,040	1,045,607
Valeant Pharmaceuticals International, Inc. (c):			
6.75%, 8/15/18		1,133	1,136,286
5.38%, 3/15/20		44	41,470
6.38%, 10/15/20		710	678,050
5.63%, 12/01/21		404	364,610
5.88%, 5/15/23		40	35,200
6.13%, 4/15/25		220	193,325
			13,961,028
<b>Real Estate 0.2%</b>			
AvalonBay Communities, Inc., 3.45%, 6/01/25 (d)		1,535	1,616,266
Prologis LP, 3.75%, 11/01/25		315	340,518
			1,956,784
<b>Real Estate Investment Trusts (REITs) 1.4%</b>			
<b>ERP Operating LP:</b>			
3.38%, 6/01/25		1,245	1,306,850
4.50%, 6/01/45		1,155	1,305,266
FelCor Lodging LP, 5.63%, 3/01/23		34	34,935
<b>HCP, Inc. (d):</b>			
3.88%, 8/15/24		3,000	3,071,841
4.00%, 6/01/25		2,000	2,059,608
Hilton Escrow Issuer LLC/Hilton Escrow Issuer Corp., 4.25%, 9/01/24 (c)		207	211,011
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc., 4.50%, 9/01/26 (c)		175	174,891
Simon Property Group LP, 4.75%, 3/15/42		1,670	2,029,113
Ventas Realty LP, 4.13%, 1/15/26		870	942,496
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21		550	612,320
			11,748,331
<b>Real Estate Management &amp; Development 0.7%</b>			
Northwest Florida Timber Finance LLC, 4.75%, 3/04/29 (c)(d)		4,600	4,026,559
Punch Taverns Finance B, Ltd., Series A7, 5.27%, 3/30/24	GBP	63	75,864
<b>Realogy Group LLC/Realogy Co-Issuer Corp. (c):</b>			
4.50%, 4/15/19	USD	120	124,500
5.25%, 12/01/21		600	628,500
4.88%, 6/01/23		951	962,888
			5,818,311
<b>Road &amp; Rail 1.2%</b>			
<b>Avis Budget Car Rental LLC/Avis Budget Finance, Inc. (c):</b>			
5.13%, 6/01/22		495	503,663
6.38%, 4/01/24		20	21,110
5.25%, 3/15/25		425	420,750

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	Par	
	(000)	Value
<b>Corporate Bonds</b>		
<b>Road &amp; Rail (continued)</b>		
Burlington Northern Santa Fe LLC, 5.75%, 5/01/40 (d)	USD 1,890	\$ 2,535,178
Herc Rentals, Inc. (c):		
7.50%, 6/01/22	118	122,720
7.75%, 6/01/24	8	8,360
Hertz Corp., 5.88%, 10/15/20	460	476,675
Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (c)	5,000	5,556,250
United Rentals North America, Inc., 5.50%, 7/15/25	125	128,906
		9,773,612
<b>Semiconductors &amp; Semiconductor Equipment 0.7%</b>		
Advanced Micro Devices, Inc., 7.50%, 8/15/22	80	77,600
Analog Devices, Inc., 3.90%, 12/15/25	470	501,786
Applied Materials, Inc., 3.90%, 10/01/25	1,155	1,282,404
Micron Technology, Inc. (c):		
5.25%, 8/01/23	206	199,305
5.63%, 1/15/26	79	75,445
Microsemi Corp., 9.13%, 4/15/23 (c)	26	29,770
NXP BV/NXP Funding LLC (c):		
4.13%, 6/15/20	420	434,700
4.13%, 6/01/21	278	290,788
3.88%, 9/01/22	200	203,250
5.75%, 3/15/23	260	276,767
ON Semiconductor Corp., Series B, 2.63%, 12/15/26 (h)	250	272,969
QUALCOMM, Inc., 3.45%, 5/20/25	1,950	2,105,852
Sensata Technologies BV, 5.00%, 10/01/25 (c)	350	362,250
		6,112,886
<b>Software 0.6%</b>		
ACI Worldwide, Inc., 6.38%, 8/15/20 (c)	320	330,400
BMC Software Finance, Inc., 8.13%, 7/15/21 (c)	107	94,160
Ensemble S Merger Sub, Inc., 9.00%, 9/30/23 (c)	210	217,087
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 8/01/22 (c)	31	27,125
Infor US, Inc., 6.50%, 5/15/22	741	751,189
Informatica LLC, 7.13%, 7/15/23 (c)	183	172,935
Nuance Communications, Inc. (c):		
5.38%, 8/15/20	90	92,138
6.00%, 7/01/24	170	176,800
Oracle Corp., 5.38%, 7/15/40 (d)	1,575	1,974,428
PTC, Inc., 6.00%, 5/15/24	71	76,769
Solera LLC/Solera Finance, Inc., 10.50%, 3/01/24 (c)	557	616,877
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23	145	152,612
Veritas US, Inc./Veritas Bermuda, Ltd., 7.50%, 2/01/23	EUR 100	107,641
		4,790,161
<b>Specialty Retail 0.6%</b>		
Asbury Automotive Group, Inc., 6.00%, 12/15/24	USD 440	457,600
Group 1 Automotive, Inc., 5.00%, 6/01/22	430	432,150
Home Depot, Inc., 5.88%, 12/16/36	1,660	2,288,388
JC Penney Corp., Inc.:		
6.38%, 10/15/36	33	27,720
7.40%, 4/01/37	27	24,300
L Brands, Inc., 6.88%, 11/01/35	347	379,097
Penske Automotive Group, Inc.:		
5.38%, 12/01/24	371	377,493
5.50%, 5/15/26	127	127,079
Sally Holdings LLC/Sally Capital, Inc., 5.50%, 11/01/23	320	340,800

See Notes to Financial Statements.



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Specialty Retail (continued)</b>			
THOM Europe SAS, 7.38%, 7/15/19	EUR	100	\$ 117,680
			4,572,307
<b>Technology Hardware, Storage &amp; Peripherals 0.3%</b>			
Diamond 1 Finance Corp./Diamond 2 Finance Corp. (c):			
4.42%, 6/15/21	USD	90	94,107
5.88%, 6/15/21		139	146,971
7.13%, 6/15/24		169	183,087
6.02%, 6/15/26		110	117,692
8.35%, 7/15/46		95	110,709
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 (c)		1,500	1,603,434
Western Digital Corp., 7.38%, 4/01/23 (c)		384	416,640
			2,672,640
<b>Textiles, Apparel &amp; Luxury Goods 0.0%</b>			
BiSoho SAS, 5.88%, 5/01/23	EUR	100	118,863
Hanesbrands, Inc. (c):			
4.63%, 5/15/24	USD	36	37,665
4.88%, 5/15/26 (f)		85	88,825
Springs Industries, Inc., 6.25%, 6/01/21		36	37,485
Wolverine World Wide, Inc., 5.00%, 9/01/26 (c)		44	44,055
			326,893
<b>Thriffs &amp; Mortgage Finance 0.0%</b>			
Radian Group, Inc., 5.25%, 6/15/20		185	195,730
<b>Tobacco 1.5%</b>			
Altria Group, Inc.:			
9.95%, 11/10/38		516	939,104
10.20%, 2/06/39		894	1,665,759
5.38%, 1/31/44		4,030	5,224,976
BAT International Finance PLC, 3.95%, 6/15/25 (c)		2,000	2,228,648
Reynolds American, Inc.:			
4.45%, 6/12/25		635	712,739
7.00%, 8/04/41		1,000	1,301,242
			12,072,468
<b>Transportation Infrastructure 0.3%</b>			
CEVA Group PLC, 7.00%, 3/01/21 (c)		310	252,650
I 595 Express LLC, 3.31%, 12/31/31		1,593	1,620,603
Onorato Armatori SpA, 7.75%, 2/15/23	EUR	100	114,635
Transurban Finance Co., 4.13%, 2/02/26 (c)	USD	580	619,121
			2,607,009
<b>Utilities 0.0%</b>			
ContourGlobal Power Holdings SA, 5.13%, 6/15/21	EUR	100	118,795
<b>Wireless Telecommunication Services 2.0%</b>			
America Movil SAB de CV, 2.38%, 9/08/16 (d)	USD	1,595	1,595,072
Communications Sales & Leasing, Inc./CSL Capital LLC:			
6.00%, 4/15/23 (c)		46	47,840
8.25%, 10/15/23		652	679,710
Crown Castle Towers LLC, 6.11%, 1/15/40 (c)		3,155	3,502,306
Digicel Ltd., 6.00%, 4/15/21 (c)		1,550	1,416,312
GEO Group, Inc.:			
5.13%, 4/01/23		265	236,512
6.00%, 4/15/26		42	37,643
Rogers Communications, Inc., 7.50%, 8/15/38		2,325	3,310,133
SBA Communications Corp., 5.63%, 10/01/19		138	142,140



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Sprint Capital Corp.:		
6.90%, 5/01/19	140	141,400
6.88%, 11/15/28	759	683,100
8.75%, 3/15/32	110	109,175

Par

Corporate Bonds	(000)	Value
<b>Wireless Telecommunication Services (continued)</b>		
Sprint Communications, Inc.:		
9.00%, 11/15/18 (c)	USD 1,360	\$ 1,497,700
7.00%, 8/15/20	380	374,300
Sprint Corp.:		
7.25%, 9/15/21	240	237,300
7.88%, 9/15/23	356	346,028
7.13%, 6/15/24	541	504,482
7.63%, 2/15/25	95	90,191
T-Mobile USA, Inc.:		
6.63%, 4/28/21	490	513,275
6.73%, 4/28/22	130	136,663
6.00%, 3/01/23	250	265,010
6.84%, 4/28/23	40	42,900
6.50%, 1/15/24	240	258,000
6.38%, 3/01/25	220	236,500
6.50%, 1/15/26	309	338,162
		16,741,854
<b>Total Corporate Bonds 62.4%</b>		<b>513,373,172</b>

**Floating Rate Loan Interests (b)**

<b>Aerospace &amp; Defense 0.0%</b>		
Engility Corp.:		
Term Loan B1, 4.88%, 8/12/20	57	57,321
Term Loan B2, 5.75%, 8/12/23	110	110,431
		167,752

<b>Air Freight &amp; Logistics 0.0%</b>		
CEVA Group PLC, Synthetic LOC, 6.50%, 3/19/21	20	15,683
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21	20	16,167
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21	3	2,763
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21	28	22,313
XPO Logistics, Inc., Term Loan B2, 4.25%, 10/30/21	52	52,228
		109,154

<b>Auto Components 0.1%</b>		
Gates Global, Inc., Term Loan B, 4.25%, 7/06/21	371	364,889
<b>Chemicals 0.0%</b>		
Chemours Co., Term Loan B, 3.75%, 5/12/22	17	16,749
MacDermid, Inc., Term Loan B3, 5.50%, 6/07/20	103	103,168
		119,917

<b>Commercial Services &amp; Supplies 0.0%</b>		
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20	119	117,566
<b>Containers &amp; Packaging 0.0%</b>		
BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20	112	112,351
<b>Diversified Consumer Services 0.0%</b>		
Laureate Education, Inc., Term Loan B, 8.16%, 3/17/21	96	95,468
<b>Diversified Telecommunication Services 0.0%</b>		
Telenet International Finance Sarl, Term Loan AD, 4.25%, 6/30/24	128	128,366
<b>Electrical Equipment 0.1%</b>		
Texas Competitive Electric Holdings Co. LLC:		
2016 DIP Term Loan B, 5.00%, 10/31/17	355	355,554
2016 DIP Term Loan C, 5.00%, 10/31/17	78	78,241

433,795

See Notes to Financial Statements.

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## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	Value
	(000)	(000)
<b>Floating Rate Loan Interests (b)</b>		
<b>Energy Equipment &amp; Services 0.0%</b>		
Weatherford International Ltd., Term Loan, 1.95%, 7/13/20	USD 265	\$ 248,752
<b>Food Products 0.0%</b>		
Reynolds Group Holdings, Inc., 2016 Term Loan, 4.25%, 2/05/23	88	88,099
<b>Health Care Equipment &amp; Supplies 0.1%</b>		
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22	194	191,753
ImmuCor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18	159	154,301
		346,054
<b>Health Care Providers &amp; Services 0.0%</b>		
Vizient, Inc., 1st Lien Term Loan, 6.25%, 2/13/23	77	78,024
<b>Hotels, Restaurants &amp; Leisure 0.2%</b>		
Amaya Holdings BV, 1st Lien Term Loan, 5.00%, 8/01/21	189	186,503
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20	1,185	1,157,740
MPH Acquisition Holdings LLC, 2016 Term Loan B, 5.00%, 6/07/23	215	217,240
Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20	152	151,806
		1,713,289
<b>Insurance 0.0%</b>		
Alliant Holdings I, Inc., Incremental Term Loan B2, 5.00%, 8/12/22	167	167,000
<b>IT Services 0.0%</b>		
First Data Corp., 2021 Extended Term Loan, 4.52%, 3/24/21	122	122,179
WEX, Inc., Term Loan B, 4.25%, 7/01/23	95	95,661
		217,840
<b>Machinery 0.0%</b>		
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	55	48,923
<b>Media 0.1%</b>		
iHeartCommunications, Inc., Term Loan D, 7.27%, 1/30/19	211	161,987
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19	648	614,552
		776,539
<b>Metals &amp; Mining 0.1%</b>		
FMG Resources August 2006 Property Ltd., Term Loan B, 3.75%, 6/30/19	320	318,405
<b>Oil, Gas &amp; Consumable Fuels 0.1%</b>		
California Resources Corp., Term Loan A, 3.70%, 10/01/19	182	172,809
Chesapeake Energy Corp., Term Loan, 8.50%, 8/15/21	767	791,169
MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20	58	52,885
		1,016,863
<b>Pharmaceuticals 0.1%</b>		
DPx Holdings BV, 2014 Incremental Term Loan, 4.25%, 3/11/21	190	189,658
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	139	139,830
NBTY, Inc., Term Loan B, 5.00%, 5/05/23	105	105,033
Valeant Pharmaceuticals International, Inc.:		
Series A3 Tranche A, 4.28%, 10/20/18	60	60,395
Series D2 Term Loan B, 5.00%, 2/13/19	15	14,975
Series E Term Loan B, 5.25%, 8/05/20	62	61,986
	<b>Par</b>	
<b>Floating Rate Loan Interests (b)</b>		
<b>Pharmaceuticals (continued)</b>		
Valeant Pharmaceuticals International, Inc. (continued):		
Series F1 Term Loan B, 5.50%, 4/01/22	USD 24	\$ 23,990
		595,867
<b>Professional Services 0.0%</b>		
Advantage Sales & Marketing, Inc.:		

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2014 1st Lien Term Loan, 4.25%, 7/23/21	180	178,062
2014 2nd Lien Term Loan, 7.50%, 7/25/22	94	88,939
		267,001
<b>Semiconductors &amp; Semiconductor Equipment 0.1%</b>		
Avago Technologies Cayman Ltd., Term Loan B3, 3.51%, 2/01/23	308	310,307
Microsemi Corp., 2015 Term Loan B, 3.75%, 1/15/23	28	28,457
		338,764
<b>Software 0.2%</b>		
BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20	403	384,663
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20	264	260,981
Informatica Corp., Term Loan, 4.50%, 8/05/22	172	166,092
Solera LLC, Term Loan B, 5.75%, 3/03/23	357	359,019
Tibco Software Inc., Term Loan B, 6.50%, 12/04/20	138	134,951
		1,305,706
<b>Specialty Retail 0.0%</b>		
Leslie's Poolmart, Inc., 2016 Term Loan, 5.25%, 7/27/23	101	101,631
<b>Textiles, Apparel &amp; Luxury Goods 0.0%</b>		
Ascend Performance Materials Operations LLC, Term Loan B, 6.75%, 8/12/22	179	176,543
J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21	80	62,719
		239,262
<b>Total Floating Rate Loan Interests 1.2%</b>		9,517,277

### Foreign Agency Obligations

Argentine Republic Government International Bond (c):		
7.50%, 4/22/26	3,875	4,320,625
7.63%, 4/22/46	3,121	3,526,730
Cyprus Government International Bond, 4.63%, 2/03/20 (c)	EUR 1,210	1,445,928
Iceland Government International Bond, 5.88%, 5/11/22	USD 3,555	4,151,643
Italian Government International Bond, 5.38%, 6/15/33	2,925	3,602,167
Portugal Government International Bond, 5.13%, 10/15/24 (c)	5,870	5,891,918
Slovenia Government International Bond, 5.85%, 5/10/23 (c)	864	1,023,140
<b>Total Foreign Agency Obligations 2.9%</b>		23,962,151

### Municipal Bonds

City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution:		
Series EE, 5.50%, 6/15/43	930	1,101,585
Series GG, Build America Bonds, 5.72%, 6/15/42	1,390	1,997,736

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Core Bond Trust (BHK)

	Par		
	(000)		Value
<b>Municipal Bonds</b>			
City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution (continued):			
Water & Sewer System, Series EE, 5.38%, 6/15/43	USD 770		\$ 907,337
East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 6/01/40	1,900		2,687,873
Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 1/15/40	2,535		3,605,911
Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7.34%, 11/15/39	1,295		2,098,923
Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds, Series A, 7.06%, 4/01/57	2,000		2,496,680
New York State Dormitory Authority, RB, Build America Bonds:			
5.63%, 3/15/39	1,100		1,480,743
5.60%, 3/15/40	1,900		2,612,063
Port Authority of New York & New Jersey, RB, 159th Series, 6.04%, 12/01/29	780		1,052,945
State of California, GO, Build America Bonds, Various Purposes:			
7.55%, 4/01/39	280		454,171
7.63%, 3/01/40	1,720		2,779,417
State of Illinois, GO, Pension, 5.10%, 6/01/33	2,000		1,949,700
University of California, RB, Build America Bonds, 5.95%, 5/15/45	885		1,208,990
<b>Total Municipal Bonds 3.2%</b>			<b>26,434,074</b>
<b>Non-Agency Mortgage-Backed Securities</b>			
<b>Collateralized Mortgage Obligations 0.7%</b>			
Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37	861		760,981
Countrywide Alternative Loan Trust:			
Series 2005-64CB, Class 1A15, 5.50%, 12/25/35	1,521		1,414,775
Series 2006-OA21, Class A1, 0.70%, 3/20/47 (b)	1,011		701,308
Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 3.01%, 7/27/36 (b)(c)	885		880,465
GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.59%, 6/19/35 (b)	619		612,792
GSR Mortgage Loan Trust:			
Series 2006-4F, Class 1A1, 5.00%, 5/25/36	121		112,912
Series 2007-4F, Class 3A1, 6.00%, 7/25/37	279		251,597
JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36	101		81,522
Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 2.99%, 5/25/36 (b)	778		637,453
WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.26%, 5/25/47 (b)	255		212,462
			5,666,267
<b>Commercial Mortgage-Backed Securities 11.9%</b>			
Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (b)(c)	4,170		4,322,294
	<b>Par</b>		
	<b>(000)</b>		<b>Value</b>
<b>Non-Agency Mortgage-Backed Securities</b>			
<b>Commercial Mortgage-Backed Securities (continued)</b>			
Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.79%, 4/10/49 (b)	USD 1,158		\$ 1,166,679
Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.27%, 9/10/46 (b)	7,183		8,350,513
Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48	2,193		2,210,818
Commercial Mortgage Trust:			
Series 2008-LS1, Class A4B, 6.30%, 12/10/49 (b)	997		1,028,562
Series 2013-CR11, Class B, 5.33%, 10/10/46 (b)	7,000		8,125,505
Series 2013-LC6, Class B, 3.74%, 1/10/46	1,390		1,485,052
Series 2015-3BP, Class A, 3.18%, 2/10/35 (c)	7,570		8,040,304
Series 2015-CR22, Class C, 4.26%, 3/10/48 (b)	5,000		5,186,846
Series 2015-LC19, Class C, 4.40%, 2/10/48 (b)	3,500		3,705,213
Core Industrial Trust, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (b)(c)	4,585		4,677,870
Credit Suisse Commercial Mortgage Trust:			
Series 2006-C5, Class AM, 5.34%, 12/15/39	3,500		3,512,794
Series 2010-RR2, Class 2A, 6.14%, 9/15/39 (b)(c)	1,031		1,043,948

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Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ, 4.77%, 7/15/37	8	8,102
<b>CSAIL Commercial Mortgage Trust, Series 2015-C1 (b):</b>		
Class B, 4.04%, 4/15/50	1,110	1,215,005
Class C, 4.44%, 4/15/50	1,000	1,057,927
Class D, 3.94%, 4/15/50 (c)	480	403,103
DBRR Trust, Series 2011-C32, Class A3A, 5.89%, 6/17/49 (b)(c)	730	739,627
GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX, 3.49%, 12/15/34 (b)(c)	6,170	6,209,258
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (c)	2,505	2,669,470
Hilton USA Trust, Series 2013- HLT, 4.41%, 11/05/30	5,900	5,919,017
JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41	34	34,453
<b>LB-UBS Commercial Mortgage Trust (b):</b>		
Series 2007-C6, Class A4, 5.86%, 7/15/40	7,835	7,963,309
Series 2007-C7, Class A3, 5.87%, 9/15/45	2,107	2,186,113
<b>Morgan Stanley Capital I Trust (b):</b>		
Series 2007-HQ11, Class A4, 5.45%, 2/12/44	6,574	6,604,577
Series 2014-CPT, Class G, 3.56%, 7/13/29 (c)	3,200	3,081,242
Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 6.16%, 2/15/51 (b)	3,815	3,876,965
<b>WF-RBS Commercial Mortgage Trust, Series 2012-C8:</b>		
Class B, 4.31%, 8/15/45	1,395	1,527,358
Class C, 5.04%, 8/15/45 (b)	1,795	1,940,646
		98,292,570

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	Value
	(000)	
<b>Non-Agency Mortgage-Backed Securities</b>		
<b>Interest Only Collateralized Mortgage Obligations 0.0%</b>		
GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (b)(c)	USD 1,059	\$ 11
<b>Interest Only Commercial Mortgage-Backed Securities 0.2%</b>		
Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 1.02%, 7/10/48 (b)	19,482	938,065
WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.30%, 8/15/45 (b)(c)	11,222	808,949
		1,747,014
<b>Total Non-Agency Mortgage-Backed Securities 12.8%</b>		<b>105,705,862</b>
<b>Preferred Securities</b>		
<b>Capital Trusts</b>		
<b>Banks 2.3%</b>		
Banco Bilbao Vizcaya Argentaria SA, 7.00% (b)(g)	200	210,820
Banco Santander SA, 6.25% (b)(g)	100	101,227
BNP Paribas SA, 7.20% (b)(c)(g)	2,000	2,250,000
Capital One Financial Corp., Series E, 5.55% (b)(g)	3,500	3,581,025
Citigroup, Inc. (b)(g):		
Series D, 5.95%	2,100	2,169,562
Series Q, 5.95%	100	101,813
Series R, 6.13%	605	631,257
Credit Agricole SA (b)(c)(g):		
6.63%	1,400	1,358,868
7.88%	1,000	1,023,750
Intesa Sanpaolo SpA, 7.00% (b)(g)	200	218,628
Nordea Bank AB, 6.13% (b)(c)(g)	2,960	2,945,200
Wells Fargo & Co. (b)(g):		
Series S, 5.90%	3,390	3,606,112
Series U, 5.88%	750	828,338
		19,026,600
<b>Capital Markets 0.7%</b>		
Goldman Sachs Group, Inc. (b)(g):		
5.30%	100	102,250
Series L, 5.70%	792	809,028
Morgan Stanley, Series H, 5.45% (b)(g)	2,627	2,633,568
State Street Capital Trust IV, 1.65%, 6/15/37 (b)	140	120,050
State Street Corp., Series F, 5.25% (b)(g)	2,000	2,085,200
		5,750,096
<b>Diversified Financial Services 5.3%</b>		
Bank of America Corp. (b)(g):		
Series V, 5.13%	385	379,417
Series X, 6.25%	4,620	4,851,000
Bank of New York Mellon Corp. (b)(g):		
Series D, 4.50% (e)	8,400	8,274,000
Series E, 4.95%	2,000	2,042,500
Barclays PLC, 7.88% (b)(g)	200	200,450
Citigroup, Inc., Series M, 6.30% (b)(g)	4,000	4,140,000
JPMorgan Chase & Co. (b)(g):		
Series I, 7.90%	7,000	7,262,500
Series Q, 5.15%	3,000	3,006,750
Series U, 6.13%	500	535,313
Series V, 5.00%	6,710	6,693,225
Macquarie Bank Ltd., 10.25%, 6/20/57 (b)	1,800	1,894,860
Royal Bank of Scotland Group PLC, 8.63% (b)(g)	200	203,750

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Societe Generale SA (b)(c)(g):		
6.00%	3,000	2,775,240
7.88%	1,000	994,000

43,253,005

Par

**Preferred Securities**

(000)

Value

**Capital Trusts (continued)**

**Diversified Telecommunication Services 0.0%**

Telefonica Europe BV, 4.20% (b)(g) USD 200 \$ 231,186

**Electric Utilities 0.6%**

ComEd Financing III, 6.35%, 3/15/33 300 319,168

Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,181,100

Enel SpA (b):

5.00%, 1/15/75 EUR 100 120,584

7.75%, 9/10/75 GBP 100 148,162

Gas Natural Fenosa Finance BV, 4.13% (b)(g) USD 100 116,319

4,885,333

**Industrial Conglomerates 0.3%**

General Electric Co., Series D, 5.00% (b)(g) 2,131 2,285,498

**Insurance 1.7%**

Allstate Corp (b):

5.75%, 8/15/53 2,000 2,160,000

6.50%, 5/15/57 4,100 4,735,500

MetLife, Inc., 6.40%, 12/15/36 2,554 2,868,142

Voya Financial, Inc., 5.65%, 5/15/53 (b) 4,500 4,500,000

14,263,642

**Oil, Gas & Consumable Fuels 0.0%**

DCP Midstream LLC, 5.85%, 5/21/43 (c) 30 22,950

**Total Capital Trusts 10.9%** 89,718,310

**Preferred Stocks**

Shares

**Banks 1.2%**

US Bancorp, Series G, 6.00% (b)(g) 300,000 7,818,000

Wells Fargo & Co., 5.85% (b)(g) 75,000 2,098,500

9,916,500

**Capital Markets 0.4%**

Goldman Sachs Group, Inc., Series J, 5.50% (b)(g) 92,000 2,488,600

SCE Trust III, 5.75% (b)(g) 25,314 789,544

3,278,144

**Thrifts & Mortgage Finance 0.0%**

Fannie Mae, Series S, 8.25% (b)(g) 10,000 38,500

**Total Preferred Stocks 1.6%** 13,233,144

**Trust Preferred 0.1%**

**Diversified Financial Services 0.1%**

Citigroup Capital XIII, 7.88%, 10/30/40 29,583 762,190

**Total Preferred Securities 12.6%** 103,713,644

Par

**U.S. Government Sponsored Agency Securities**

(000)

**Agency Obligations 1.5%**

Fannie Mae, 5.63%, 7/15/37 (d) USD 1,600 2,399,982

Federal Home Loan Bank (d):



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5.25%, 12/09/22	1,375	1,676,297
5.37%, 9/09/24	2,175	2,754,716
Resolution Funding Corp., 0.00%, 4/15/30 - 10/15/18 (k)	7,105	5,379,492
		12,210,487

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par		Value
	(000)		
<b>U.S. Government Sponsored Agency Securities</b>			
<b>Collateralized Mortgage Obligations 0.0%</b>			
Fannie Mae Mortgage-Backed Securities:			
Series 2005-5, Class PK, 5.00%, 12/25/34	USD 210		\$ 220,018
Series 1991-87, Class S, 25.29%, 8/25/21 (b)	5		6,753
Series G-49, Class S, 980.26%, 12/25/21 (b)	(j)		51
Series G-07, Class S, 1,085.42%, 3/25/21 (b)	(j)		299
Series 1991-46, Class S, 2,398.91%, 5/25/21 (b)	(j)		1
Freddie Mac Mortgage-Backed Securities, Series 0173, Class RS, 10.25%, 11/15/21 (b)	(j)		2
			227,124
<b>Commercial Mortgage-Backed Securities 0.3%</b>			
Freddie Mac, Series K013, Class A2, 3.97%, 1/25/21	1,870		2,048,149
<b>Interest Only Collateralized Mortgage Obligations 0.9%</b>			
Fannie Mae Mortgage-Backed Securities:			
Series 1997-50, Class SI, 1.20%, 4/25/23 (b)	48		1,334
Series 2012-96, Class DI, 4.00%, 2/25/27	6,986		514,926
Series 2012-M9, Class X1, 4.20%, 12/25/17 (b)	15,724		496,391
Series 2012-47, Class NI, 4.50%, 4/25/42	6,612		1,196,609
Series 089, Class 2, 8.00%, 10/25/18	(j)		4
Series 007, Class 2, 8.50%, 4/25/17	(j)		2
Series G92-05, Class H, 9.00%, 1/25/22	1		40
Series 094, Class 2, 9.50%, 8/25/21	(j)		45
Series 1990-136, Class S, 19.55%, 11/25/20 (b)	2		2
Series 1991-139, Class PT, 648.35%, 10/25/21	(j)		1
Series G-10, Class S, 1,050.07%, 5/25/21 (b)	(j)		1
Series G-12, Class S, 1,114.50%, 5/25/21 (b)	(j)		1
Freddie Mac Mortgage-Backed Securities:			
Series K707, Class X1, 1.67%, 12/25/18 (b)	4,776		140,497
Series 2611, Class QI, 5.50%, 9/15/32	706		40,661
Series 1254, Class Z, 8.50%, 4/15/22	22		4,225
Series 1043, Class H, 42.72%, 2/15/21 (b)	2		2
Ginnie Mae Mortgage-Backed Securities (b):			
Series 2009-78, Class SD, 5.69%, 9/20/32	6,638		1,251,149
Series 2009-116, Class KS, 5.96%, 12/16/39	2,634		399,937
Series 2011-52, Class NS, 6.16%, 4/16/41	18,166		3,642,459
			7,688,286
	<b>Par</b>		
	(000)		<b>Value</b>
<b>U.S. Government Sponsored Agency Securities</b>			
<b>Mortgage-Backed Securities 5.0%</b>			
Fannie Mae Mortgage-Backed Securities:			
3.00%, 8/01/43	USD 11,425		\$ 11,929,848
4.00%, 12/01/41 - 12/01/43 (d)	6,738		7,263,710
4.50%, 7/01/41 - 4/01/42	14,861		16,258,436
5.00%, 8/01/34	2,498		2,799,331
5.50%, 6/01/38	1,292		1,464,266
6.00%, 12/01/38 (d)	1,090		1,250,196
Freddie Mac Mortgage-Backed Securities, 6.00%, 4/1/17 - 12/1/18	49		49,736
Ginnie Mae Mortgage-Backed Securities:			
5.50%, 8/15/33	59		66,298
8.00%, 7/15/24	(j)		237
			41,082,058
<b>Principal Only Collateralized Mortgage Obligations 0.0%</b>			
Fannie Mae Mortgage-Backed Securities, 0.00%, 2/25/23 - 6/25/23 (k)	16		15,393
<b>Total U.S. Government Sponsored Agency Securities 7.7%</b>			<b>63,271,497</b>

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**U.S. Treasury Obligations**

U.S. Treasury Bonds (d):		
3.00%, 11/15/44	70,500	82,066,371
2.50%, 2/15/46	55,000	58,113,110
U.S. Treasury Notes, 1.63%, 2/15/26 (d)	15,000	15,060,930
<b>Total U.S. Treasury Obligations</b> 18.9%		155,240,411
<b>Total Long-Term Investments</b>		
(Cost \$1,011,466,051) 132.0%		1,086,330,906

**Short-Term Securities** 1.6%

	<b>Shares</b>	
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.33% (1)(m)	12,926,909	12,926,909
<b>Total Short-Term Securities</b>		12,926,909
(Cost \$12,926,909) 1.6%		
<b>Options Purchased</b>		
(Cost \$3,589,893) 0.4%		3,225,087
<b>Total Investments Before Options Written</b>		
(Cost \$1,027,982,853) 134.0%		1,102,482,902
<b>Options Written</b>		
(Premiums Received \$8,969,163) (0.7)%		(5,414,078)
<b>Total Investments, Net of Options Written</b>		
(Cost \$1,019,013,690) 133.3%		1,097,068,824
<b>Liabilities in Excess of Other Assets</b> (33.3)%		(274,519,911)
<b>Net Assets</b> 100.0%		\$ 822,548,913

**Notes to Schedule of Investments**

- (a) Non-income producing security.
- (b) Variable rate security. Rate as of period end.
- (c) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (d) All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (e) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

- (f) When-issued security.
- (g) Perpetual security with no stated maturity date.
- (h) Convertible security.
- (i) Issuer filed for bankruptcy and/or is in default
- (j) Amount is less than \$500.
- (k) Zero-coupon bond.
- (l) During the year ended August 31, 2016, investments in issuers considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliate	Shares Held at August 31, 2015	Net Activity	Shares Held at August 31, 2016	Value at August 31, 2016	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	9,920,365	3,006,544	12,926,909	\$ 12,926,909	\$ 43,746

- (m) Current yield as of period end.

For Trust compliance purposes, the Trust's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by the investment adviser. These definitions may not apply for purposes of this report, which may combine such industry sub-classifications for reporting ease.

**Reverse Repurchase Agreements**

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.22%	6/02/15	Open	\$ 1,323,000	\$ 1,326,687	U.S. Government Sponsored Agency Securities	Open/Demand <sup>1</sup>
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.22%	6/02/15	Open	830,000	832,313	U.S. Government Sponsored Agency Securities	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	546,875	549,031	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	518,150	520,192	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	994,500	998,420	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	355,781	357,184	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	1,014,125	1,018,122	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	971,438	975,267	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	4,831,250	4,850,293	Corporate Bonds	Open/Demand <sup>1</sup>

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Barclays Capital, Inc.	0.55%	12/17/15	Open	718,875	721,709	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	2,973,750	2,985,471	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	950,950	955,380	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	1,454,375	1,461,150	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	1,104,687	1,109,833	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,713,750	1,721,610	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	3,131,250	3,145,612	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,228,500	1,234,135	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,028,510	2,037,814	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,693,125	1,700,891	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	4,342,500	4,362,418	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,822,500	1,830,859	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,036,475	2,045,816	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,909,860	1,918,620	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,835,000	1,843,416	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,435,225	1,441,808	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,019,250	2,028,512	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,175,000	2,184,976	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,002,725	2,011,911	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,448,563	1,455,207	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	4,725,000	4,746,672	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	4,884,000	4,906,487	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,995,000	4,013,394	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	2,857,000	2,870,154	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,930,000	3,948,094	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,529,000	3,545,248	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	7,342,000	7,375,804	Capital Trusts	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,698,000	3,715,026	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	2/11/16	Open	687,375	689,843	Corporate Bonds	Open/Demand <sup>1</sup>
Deutsche Bank AG	0.36%	4/22/16	Open	24,156,250	24,179,782	U.S. Treasury Obligations	Open/Demand <sup>1</sup>

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## Reverse Repurchase Agreements (concluded)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements
BNP Paribas Securites Corp.	0.46%	5/03/16	Open	\$ 1,397,975	\$ 1,400,119	U.S. Government Sponsored Agency Securities	Open/Demand <sup>1</sup>
BNP Paribas Securites Corp.	0.46%	5/03/16	Open	850,025	851,328	U.S. Government Sponsored Agency Securities	Open/Demand <sup>1</sup>
BNP Paribas Securites Corp.	0.46%	5/03/16	Open	1,398,375	1,400,519	U.S. Government Sponsored Agency Securities	Open/Demand <sup>1</sup>
BNP Paribas Securites Corp.	0.46%	5/03/16	Open	871,500	872,836	U.S. Government Sponsored Agency Securities	Open/Demand <sup>1</sup>
BNP Paribas Securites Corp.	0.52%	5/06/16	Open	14,850,000	14,871,491	U.S. Treasury Obligations	Open/Demand <sup>1</sup>
BNP Paribas Securites Corp.	0.75%	5/18/16	Open	837,000	838,831	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities (USA) LLC	0.75%	6/27/16	Open	1,503,288	1,505,292	Corporate Bonds	Open/Demand <sup>1</sup>
Nomura Securities International, Inc.	0.35%	6/28/16	Open	31,762,500	31,779,484	U.S. Treasury Obligations	Open/Demand <sup>1</sup>
BNP Paribas Securites Corp.	0.53%	6/29/16	Open	82,044,375	82,126,397	U.S. Treasury Obligations	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	6/30/16	Open	2,859,500	2,862,703	Corporate Bonds	Open/Demand <sup>1</sup>
Deutsche Bank AG	(3.00)%	7/29/16	Open	278,602	277,882	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.60%	8/10/16	9/14/16	24,013,000	24,021,405	U.S. Government Sponsored Agency Securities	Up to 30 Days
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.59%	8/10/16	9/14/16	15,810,000	15,815,441	U.S. Government Sponsored Agency Securities	Up to 30 Days
<b>Total</b>				\$ 287,689,754	\$ 288,238,889		

<sup>1</sup> Certain agreements have no stated maturity and can be terminated by either party at any time.

## Derivative Financial Instruments Outstanding as of Period End

## Futures Contracts

Contracts Long (Short)	Issue	Expiration	Notional Value	Unrealized Appreciation (Depreciation)
(117)	90 Day Euro Future	September 2016	USD 28,991,137	\$ 2,575
322	2-Year U.S. Treasury Note	December 2016	USD 70,296,625	(362)
1,134	5-Year U.S. Treasury Note	December 2016	USD 137,497,500	(145,903)
(457)	10-Year U.S. Treasury Note	December 2016	USD 59,831,297	129,307
21	10-Year U.S. Ultra Long Treasury Note	December 2016	USD 3,031,875	(8,325)
(39)	Long U.S. Treasury Bond	December 2016	USD 6,644,625	(9,750)
139	Ultra Long U.S. Treasury Bond	December 2016	USD 26,058,156	23,375
303	90 Day Euro Future	December 2017	USD 74,901,600	(69,313)
(303)	90 Day Euro Future	December 2018	USD 74,806,913	40,279
<b>Total</b>				\$ (38,117)

## Forward Foreign Currency Exchange Contracts

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
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EUR	165,000	USD	186,378	BNP Paribas S.A.	9/06/16	\$ (2,303)
EUR	300,000	USD	338,108	Standard Chartered Bank	9/06/16	(3,427)
USD	739,364	EUR	664,000	Royal Bank of Scotland PLC	9/06/16	(1,397)
USD	9,264,320	EUR	8,320,000	Royal Bank of Scotland PLC	9/06/16	(17,509)
USD	154,314	GBP	117,000	Bank of America N.A.	9/06/16	666
USD	11,590,621	GBP	8,796,000	HSBC Bank PLC	9/06/16	39,456
USD	865,739	GBP	657,000	HSBC Bank PLC	9/06/16	2,947
AUD	1,600,000	CAD	1,570,350	Citibank N.A.	9/14/16	4,581
AUD	2,650,000	CAD	2,626,283	HSBC Bank PLC	9/14/16	(11,774)
AUD	2,680,000	CAD	2,632,698	JPMorgan Chase Bank N.A.	9/14/16	5,873
CAD	2,706,941	AUD	2,745,000	BNP Paribas S.A.	9/14/16	1,908
CAD	2,139,891	AUD	2,135,000	Citibank N.A.	9/14/16	27,788
CAD	2,072,546	AUD	2,115,000	Deutsche Bank AG	9/14/16	(8,543)
CAD	2,641,936	AUD	2,680,000	Deutsche Bank AG	9/14/16	1,172
AUD	2,120,000	USD	1,625,555	HSBC Bank PLC	9/22/16	(33,051)

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## Forward Foreign Currency Exchange Contracts (concluded)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
EUR	730,000	SEK	6,901,043	Citibank N.A.	9/22/16	\$ 8,055
SEK	13,855,422	EUR	1,460,000	Citibank N.A.	9/22/16	(9,874)
USD	1,633,195	AUD	2,120,000	Citibank N.A.	9/22/16	40,691
JPY	100,812,258	EUR	890,000	UBS AG	9/26/16	(18,384)
USD	740,716	EUR	664,000	Royal Bank of Scotland PLC	10/05/16	(1,008)
USD	8,762,535	EUR	7,855,000	Royal Bank of Scotland PLC	10/05/16	(11,919)
USD	11,535,083	GBP	8,796,000	Royal Bank of Scotland PLC	10/05/16	(24,772)
USD	1,011,090	GBP	771,000	Royal Bank of Scotland PLC	10/05/16	(2,171)
NOK	33,703,812	USD	4,000,000	Citibank N.A.	10/07/16	45,031
USD	4,000,000	NOK	33,715,840	Goldman Sachs International	10/07/16	(46,475)
CHF	799,328	USD	830,000	Goldman Sachs International	10/25/16	(14,748)
CHF	794,742	USD	820,000	JPMorgan Chase Bank N.A.	10/25/16	(9,426)
SEK	17,213,055	USD	2,050,000	Citibank N.A.	10/25/16	(34,040)
USD	2,050,000	SEK	17,128,958	Goldman Sachs International	10/25/16	43,889
MXN	14,685,693	USD	780,000	Citibank N.A.	2/03/17	(10,617)
USD	1,250,000	MXN	22,971,800	HSBC Bank PLC	2/03/17	46,508
USD	4,800,000	MXN	92,410,464	JPMorgan Chase Bank N.A.	2/03/17	(41,382)
<b>Total</b>						\$ (34,255)

## Exchange-Traded Options Purchased

Description	Put/ Expiration		Strike Price	Contracts	Value
	Call	Date			
30-Year U.S. Treasury Bond Future	Put	9/23/16	USD 166.00	27	\$ 12,234
90-Day Euro Future	Put	10/14/16	USD 99.00	160	12,000
<b>Total</b>					\$ 24,234

## OTC Interest Rate Swaptions Purchased

Description	Counterparty	Put/ Call	Exercise Rate	Pay/ Receive	Floating Rate Index	Expiration Date	Notional Amount (000)	Value
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.25%	Receive	3-Month LIBOR	2/17/17	USD 3,000	\$ 224,938
2-Year Interest Rate Swap	Citibank N.A.	Call	1.55%	Receive	3-Month LIBOR	1/25/18	USD 40,000	403,397
10-Year Interest Rate Swap	Barclays Bank PLC	Call	1.60%	Receive	3-Month LIBOR	8/16/18	USD 3,500	143,363
10-Year Interest Rate Swap	Wells Fargo Bank N.A.	Call	1.60%	Receive	3-Month LIBOR	8/16/18	USD 3,500	144,195
30-Year Interest Rate Swap	Deutsche Bank AG	Call	3.12%	Receive	3-Month LIBOR	9/17/20	USD 800	280,939
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	3.12%	Receive	3-Month LIBOR	9/17/20	USD 800	280,939
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.42%	Receive	3-Month LIBOR	2/08/21	USD 670	151,816
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.50%	Receive	3-Month LIBOR	4/27/21	USD 500	120,427
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	3.03%	Receive	3-Month LIBOR	12/10/25	USD 2,000	269,938
10-Year Interest Rate Swap	Barclays Bank PLC	Call	2.83%	Receive	3-Month LIBOR	1/13/26	USD 2,000	246,269
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.75%	Pay	3-Month LIBOR	9/20/16	GBP 5,000	1
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.30%	Pay	3-Month LIBOR	9/21/16	USD 4,020	
30-Year Interest Rate Swap	Citibank N.A.	Put	2.85%	Pay	3-Month LIBOR	10/14/16	USD 6,000	14
30-Year Interest Rate Swap	UBS AG	Put	2.85%	Pay	3-Month LIBOR	10/14/16	USD 6,000	14
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.85%	Pay	3-Month LIBOR	1/13/17	USD 6,000	29,970
30-Year Interest Rate Swap	Bank of America N.A.	Put	2.85%	Pay	3-Month LIBOR	1/13/17	USD 6,000	3,391
10-Year Interest Rate Swap	Barclays Bank PLC	Put	1.80%	Pay	3-Month LIBOR	1/23/17	USD 2,300	14,880



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10-Year Interest Rate Swap	Wells Fargo Bank N.A.	Put	1.75%	Pay	3-Month LIBOR	2/17/17	USD	8,000	72,414
10-Year Interest Rate Swap	Barclays Bank PLC	Put	1.70%	Pay	3-Month LIBOR	2/23/17	USD	5,000	54,112
30-Year Interest Rate Swap	Barclays Bank PLC	Put	2.40%	Pay	3-Month LIBOR	4/13/17	USD	2,650	23,280
30-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.55%	Pay	3-Month LIBOR	4/04/19	USD	3,600	156,405
30-Year Interest Rate Swap	Deutsche Bank AG	Put	3.12%	Pay	3-Month LIBOR	9/17/20	USD	800	28,178
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.12%	Pay	3-Month LIBOR	9/17/20	USD	800	28,178
10-Year Interest Rate Swap	Bank of America N.A.	Put	3.50%	Pay	3-Month LIBOR	2/01/21	USD	4,000	54,589
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.42%	Pay	3-Month LIBOR	2/08/21	USD	670	53,293
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.50%	Pay	3-Month LIBOR	4/27/21	USD	500	37,937
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.03%	Pay	3-Month LIBOR	12/10/25	USD	2,000	76,558
10-Year Interest Rate Swap	Barclays Bank PLC	Put	2.83%	Pay	3-Month LIBOR	1/13/26	USD	2,000	86,548
<b>Total</b>									<b>\$ 2,985,983</b>

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## OTC Options Purchased

Description	Put/ Call	Counterparty	Expiration Date	Strike Price		Notional Amount (000)	Value
AUD Currency	Call	Deutsche Bank AG	09/12/16	CAD 1.01		AUD 10,845	\$ 3,383
AUD Currency	Call	UBS AG	09/22/16	NZD 1.07		AUD 16,105	5,289
AUD Currency	Call	Barclays Bank PLC	10/20/16	CAD 1.00		AUD 16,190	73,772
EUR Currency	Put	Deutsche Bank AG	09/20/16	SEK 9.35		EUR 10,980	4,973
EUR Currency	Put	Deutsche Bank AG	09/22/16	JPY 113.00		EUR 7,035	32,723
USD Currency	Put	UBS AG	10/21/16	SEK 8.25		USD 12,320	32,956
USD Currency	Put	JPMorgan Chase Bank N.A.	02/01/17	MXN 17.06		USD 18,990	61,774
<b>Total</b>							\$ 214,870

## OTC Interest Rate Swaptions Written

Description	Counterparty	Put/Exercise Call Rate	Pay/Receive Exercise Rate	Floating Rate Index	Expiration Date	Notional Amount (000)	Value
5-Year Interest Rate Swap	Deutsche Bank AG	Call 2.10%	Pay	3-Month LIBOR	12/05/16	USD 6,700	\$ (284,495)
5-Year Interest Rate Swap	Barclays Bank PLC	Call 0.01%	Pay	6-Month EURIBOR	2/10/17	EUR 39,800	(354,954)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call 1.50%	Pay	3-Month LIBOR	2/17/17	USD 4,500	(89,986)
5-Year Interest Rate Swap	Barclays Bank PLC	Call 0.01%	Pay	6-Month EURIBOR	2/17/17	EUR 4,500	(40,353)
5-Year Interest Rate Swap	UBS AG	Call 0.01%	Pay	6-Month EURIBOR	3/10/17	EUR 10,000	(90,964)
10-Year Interest Rate Swap	Barclays Bank PLC	Call 1.51%	Pay	3-Month LIBOR	6/28/17	USD 2,000	(51,965)
10-Year Interest Rate Swap	Barclays Bank PLC	Call 1.57%	Pay	3-Month LIBOR	8/03/17	USD 3,300	(99,167)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Call 0.15%	Pay	6-Month EURIBOR	12/04/17	EUR 5,700	(88,984)
2-Year Interest Rate Swap	Barclays Bank PLC	Call 1.05%	Pay	3-Month LIBOR	12/15/17	USD 39,800	(177,400)
2-Year Interest Rate Swap	Barclays Bank PLC	Call 0.88%	Pay	3-Month LIBOR	1/08/18	USD 8,200	(27,519)
2-Year Interest Rate Swap	Citibank N.A.	Call 1.05%	Pay	3-Month LIBOR	1/25/18	USD 60,000	(281,356)
2-Year Interest Rate Swap	Deutsche Bank AG	Call 0.70%	Pay	3-Month LIBOR	2/09/18	USD 11,000	(27,484)
2-Year Interest Rate Swap	Barclays Bank PLC	Call 0.90%	Pay	3-Month LIBOR	2/12/18	USD 17,600	(64,833)
2-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call 1.00%	Pay	3-Month LIBOR	3/16/18	USD 6,500	(29,664)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Call 1.00%	Pay	3-Month LIBOR	3/19/18	USD 38,200	(175,518)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Call 0.85%	Pay	3-Month LIBOR	4/06/18	USD 25,000	(92,491)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Call 0.75%	Pay	3-Month LIBOR	4/12/18	USD 38,200	(117,471)
2-Year Interest Rate Swap	Deutsche Bank AG	Call 0.90%	Pay	3-Month LIBOR	4/16/18	USD 38,800	(156,305)
2-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call 0.85%	Pay	3-Month LIBOR	4/27/18	USD 15,000	(56,203)
2-Year Interest Rate Swap	Deutsche Bank AG	Call 0.90%	Pay	3-Month LIBOR	4/30/18	USD 17,100	(70,446)
10-Year Interest Rate Swap	Deutsche Bank AG	Call 1.56%	Pay	3-Month LIBOR	7/06/18	USD 690	(26,495)
10-Year Interest Rate Swap	Royal Bank of Canada	Call 1.65%	Pay	3-Month LIBOR	8/01/18	USD 4,750	(207,102)
10-Year Interest Rate Swap	Barclays Bank PLC	Call 1.35%	Pay	3-Month LIBOR	8/16/18	USD 4,800	(148,348)
10-Year Interest Rate Swap	Wells Fargo Bank N.A.	Call 1.35%	Pay	3-Month LIBOR	8/16/18	USD 4,800	(148,348)
5-Year Interest Rate Swap	Deutsche Bank AG	Put 0.75%	Receive	6-Month EURIBOR	9/02/16	EUR 10,400	(1)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put 1.55%	Receive	3-Month LIBOR	9/20/16	GBP 10,000	(1)
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put 2.45%	Receive	3-Month LIBOR	9/21/16	USD 16,900	(2)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put 2.00%	Receive	3-Month LIBOR	10/03/16	USD 1,000	(7)
5-Year Interest Rate Swap	Deutsche Bank AG	Put 2.10%	Receive	3-Month LIBOR	12/05/16	USD 6,700	(1,342)
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put 2.20%	Receive	3-Month LIBOR	1/09/17	USD 3,600	(1,094)
5-Year Interest Rate Swap	Barclays Bank PLC	Put 0.50%	Receive	6-Month EURIBOR	2/10/17	EUR 49,800	(9,653)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put 3.50%	Receive	3-Month LIBOR	2/17/17	USD 3,000	(146)
5-Year Interest Rate Swap	Barclays Bank PLC	Put 0.51%	Receive	6-Month EURIBOR	2/17/17	EUR 6,000	(1,260)
5-Year Interest Rate Swap	Barclays Bank PLC	Put 0.45%	Receive	6-Month EURIBOR	2/23/17	EUR 12,100	(3,694)
5-Year Interest Rate Swap	Barclays Bank PLC	Put 1.60%	Receive	3-Month LIBOR	4/13/17	USD 12,900	(65,981)
10-Year Interest Rate Swap	Barclays Bank PLC	Put 1.51%	Receive	3-Month LIBOR	6/28/17	USD 2,000	(51,857)
10-Year Interest Rate Swap	Barclays Bank PLC	Put 1.57%	Receive	3-Month LIBOR	8/03/17	USD 3,300	(83,567)
10-Year Interest Rate Swap	Royal Bank of Canada	Put 1.75%	Receive	3-Month LIBOR	8/11/17	USD 8,000	(147,959)

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5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.15%	Receive	6-Month EURIBOR	9/11/17	EUR	10,800	(2,454)
5-Year Interest Rate Swap	Royal Bank of Scotland PLC	Put	1.10%	Receive	6-Month EURIBOR	9/25/17	EUR	10,000	(2,973)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.20%	Receive	3-Month LIBOR	10/02/17	USD	1,200	(3,385)
5-Year Interest Rate Swap	Citibank N.A.	Put	0.50%	Receive	6-Month EURIBOR	10/23/17	EUR	3,340	(6,474)
5-Year Interest Rate Swap	Citibank N.A.	Put	1.00%	Receive	6-Month EURIBOR	10/23/17	EUR	6,670	(3,277)
5-Year Interest Rate Swap	UBS AG	Put	0.50%	Receive	6-Month EURIBOR	10/26/17	EUR	6,200	(12,266)
5-Year Interest Rate Swap	UBS AG	Put	1.00%	Receive	6-Month EURIBOR	10/26/17	EUR	12,300	(6,208)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	0.50%	Receive	6-Month EURIBOR	10/30/17	EUR	7,000	(14,122)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.00%	Receive	6-Month EURIBOR	10/30/17	EUR	14,000	(7,271)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	0.65%	Receive	6-Month EURIBOR	12/04/17	EUR	10,000	(16,264)

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## OTC Interest Rate Swaptions Written (concluded)

Description	Counterparty	Put/ Call	Exercise Rate	Pay/Receive Exercise Rate	Floating Rate Index	Expiration Date	Notional Amount (000)	Value
2-Year Interest Rate Swap	Barclays Bank PLC	Put	1.95%	Receive	3-Month LIBOR	12/15/17	USD 39,800	\$ (54,505)
2-Year Interest Rate Swap	Barclays Bank PLC	Put	1.88%	Receive	3-Month LIBOR	1/08/18	USD 8,200	(14,142)
5-Year Interest Rate Swap	UBS AG	Put	1.00%	Receive	6-Month EURIBOR	1/08/18	EUR 7,200	(6,068)
2-Year Interest Rate Swap	Citibank N.A.	Put	2.30%	Receive	3-Month LIBOR	1/25/18	USD 20,000	(16,215)
2-Year Interest Rate Swap	Deutsche Bank AG	Put	1.70%	Receive	3-Month LIBOR	2/09/18	USD 11,000	(29,782)
2-Year Interest Rate Swap	Barclays Bank PLC	Put	1.90%	Receive	3-Month LIBOR	2/12/18	USD 17,600	(33,005)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.75%	Receive	6-Month EURIBOR	3/05/18	EUR 15,000	(30,420)
5-Year Interest Rate Swap	Deutsche Bank AG	Put	0.35%	Receive	6-Month EURIBOR	3/09/18	EUR 22,310	(118,334)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.65%	Receive	6-Month EURIBOR	3/12/18	EUR 3,450	(9,086)
2-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.00%	Receive	3-Month LIBOR	3/16/18	USD 6,500	(11,281)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.00%	Receive	3-Month LIBOR	3/19/18	USD 38,200	(67,080)
2-Year Interest Rate Swap	Goldman Sachs Bank USA.	Put	1.85%	Receive	3-Month LIBOR	3/29/18	USD 5,000	(11,882)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.85%	Receive	3-Month LIBOR	4/06/18	USD 25,000	(60,158)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.75%	Receive	3-Month LIBOR	4/12/18	USD 38,200	(111,771)
2-Year Interest Rate Swap	Deutsche Bank AG	Put	1.70%	Receive	3-Month LIBOR	4/16/18	USD 38,800	(125,148)
2-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	1.75%	Receive	3-Month LIBOR	4/27/18	USD 15,000	(45,555)
2-Year Interest Rate Swap	Deutsche Bank AG	Put	1.90%	Receive	3-Month LIBOR	4/30/18	USD 17,100	(40,541)
2-Year Interest Rate Swap	Morgan Stanley Capital Services LLC	Put	1.60%	Receive	3-Month LIBOR	6/18/18	USD 10,000	(43,416)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.45%	Receive	3-Month LIBOR	6/27/18	USD 10,000	(54,995)

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Swap									
2-Year									
Interest Rate									
Swap	Citibank N.A.	Put	1.40%	Receive	3-Month LIBOR	7/05/18	USD	10,000	(59,983)
10-Year									
Interest Rate									
Swap	Deutsche Bank AG	Put	1.56%	Receive	3-Month LIBOR	7/06/18	USD	690	(28,612)
5-Year									
Interest Rate									
Swap	Deutsche Bank AG	Put	0.50%	Receive	6-Month EURIBOR	7/16/18	EUR	10,730	(61,026)
10-Year									
Interest Rate									
Swap	Royal Bank of Canada	Put	1.65%	Receive	3-Month LIBOR	8/01/18	USD	4,750	(179,830)
10-Year									
Interest Rate									
Swap	Wells Fargo Bank N.A.	Put	1.90%	Receive	3-Month LIBOR	8/17/18	USD	8,000	(227,966)
2-Year									
Interest Rate									
Swap	Goldman Sachs Bank USA	Put	1.70%	Receive	3-Month LIBOR	8/20/18	USD	5,500	(23,146)
2-Year									
Interest Rate									
Swap	Goldman Sachs Bank USA	Put	1.75%	Receive	3-Month LIBOR	4/04/19	USD	40,000	(221,157)
2-Year									
Interest Rate									
Swap	Barclays Bank PLC	Put	0.40%	Receive	6-Month EURIBOR	7/08/19	EUR	21,060	(63,230)
2-Year									
Interest Rate									
Swap	Barclays Bank PLC	Put	0.40%	Receive	6-Month EURIBOR	7/08/19	EUR	1,975	(5,930)
2-Year									
Interest Rate									
Swap	JPMorgan Chase Bank N.A.	Put	0.40%	Receive	6-Month EURIBOR	7/08/19	EUR	1,965	(5,900)
10-Year									
Interest Rate									
Swap	Bank of America N.A.	Put	5.50%	Receive	3-Month LIBOR	2/01/21	USD	10,000	(36,151)
<b>Total</b>									\$ (5,145,424)

OTC Options Written

Description	Put/ Call	Counterparty	Expiration Date	Strike Price		Notional Amount (000)	Value
AUD Currency	Call	Barclays Bank PLC	10/20/16	CAD 1.01	AUD	16,190	\$ (43,110)
USD Currency	Call	JPMorgan Chase Bank N.A.	2/01/17	MXN 21.22	USD	18,990	(201,237)
USD Currency	Put	UBS AG	10/21/16	CHF 0.94	USD	12,320	(24,307)
<b>Total</b>							\$ (268,654)

Centrally Cleared Credit Default Swaps Buy Protection

Issuer/Index	Pay Fixed Rate	Expiration Date	Notional Amount (000)	Unrealized Depreciation
Markit iTraxx XO, Series 25, Version 1	5.00%	6/20/21	EUR 350	\$ (12,404)

Centrally Cleared Interest Rate Swaps

Fixed Rate	Floating Rate	Effective Date	Expiration Date	Notional Amount (000)	Unrealized Appreciation (Depreciation)
0.77% <sup>1</sup>	3-Month LIBOR	N/A	2/05/18	USD 107,000	\$ 345,118
1.13% <sup>2</sup>	3-Month LIBOR	8/07/18 <sup>3</sup>	8/07/20	USD 7,000	(17,647)

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1.18% <sup>2</sup>	3-Month LIBOR	8/13/18 <sup>3</sup>	8/12/20	USD	6,400	(10,691)
1.19% <sup>2</sup>	3-Month LIBOR	8/14/18 <sup>3</sup>	8/14/20	USD	5,000	(7,085)
1.24% <sup>1</sup>	3-Month LIBOR	N/A	8/20/20	USD	5,000	2,555
1.26% <sup>1</sup>	3-Month LIBOR	N/A	8/21/20	USD	3,000	290

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## Centrally Cleared Interest Rate Swaps (concluded)

Fixed Rate	Floating Rate	Effective Date	Expiration Date	Notional Amount (000)	Unrealized Appreciation (Depreciation)
1.26% <sup>2</sup>	3-Month LIBOR	8/21/18 <sup>3</sup>	8/21/20	USD 20,500	\$ (1,219)
1.26% <sup>1</sup>	3-Month LIBOR	N/A	8/23/20	USD 4,860	203
1.31% <sup>1</sup>	3-Month LIBOR	8/31/18 <sup>3</sup>	8/31/20	USD 3,500	(2,846)
1.31% <sup>1</sup>	3-Month LIBOR	N/A	8/31/20	USD 1,500	(1,425)
1.33% <sup>1</sup>	3-Month LIBOR	8/31/18 <sup>3</sup>	8/31/20	USD 3,240	(3,933)
1.33% <sup>1</sup>	3-Month LIBOR	N/A	8/31/20	USD 3,240	(4,123)
0.78% <sup>1</sup>	Fed Funds Effective Rate plus 0.25%	N/A	2/28/21	USD 26,550	41,963
1.18% <sup>1</sup>	3-Month LIBOR	1/05/17 <sup>3</sup>	2/28/21	USD 32,890	28,550
0.00% <sup>2</sup>	6-Month EURIBOR	N/A	6/28/21	EUR 3,500	1,270
1.00% <sup>2</sup>	3-Month LIBOR	N/A	6/28/21	USD 1,000	(9,058)
0.00% <sup>1</sup>	6-Month EURIBOR	N/A	7/14/21	EUR 2,350	3,076
1.05% <sup>2</sup>	3-Month LIBOR	N/A	7/14/21	USD 3,900	(26,655)
0.00% <sup>1</sup>	6-Month EURIBOR	10/19/16 <sup>3</sup>	10/19/21	EUR 2,100	(60)
0.08% <sup>2</sup>	6-Month EURIBOR	8/14/18 <sup>3</sup>	8/14/23	EUR 2,450	(3,265)
1.33% <sup>1</sup>	3-Month LIBOR	12/30/16 <sup>3</sup>	8/15/23	USD 9,700	(2,151)
1.40% <sup>1</sup>	3-Month LIBOR	N/A	8/16/26	USD 200	611
1.41% <sup>2</sup>	3-Month LIBOR	N/A	8/25/26	USD 1,640	(3,626)
2.41% <sup>1</sup>	3-Month LIBOR	N/A	1/19/46	USD 300	(52,916)
2.33% <sup>1</sup>	3-Month LIBOR	N/A	1/25/46	USD 300	(47,258)
2.25% <sup>1</sup>	3-Month LIBOR	N/A	2/05/46	USD 400	(55,582)
2.16% <sup>1</sup>	3-Month LIBOR	N/A	2/12/46	USD 500	(58,339)
2.11% <sup>1</sup>	3-Month LIBOR	N/A	4/07/46	USD 300	(30,843)
1.96% <sup>1</sup>	3-Month LIBOR	N/A	6/21/46	USD 300	(19,920)
1.76% <sup>1</sup>	3-Month LIBOR	N/A	7/15/46	USD 100	(1,745)
1.72% <sup>1</sup>	3-Month LIBOR	8/25/16 <sup>3</sup>	8/25/46	USD 250	(1,523)
<b>Total</b>					\$ 61,726

<sup>1</sup> Trust pays the fixed rate and receives the floating rate.<sup>2</sup> Trust pays the floating rate and receives the fixed rate.<sup>3</sup> Forward swap.

## OTC Credit Default Swaps Buy Protection

Issuer/Index	Pay Fixed Rate	Counterparty	Expiration Date	Notional Amount (000)	Value	Premiums Paid	Unrealized Depreciation
Australia & New Zealand Banking Group Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD 1	\$ (5)	\$ 4	\$ (9)
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD 1	(4)	3	(7)
<b>Total</b>					\$ (9)	\$ 7	\$ (16)

## OTC Credit Default Swaps Sell Protection

Issuer/Index	Receive Fixed Rate	Counterparty	Expiration Date	Credit Rating <sup>1</sup>	Notional Amount (000) <sup>2</sup>	Value	Premiums (Received)	Unrealized Appreciation (Depreciation)
MetLife, Inc.	1.00%	Credit Suisse International	9/20/16	A-	USD 1,080	\$ 2,694	\$ (1,126)	\$ 3,820
MetLife, Inc.	1.00%	Deutsche Bank AG	9/20/16	A-	USD 1,460	3,642	(1,379)	5,021
MetLife, Inc.	1.00%	Goldman Sachs Bank USA	9/20/16	A-	USD 1,000	2,495	(912)	3,407
MetLife, Inc.	1.00%	Morgan Stanley Capital Services LLC	9/20/16	A-	USD 1,810	4,515	(1,677)	6,192

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MetLife, Inc.	1.00%	Morgan Stanley Capital Services LLC	9/20/16	A-	USD	550	1,372	(452)	1,824
MetLife, Inc.	1.00%	Citibank N.A.	12/20/16	A-	USD	595	2,743	(2,691)	5,434
MetLife, Inc.	1.00%	Citibank N.A.	12/20/16	A-	USD	575	2,663	(2,819)	5,482
Markit	3.00%	Barclays Bank PLC	10/17/57	NR	USD	5,000	(820,502)	(528,977)	(291,525)
CMBX North America, Series 8									
Markit	3.00%	Credit Suisse International	10/17/57	NR	USD	2,500	(410,251)	(261,322)	(148,929)
CMBX North America, Series 8									
<b>Total</b>							\$ (1,210,629)	\$ (801,355)	\$ (409,274)

<sup>1</sup> Using Standard & Poor's (S&P's) rating of the issuer or the underlying securities of the index, as applicable.

<sup>2</sup> The maximum potential amount the Trust may pay should a negative credit event take place as defined under the terms of the agreement.

See Notes to Financial Statements.



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## OTC Interest Rate Swaps

Fixed Rate	Floating Rate	Counterparty	Effective Date	Expiration Date	Notional Amount (000)	Value	Premiums Paid (Received)	Unrealized Appreciation
SIFMA Rate <sup>1</sup>	3-Month LIBOR	Citibank N.A.	6/09/25 <sup>2</sup>	6/09/35	USD 1,500	\$ 26,297		\$ 26,297

<sup>1</sup> Trust pays the fixed rate and receives the floating rate.<sup>2</sup> Forward swap.

## Transactions in Options Written for the Year Ended August 31, 2016

	Contracts	Calls Notional (000)					Premiums	
		AUD	CAD	EUR	GBP	NZD	USD	Received
Outstanding options, beginning of year	449			16,350			\$ 173,900	\$ 2,666,359
Options written	186	41,615		121,550		28,040	534,520	6,975,375
Options exercised						(28,040)	(24,000)	(670,405)
Options expired		(25,425)		(14,160)			(35,380)	(702,766)
Options closed	(635)			(63,740)			(283,110)	(5,206,884)

Outstanding options, end of year		16,190		60,000			\$ 365,930	\$ 3,061,679
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	Contracts	Puts Notional (000)					Premiums	
		AUD	CAD	EUR	GBP	NZD	USD	Received
Outstanding options, beginning of year				56,000			\$ 208,200	\$ 4,126,898
Options written	110	14,960	15,285	312,605	34,000	106,570	711,290	10,554,058
Options exercised				(3,630)				(8,166)
Options expired			(15,285)	(54,390)	(24,000)	(78,525)	(57,380)	(1,768,049)
Options closed	(110)	(14,960)		(68,285)		(28,045)	(411,850)	(6,997,257)

Outstanding options, end of year				242,300	10,000		\$ 450,260	\$ 5,907,484
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## Derivative Financial Instruments Categorized by Risk Exposure

As of period end, the fair values of derivative financial instruments located in the Statements of Assets and Liabilities were as follows:

Assets	Derivative Financial Instruments	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Futures contracts	Net unrealized appreciation <sup>1</sup>					\$ 195,536		\$ 195,536
Forward foreign currency exchange contracts	Unrealized appreciation on forward foreign currency exchange contracts				\$ 268,565			268,565
Options purchased	Investments at value unaffiliated <sup>2</sup>				214,870	3,010,217		3,225,087

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Swaps	centrally cleared	Net unrealized appreciation <sup>1</sup>		423,636	423,636
Swaps	OTC	Unrealized appreciation on OTC derivatives; Swap premiums paid	\$ 31,187	26,297	57,484
<b>Total</b>			\$ 31,187	\$ 483,435	\$ 3,655,686
					\$ 4,170,308

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

Liabilities	Derivative	Financial Instruments	Commodity	Credit	Equity	Foreign Currency Exchange	Interest Rate	Other	Total
			Contracts	Contracts	Contracts	Contracts	Contracts	Contracts	
Futures contracts		Net unrealized depreciation <sup>1</sup>							