

BLACKROCK CORE BOND TRUST  
Form N-Q  
July 27, 2016

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

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

Investment Company Act file number: 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Core Bond Trust,  
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: 05/31/2016

Item 1 Schedule of Investments



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Highbridge Loan Management Ltd., Series 5A-2015, Class C1, 3.84%, 1/29/26 (b)(c)		
Limerock CLO III LLC, Series 2014-3A, Class C, 4.23%, 10/20/26 (b)(c)	3,750	3,308,145
Madison Park Funding IX Ltd., Series 2012-9AR, Class DR, 4.48%, 8/15/22 (b)(c)	1,200	1,140,467
Madison Park Funding XV Ltd., Series 2014-15A, Class B1, 3.88%, 1/27/26 (b)(c)	1,800	1,802,164
Nelnet Student Loan Trust, Series 2006-1, Class A5, 0.76%, 8/23/27 (b)	990	970,040
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class C, 4.38%, 11/14/25 (b)(c)	2,250	1,997,327
Oaktree EIF II Ltd., Series 2015-B1A, Class C, 3.73%, 2/15/26 (b)(c)	1,000	949,931
Octagon Investment Partners XX Ltd., Series 2014-1A (b)(c): Class C, 3.43%, 8/12/26	750	727,195
Class D, 4.28%, 8/12/26	1,000	927,935
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.28%, 11/14/26 (b)(c)	2,000	1,805,543
Octagon Investment Partners XXII Ltd., Series 2014-1A, Class C1, 3.89%, 11/25/25 (b)(c)	2,000	1,988,296
OneMain Financial Issuance Trust (c): Series 2015-1A, Class D, 6.63%, 3/18/26	1,075	1,050,084
Series 2015-2A, Class C, 4.32%, 7/18/25	5,000	4,764,130
Series 2015-2A, Class D, 5.64%, 7/18/25	2,500	2,386,590
OZLM Funding III Ltd., Series 2013-3A (b)(c): Class B, 3.74%, 1/22/25	1,500	1,483,134
Class C, 4.54%, 1/22/25	500	470,041

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## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Asset-Backed Securities</b>			
<b>Asset-Backed Securities (continued)</b>			
OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 (b)(c)	USD	470	\$ 415,232
OZLM VIII Ltd., Series 2014-8A, Class C, 4.13%, 10/17/26 (b)(c)		1,750	1,533,302
Regatta V Funding Ltd., Series 2014-1A, Class C, 4.09%, 10/25/26 (b)(c)		2,000	1,751,155
SLM Private Credit Student Loan Trust, Series 2004-B, Class A2, 0.83%, 6/15/21 (b)		77	76,549
SLM Private Education Loan Trust, Series 2012-A, Class A1, 1.83%, 8/15/25 (b)(c)		118	118,298
SLM Student Loan Trust (c):			
Series 2012-A, Class A2, 3.83%, 1/17/45		690	717,071
Series 2014-A, Class B, 3.50%, 11/15/44		500	487,702
Small Business Administration Participation Certificates, Series 1996-20K, Class 1, 6.95%, 11/01/16		8	8,557
SMB Private Education Loan Trust, Series 2015-C, Class C, 4.50%, 9/17/46 (c)		5,900	5,695,466
Sound Point CLO Ltd., Series 2014-3A, Class D, 4.24%, 1/23/27 (b)(c)		1,250	1,097,995
Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.85%, 8/21/26 (b)(c)		2,500	2,472,375
Stewart Park CLO Ltd., Series 2015-1A, Class D, 4.08%, 4/15/26 (b)(c)		1,000	880,470
Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32		816	812,228
Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.49%, 7/23/23 (b)(c)		1,000	952,821
Symphony CLO VII Ltd., Series 2011-7A, Class E, 4.23%, 7/28/21 (b)(c)		1,500	1,494,404
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.93%, 1/15/27 (b)(c)		555	551,870
Voya CLO Ltd., Series 2012-2AR, Class CR, 3.58%, 10/15/22 (b)(c)		1,500	1,481,115
		<b>Par</b>	
		<b>(000)</b>	<b>Value</b>
<b>Asset-Backed Securities</b>			
<b>Asset-Backed Securities (continued)</b>			
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22	USD	2,360	\$ 2,421,395
			86,929,090
<b>Interest Only Asset-Backed Securities 0.1%</b>			
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c)		3,597	256,275
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29		8,117	565,185
			821,460
<b>Total Asset-Backed Securities 11.2%</b>			<b>87,750,550</b>
<b>Corporate Bonds</b>			
<b>Aerospace &amp; Defense 0.6%</b>			
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (c)		220	182,600
Bombardier, Inc. (c):			
7.50%, 3/15/18		42	42,840
5.50%, 9/15/18		196	192,080
6.00%, 10/15/22		89	76,095
7.50%, 3/15/25		200	176,000
KLX, Inc., 5.88%, 12/01/22 (c)		165	162,525
Moog, Inc., 5.25%, 12/01/22 (c)		180	182,925
TransDigm, Inc.:			
5.50%, 10/15/20		211	216,011
7.50%, 7/15/21		175	185,337
6.00%, 7/15/22		1,118	1,137,565
6.50%, 7/15/24		198	201,960
6.38%, 6/15/26 (c)(d)		236	236,295
United Technologies Corp., 6.13%, 7/15/38 (e)		1,450	1,903,286
			4,895,519
<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	107,450

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6.50%, 6/15/22 (c)	USD	625	600,000
			962,250
<b>Airlines 2.2%</b>			
Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 9/15/24 (c)		1,940	1,872,213
American Airlines Pass-Through Trust:			
Series 2013-2, Class A, 4.95%, 7/15/24 (e)		3,958	4,254,828

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## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Airlines (continued)</b>			
American Airlines Pass-Through Trust (continued):			
Series 2015-2, Class A, 4.00%, 9/22/27	USD	1,500	\$ 1,496,250
Series 2015-2, Class AA, 3.60%, 9/22/27		1,500	1,564,200
Continental Airlines Pass-Through Trust:			
Series 2010-1, Class B, 6.00%, 7/12/20		570	598,410
Series 2012-3, Class C, 6.13%, 4/29/18		520	546,000
United Airlines Pass-Through Trust:			
4.30%, 2/15/27		3,708	3,935,420
Series 2014-2, Class B, 4.63%, 9/03/22		2,615	2,628,178
			16,895,499
<b>Auto Components 0.4%</b>			
CNH Industrial Finance Europe SA, 2.88%, 5/17/23			
	EUR	175	192,523
Faurecia, 3.63%, 6/15/23		100	113,908
Fiat Chrysler Finance Europe:			
4.75%, 3/22/21		100	120,622
4.75%, 7/15/22		100	121,742
FTE Verwaltungs GmbH, 9.00%, 7/15/20		100	116,828
Goodyear Dunlop Tires Europe BV, 3.75%, 12/15/23			
		100	115,885
Goodyear Tire & Rubber Co.:			
6.50%, 3/01/21	USD	650	681,687
5.00%, 5/31/26		46	46,518
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19		652	629,995
Schaeffler Holding Finance BV (f):			
(5.75% Cash or 6.50% PIK), 5.75%, 11/15/21	EUR	60	71,486
(6.75% Cash), 6.75%, 11/15/22 (c)	USD	550	606,109
			2,817,303
<b>Automobiles 0.9%</b>			
Ford Motor Co., 4.75%, 1/15/43 (e)			
		4,255	4,349,767
General Motors Co., 6.25%, 10/02/43		2,506	2,756,422
			7,106,189
<b>Banks 2.1%</b>			
ABN AMRO Bank NV, 5.75% (b)(g)			
	EUR	200	214,768
Banco de Sabadell SA, 5.63%, 5/06/26		100	112,925
			Par
<b>Corporate Bonds</b>			
<b>Banks (continued)</b>			
Bankia SA, 4.00%, 5/22/24 (b)	EUR	200	\$ 216,930
Barclays Bank PLC, 3.65%, 3/16/25	USD	4,320	4,188,918
CIT Group, Inc.:			
5.50%, 2/15/19 (c)		206	215,270
5.38%, 5/15/20		840	879,900
Commerzbank AG:			
7.75%, 3/16/21	EUR	100	134,696
4.00%, 3/23/26		28	32,168
Cooperatieve Rabobank UA:			
3.88%, 2/08/22	USD	2,780	3,003,873
3.95%, 11/09/22 (e)		1,500	1,547,012
HSBC Holdings PLC, 6.10%, 1/14/42		610	787,053
Intesa Sanpaolo SpA, 2.86%, 4/23/25	EUR	100	110,222
Santander Holdings USA, Inc., 4.50%, 7/17/25	USD	2,000	2,058,208

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Wells Fargo & Co., 3.50%, 3/08/22		2,780	2,945,527
			16,447,470
<b>Beverages 0.2%</b>			
Anheuser-Busch InBev Finance, Inc., 4.90%, 2/01/46		1,320	1,473,549
Horizon Holdings III SASU, 5.13%, 8/01/22	EUR	100	116,689
OI European Group BV, 6.75%, 9/15/20		50	65,507
			1,655,745
<b>Biotechnology 0.0%</b>			
Rapid Holding GmbH, 6.63%, 11/15/20		100	117,385
<b>Building Materials 0.0%</b>			
Buzzi Unicem SpA, 2.13%, 4/28/23		100	111,313
Dry Mix Solutions Investissements SAS, 4.03%, 6/15/21 (b)		100	110,375
HeidelbergCement Finance Luxembourg SA, 3.25%, 10/21/21		64	77,583
			299,271
<b>Building Products 0.4%</b>			
American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 (c)	USD	347	360,880
Building Materials Corp. of America, 6.00%, 10/15/25 (c)		380	403,750

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## Schedule of Investments (continued)

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		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Building Products (continued)</b>			
CPG Merger Sub LLC, 8.00%, 10/01/21 (c)	USD	520	\$ 491,400
Masonite International Corp., 5.63%, 3/15/23 (c)		200	209,000
Ply Gem Industries, Inc., 6.50%, 2/01/22		546	543,270
Standard Industries, Inc. (c):			
5.13%, 2/15/21		94	97,525
5.50%, 2/15/23		153	157,590
USG Corp.:			
9.75%, 1/15/18		500	558,885
5.50%, 3/01/25 (c)		170	180,625
			3,002,925
<b>Capital Markets 2.3%</b>			
CDP Financial, Inc., 5.60%, 11/25/39 (c)		5,890	7,607,500
E*Trade Financial Corp., 4.63%, 9/15/23		275	275,687
Goldman Sachs Group, Inc., 3.75%, 5/22/25 (e)		8,965	9,232,740
Morgan Stanley, 4.00%, 7/23/25		905	951,310
			18,067,237
<b>Chemicals 0.6%</b>			
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV, 7.38%, 5/01/21 (c)		152	161,014
Chemours Co.:			
6.63%, 5/15/23		83	74,493
7.00%, 5/15/25		100	87,687
Dow Chemical Co., 4.13%, 11/15/21		700	760,878
Huntsman International LLC:			
4.88%, 11/15/20		101	102,767
5.13%, 4/15/21	EUR	100	114,547
Ineos Finance PLC, 4.00%, 5/01/23		100	108,736
Inovyn Finance PLC, 6.25%, 5/15/21		100	115,298
Methanex Corp., 3.25%, 12/15/19	USD	1,650	1,543,506
Momentive Performance Materials, Inc., 3.88%, 10/24/21		301	240,800
Montichem Holdeo 3 SA, 5.25%, 6/15/21	EUR	100	111,488
NOVA Chemicals Corp., 5.25%, 8/01/23 (c)	USD	88	88,220
Platform Specialty Products Corp. (c):			
10.38%, 5/01/21		37	37,740
6.50%, 2/01/22		909	807,306
PQ Corp., 6.75%, 11/15/22 (c)		214	223,095
	<b>Par</b>		
<b>Corporate Bonds</b>			
<b>Chemicals (continued)</b>			
PSPC Escrow Corp., 6.00%, 2/01/23	EUR	100	\$ 98,748
WR Grace & Co-Conn (c):			
5.13%, 10/01/21	USD	97	100,576
5.63%, 10/01/24		80	84,600
			4,861,499
<b>Commercial Services &amp; Supplies 0.7%</b>			
ADS Waste Holdings, Inc., 8.25%, 10/01/20		166	170,980
ADT Corp.:			
3.50%, 7/15/22		255	233,962
4.13%, 6/15/23		110	102,300
Aramark Services, Inc., 5.13%, 1/15/24 (c)		92	95,450
Aviation Capital Group Corp. (c):			
4.63%, 1/31/18		1,300	1,330,875

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7.13%, 10/15/20		1,800	2,038,500
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (c)		214	203,300
Iron Mountain, Inc.:			
6.00%, 10/01/20 (c)		175	184,625
6.00%, 8/15/23		80	83,400
Mobile Mini, Inc.:			
7.88%, 12/01/20		330	343,200
5.88%, 7/01/24 (c)		267	273,675
Silk Bidco AS, 7.50%, 2/01/22	EUR	100	114,603
United Rentals North America, Inc.:			
7.38%, 5/15/20	USD	163	169,520
7.63%, 4/15/22		87	92,546
5.75%, 11/15/24		140	140,350
Verisure Holding AB, 6.00%, 11/01/22	EUR	100	119,332
			5,696,618
<b>Communications Equipment 0.5%</b>			
Alcatel-Lucent USA, Inc., 6.45%, 3/15/29	USD	1,575	1,669,500
CommScope Technologies Finance LLC, 6.00%, 6/15/25 (c)		340	345,950
CommScope, Inc., 4.38%, 6/15/20 (c)		250	257,500
Nokia OYJ, 6.63%, 5/15/39		135	143,437
Zayo Group LLC/Zayo Capital, Inc.:			
6.00%, 4/01/23		904	928,860
6.38%, 5/15/25		278	289,120
			3,634,367
<b>Computer Services Software &amp; Systems 0.0%</b>			
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 8/01/22 (c)		13	11,375

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Computer Technology 0.0%</b>			
Western Digital Corp., 7.38%, 4/01/23 (c)	USD	129	\$ 134,160
<b>Construction &amp; Engineering 0.7%</b>			
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (c)		382	322,790
ITR Concession Co. LLC, 4.20%, 7/15/25 (c)		4,000	4,113,024
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (c)		505	510,050
Swissport Investments SA, 6.75%, 12/15/21	EUR	100	114,881
			5,060,745
<b>Construction Materials 0.5%</b>			
American Tire Distributors, Inc., 10.25%, 3/01/22 (c)	USD	164	142,065
Beacon Roofing Supply, Inc., 6.38%, 10/01/23		313	331,780
HD Supply, Inc.: 7.50%, 7/15/20		962	1,014,910
5.25%, 12/15/21 (c)		1,170	1,231,425
5.75%, 4/15/24 (c)		667	693,680
LKQ Italia Bondco SpA, 3.88%, 4/01/24	EUR	157	181,019
PulteGroup, Inc., 5.50%, 3/01/26	USD	158	161,062
Rexel SA, 3.50%, 6/15/23	EUR	100	113,490
			3,869,431
<b>Consumer Finance 2.0%</b>			
Ally Financial, Inc.:			
6.25%, 12/01/17	USD	320	332,800
4.63%, 3/30/25		430	428,925
8.00%, 11/01/31		2,498	2,935,150
Capital One Financial Corp., 4.75%, 7/15/21 (e)		1,935	2,131,946
Corivas Campus Living USG LLC, 5.30%, 7/01/50		5,700	5,953,080
Ford Motor Credit Co. LLC:			
8.13%, 1/15/20		1,530	1,817,689
4.25%, 9/20/22		1,600	1,696,119
Navient Corp.:			
5.00%, 10/26/20		180	168,300
6.13%, 3/25/24		59	51,975
5.88%, 10/25/24		56	47,880
OneMain Financial Holdings LLC (c):			
6.75%, 12/15/19		67	67,670
7.25%, 12/15/21		23	23,115
			15,654,649
	<b>Par</b>		
		<b>(000)</b>	<b>Value</b>
<b>Corporate Bonds</b>			
<b>Containers &amp; Packaging 0.5%</b>			
Ardagh Packaging Finance PLC, 9.13%, 10/15/20 (c)	USD	1,045	\$ 1,095,160
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
6.75%, 1/31/21 (c)		200	201,500
3.88%, 5/15/21 (b)(c)		200	200,500
4.25%, 1/15/22	EUR	100	113,351
6.75%, 5/15/24		100	112,934
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (c):			
4.63%, 5/15/23	USD	271	269,645
7.25%, 5/15/24		435	443,700
Ball Corp.:			
4.38%, 12/15/20		152	158,840
5.00%, 3/15/22		120	125,400
4.38%, 12/15/23	EUR	100	120,272
Crown Americas LLC/Crown Americas Capital Corp. IV, 4.50%, 1/15/23	USD	265	267,981

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Crown European Holdings SA, 3.38%, 5/15/25	EUR	100	112,344
JH-Holding Finance SA, 8.25%, 12/01/22 (f)		100	118,564
Sappi Papier Holding GmbH, 4.00%, 4/01/23		100	113,491
Sealed Air Corp. (c):			
6.50%, 12/01/20	USD	480	547,200
4.88%, 12/01/22		55	56,238
5.13%, 12/01/24		102	104,805
6.88%, 7/15/33		18	18,900
			4,180,825
<b>Diversified Consumer Services 0.1%</b>			
APX Group, Inc.:			
6.38%, 12/01/19		32	31,680
8.75%, 12/01/20		75	68,250
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (c)		225	234,563
Service Corp. International:			
4.50%, 11/15/20		410	420,762
5.38%, 5/15/24		110	113,850
			869,105
<b>Diversified Financial Services 5.1%</b>			
AerCap Ireland Capital Ltd./AerCap Global Aviation Trust:			
4.63%, 10/30/20		680	703,800
5.00%, 10/01/21		500	523,750
4.63%, 7/01/22		230	235,750
Aircastle Ltd.:			
6.25%, 12/01/19		353	386,094

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## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par (000)	Value
<b>Corporate Bonds</b>			
<b>Diversified Financial Services (continued)</b>			
Aircastle Ltd. (continued):			
5.00%, 4/01/23	USD	91	\$ 93,048
Bank of America Corp.:			
5.63%, 7/01/20 (e)		2,200	2,458,568
3.30%, 1/11/23		10,000	10,180,580
Deutsche Bank AG, 4.50%, 5/19/26	EUR	100	110,504
FMR LLC, 4.95%, 2/01/33 (c)(e)	USD	2,300	2,441,218
Garfunkelux Holdco 3 SA, 8.50%, 11/01/22	GBP	100	146,486
General Electric Capital Corp.,			
6.15%, 8/07/37	USD	2,150	2,923,690
General Electric Co.:			
6.75%, 3/15/32 (e)		2,500	3,457,782
6.88%, 1/10/39		135	197,582
General Motors Financial Co., Inc.,			
4.25%, 5/15/23		807	824,748
HSBC Holdings PLC, 6.88% (b)(d)(g)		200	201,500
IntercontinentalExchange Group, Inc.,			
4.00%, 10/15/23		470	497,824
International Lease Finance Corp.:			
8.25%, 12/15/20		150	176,438
5.88%, 8/15/22		320	349,200
Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 4/01/20 (c)		595	559,300
Moody s Corp., 4.50%, 9/01/22 (e)		1,800	1,982,714
MSCI, Inc., 5.75%, 8/15/25 (c)		60	63,150
Northern Trust Corp., 3.95%, 10/30/25 (e)		8,000	8,716,224
Reynolds Group Issuer, Inc.:			
7.88%, 8/15/19		530	545,237
9.88%, 8/15/19		370	384,337
5.75%, 10/15/20		194	200,063
6.88%, 2/15/21		470	487,625
8.25%, 2/15/21		200	207,760
UBS Group AG, Series ., 6.88% (b)(g)		200	197,099
UniCredit SpA:			
6.95%, 10/31/22	EUR	140	179,810
5.75%, 10/28/25 (b)		107	127,008
			39,558,889
<b>Diversified Telecommunication Services 3.4%</b>			
AT&T, Inc.:			
6.38%, 3/01/41	USD	520	611,110
5.15%, 3/15/42		1,400	1,458,748
4.75%, 5/15/46		2,710	2,691,531
CenturyLink, Inc., 6.45%, 6/15/21		280	284,200
Frontier Communications Corp.:			
7.13%, 3/15/19		115	122,188
7.13%, 1/15/23		50	44,625
7.63%, 4/15/24		205	180,913
		<b>Par</b>	<b>Value</b>
		<b>(000)</b>	
<b>Corporate Bonds</b>			
<b>Diversified Telecommunication Services (continued)</b>			
Frontier Communications Corp. (continued):			
6.88%, 1/15/25	USD	721	\$ 600,232
Level 3 Financing, Inc.:			
5.38%, 8/15/22		152	154,280
5.63%, 2/01/23		374	381,947
5.13%, 5/01/23		420	422,100
5.38%, 1/15/24		165	167,921
5.38%, 5/01/25		293	298,186
5.25%, 3/15/26 (c)		223	222,443
SoftBank Group Corp., 5.25%, 7/30/27	EUR	100	116,828

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Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	70	69,475
6.00%, 9/30/34		265	251,087
7.20%, 7/18/36		105	107,310
Telecom Italia SpA, 3.25%, 1/16/23	EUR	141	165,512
Telecom Italia SpA/Milano, 3.63%, 1/19/24		200	234,987
Verizon Communications, Inc.:			
3.50%, 11/01/21 (e)	USD	1,000	1,057,332
6.40%, 2/15/38		6,879	8,389,092
6.55%, 9/15/43		6,751	8,843,412
			26,875,459
<b>Electric Utilities 5.9%</b>			
AES Corp.:			
8.00%, 6/01/20		150	175,125
4.88%, 5/15/23		210	207,375
Berkshire Hathaway Energy Co.,			
6.50%, 9/15/37 (e)		5,515	7,415,441
Cleveland Electric Illuminating Co.,			
5.95%, 12/15/36		434	465,317
CMS Energy Corp., 5.05%, 3/15/22 (e)			
		1,832	2,051,856
Duke Energy Carolinas LLC:			
6.10%, 6/01/37		640	829,184
6.00%, 1/15/38 (e)		1,675	2,192,903
4.25%, 12/15/41 (e)		750	808,191
Duke Energy Florida LLC, 6.40%, 6/15/38 (e)			
		770	1,059,936
E.ON International Finance BV, 6.65%, 4/30/38 (c)			
		3,100	3,578,448
Electricite de France SA, 5.60%, 1/27/40 (c)			
		2,800	3,194,246
Florida Power Corp., 6.35%, 9/15/37			
		2,775	3,810,283
Jersey Central Power & Light Co., 7.35%, 2/01/19			
		490	550,580
Ohio Power Co., Series D, 6.60%, 3/01/33 (e)			
		3,000	3,732,171
PacifiCorp, 6.25%, 10/15/37 (e)			
		1,225	1,638,065

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par (000)	Value
<b>Corporate Bonds</b>			
<b>Electric Utilities (continued)</b>			
Public Service Co. of Colorado, Series 17, 6.25%, 9/01/37	USD	2,550	\$ 3,493,480
Southern California Edison Co.:			
5.63%, 2/01/36 (e)		1,300	1,650,565
Series A, 5.95%, 2/01/38		2,175	2,858,911
Southern Co., 3.25%, 7/01/26		1,680	1,699,486
Virginia Electric & Power Co., Series A, 6.00%, 5/15/37 (e)		3,920	5,021,348
			46,432,911
<b>Electrical Equipment 0.0%</b>			
Trionista TopCo GmbH, 6.88%, 4/30/21	EUR	110	128,786
<b>Electronic Equipment, Instruments &amp; Components 0.1%</b>			
CDW LLC/CDW Finance Corp.:			
6.00%, 8/15/22	USD	370	388,500
5.00%, 9/01/23		519	521,595
5.50%, 12/01/24		228	234,270
			1,144,365
<b>Energy Equipment &amp; Services 0.9%</b>			
EnscO PLC:			
4.70%, 3/15/21		50	39,250
4.50%, 10/01/24		189	118,125
5.20%, 3/15/25		196	130,242
Enterprise Products Operating LLC, 6.13%, 10/15/39 (e)		1,400	1,539,191
EOG Resources, Inc., 2.63%, 3/15/23		3,800	3,715,625
Gates Global LLC/Gates Global Co., 6.00%, 7/15/22 (c)		98	85,970
Genesis Energy LP/Genesis Energy Finance Corp.:			
5.75%, 2/15/21		142	132,060
6.75%, 8/01/22		155	147,250
GrafTech International Ltd., 6.38%, 11/15/20		600	399,000
Noble Holding International Ltd.:			
4.63%, 3/01/21		25	18,875
6.95%, 4/01/25		65	47,613
Transocean, Inc.:			
6.00%, 3/15/18		120	116,400
7.38%, 4/15/18		20	19,475
7.13%, 12/15/21		285	210,187
5.05%, 10/15/22		102	64,260
			6,783,523
<b>Food &amp; Staples Retailing 0.5%</b>			
Albertsons Cos. LLC/Safeway, Inc./New Albertson s, Inc./Albertson s LLC, 6.63%, 6/15/24 (c)		177	181,204
<b>Corporate Bonds</b>			
<b>Food &amp; Staples Retailing (continued)</b>			
Casino Guichard Perrachon SA:			
5.98%, 5/26/21	EUR	100	\$ 128,558
3.31%, 1/25/23		100	117,482
3.25%, 3/07/24		100	115,311
Dollar Tree, Inc., 5.75%, 3/01/23 (c)	USD	1,560	1,647,750
Rite Aid Corp.:			
6.75%, 6/15/21		258	271,545
6.13%, 4/01/23 (c)		905	957,038
7.70%, 2/15/27		215	258,538

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			3,677,426
<b>Food Products</b>	<b>0.3%</b>		
Acosta, Inc., 7.75%, 10/01/22 (c)		445	429,425
Aramark Services, Inc., 5.13%, 1/15/24		311	322,662
Pinnacle Foods Finance Corp., 5.88%, 1/15/24 (c)		42	44,100
Post Holdings, Inc.:			
6.75%, 12/01/21 (c)		68	71,740
7.38%, 2/15/22		288	304,200
7.75%, 3/15/24 (c)		308	334,565
8.00%, 7/15/25 (c)		277	307,470
Smithfield Foods, Inc., 5.88%, 8/01/21 (c)		338	352,365
TreeHouse Foods, Inc., 6.00%, 2/15/24 (c)		89	93,673
WhiteWave Foods Co., 5.38%, 10/01/22		119	127,181
			2,387,381
<b>Forest Products</b>	<b>0.0%</b>		
Darling Global Finance BV, 4.75%, 5/30/22	EUR	100	113,760
JBS USA LLC/JBS USA Finance, Inc., 5.75%, 6/15/25 (c)	USD	167	159,485
			273,245
<b>Gas Utilities</b>	<b>0.0%</b>		
ONEOK, Inc.:			
4.25%, 2/01/22		45	40,500
7.50%, 9/01/23		90	92,930
			133,430
<b>Health Care Equipment &amp; Supplies</b>	<b>0.3%</b>		
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (c)		185	151,006
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)		785	704,538
Fresenius Medical Care US Finance II, Inc., 4.75%, 10/15/24 (c)		165	171,394
Fresenius US Finance II, Inc., 4.50%, 1/15/23 (c)		170	175,100



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Health Care Equipment &amp; Supplies (continued)</b>			
Kinetic Concepts, Inc./KCI USA, Inc., 7.88%, 2/15/21 (c)	USD	63	\$ 67,585
Mallinckrodt International Finance SA/Mallinckrodt CB LLC, 5.63%, 10/15/23 (c)		199	187,060
Teleflex, Inc.: 3.88% (g)(h)		100	262,000
5.25%, 6/15/24		170	175,950
4.88%, 6/01/26		64	64,160
			1,958,793
<b>Health Care Providers &amp; Services 1.4%</b>			
Acadia Healthcare Co., Inc.:			
5.63%, 2/15/23		456	463,410
6.50%, 3/01/24 (c)		41	42,549
Amsurg Corp., 5.63%, 7/15/22		518	525,770
Centene Escrow Corp. (c):			
5.63%, 2/15/21		401	417,040
6.13%, 2/15/24		308	324,364
CHS/Community Health Systems, Inc., 5.13%, 8/15/18		101	102,880
DaVita HealthCare Partners, Inc., 5.13%, 7/15/24		661	669,923
ExamWorks Group, Inc., 5.63%, 4/15/23		145	155,513
HCA, Inc.:			
3.75%, 3/15/19		264	271,920
6.50%, 2/15/20		652	717,200
4.75%, 5/01/23		1,632	1,664,640
5.88%, 2/15/26		284	293,940
HealthSouth Corp.:			
5.75%, 11/01/24		486	492,682
5.75%, 9/15/25		351	354,510
2.00%, 12/01/43 (h)		225	266,766
Hologic, Inc., 5.25%, 7/15/22 (c)		580	606,825
MEDNAX, Inc., 5.25%, 12/01/23 (c)		134	137,099
MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (c)(d)			
		204	209,610
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (c)		252	259,404
Surgery Center Holdings, Inc., 8.88%, 4/15/21 (c)			
		48	48,240
Tenet Healthcare Corp.:			
6.25%, 11/01/18		159	168,143
6.00%, 10/01/20		324	341,010
4.50%, 4/01/21		21	21,131
4.38%, 10/01/21		112	111,160
8.13%, 4/01/22		472	474,950
6.75%, 6/15/23		565	531,100
	<b>Par</b>		
		<b>(000)</b>	<b>Value</b>
<b>Corporate Bonds</b>			
<b>Health Care Providers &amp; Services (continued)</b>			
UnitedHealth Group, Inc., 3.75%, 7/15/25	USD	1,375	\$ 1,483,336
			11,155,115
<b>Hotels, Restaurants &amp; Leisure 2.8%</b>			
Boyd Gaming Corp., 6.88%, 5/15/23		222	232,767
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20		1,696	1,708,720
Cirsa Funding Luxembourg SA, 5.75%, 5/15/21	EUR	100	114,464

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CPUK Finance, Ltd., 7.00%, 2/28/20	GBP	100	151,932
ESH Hospitality, Inc., 5.25%, 5/01/25 (c)	USD	590	572,300
GLP Capital LP / GLP Financing II, Inc., 4.38%, 4/15/21		122	125,050
International Game Technology PLC, 4.75%, 2/15/23	EUR	100	116,550
McDonald's Corp., 3.70%, 1/30/26	USD	510	542,450
MGM Resorts International: 8.63%, 2/01/19		96	108,720
5.25%, 3/31/20		320	331,200
6.75%, 10/01/20		129	140,352
6.63%, 12/15/21		710	765,913
6.00%, 3/15/23		9	9,405
MGP Escrow Issuer LLC/MGP Escrow Co-Issuer, Inc., 5.63%, 5/01/24 (c)		663	696,150
New Red Finance, Inc., 6.00%, 4/01/22 (c)		640	663,200
Pinnacle Entertainment, Inc., 5.63%, 5/01/24 (c)		46	44,965
Pizzaexpress Financing 2 PLC, 6.63%, 8/01/21	GBP	100	144,485
PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20	EUR	100	116,292
Punch Taverns Finance B, Ltd., Series A7, 5.27%, 3/30/24	GBP	64	79,755
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/21	USD	500	510,000
Sabre GBLB, Inc. (c): 5.38%, 4/15/23		82	83,845
5.25%, 11/15/23		85	86,806
Scientific Games International, Inc.: 7.00%, 1/01/22 (c)		260	262,600
10.00%, 12/01/22		64	51,840
Six Flags Entertainment Corp., 5.25%, 1/15/21 (c)		434	449,459
Snai SpA, 7.63%, 6/15/18	EUR	100	116,272

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par (000)	Value
<b>Corporate Bonds</b>			
<b>Hotels, Restaurants &amp; Leisure (continued)</b>			
Station Casinos LLC, 7.50%, 3/01/21	USD	570	\$ 599,925
Unique Pub Finance Co. PLC:			
Series A3, 6.54%, 3/30/21	GBP	2,730	4,048,290
Series A4, 5.66%, 6/30/27		1,136	1,620,441
Series M, 7.40%, 3/28/24		3,000	4,199,572
Series N, 6.46%, 3/30/32		2,390	2,928,577
Vougeot Bidco PLC, 7.88%, 7/15/20		100	151,367
Yum! Brands, Inc.:			
3.75%, 11/01/21	USD	46	44,390
3.88%, 11/01/23		20	18,400
			21,836,454
<b>Household Durables 0.4%</b>			
Beazer Homes USA, Inc., 6.63%, 4/15/18		80	81,622
CalAtlantic Group Inc., 8.38%, 1/15/21		90	105,525
Century Communities, Inc., 6.88%, 5/15/22		460	445,050
DR Horton, Inc., 4.00%, 2/15/20		220	227,150
Lennar Corp.:			
4.75%, 11/15/22		430	426,775
4.88%, 12/15/23		85	83,937
4.75%, 5/30/25		180	176,400
Meritage Homes Corp., 4.50%, 3/01/18		340	346,800
Project Homestake Merger Co., 8.88%, 3/01/23 (c)		155	159,650
PulteGroup, Inc., 6.38%, 5/15/33		330	334,950
TRI Pointe Group, Inc., 4.88%, 7/01/21		125	125,156
TRI Pointe Holdings, Inc.:			
4.38%, 6/15/19		10	10,000
5.88%, 6/15/24		250	249,375
William Lyon Homes, Inc., 8.50%, 11/15/20		240	249,600
			3,021,990
<b>Household Products 0.2%</b>			
Prestige Brands, Inc., 6.38%, 3/01/24 (c)		109	114,722
Spectrum Brands, Inc.:			
6.38%, 11/15/20		400	419,500
6.63%, 11/15/22		695	740,613
5.75%, 7/15/25		10	10,450
Tempur Sealy International, Inc.,			
5.50%, 6/15/26 (c)		91	91,455
			1,376,740
<b>Corporate Bonds</b>			
<b>Independent Power and Renewable Electricity Producers 0.3%</b>			
Calpine Corp.:			
6.00%, 1/15/22 (c)	USD	274	\$ 287,357
5.88%, 1/15/24 (c)		194	203,215
5.50%, 2/01/24		260	251,469
5.75%, 1/15/25		105	101,587
Dynergy, Inc.:			
6.75%, 11/01/19		470	471,175
7.38%, 11/01/22		101	97,465
NRG Energy, Inc.:			
8.25%, 9/01/20		20	20,750
7.88%, 5/15/21		137	142,137
6.63%, 3/15/23		25	24,813
7.25%, 5/15/26 (c)		306	305,235