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

## Schedule of Investments May 31, 2016 (Unaudited)

BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

Common Stocks 0.0%		Shares	Value
Oil, Gas & Consumable Fuels 0.0%			
Denbury Resources, Inc. (a)		35,640	\$ 136,501
		Par	
Asset-Backed Securities		(000)	
Asset-Backed Securities 11.1%			
ALM VI Ltd., Series 2012-6A, Class B2R,			
3.43%, 7/15/26 (b)(c)	USD	1,000	975,000
Apidos CDO, Series 2012-9AR, Class DR,			
4.53%, 7/15/23 (b)(c)		1,400	1,332,055
Apidos CDO XI, Series 2012-11A, Class D,		4.200	4.454.500
4.88%, 1/17/23 (b)(c)		1,200	1,154,530
Apidos CLO XIX, Series 2014-19A, Class D,		1.000	005 (55
4.38%, 10/17/26 (b)(c)		1,000	905,655
Ares CLO Ltd., Series 2014-32A, Class C,		1 250	1 144 904
4.83%, 11/15/25 (b)(c) Ares XXIII CLO Ltd., Series 2012-1AR (b)(c):		1,250	1,144,804
Class CR, 3.83%, 4/19/23		4,000	4,014,708
Class DR, 4.78%, 4/19/23		3,000	2,915,637
Atrium CDO Corp., Series 9A, Class D,		5,000	2,713,031
4.14%, 2/28/24 (b)(c)		1,500	1,404,533
Babson CLO Ltd., Series 2012-1X, Class B,		-,	, ,
3.13%, 4/15/22 (b)		1,000	982,137
Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.53%, 10/17/26 (b)(c)		1,000	810,895
Bowman Park CLO Ltd., Series 2014-1A,			
Class D2, 4.60%, 11/23/25 (b)(c)		3,000	2,708,683
CenterPoint Energy Transition Bond Co. LLC,			
Series 2012-1, Class A3, 3.03%, 10/15/25		2,210	2,334,315
CIFC Funding Ltd. (b)(c):			
Series 2012-1AR, Class B1R,			
4.78%, 8/14/24		1,500	1,456,658
Series 2013-IA, Class B,		4.000	077.000
3.44%, 4/16/25		1,000	975,230
Series 2014-4A, Class D,		2.000	1.746.104
4.03%, 10/17/26 Spring 2015 1A. Class C		2,000	1,746,184
Series 2015-1A, Class C, 3.64%, 1/22/27		1,000	979,203
Countrywide Asset-Backed Certificates,		1,000	979,203
Series 2006-13, Class 3AV2,			
0.59%, 1/25/37 (b)		589	564,166
DCP Rights LLC, Series 2014-1A, Class A,			,
5.46%, 10/25/44 (c)		3,925	3,868,246
Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.43%, 10/15/26 (b)(c)		1,000	977,317
Ford Credit Floorplan Master Owner Trust,			
Series 2012-2:			
Class B, 2.32%, 1/15/19		490	492,260
		Par	** -
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)			
Ford Credit Floorplan Master Owner Trust, Series 2012-2 (continued):			
	USD	210	\$ 211,527
Class C, 2.86%, 1/15/19 Class D, 3.50%, 1/15/19	USD	400	\$ 211,527 404,090
Galaxy XV CLO Ltd., Series 2013-15A,		400	404,000
Class C, 3.23%, 4/15/25 (b)(c)		1,000	973,012
GoldenTree Loan Opportunities IX Ltd.,		1,000	<i>713</i> ,012
Series 2014-9A, Class D,			
4.14%, 10/29/26 (b)(c)		1,000	894,407
		4,000	3,964,811

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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chedule of Investments (continued)		BlackRock Core Bond Trust (BHF		
		Par		
Asset-Backed Securities		(000)	Value	
Asset-Backed Securities (continued)	USD	470	¢ 415 222	
OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 (b)(c) OZLM VIII Ltd., Series 2014-8A, Class C, 4.13%, 10/17/26 (b)(c)	USD	470 1,750	\$ 415,232 1,533,302	
Regatta V Funding Ltd., Series 2014-1A, Class C, 4.15%, 10/17/20 (b)(c)		2,000	1,751,155	
SLM Private Credit Student Loan Trust,		2,000	1,731,133	
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)  Steel Crosk CLO Ltd. Series 2014-1A, Class C, 3.85%, 8/21/26 (b)(c)		1,250	1,097,995 2,472,375	
Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.85%, 8/21/26 (b)(c) Stewart Park CLO Ltd., Series 2015-1A, Class D, 4.08%, 4/15/26 (b)(c)		2,500 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	
• • • • • • • • • • • • • • • • • • • •		Par		
Asset-Backed Securities		(000)	Value	
Asset-Backed Securities (continued)		(000)	v aruc	
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	
Interest Only Asset-Backed Securities 0.1%		2.507	256 275	
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	
Total Asset-Backed Securities 11.2%			87,750,550	
Corporate Bonds				
Aerospace & Defense 0.6%				
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (c)		220	182,600	
Bombardier, Inc. (c):		40	42.040	
7.50%, 3/15/18		42	42,840	
5.50%, 9/15/18 6.00%, 10/15/22		196 89	192,080 76,095	
0.00%, 10/13/22 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.:		100	102,925	
5.50%, 10/15/20		211	216,011	
7.50%, 7/15/21		175	185,337	
			1,137,565	
		1,118	, ,	
6.00%, 7/15/22		198	201,960	
6.00%, 7/15/22 6.50%, 7/15/24 6.38%, 6/15/26 (c)(d)		198 236		
6.00%, 7/15/22 6.50%, 7/15/24 6.38%, 6/15/26 (c)(d)		198	201,960	
6.00%, 7/15/22 6.50%, 7/15/24 6.38%, 6/15/26 (c)(d)		198 236	201,960 236,295	
6.00%, 7/15/22 6.50%, 7/15/24 6.38%, 6/15/26 (c)(d) United Technologies Corp., 6.13%, 7/15/38 (e)  Air Freight & Logistics 0.1%		198 236	201,960 236,295 1,903,286	
6.00%, 7/15/22 6.50%, 7/15/24 6.38%, 6/15/26 (c)(d) United Technologies Corp., 6.13%, 7/15/38 (e)  Air Freight & Logistics 0.1%  XPO Logistics, Inc.:		198 236 1,450	201,960 236,295 1,903,286 4,895,519	
6.00%, 7/15/22 6.50%, 7/15/24 6.38%, 6/15/26 (c)(d) United Technologies Corp., 6.13%, 7/15/38 (e)	EUR	198 236	201,960 236,295 1,903,286	

6.50%, 6/15/22 (c)	USD	625	600,000
			962,250
Airlines 2.2%			
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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		Par	
Corporate Bonds		(000)	Value
Airlines (continued)		(000)	v aruc
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,		-,	7 -, 1, 2, 20
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
Auto Components 0.4%			16,895,499
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:			- 7. 22
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 Schaeffler Holding Finance BV (f):		652	629,995
(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
Automobiles 0.9%			
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
Banks 2.1%			7,100,105
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	7-
Corporate Bonds		(000)	Value
Banks (continued)		(000)	v arut
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

Wells Fargo & Co., 3.50%, 3/08/22		2,780	2,945,527
			16,447,470
Beverages 0.2%			
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
Biotechnology 0.0%			
Rapid Holding GmbH, 6.63%, 11/15/20		100	117,385
Building Materials 0.0%			
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
Building Products 0.4%			,
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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		Par	
Corporate Bonds		(000)	Value
Building Products (continued)		· ´	
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
Capital Markets 2.3%			3,002,925
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
Chemicals 0.6%			
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV, 7.38%, 5/01/21 (c)		152	161,014
Chemours Co.:			
5.63%, 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
neos Finance PLC, 4.00%, 5/01/23		100	108,736
novyn Finance PLC, 6.25%, 5/15/21	Hab	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	ELID	301	240,800
Montichem Holdco 3 SA, 5.25%, 6/15/21	EUR	100	111,488
NOVA Chemicals Corp., 5.25%, 8/01/23 (c) Platform Specialty Products Corp. (c):	USD	88	88,220
1 7		37	37.740
10.38%, 5/01/21 5.50%, 2/01/22		909	807,306
PQ Corp., 6.75%, 11/15/22 (c)		214 <b>Par</b>	223,095
Corporate Bonds		(000)	Value
Chemicals (continued)			
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
Commercial Services & Supplies 0.7%			4,861,499
ADS Waste Holdings, Inc., 8.25%, 10/01/20		166	170,980
ADT Corp.:		100	170,700
3.50%, 7/15/22		255	233,962
1.13%, 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

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
Communications Equipment 0.5%			-,,.
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
Computer Services Software & Systems 0.0%			- , ,

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Mily Financial, Inc.:   1.25%, 12/01/17			Par	
	Comparata Banda		(000)	Value
Vestern Digital Corp., 7.38%, 401/23 (c)			(000)	value
		USD	129	\$ 134 160
Stands   Restral Finance Corp., 7.00%, 20/19/c)   4.382   322,790   4.000   4.113.200		ООД	12)	Ψ 134,100
RE Concession Co. LLC 4.20%, 1715/25 (c)			382	322 790
safways Group Holding LLC/Safway Finance Corp. 7,00%, 5/15/18 (c)         505         510,050           wissport Investments SA, 6,75%, 12/15/21         EUR         100         114,881           **** Special Supply Inc., 63,75%, 12/15/21         \$5,060,745           **** Special Supply Inc., 6,38%, 10/01/23         USD         164         142,065           \$5,050,715/29         USD         164         142,065           \$5,050,715/29         USD         164         142,065           \$5,050,715/29         USD         164         142,065           \$5,050,715/29         962         10,149,149           \$5,050,715/29         962         10,149,149           \$5,050,715/29         USD         158         161,062           \$5,050,730/25         USD         158         161,062           \$1,050,730/25         USD         158         161,062           \$1,000,73         USD         32         3,869,341           \$2,000,75         USD         32         3,869,341           \$1,001,75         USD         150         12,35         12,134         12,002         12,002         12,002         12,002<				
Second			,	
Substruction Materials   0.5%   Substruction Materials   Sub		EUD		
Some	5wissport investments 5A, 0.75 %, 12/15/21	Lor	100	114,001
Name   American Tire Distributors Inc.   1256, 246, 226   2015	Construction Materials 0.5%			5,060,745
1.0.25%, 3.01/22 (c)				
Seacon Roofing Supply, Inc., 6.38%, 10/01/23   31,3780   150   150   16,149.10   12,314.25   15,05%, 1715/20   11,70   12,314.25   125%, 12/15/21 (c)   11,70   12,314.25   125%, 12/15/21 (c)   11,70   12,314.25   12,57%, 4/15/24 (c)   16,07   16,05%   16,05%   16,067   163,068   16,062   16,05%		HZD	164	142.065
11		USD		
1.50%, 71/52/D0         962         1.014.910           1.25%, 12/15/21 (c)         1.170         1.231.425           1.75%, 4/15/24 (c)         667         693.680           JKQ Italia Bondco SpA, 3.88%, 4/01/24         EUR         157         181.019           theteforup, Inc., 5.50%, 3/01/26         USD         158         161.062           exect SA, 3.50%, 6/15/23         EUR         100         113.490           Consumer Finance         2.0%         USD         320         332.800           L30%, 3/30/25         430         428.925         2.00%, 110/13         2.498         2.935,150           2.09%, 11/01/31         2.498         2.935,150         2.004, 110/13         2.498         2.935,150           2.09%, 11/01/31         2.498         2.935,150         2.005, 110/13         2.150         2.553,800           2.00%, 11/01/31         2.498         2.935,150         2.005, 110/13         2.005, 110/13         2.005, 110/13         2.005, 110/13         2.005, 110/13         2.005, 110/13         2.005, 110/13         2.005, 110/13         2.005, 110/13         2.005, 110/14         2.005, 110/14         2.005, 110/14         2.005, 110/14         2.005, 110/14         2.005, 110/14         2.005, 110/14         2.005, 110/14         2.005, 110/14 <td></td> <td></td> <td>313</td> <td>331,760</td>			313	331,760
1,70	11 0		062	1.014.010
1.75%, 41/15/24 (c)				
KQ Italia Bondco SpA, 3.88%, 401/24				
Path of Group, Inc., \$.50%, \$.301/26   USD   158   151,062   EUR   100   113,490   EUR   100   133,869,431   EUR   EUR		ELD		
Resel SA, 3.50%, 6/15/23         EUR         100         113,490           Consumer Finance 2.0%         Image: Consumer Financial, Inc.:         Inc.:         Image: Consumer Financial, Inc.:         Image: Consumer Financial, Inc.:				
Sample   S	1, , ,			·
Consumer Finance   2.0%	Rexel SA, 3.50%, 6/15/23	EUR	100	113,490
Mily Financial, Inc.:   1,25%, 1/20/1/7				3,869,431
5.25%, 1201/17         USD         320         332,800           6.36%, 3/30/25         430         428,925           1,00%, 1101/31         2,498         2,935,150           2-pital One Financial Corp., 4.75%, 7/15/21 (e)         1,935         2,131,946           2-pital One Financial Corp., 4.75%, 7/15/21 (e)         1,935         2,131,946           2-pital One Financial Corp., 4.75%, 7/15/21 (e)         5,700         5,953,080           ord Motor Credit Co. LLC:         3,130         1,817,689           1,13%, 1/15/20         1,600         1,600         1,609,119           4,25%, 9/20/22         1,600         1,600         1,606,119           4,25%, 9/20/22         1,500         1,600         1,606,119           4,25%, 10/25/24         59         51,975           1,38%, 10/25/24         59         51,975           1,38%, 10/25/24         56         47,880           3,25%, 12/15/19         67         6,7670           2,25%, 12/15/21         23         23,115           2,000         2,000         2,000           2,001         3,000         2,000           2,002         2,000         2,000           2,003         2,000         2,000	Consumer Finance 2.0%			
1.63%, 3/30/25	•			
1.00%, 11/01/31	5.25%, 12/01/17	USD	320	332,800
Capital One Financial Corp., 4.75%, 7/15/21 (e)   1,935   2,131,946	4.63%, 3/30/25		430	· · · · · · · · · · · · · · · · · · ·
Sortivas Campus Living USG LLC, 5.30%, 7/01/50   5,953,080     Sortivas Campus Living USG LLC, 5.30%, 7/01/50   5,953,080     Sortivas Campus Living USG LLC, 5.30%, 7/01/50   1,530   1,817,689     1,23%, 1/15/20   1,600   1,696,119     Solve, 9/20/22   1,600   1,696,119     Solve, 9/20/22   1,800   1,800   1,696,119     Solve, 10/26/20   180   168,300     Solve, 10/25/24   56   47,880     Solve, 10/25/24   56   47,880     Solve, 12/15/19   67   67,670     Solve, 12/15/19   67   67,670     Solve, 12/15/21   23   23,115     Solve, 12/15/21   23   23,115     Solve, 12/15/21   25   1,095,160     Solve, 12/15/21   1,095,160     Solve, 12/15/22   1,095,160     Solve, 12/15/24   1,000   1,045     Solve, 12/15/24   1,000   1,045     Solve, 12/15/24   1,000   1,000     Solve, 12/15/25   1,000   1,000     Solve	3.00%, 11/01/31			
Ford Motor Credit Co. LLC:  1.13% 1/15/20			1,935	2,131,946
1,530   1,817,689   1,530   1,817,689   1,25%   1,600   1,696,119   1,25%   1,200   1,600   1,696,119   1,25%   1,215/2   1,200   1,800   1,696,119   1,25%   1,215/2   1,200   1,200   1,200   1,200   1,200   1,200   1,200   1,200   1,200   1,200   1,25%   1,215/2   1,200   1,	Corivas Campus Living USG LLC, 5.30%, 7/01/50		5,700	5,953,080
1,600   1,696,119     1,600   1,696,119     1,600   1,696,119     1,600   1,696,119     1,600   1,696,119     1,600   1,696,119     1,600   1,696,119     1,600   1,696,119     1,600   1,696,119     1,600   1,696,119     1,600   1,696,119     1,600   1,68,300     1,690   1,695     1,975   1,975     1,888, 10/25/24   56   47,880     1,600   1,695     1,600   1,68,300     1,695   1,975	Ford Motor Credit Co. LLC:			
Navient Corp.:   100%   10/26/20	3.13%, 1/15/20		1,530	1,817,689
180   168,300   10/26/20   180   168,300   130,3/25/24   59   51,975   15,888   10/25/24   56   47,880   75,888   10/25/24   59   51,975   15,888   10/25/24   56   47,880   50,888   10/25/24   59   51,975   12/15/19   57,575   12/15/19   57,575   12/15/19   57,575   12/15/21   57,575   12/15/21   57,575   57,575   12/15/21   57,575   57,575   12/15/21   57,575   57,57	4.25%, 9/20/22		1,600	1,696,119
5.13%, 3/25/24 5.88%, 10/25/24 5.6 47,880 DneMain Financial Holdings LLC (c): 5.75%, 12/15/19 67 67,670 6.25%, 12/15/21 23 23,115  Corporate Bonds Containers & Packaging 0.5% Ardagh Packaging Finance PLC, 9.13%, 10/15/20 (c) Cordagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: 5.75%, 13/1/21 (c) 5.88%, 5/15/21 (b)(c) 5.75%, 5/15/24 5.75%, 5/15/2	Navient Corp.:			
5.88%, 10/25/24       56       47,880         OneMain Financial Holdings LLC (c):       767       67,670         1.75%, 12/15/19       67       67,670         1.25%, 12/15/21       23       23,115         Par         Corporate Bonds       (000)       Value         Corporate Bonds       USD       1,045       \$ 1,095,160         Corporate Bonds       USD       201       200       201,500         Corporate Bonds       EUR       100       113,351       207       256,515/24       100       112,934         Corporate Bonds       USD       271       269,645	5.00%, 10/26/20		180	168,300
Corporate Bonds   Corporate	5.13%, 3/25/24		59	51,975
Corporate Bonds   Corporate	5.88%, 10/25/24		56	47,880
1,75%, 1,2/15/19	·			· ·
15,654,649   Par     15,654,649   Par     15,654,649   Par     15,654,649   Par     15,654,649   Par     15,654,649   Par     15,654,649   Par	5.75%, 12/15/19		67	67.670
Par   Corporate Bonds	7.25%, 12/15/21			
Par   Corporate Bonds				15,654,649
Containers & Packaging   0.5% Ardagh Packaging Finance PLC, 9.13%, 10/15/20 (c) USD 1,045 \$ 1,095,160 Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:  5.75%, 1/31/21 (c) 200 201,500 6.88%, 5/15/21 (b)(c) 200 200,500 6.25%, 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):  6.63%, 5/15/23 USD 271 269,645 6.25%, 5/15/24 43,700 6.88% S.15/24 43,700 6.88% S.15/25 443,700			Par	
Containers & Packaging   0.5% Ardagh Packaging Finance PLC, 9.13%, 10/15/20 (c) USD 1,045 \$ 1,095,160 Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:  5.75%, 1/31/21 (c) 200 201,500 6.88%, 5/15/21 (b)(c) 200 200,500 6.25%, 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):  6.63%, 5/15/23 USD 271 269,645 6.25%, 5/15/24 43,700 6.88% S.15/24 43,700 6.88% S.15/25 443,700	Corporate Bonds		(000)	Value
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:  200 201,500 288%, 5/15/21 (b)(c) 200 200,500 25%, 1/15/22 EUR 100 113,351 25%, 5/15/24 100 112,934 Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (c):  268, 5/15/23 USD 271 269,645 25%, 5/15/24 435 443,700 28all Corp.:	Containers & Packaging 0.5%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:  200 201,500 288%, 5/15/21 (b)(c) 200 200,500 25%, 1/15/22 EUR 100 113,351 25%, 5/15/24 100 112,934 Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (c):  268, 5/15/23 USD 271 269,645 25%, 5/15/24 435 443,700 28all Corp.:	Ardagh Packaging Finance PLC, 9.13%, 10/15/20 (c)	USD	1,045	\$ 1,095,160
200 201,500 2088%, 5/15/21 (b)(c) 200 200,500 205,500	Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
8.88%, 5/15/21 (b)(c) 200,500 8.25%, 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): 8.63%, 5/15/23 USD 271 269,645 8.25%, 5/15/24 43,700 Ball Corp.:	6.75%, 1/31/21 (c)		200	201,500
#.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): #.63%, 5/15/23 USD 271 269,645 #.25%, 5/15/24 43,700 Ball Corp.:	3.88%, 5/15/21 (b)(c)			
5.75%, 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 43,700 Ball Corp.:		EUR		
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (c):  269,645 25%, 5/15/24 435 443,700 Ball Corp.:		201		
4.63%, 5/15/23 USD 271 269,645 4.25%, 5/15/24 43,700 Ball Corp.:				112,001
7.25%, 5/15/24 43,700 3all Corp.:		USD	271	269 645
Ball Corp.:		03D		·
1			733	445,700
1.37 TAX XZII	•		152	150 040
	5.00%, 3/15/22			
	•	EID		
	4.38%, 12/15/23			
Crown Americas LLC/Crown Americas Capital Corp. IV, 4.50%, 1/15/23 USD 265 267,981	Crown Americas LLC/Crown Americas Capital Corp. IV, 4.50%, 1/15/23	USD	265	267,981

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
Diversified Consumer Services 0.1%			
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
Diversified Financial Services 5.1%			
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

BLACKROCK CORE BOND TRUST

		Par	
Corporate Bonds		(000)	Value
Diversified Financial Services (continued)			
Aircastle Ltd. (continued):	HCD	0.1	r 02.049
5.00%, 4/01/23	USD	91	\$ 93,048
Bank of America Corp.: 5.63%, 7/01/20 (e)		2 200	2 459 569
3.30%, 1/11/23		2,200 10,000	2,458,568 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.,	ODI	100	110,100
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.:		4.50	454.50
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
Diversified Telecommunication Services 3.4%			, ,
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
Constant Production		Par	¥7.1
Corporate Bonds		(000)	Value
Diversified Telecommunication Services (continued) Frontier Communications Corp. (continued):			
6.88%, 1/15/25		USD 721	\$ 600,232
Level 3 Financing, Inc.:		USD /21	φ 000,232
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
<del>-</del> -			

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         Verizor Communications, Inc::         3.50%, 1/10/121 (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         Electric Utilities 5.9%         AES Corp:         Electric Utilities 5.9%         AES Corp:         8.00%, 60/120       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.,       5,515       7,415,441         Cleveland Electric Illuminating Co.,       1,832       2,051,856         Duke Energy Corp., 5,05%, 3/15/22 (e)       1,832       2,051,856         Duke Energy Carolinas LLC:       6,00%, 1/15/38 (e)       1,675       2,192,903         4,25%, 1/2/15/41 (e)       750       808,191 <tr< th=""><th>Telecom Italia Capital SA:</th><th></th><th></th><th></th></tr<>	Telecom Italia Capital SA:			
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 (c)         USD         1,000         1,057,332           3.50%, 11/01/21 (c)         USD         1,000         1,057,332           6.40%, 21/51/38         6,879         8,849,0092           6.55%, 9/15/43         6,751         8,843,412           Electric Utilities 5.9%           AES Corp.:           BERS (A)51/20           Electric Utilities 5.9%           AES Corp.:           Electric Utilities 5.9%           AES Corp.:           Electric Utilities 5.9%           BERS (A)5/15/37 (c)           Corp. 5.05%, 3/15/22 (c) <td>6.38%, 11/15/33</td> <td>USD</td> <td>70</td> <td>69,475</td>	6.38%, 11/15/33	USD	70	69,475
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           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         8,443,412           **Ce,875,459           **Electric Utilities 5.9%           **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           **Close, 12/15/36         434         465,317           **Close, 12/15/36         434         465,317           CMS Energy Corp., 5.05%, 3/15/22 (e)         1,832         2,051,856           Duke Energy Carolinas LLC:         460         829,184           6.00%, 1/15/38 (e)         770         1,059,936           6.00%, 1/15/38 (e)         770         1,059,936           ELECTricite de France	6.00%, 9/30/34		265	251,087
Telecon Italia SpA/Milano, 3.63%, 1/19/24         200         234,987           Verizon Communications, Inc.:	7.20%, 7/18/36		105	107,310
Verizon Communications, Inc.:         USD 1,000 1,057,332 6,64%, 21/5/38 6,6879 8,389,092 6,64%, 21/5/38 6,675 8,843,412           6,40%, 21/5/38 6 6,879 8,389,092 6,55%, 9/15/43 6,751 8,843,412 6,65%, 9/15/43 6,751 8,843,412 6,75%, 9/15/43 6,751 8,843,412 6,75%, 9/15/43 6,751 8,843,412 6,75%, 9/15/43 6,75%           Electric Utilities 5,9%         Electric Utilities 5,9%           AES Corp.:         8,00%, 6/01/20 15,00         150 175,125 125 125 125 120 120 207,375 125 120 120 207,375 125 120 120 207,375 120 120 120 120 120 120 120 120 120 120	Telecom Italia SpA, 3.25%, 1/16/23	EUR	141	165,512
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 2 26,875,459 2 26,87	Telecom Italia SpA/Milano, 3.63%, 1/19/24		200	234,987
6.40%, 2/15/38       6,879       8,389,092         6.55%, 9/15/43       6,751       8,843,412         26,875,459         Electric Utilities 5.9%         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:       82,184       6,00%, 1/15/38 (e)       1,675       2,192,903         4.25%, 12/15/41 (e)       750       808,191       90.00       1,059,936       808,191       10.00       3,578,448       10.00       1,079,936	Verizon Communications, Inc.:			
6.55%, 9/15/43 6,751 8,843,412  26.875,459  Electric Utilities 5.9%  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 (e) 3,100 3,578,448 Electric de France SA, 5.60%, 1/27/40 (c) 2,800 3,194,246 Florida Power Corp., 6.35%, 9/15/37 Jersey Central Power & Light Co., 7.35%, 2/01/19 490 550,580 Ohio Power Co., Series D, 6.60%, 3/01/33 (e) 3,732,171	3.50%, 11/01/21 (e)	USD	1,000	1,057,332
Electric Utilities   5.9%	6.40%, 2/15/38		6,879	8,389,092
Electric Utilities 5.9%         AES Corp.:       8.0%, 6/01/20       150       175,125         4.88%, 5/15/23       210       207,375         Berkshire Hathaway Energy Co.,       5,515       7,415,441         Cleveland Electric Illuminating Co.,       5,515       7,415,441         Cleveland Electric Illuminating Co.,       434       465,317         CMS Energy Corp., 5.05%, 3/15/22 (e)       1,832       2,051,856         Duke Energy Carolinas LLC:       600%, 6/01/37       640       829,184         6.00%, 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	6.55%, 9/15/43		6,751	8,843,412
Electric Utilities 5.9%         AES Corp.:       8.0%, 6/01/20       150       175,125         4.88%, 5/15/23       210       207,375         Berkshire Hathaway Energy Co.,       5,515       7,415,441         Cleveland Electric Illuminating Co.,       5,515       7,415,441         Cleveland Electric Illuminating Co.,       434       465,317         CMS Energy Corp., 5.05%, 3/15/22 (e)       1,832       2,051,856         Duke Energy Carolinas LLC:       600%, 6/01/37       640       829,184         6.00%, 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				
Electric Utilities 5.9%         AES Corp.:       8.0%, 6/01/20       150       175,125         4.88%, 5/15/23       210       207,375         Berkshire Hathaway Energy Co.,       5,515       7,415,441         Cleveland Electric Illuminating Co.,       5,515       7,415,441         Cleveland Electric Illuminating Co.,       434       465,317         CMS Energy Corp., 5.05%, 3/15/22 (e)       1,832       2,051,856         Duke Energy Carolinas LLC:       600%, 6/01/37       640       829,184         6.00%, 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				26,875,459
8.00%, 6/01/20       150       175,125         4.88%, 5/15/23       210       207,375         Berkshire Hathaway Energy Co.,       5,515       7,415,441         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:       500%, 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	Electric Utilities 5.9%			, ,
4.88%, 5/15/23       210       207,375         Berkshire Hathaway Energy Co.,       5,515       7,415,441         6.50%, 9/15/37 (e)       5,515       7,415,441         Cleveland Electric Illuminating Co.,       3434       465,317         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:       640       829,184         6.00%, 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	AES Corp.:			
Berkshire Hathaway Energy Co.,       5,515       7,415,441         6.50%, 9/15/37 (e)       5,515       7,415,441         Cleveland Electric Illuminating Co.,       3,95%, 12/15/36       434       465,317         CMS Energy Corp., 5.05%, 3/15/22 (e)       1,832       2,051,856         Duke Energy Carolinas LLC:       610%, 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	8.00%, 6/01/20		150	175,125
6.50%, 9/15/37 (e)       5,515       7,415,441         Cleveland Electric Illuminating Co.,       344       465,317         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:	4.88%, 5/15/23		210	207,375
Cleveland Electric Illuminating Co.,       434       465,317         5.95%, 12/15/36       1,832       2,051,856         Duke 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	Berkshire Hathaway Energy 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	6.50%, 9/15/37 (e)		5,515	7,415,441
CMS Energy Corp., 5.05%, 3/15/22 (e)       1,832       2,051,856         Duke Energy Carolinas LLC:	Cleveland Electric Illuminating Co.,			
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	5.95%, 12/15/36		434	465,317
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	CMS Energy Corp., 5.05%, 3/15/22 (e)		1,832	2,051,856
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	Duke Energy Carolinas LLC:			
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	6.10%, 6/01/37		640	829,184
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	6.00%, 1/15/38 (e)		1,675	2,192,903
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	4.25%, 12/15/41 (e)		750	808,191
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	Duke Energy Florida LLC, 6.40%, 6/15/38 (e)		770	1,059,936
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	E.ON International Finance BV, 6.65%, 4/30/38 (c)		3,100	3,578,448
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	Electricite de France SA, 5.60%, 1/27/40 (c)		2,800	3,194,246
Ohio Power Co., Series D, 6.60%, 3/01/33 (e) 3,000 3,732,171	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
PacifiCorp, 6.25%, 10/15/37 (e) 1,225 1,638,065	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

BLACKROCK CORE BOND TRUST

		Par	
Corporate Bonds Electric Utilities (continued)		(000)	Value
Public Service Co. of Colorado, Series 17, 6.25%, 9/01/37	USD	2,550	\$ 3,493,480
Southern California Edison Co.:		_,	1 2,122,100
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
Electrical Equipment 0.0%			70,732,711
Trionista TopCo GmbH, 6.88%, 4/30/21	EUR	110	128,786
Electronic Equipment, Instruments & Components 0.1%			
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
F			1,144,365
Energy Equipment & Services 0.9% 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,			ŕ
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
4.05%, 3/01/21 6.95%, 4/01/25		65	47,613
Transocean, Inc.:		0.5	47,013
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
Food & Staples Retailing 0.5%			
Albertsons Cos. LLC/Safeway, Inc./New Albertson s, Inc./Albertson s LLC, 6.63%, 6/15/24 (c)		177	181,204
0.00 n, 0.110127 (C)		Par	101,204
Corporate Bonds		(000)	Value
Food & Staples Retailing (continued)		()	
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

			3,677,426
Food Products 0.3%			
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
Forest Products 0.0%			2,307,301
Darling Global Finance BV, 4.75%, 5/30/22	EUR	100	113,760
JBS USA LLC/JBS USA Finance, Inc.,	ECK	100	113,700
5.75%, 6/15/25 (c)	USD	167	159,485
5.15 %, G(15125 (C)	CUD	107	155,105
S 27.00.1			273,245
Gas Utilities 0.0%			
ONEOK, Inc.:			
4.25%, 2/01/22		45	40,500
7.50%, 9/01/23		90	92,930
			133,430
Health Care Equipment & Supplies 0.3%			,
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.,			7
4.75%, 10/15/24 (c)		165	171,394
Fresenius US Finance II, Inc.,		100	1,1,0,
4.50%, 1/15/23 (c)		170	175,100
10070, 1710120 (0)		170	175,100

BLACKROCK CORE BOND TRUST

MAY 31, 2016

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		Par	
Corporate Bonds		(000)	Value
Health Care Equipment & Supplies (continued)		(000)	value
Kinetic Concepts, Inc./KCI USA, Inc.,			
7.88%, 2/15/21 (c)	USD	63	\$ 67,585
Mallinckrodt International Finance SA/Mallinckrodt CB LLC,	002	0.0	Ψ 07,000
5.63%, 10/15/23 (c)		199	187,060
Teleflex, Inc.:			201,000
3.88% (g)(h)		100	262,000
5.25%, 6/15/24		170	175,950
4.88%, 6/01/26		64	64,160
			4.050.500
Health Care Providers & Services 1.4%			1,958,793
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):		310	323,770
5.63%, 2/15/21		401	417,040
6.13%, 2/15/24		308	324,364
CHS/Community Health Systems, Inc.,		300	324,304
5.13%, 8/15/18		101	102,880
DaVita HealthCare Partners, Inc.,		101	102,000
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
		Par	
Corporate Bonds		(000)	Value
Health Care Providers & Services (continued)		(000)	y atuc
UnitedHealth Group, Inc., 3.75%, 7/15/25	USD	1,375	\$ 1,483,336
omeericanii oroup, moi, orro 10, 11 10120	000	1,070	Ψ 1,703,330
			11,155,115
Hotels, Restaurants & Leisure 2.8%			
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

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 GLBL, 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

BLACKROCK CORE BOND TRUST

Decks   Section   Control   LC, 750%, 10012   S. 750%					
Decks   Section   Control   LC, 750%, 10012   S. 750%					
tation Casions LLC, 7.50%, 30/1021         USD         570         \$ 599,925           indigue Pub Finance Co, PLC:         ************************************	Corporate Bonds		(000)	Value	
Indiagrange   Content					
cries AS, 54%, 54%(12)         GBP         2,78         4,808(20)           cries AS, 456%, 50%(27)         1,136         1,20,414           cries AS, 456%, 50%(27)         2,300         2,795,77           cries N, 47,40%, 3282/4         2,300         2,795,77           cries N, 646%, 3,2002         2,30         2,928,577           cries N, 646%, 3,2002         2         20           cries N, 646%, 3,2002         2         18,400           cries N, 646%, 3,2002         2         18,400           sw8, 1,10/123         USD         46         44,500           sw8, 1,10/123         90         18,622           calcalantic Group Inc., 8,38%, 1/15/21         90         105,525           calcury Communics Inc., 6,63%, 4/15/18         80         81,622           calcalantic Group Inc., 8,38%, 1/15/22         40         44,500           30 B Horton, Inc., 400%, 2/15/20         20         227,150           20 Evaluation Inc., 400%, 2/15/20         18         40           38 %, 11/15/21         40         445,050           38 %, 11/15/21         10         10         40           40 %, 11/15/20         10         10         10         10         10         10         10		USD	570	\$ 599,925	
ceires A.F. 566%, 630027         1.136         1.620,441           cries N. 7.40%, 23024         3.00         4199,572           cries N. 6.46%, 340362         2.390         2.928,577           furn Brands, Inc.         151,367           furn Brands, Inc.         21,836,454           sass, 11/01/23         USD         46         44,300           sass, 11/01/23         USD         46         44,800           sass, 11/01/23         80         81,806         81,800 <th cols<="" td=""><td>1</td><td></td><td></td><td></td></th>	<td>1</td> <td></td> <td></td> <td></td>	1			
circles Mr, 340%, 3282/34         3,000         4,199,572           circles Nr, 340%, 3303/32         2,208         2,208           Circles Nr, 640%, 3430/32         100         151,367           Circles Nr, 640%, 7415/150         100         151,367           75%, 11/01/23         USD         46         44,300           888%, 11/01/23         80         16,066           teacer Homes USA, Inc., 6,65%, 4/15/18         80         81,622           dathfating Group inc., 8,35%, 11/5/21         90         105,525           century Communities, Inc., 6,85%, 5/15/22         460         445,005           entury Communities, Inc., 6,85%, 5/15/22         450         420,775           88%, 12/15/23         36         36,364           27%, 11/15/22         430         426,775           88%, 12/15/23         18         36,364           27%, 5/20/25         15         15,666           4eritige Homes Corp., 4.50%, 30/118         30         36,467           4eritige Homes Long, 16,85%, 70/121         12         25           21         10         10           21         10         10           21         10         10           21         10         <		GBP	· · · · · · · · · · · · · · · · · · ·		
cries N. 6.46%, 3/30/32         2.390         2.928.577           fuml Brands, Inc.:         75%, 11/01/21         USD         46         44.390           .88%, 11/01/23         B0         80         81.622           .6000, 11/15/21         89         10.5525         60         460         445.050         20         227.150         40         445.050         22         227.150         40         445.050         22         227.150         40         445.050         22         227.150         40         445.050         22         227.150         40         445.050         22         227.150         40         445.050         22         227.150         40         445.050         22         227.150         40         445.050         22         227.150         40         445.050         22         227.150         40         445.050         22         227.150         40         445.050         22         227.150         40         445.050         24         25         28         38.					
Tougon Bitch PLC, 788%, 7/15/20         100         151,367           Tum Brands, Inc.         44,300         18,400         18,500         1					
Jum Brands, Inc.:           175%, 11/01/23         USD         46         43,40           .88%, 11/01/23         20         18,400           .88%, 11/01/23         20         18,400           Lousehold Durables         0.48         80         81,622           2a.bl.Atlantic Group Inc., 8.38%, 11/5/18         80         81,622           2a.bl.Atlantic Group Inc., 8.38%, 11/5/21         90         105,525           Century Communities, Inc., 6.88%, 51/5/22         40         445,050           2B Horton, Inc., 4.00%, 2/15/20         20         227,158           2B Horton, Inc., 4.00%, 2/15/20         43         426,775           2B Horton, Inc., 4.50%, 3/01/18         340         436,800           2B Horton, Inc., 4.50%, 3/01/18         340         345,800           2B Horton, Inc., 4.50%, 3/01/18         340         346,800           10 Horton, 10,000         30         30,301           2B Horton, 10,000         30         30,301           2B Horton, 10,000         30         30,301           3B Horton, 10,000         30         30,301           3B Horton, 10,000         30         30,301           3B Horton, 10,000         30         30,302           3B Hort					
75%, 11/01/21         USD         46         44.300           88%, 11/01/23         20         818,400           88%, 11/01/23         20         21.836,454           Iouschold Durables         0.4%         21.836,454           Iouschold Durables         0.4%         80         81,622           Eather Homes USA, Inc., 6.5%, 4/15/18         80         81,622         222,115           241 Altantic Group Inc., 8.38%, 5/15/22         400         445,050         222,115			100	151,367	
Display   Disp	3.75%, 11/01/21	USD			
Bosehold Durables   0.4%   1.4%   2.5%   2	3.88%, 11/01/23		20	18,400	
Reazer Homes USA, Inc., 6.63%, 4/15/18   80   81.622   22.44/14/16/20   90   10.5252   22.55				21,836,454	
abdataic Group Inc., \$3.8%, 1/15/21         90         105.525           century Commutics, Inc., 6.88%, 5/15/22         460         445,050           BR Horton, Inc., 4.00%, 2/15/20         227,150           centar Corp:         3         426,775           5.8%, 1/21/22         430         426,775           8.8%, 1/21/5/23         180         176,400           defitiage Homes Corp., 4.50%, 3/01/18         180         136,000           foreiget Homestake Merger Co., 8.88%, 3/01/23 (c)         155         159,600           tule Group, Inc., 6.38%, 5/15/33         30         334,900           RI Pointe Holdings, Inc.:         125         125,156           RI Pointe Holdings, Inc.:         10         10,000           8.8%, 6/15/19         10         10,000           8.8%, 6/15/24         250         249,375           Villiam Lyon Homes, Inc., 8.50%, 11/15/20         10         114,722           pectrum Brands, Inc.:         3         3021,990           Tussige Brands, Inc., 6.38%, 3/01/24 (c)         10         10,450           centing Brands, Inc.         4         4         4           2.6%, 11/15/20         9         1,452           pectrum Brands, Inc.         3         9         1,45			60	0.1.65	
Pentiny Communities, Inc., 6.88%, 5/15/22					
NR Horton, Inc., 4,00%, 2/15/20       220       227,150         nemar Corp:					
comar Corp:         430         426,75           .5%, 1/15/22         430         426,75           .5%, 1/15/23         85         83,937           .5%, 5/30/25         180         176,400           cheritage Homes Corp., 4,50%, 3/01/18         340         346,800           roject Homestake Merger Co., 8,88%, 3/01/23 (c)         155         159,650           kill Group, Inc., 6,38%, 5/15/33         330         334,950           kill Pointe Group, Inc., 4,88%, 7/01/21         125         125,156           kill Pointe Holdings.         10         10,000           .8%, 6/15/19         250         249,375           Villiam Lyon Homes, Inc., 8,50%, 11/15/20         250         249,575           Villiam Lyon Homes, Inc., 8,50%, 11/15/20         30         114,722           restige Brands, Inc., 6,38%, 3/01/24 (c)         90         14,950           restige Brands, Inc., 6,38%, 3/01/24 (c)         90         41,950           corp.         400         419,500           coll, 3,7%, 7/15/20         40         19,450           comput Seally International, Inc.         91         9,155           comput Seally International, Inc.         91         9,155           coll, 4,115/22 (c)         10         20 <td></td> <td></td> <td></td> <td></td>					
.75%, 11/15/122     430     426,775       .85%, 12/15/23     85     83,937       .75%, 5/30/25     180     176,400       deritage Homes Corp., 4.50%, 3/01/18     130     346,800       torject Homestake Merger Co., 8.88%, 3/01/23 (c)     155     155,605       tall Pointe Group, Inc., 4.88%, 7/10/21     125     125,156       RI Pointe Group, Inc., 4.88%, 7/10/21     10     10,000       RI Pointe Holdings, Inc.:     38%, 6/15/19     250     249,375       S8%, 6/15/19     250     249,375       Villiam Lyon Homes, Inc., 8.50%, 11/15/20     240     249,600       tousehold Products 0.2%       Testige Brands, Inc., 6.38%, 3/01/24 (c)     10     11,722       restige Brands, Inc., 6.38%, 3/01/24 (c)     10     10,450       restige Brands, Inc., 6.38%, 3/01/24 (c)     49,500     49,500       colong, 1/15/20     49     49,500       colong, 1/15/21     65     740,613       colong, 1/15/22     9     91     91,55       colong, 6/15/26 (c)     9     91,375,740       colong, 6/15/26 (c)     9     9     4,55       colong, 6/15/26 (c)     10     20     20,15       colong, 6/15/26 (c)     10     20     20,15 <tr< td=""><td></td><td></td><td>220</td><td>227,150</td></tr<>			220	227,150	
.88% 1.215/23       85       8.337.7         .75%, 530/25       180       176.400         deritage Homes Corp., 4.50%, 3/01/18       340       346,800         topice Homestake Merger Co., 8.88%, 3/01/23 (c)       155       159,650         tulteGroup, Inc., 6.38%, 5/15/33       330       334,950         RI Pointe Group, Inc., 4.88%, 7/01/21       125       125,156         RI Pointe Holdings, Inc.       300       249,375         Silk, 6/15/24       250       249,375         Villiam Lyon Homes, Inc., 8.50%, 11/15/20       240       249,600         Inuschold Products 0.2%       109       114,722         trestige Brands, Inc., 6.38%, 3/01/24 (c)       109       114,722         pectrum Brands, Inc., 6.38%, 3/01/24 (c)       400       419,500         6.3%, 11/15/29       490       49,600         6.3%, 11/15/29       49       91         6.3%, 11/15/20       91       91,455         6.0%, 6/15/26 (c)       91       91,455         Properture Bonds       100       100         April 1.3%         6.0%, 6/15/26 (c)       USD       274       287,357         1.0%       1.0%       10       10	Lennar Corp.:				
.75%, 530/025       180       17.6, 400         dertraige Homes Corp., 4.50%, 3/01/18       340       346, 800         topicer Homestake Merger Co., 8.88%, 3/01/23 (c)       155       159, 650         till Pointe Group, Inc., 4.88%, 7/01/21       125       125, 156         RI Pointe Holdings, Inc.:	1.75%, 11/15/22		430		
Aeringe Homes Corp. 4,50%, 301/18     340     346,800       roject Homestake Merger Co. 8,88%, 301/23 (c)     155     159,650       uttleGroup, Inc. 6,38%, 51/5133     330     334,950       RI Pointe Group, Inc. 4,88%, 701/21     125     125,156       RI Pointe Group, Inc. 4,88%, 701/21     10     10,000       .88%, 615/19     10     10,000       .88%, 615/19     250     249,375       Villiam Lyon Homes, Inc., 8,50%, 11/15/20     260     249,600       Investiga Brands, Inc., 6,38%, 301/24 (c)     109     114,722       peetrum Brands, Inc.     400     419,500       .63%, 11/15/20     400     419,500       .63%, 11/15/20     695     740,613       .75%, 71/5/25     10     91,455       rempur Sealy International, Inc.     91     91,455       .60%, 615/26 (c)     91     92,455       .60%, 615/26 (c)     91     92,375   <	1.88%, 12/15/23		85	83,937	
Project Homestake Merger Co., 8.88%, 3/01/23 (c)	1.75%, 5/30/25		180	176,400	
Project Homestake Merger Co., 8.88%, 3/01/23 (c)	Meritage Homes Corp., 4.50%, 3/01/18		340	346,800	
bulleGroup, Inc., 6.38%, 5/15/33         334 980         334980         125,156 <td< td=""><td>Project Homestake Merger Co., 8.88%, 3/01/23 (c)</td><td></td><td>155</td><td>159,650</td></td<>	Project Homestake Merger Co., 8.88%, 3/01/23 (c)		155	159,650	
RI Pointe Group, Inc., 4.88%, 7/01/21   125   125, 156   RI Pointe Holdings, Inc.	PulteGroup, Inc., 6.38%, 5/15/33		330		
RI Pointe Holdings, Inc.:   38%, 6/15/19   10   10,000     88%, 6/15/24   250   249,375     Villiam Lyon Homes, Inc., 8.50%, 11/15/20   240     Villiam Lyon Homes, Inc., 8.50%, 11/15/20   210     Villiam Lyon Homes, Inc., 8.50%, 301/24 (c)   30     Villiam Lyon Homes, Inc., 8.38%, 301/24 (c)   30     Villiam Lyon Lyon Lyon Lyon Lyon Lyon Lyon Lyon	1				
.38% 6/15/19 10 10,000 .88% 6/15/24 250 249,375 Villiam Lyon Homes, Inc., 8.50%, 11/15/20 249,600 249,				120,100	
.88%, 6/15/24     250     249,375       villiam Lyon Homes, Inc., 8.50%, 11/15/20     240     249,600       courseloid Products 0.2%       testige Brands, Inc.; 6.38%, 3/01/24 (c)     109     114,722       pectrum Brands, Inc.;     38%, 11/15/20     400     419,500       .63%, 11/15/22     695     740,613       .75%, 7/15/25     10     10,450       rempur Sealy International, Inc.,     91     91,455       corporate Bonds     (000     Value       c			10	10 000	
Villiam Lyon Homes, Inc., 8.50%, 11/15/20   249,600	•				
Section   Products   0.2%   109   114,722   114,722   114,722   114,722   114,722   114,722   114,722   114,722   114,722   114,722   114,723	William Lyon Homes, Inc., 8.50%, 11/15/20				
Section   Products   0.2%   109   114,722   114,722   114,722   114,722   114,722   114,722   114,722   114,722   114,722   114,722   114,723				3,021,990	
Spectrum Brands, Inc.:   38%, 11/15/20	Household Products 0.2%				
Spectrum Brands, Inc.:   38%, 11/15/20	Prestige Brands, Inc., 6.38%, 3/01/24 (c)		109	114,722	
.38%, 11/15/20 400 419,500 .63%, 11/15/22 695 740,613 .75%, 71/5/25 10 10,450 empur Sealy International, Inc., .50%, 6/15/26 (c) 91 91,455				· ·	
.63%, 11/15/22 695 740,613 .75%, 7/15/25 10 10,450 Pempur Seally International, Inc., .50%, 6/15/26 (c) 91 91,455  Par (50%, 6/15/26 (c) 194 91,455  Par (50%, 6/15/26 (c) 194 91,455  Par (50%, 11/15/22 (c) 194 203,215 .88%, 1/15/24 (c) 194 203,215 .88%, 1/15/24 (c) 194 203,215 .50%, 2/01/24 260 251,469 .75%, 1/15/25 105 101,587  Par (50%, 1/15/25 101,587  Par			400	419.500	
.75%, 7/15/25 10 10,450					
Pempur Sealy International, Inc.,	•			,	
1,376,740			10	10,730	
Corporate BondsPar (000)ValueIndependent Power and Renewable Electricity Producers0.3%Calpine Corp.:USD 274\$ 287,357.88%, 1/15/24 (c)194203,215.50%, 2/01/24260251,469.75%, 1/15/25105101,587.75%, 1/10/19470471,175.38%, 11/01/2210197,465URG Energy, Inc.:2020,750.25%, 9/01/202020,750.88%, 5/15/21137142,137.63%, 3/15/232524,813	5.50%, 6/15/26 (c)		91	91,455	
Corporate BondsPar (000)ValueIndependent Power and Renewable Electricity Producers0.3%Calpine Corp.:USD 274\$ 287,357.88%, 1/15/24 (c)194203,215.50%, 2/01/24260251,469.75%, 1/15/25105101,587.75%, 1/10/19470471,175.38%, 11/01/2210197,465URG Energy, Inc.:2020,750.25%, 9/01/202020,750.88%, 5/15/21137142,137.63%, 3/15/232524,813				1.376.740	
Corporate Bonds         (000)         Value           Independent Power and Renewable Electricity Producers         0.3%           Calpine Corp.:         USD         274         \$ 287,357           .88%, 1/15/24 (c)         194         203,215           .50%, 2/01/24         260         251,469           .75%, 1/15/25         105         101,587           Oynegy, Inc.:         470         471,175           .38%, 11/01/22         101         97,465           VRG Energy, Inc.:         20         20,750           .25%, 9/01/20         20         20,750           .88%, 5/15/21         137         142,137           .63%, 3/15/23         25         24,813			Par	-,,0	
Independent Power and Renewable Electricity Producers       0.3%         Calpine Corp.:       USD       274       \$ 287,357         .88%, 1/15/24 (c)       194       203,215         .50%, 2/01/24       260       251,469         .75%, 1/15/25       105       101,587         Dynegy, Inc.:       470       471,175         .38%, 11/01/22       101       97,465         NRG Energy, Inc.:       20       20,750         .88%, 5/15/21       137       142,137         .63%, 3/15/23       25       24,813	Corporate Bonds			Value	
Calpine Corp.:         .00%, 1/15/22 (c)       USD       274       \$ 287,357         .88%, 1/15/24 (c)       194       203,215         .50%, 2/01/24       260       251,469         .75%, 1/15/25       105       101,587         Dynegy, Inc.:       470       471,175         .38%, 11/01/22       101       97,465         URG Energy, Inc.:       20       20,750         .88%, 5/15/21       137       142,137         .63%, 3/15/23       25       24,813			()		
.00%, 1/15/22 (c)     USD     274     \$ 287,357       .88%, 1/15/24 (c)     194     203,215       .50%, 2/01/24     260     251,469       .75%, 1/15/25     105     101,587       Dynegy, Inc.:     470     471,175       .38%, 11/01/22     101     97,465       URG Energy, Inc.:     20     20,750       .88%, 5/15/21     137     142,137       .63%, 3/15/23     25     24,813	·				
.88%, 1/15/24 (c)       194       203,215         .50%, 2/01/24       260       251,469         .75%, 1/15/25       105       101,587         Dynegy, Inc.:       75%, 11/01/19       470       471,175         .38%, 11/01/22       101       97,465         NRG Energy, Inc.:       20       20,750         .88%, 5/15/21       137       142,137         .63%, 3/15/23       25       24,813	i i	USD	274	\$ 287 357	
.50%, 2/01/24     260     251,469       .75%, 1/15/25     105     101,587       Dynegy, Inc.:     .75%, 11/01/19     470     471,175       .38%, 11/01/22     101     97,465       URG Energy, Inc.:     .25%, 9/01/20     20     20,750       .88%, 5/15/21     137     142,137       .63%, 3/15/23     25     24,813		CSD			
.75%, 1/15/25     105     101,587       Dynegy, Inc.:     .75%, 11/01/19     470     471,175       .38%, 11/01/22     101     97,465       URG Energy, Inc.:     .25%, 9/01/20     20     20,750       .88%, 5/15/21     137     142,137       .63%, 3/15/23     25     24,813					
Dynegy, Inc.:     470     471,175       .75%, 11/01/19     470     471,175       .38%, 11/01/22     101     97,465       NRG Energy, Inc.:     20     20,750       .88%, 5/15/21     137     142,137       .63%, 3/15/23     25     24,813					
470     471,175       .38%, 11/01/22     101     97,465       NRG Energy, Inc.:     20     20,750       .88%, 5/15/21     137     142,137       .63%, 3/15/23     25     24,813			103	101,367	
.38%, 11/01/22     101     97,465       NRG Energy, Inc.:     20     20,750       .88%, 5/15/21     137     142,137       .63%, 3/15/23     25     24,813			470	471 175	
NRG Energy, Inc.:     20     20,750       .25%, 9/01/20     137     142,137       .63%, 3/15/23     25     24,813					
.25%, 9/01/20     20     20,750       .88%, 5/15/21     137     142,137       .63%, 3/15/23     25     24,813	•		101	97,465	
.88%, 5/15/21 137 142,137 .63%, 3/15/23 25 24,813					
.63%, 3/15/23 25,813	•				
	7.88%, 5/15/21				
.25%, 5/15/26 (c) 306, 235	5.63%, 3/15/23				
	7.25%, 5/15/26 (c)		306	305,235	