BLACKROCK CORE BOND TRUST Form N-Q January 22, 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 52nd 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: 11/30/2015

Item 1 Schedule of Investments

Schedule of Investments November 30, 2015 (Unaudited)

BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

Par

Americand Automobile Receivables Trust. AMMC LO IX Ltd., Series 2011-9A, Class D. AMMC LO IX Ltd., Series 2011-9A, Class D. Apidos CDO, Series 2012-9AR, Class DR, 42267, 71/523 (glob) 1,00 1,300,800 Apidos CDO XI, Series 2012-11A, Class D. Apidos CDO XI, Series 2012-11A, Class D. Apidos CDO XI, Series 2014-10A, Class D. Apidos CLO IXI, Series 2014-10A, Class D. Apidos CLO IXI, Series 2014-10A, Class D. Ares CLO Ltd., Series 2014-10A, Class D. Ares CLO Ltd., Series 2012-1AR (glob) 1,200 1,100 2,000 Ares CLO Ltd., Series 2012-1AR (glob) 1,200 1,100 2,000 Ares CLO Ltd., Series 2012-1AR (glob) 1,200 1,100 2,000 Ares CLO Ltd., Series 2012-1AR (glob) 1,100 2,000 Altimor CDO Corp., Series 9A, Class D. 3.19%, 2028/24 (glob) 1,500 1,500 1,500 1,400,500 Series 2014-3A, Class D., 3,25%, 11/526 (b) 2,000 1,500 1,400,500 Series 2014-3A, Class D., 3,25%, 11/526 (b) 2,000 1,500 1,400,500 Series 2014-3A, Class D., 3,25%, 11/526 (b) 2,000 1,500 1,400,500 Series 2014-3A, Class D., 3,25%, 11/526 (b) 2,000 1,500 1,400,500 Series 2014-3A, Class D., 3,25%, 11/526 (b) 2,000 1,500			Par	
Asset Backed Securities 14.9% ALM VILLAS Series 2012-6A, Class BZR, 3.12% 7.15/26 (a)(b) 80,000	Assat-Rackad Securities		(000)	Value
ALM VILLI, Series 2012-A, Class B2R, 1805,			(000)	v aluc
1.126. 1.1526 (a)(b)				
Series 2011-5. Class C, 3.448, 1008/17 AMMC CLO DK LM, Series 2011-9A, Class D, 1.82%, 115/32 (a)(b) Applios CDO, Series 2012-9AR, Class DR, 1.22%, 715/32 (a)(b) Applios CDO, Series 2012-11A, Class D, 1.57%, 117/32 (a)(b) Applios CDO SK, Series 2011-19A, Class D, 1.57%, 117/32 (a)(b) Applios CDO SK, Series 2011-19A, Class D, 1.57%, 117/32 (a)(b) Applios CDO SK, Series 2011-19A, Class D, 1.57%, 117/32 (a)(b) Applios CDO SK, Series 2011-19A, Class D, 1.57%, 117/32 (a)(b) 1.00%, 202,000 Area CLO Lola, Series 2011-19A, Class C, 1.56%, 117/525 (a)(b) Applios CDO SK, Series 2011-19A, Class C, 1.56%, 117/525 (a)(b) Applios CLO SK, 419/923 Applios CL	3.12%, 7/15/26 (a)(b)	USD	1,000	\$ 980,300
AMMC CLO IX Lud., Series 2011-9A, Class D, Apidos CDO, Series 2012-AR, Class DR, 42267, 1715/23 (qub) 1, 1400 1, 1500, 1000 1, 1	AmeriCredit Automobile Receivables Trust,			
AS294, U15/22 (20(b) 2,000 1,999, 820 1,400 1,360, 800 1,400 1,360, 800 1,400 1,360, 800 1,470 1,745, 700 1,745	Series 2011-5, Class C, 3.44%, 10/08/17		186	186,518
Apidos CDO, Series 2012-1AR, Class DR, 424287, 1715-27 (2010) 1,200 1,174,750 Apidos CDO XI, Series 2014-11A, Class D, 40786, 1017-126 (2010) 1,000 299,000 Ares CLO LIA, Series 2014-13A, Class C, 40786, 1017-126 (2010) 1,200 1,200 1,200 1,200 1,200 1,200 2,200 Ares CLO LIA, Series 2014-13A, Class C, 4086, 1711-126 (2010) 1,200 1	AMMC CLO IX Ltd., Series 2011-9A, Class D,			
1,200	4.82%, 1/15/22 (a)(b)		2,000	1,999,820
Apidos CDO XI. Series 2012-11A, Class D, 475%, 1/1725 (2016)			4 400	4.000.000
4.57%, 117/23 (a)(b) Agios CLO DKI, Series 2014-19A, Class D, 4.07%, 1017/26 (a)(b) 1,000 299,300 ARS CLO LIGA, Series 2014-32A, Class C, 4.56%, 11/15/25 (a)(b) 1,193,875 ARS CLO LIGA, Series 2012-1AR (a)(b): Class CR, 3.52%, 4/19/23 Class DR, 447%, 4/19/22 Class DR, 447%, 4/19/22 Class DR, 4/19/24 Class DR, 4/19/25 Class DR, 4/19/26 Class DR, 4/			1,400	1,360,800
Apidos CLO XIX, Series 2014-19A, Class D, 4078, 1017162 (a)(b) Ares CLO Ltd. Series 2014-32A, Class C, 41902. 1,193.875 Ares XXIII CLO Ltd., Series 2012-1AR (a)(b): Class CR, 3.52%, 479023 4,00 4,033.197 Class CR, 3.52%, 479023 3,00 2,972,380 Artinut CDO Corp., Series 9A, Class D, 3196, 202474 (a) 1,50 1,416,645 Babson CLO Ltd. (a): Series 2014-1A, Class B, 2.82%, 4/15/22 1,00 984,559 Series 2014-1A, Class B, 2.82%, 4/15/26 (b) 2,00 1,967,000 Series 2014-1A, Class Cl, 3.32%, 1/15/26 (b) 2,00 1,967,000 Series 2014-1A, Class Cl, 3.32%, 1/15/26 (b) 2,00 1,967,000 Series 2014-1A, Class Cl, 3.32%, 1/15/26 (b) 2,00 1,967,000 Series 2014-1A, Class Cl, 3.32%, 1/15/26 (b) 1,00 2,00 1,967,000 Series 2014-1A, Class Cl, 3.32%, 1/15/26 (b) 1,00 2,00 1,967,00 Series 2014-1A, Class Cl, 3.32%, 1/15/26 (b) 1,00 2,00 1,967,00 Series 2014-1A, Class Cl, 3.32%, 1/15/26 (b) 1,00 2,00 1,967,00 Series 2014-1A, Class Cl, 3.14, Class Cl, 3	1		1 200	1 174 570
1,00% 299,300 April			1,200	1,174,370
Ares CLD Lell , Series 2014-32A, Class C, 4,958. 1 1,938.75 1,93			1.000	929 300
4.56%, IL/15/25 (a)(b) Acs XXIII. CLD Ldt, Series 2012-1AR (a)(b): Class CR, 3.52%, 4/19/23 Class DR, 4.47%, 4/19/23 Atrium CDO Corp., Series 9A, Class D, 3.19%, 2/28/24 (a) Babson CLD Ldt, Class B, Series 2012-1X, Class B, 2.82%, 4/15/22 Series 2012-1X, Class B, 2.82%, 4/15/25 Series 2012-1X, Class B, 2.82%, 4/15/26 (b) Series 2014-3A, Class C1), 3.32%, II/15/26 (b) Series 2014-3A, Class C1), 3.32%, II/15/26 (b) Series 2014-3A, Class C1), 3.82%, II/15/26 (b) Series 2014-3A, Class C1, 3.46, 250 Battation CLO VIII.td., Series 2013-IIIA, Class C, 3.57%, I/20/26 (a)(b) Series 2014-3A, Uco Wner Trust, Series 2013-IIIA, Class C2, 3.57%, I/20/26 (a)(b) Series 2012-1X, Class B, 1.67%, 8/15/17 Series 2014-1A, Class D, 3.72%, II/23/25 (a)(b) Series 2014-1A, Class D, 3.72%, II/24/25 Series 2014-1A, Class B, 3.13%, 4/16/25 Series 2014-1A, Class C, 3.67%, 1/17/27 Series 2014-1A, Class C, 3.67			1,000	727,300
Ars XXIII CLO Ltd., Series 2012-1AR (a)(b): Class CR, 3.578, 4419023 Class DR, 4.47%, 4/1923 Attium CDO Corp., Series 9A, Class D. 3,000 2,972,380 Attium CDO Corp., Series 9A, Class D. 3,106, 2/287/24 (a) 1,500 1,416,645 Babson CLO Ltd. (a): Series 2012-1X, Class B, 2,82%, 4/15/22 1,000 984,559 Series 2012-1X, Class B, 2,82%, 4/15/22 1,000 984,559 Series 2012-1X, Class B, 1,382%, 1/15/26 (b) 1,500 1,967,000 1,967,000 1,967,000 1,967,000 1,967,000 1,967,000 1,967,000 1,967,100 1,967,000 1,967,100			1.250	1.193.875
Class CR, 3.52%, 419/23			1,200	1,150,070
Class DR, 447%, 419023 3,000 2,972,380 Artium CDO Corp., Series 9A, Class D, 3114, 645 Babson CLO Ltd. (a):			4,000	4,033,197
1,16645 1,16	Class DR, 4.47%, 4/19/23		3,000	
Babson CLO Ltd. (a): Series 2012-1X, Class B. 2.87%, 4/15/22 1,000 984.559 Series 2012-1X, Class B. 1, 3.82%, 1/15/26 (b) 1,500 1,967,000 Series 2014-3A, Class D. 1, 3.82%, 1/15/26 (b) 1,500 1,364.250 Battalion CLO VII Ltd., Series 2014-7A, Class C. 4.22%, 10/17/26 (a)(b) 2,000 1,854.159 Benefit Streer Partners CLO III Ltd., Series 2013-IIIA, Class C, 3.57%, 1/20/26 (a)(b) 1,000 896.541 Bowman Park CLO Ltd., Series 2014-1A, Class D., 4.33%, 11/23/25 (a)(b) 3,000 2.856.665 CarMax Auto Owner Trust, Series 2012-18 420 420.760 Class C, 2.20%, 10/16/17 250 250.681 Class B, 1.76%, 8/15/17 250 250.681 Class C, 2.20%, 10/16/17 250 250.881 CerterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3.03%, 10/15/25 250.681 Class C, 2.20%, 10/16/17 250 250.881 CerterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class B1R, 4.46%, 8/14/24 1,500 1,472,195 Series 2012-1AR, Class B1R, 3.446%, 8/14/24 1,500 1,472,195 Series 2012-1AR, Class B1R, 4.46%, 8/14/24 1,500 1,472,195 Series 2012-1AR, Class B1R, 2.46%, 8/14/25 1,500 1,472,195 Series 2012-1A, Class B1R, 2.46%, 8/14/24 1,500 1,472,195 Series 2012-1A, Class B1R, 2.46%, 8/14/24 1,500 1,472,195 Series 2012-1A, Class B1R, 2.46%, 8/14/24 1,500 1,472,195 Series 2014-5A, Class C, 3.67%, 11/17/27 1,000 1,817,136 Series 2014-5A, Class C, 3.67%, 11/17/27 1,000 1,817,136 Series 2014-5A, Class C, 3.68%, 11/17/27 1,000 1,817,136 Series 2014-5A, Class C, 3.67%, 11/17/27 1,000 1,817,136 Series 2014-5A, Class C, 3.58%, 11/16/19 1,000 1,935,113 Series 2014-5A, Class C, 3	Atrium CDO Corp., Series 9A, Class D,			
Series 2012-1X, Class B, 2.82%, 4/15/22 (b) 1,000 984,559 Series 2014-3A, Class C1, 3.32%, 1/15/26 (b) 2,000 1,967,000 Series 2014-3A, Class D1, 3.82%, 1/15/26 (b) 1,500 1,362,200 Battalion CLO VII Ltd, Series 2014-7A, Class C, 4.22%, 10/17/26 (a)(b) 2,000 1,854,159 Benefit Street Partners CLO III Ltd, Series 2013-IIIA, Class C, 3.57%, 1/20/26 (a)(b) 1,000 805,541 Bowman Park CLO Ltd, Series 2014-1A, Class D2, 4.33%, 11/23/25 (a)(b) 3,000 2,856,665 CarMax Auto Owner Trust, Series 2012-1: 420 420,760 Class C, 2.20%, 10/16/17 250 250,681 Class C, 2.20%, 10/16/17 250 250,681 Class C, 3.03%, 8/15/18 315 316,343 CenterPoint Energy Transition Bond Co. LLC, 210 2,289,843 CIFC Funding Ltd. (a)(b): 2,210 2,289,843 CIFC Funding Ltd. (a)(b): 3,000 1,472,195 Series 2013-1A, Class B3, 313%, 4/16/25 1,000 963,005 Series 2014-4A, Class D, 3.72%, 10/17/26 2,00 1,817,136 Asset-Backed Securities (continued) 1 1,000 981,155 <td>3.91%, 2/28/24 (a)</td> <td></td> <td>1,500</td> <td>1,416,645</td>	3.91%, 2/28/24 (a)		1,500	1,416,645
Series 2014-3A, Class Cl, 3.32%, 1/15/26 (b) 2,000 1,967,000 Series 2014-3A, Class Dl, 3.82%, 1/15/26 (b) 1,500 1,346,250 Battation CLO VII Ltd., Series 2014-7A, Class C, 2,000 1,854,159 4,22%, 10/17/26 (a)(b) 2,000 1,854,159 Benefit Street Partners CLO III Ltd., Series 2014-1A, Class D2, 4,33%, 11/23/25 (a)(b) 3,000 2,856,665 CarMax Auto Owner Trust, Series 2012-1: 2 420 420,760 Class B, 1,76%, 8/15/17 250 250,881 250,881 Class C, 2,20%, 10/16/17 250 250,881 250,881 Class D, 3,09%, 8/15/18 315 316,343 316,343 CenterPoint Energy Transition Bond Co. LLC, 2 220 2,89,843 CIPC Funding Ltd. (a)(b): 3 316,343 316,343 Ceries 2012-1, AR, Class B 1R, 4,46%, 8/14/24 1,500 1,472,195 36,365 Series 2013-1A, Class B B, 3,13%, 4/16/25 1,000 963,005 36,305 36,305 36,306 36,306 36,306 36,306 36,306 36,306 36,306 36,306 36,306 36,30	Babson CLO Ltd. (a):			
Series 2014-3A, Class D1, 3.82%, 1/15/26 (b) 1,306, 250 Battalino CLO VII Ltd., Series 2014-7A, Class C, 4.22%, 10/17/26 (a)(b) 2,000 1,854,159 Benefit Street Partners CLO III Ltd., Series 2013-IIIA, Class C, 3.57%, 1/20/26 (a)(b) 1,000 896,541 Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.33%, 11/23/25 (a)(b) 3,000 2,856,665 CarMax Auto Owner Trust, Series 2012-1: 420 420,760 Class C, 2.00%, 10/16/17 250 250,681 Class C, 2.00%, 10/16/17 250 250,681 Class C, 2.00%, 10/16/17 250 250,681 Class C, 2.00%, 10/16/18 315 316,343 CenterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3.03%, 10/15/25 2,210 2,289,843 CIFC Funding Ltd. (a)(b): 250 250,681 CIFC Funding Ltd. (a)(b): 250 250,681 CIFC Funding Ltd. (a)(b): 250 2,289,843 CIFC Funding Ltd. (a)(b): 250 2,289,843 CIFC Funding Ltd. (a)(b): 2,200 2,200 Far	Series 2012-1X, Class B, 2.82%, 4/15/22			
Battalion CLO VII Lid., Series 2014-7A, Class C, 4.22%, 1017/26 (10)(b)	Series 2014-3A, Class C1, 3.32%, 1/15/26 (b)			
1,84,159 1,84,159 1,84,159 1,800 1,854,159 1,800 1,854,159 1,800 1,800 1,854,159 1,800			1,500	1,346,250
Benefit Street Partners CLO III Ltd., Series 2013-IIIA, Class C, 3.57%, 1/20/26 (a)(b) 1,000 896,541 Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.33%, 11/23/25 (a)(b) 3,000 2,856,665 CarMax Auto Owner Trust, Series 2012-1: 2 420 420,760 Class B, 1.76%, 8/15/17 250 250,881 Class B, 2.20%, 10/16/17 250 250,881 Class D, 3.09%, 8/15/18 315,331 316,343 CenterPoint Energy Transition Bond Co. LLC, 2,210 2,289,843 CIFCF Funding Ltd. (a)(b): 2 2,210 2,289,843 CIFCF Funding Ltd. (a)(b): 1,000 963,005 586ries 2012-1AR, Class B, 3.13%, 4/16/25 1,000 963,005 Series 2013-1A, Class B, 3.13%, 4/16/25 1,000 963,005 586ries 2014-4A, Class D, 3.72%, 10/17/26 2,000 1,817,136 Asset-Backed Securities (000) Value Asset-Backed Securities (continued) CIFC Funding Ltd. (a)(b) (continued) 587 541,860 Series 2014-3A, Class C, 3.67%, 1/17/27 USD 555 \$41,860 Series 2015-1A, Class C, 3.67%, 1/17/27 1,000				
Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.33%, 11/23/25 (a)(b) 3,000 2,856,665 CarMax Auto Owner Trust, Series 2012-1: 420,760 Class R, 176%, 8/15/17 250 250,681 Class R, 176%, 8/15/17 250 250,681 Class R, 176%, 8/15/18 315 316,343 CenterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3,03%, 10/15/25 2,210 2,289,843 CENTERPOINT Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3,03%, 10/15/25 2,210 2,289,843 CENTERPOINT ENERGY Transition Bond Co. LLC, Series 2012-1AR, Class B1R, 4.46%, 8/14/24 1,500 1,472,195 Series 2013-1A, Class B, 3,13%, 4/16/25 1,000 963,005 Series 2014-1A, Class B, 3,13%, 4/16/25 1,000 963,005 Series 2014-4A, Class D, 3,72%, 10/17/26 2,000 1,817,136 Par Asset-Backed Securities (000) Value			,	
CarMax Auto Owner Trust, Series 2012-1: 420 420,760 Class B, 1.76%, 8/15/17 420 420,681 Class D, 3.09%, 8/15/18 315 316,343 CenterPoint Energy Transition Bond Co. LLC, 2,210 2,289,843 Series 2012-1, Class A3, 3.03%, 10/15/25 2,210 2,289,843 CIFC Funding Ltd. (a)(b): 3,150 1,472,195 Series 2012-1AR, Class B1R, 4.46%, 8/14/24 1,500 1,472,195 Series 2013-1AA, Class B, 3.13%, 4/16/25 1,000 963,005 Series 2014-4A, Class D, 3.72%, 10/17/26 2,000 1,817,136 Par Asset-Backed Securities (000) Value Asset-Backed Securities (continued) CIFC Funding Ltd. (a)(b) (continued): Series 2014-3A, Class C, 3.32%, 1/22/27 1,000 981,155 Series 2015-1A, Class C, 3.32%, 1/22/27 1,000 981,155 Series 2015-1A, Class C, 3.32%, 1/12/27 1,000 981,155 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) 642 613,356 Der Piglhst LLC, Series 2014-1A, Class A, 3,955 3,9				
Class B, 1.76%, 8/15/17 420 420,760 Class C, 2.20%, 10/16/17 250 250,681 Class D, 3.09%, 8/15/18 315 316,343 CenterPoint Energy Transition Bond Co. LLC, 2,210 2,289,843 CIFC Funding Ltd. (a)(b): 2,210 2,289,843 CIFC Funding Ltd. (a)(b): 1,500 1,472,195 Series 2012-1AR, Class B 31,3%, 4/16/25 1,000 963,005 Series 2013-1A, Class B, 3.13%, 4/16/25 2,000 1,817,136 Series 2014-A, Class D, 3.72%, 10/17/26 2,000 1,817,136 Asset-Backed Securities (000) Value Asset-Backed Securities USD 555 \$541,860 CIFC Funding Ltd. (a)(b) (continued): USD 555 \$541,860 Series 2014-5A, Class C, 3.37%, 1/12/27 1,000 981,155 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) 642 613,356 DCP Rights LLC, Series 2014-1A, Class A, 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 3,955 3,979,801 Dryden 34 Senior			3,000	2,830,003
Class C, 2.20%, 10/16/17 250 250,681 Class D, 3.09%, 8/15/18 315 316,343 Class D, 3.09%, 8/15/18 2,210 2,289,843 ClFC Funding Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3.03%, 10/15/25 2,210 2,289,843 ClFC Funding Ltd. (a)(b): Series 2013-1A, Class B1R, 4.46%, 8/14/24 1,500 1,472,195 Series 2013-1A, Class B1R, 4.46%, 8/14/24 1,000 963,005 2,000 1,817,136 Par P			420	420.760
Class D, 3.09%, 8/15/18				,
CenterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3,03%, 10/15/25 2,210 2,289,843 CIFC Funding Ltd. (a)(b): 1,500 1,472,195 Series 2012-1AR, Class B 1R, 4.46%, 8/14/24 1,500 963,005 Series 2013-1A, Class B, 3.13%, 4/16/25 1,000 963,005 Series 2014-4A, Class D, 3.72%, 10/17/26 2,000 1,817,136 Par Asset-Backed Securities (000) Value Asset-Backed Securities (continued): Series 2014-5A, Class C, 3.67%, 1/17/27 USD 555 \$ 541,860 Series 2014-5A, Class C, 3.37%, 1/22/27 1,000 981,155 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) 642 613,356 DCP Rights LLC, Series 2014-1A, Class C, 3.12%, 10/15/26 (a)(b) 3,955 3,979,801 DCP Rights LLC, Series 2014-1A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, 2 2 2 1,935,113 2 2 2 2 2 2 2 <				· · · · · · · · · · · · · · · · · · ·
Series 2012-1, Class A3, 3.03%, 10/15/25 2,210 2,289,843 CIFC Funding Ltd. (a)(b): Series 2012-1AR, Class B1R, 4.46%, 8/14/24 1,500 1,500 963,005 Series 2013-1A, Class B, 3.13%, 4/16/25 1,000 963,005 Series 2014-4A, Class D, 3.72%, 10/17/26 Colspan="2">Quity 1,117/126 Asset-Backed Securities (000) Value Asset-Backed Securities (continued) CIFC Funding Ltd. (a)(b) (continued): Series 2014-1A, Class C, 3.67%, 1/17/27 USD 555 \$ 541,860 Series 2015-1A, Class C, 3.32%, 1/22/27 1,000 981,155 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) 642 613,356 DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class D, 2,36%, 1/15/19 <th< td=""><td></td><td></td><td>313</td><td>310,343</td></th<>			313	310,343
CIFC Funding Ltd. (a)(b): Series 2012-1AR, Class B 1R, 4.46%, 8/14/24 Series 2013-1A, Class B, 3.13%, 4/16/25 Series 2013-1A, Class B, 3.13%, 4/16/25 Series 2014-4A, Class D, 3.72%, 10/17/26 Asset-Backed Securities Asset-Backed Securities CIFC Funding Ltd. (a)(b) (continued) CIFC Funding Ltd. (a)(b) (continued): Series 2014-5A, Class C, 3.67%, 1/17/27 USD 555 S-14,860 Series 2015-1A, Class C, 3.32%, 1/22/27 1,000 981,155 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2,32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729	**		2.210	2.289.843
Series 2012-1AR, Class B IR, 4.46%, 8/14/24 1,500 1,472,195			, ,	,,.
Series 2014-4A, Class D, 3.72%, 10/17/26 2,000 Par 1,817,136 Par 2,000	Series 2012-1AR, Class B1R, 4.46%, 8/14/24		1,500	1,472,195
Asset-Backed Securities Asset-Backed Securities (continued) CIFC Funding Ltd. (a)(b) (continued): Series 2014-5A, Class C, 3.67%, 1/17/27 Series 2015-1A, Class C, 3.67%, 1/17/27 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) 3,955 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) Tord Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 Class C, 2.86%, 1/15/19 Class C, 2.86%, 1/15/19 Class D, 3.50%, 1/15/	Series 2013-IA, Class B, 3.13%, 4/16/25		1,000	963,005
Asset-Backed Securities (continued) CIFC Funding Ltd. (a)(b) (continued): Series 2014-5A, Class C, 3.67%, 1/17/27 USD 555 \$41,860 Series 2015-1A, Class C, 3.32%, 1/22/27 1,000 981,155 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) 642 613,356 DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 490 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729	Series 2014-4A, Class D, 3.72%, 10/17/26		2,000	1,817,136
Asset-Backed Securities (continued) CIFC Funding Ltd. (a)(b) (continued): Series 2014-5A, Class C, 3.67%, 1/17/27 USD 555 \$541,860 Series 2015-1A, Class C, 3.32%, 1/22/27 1,000 981,155 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) 642 613,356 DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729			Par	
Asset-Backed Securities (continued) CIFC Funding Ltd. (a)(b) (continued): Series 2014-5A, Class C, 3.67%, 1/17/27 USD 555 \$541,860 Series 2015-1A, Class C, 3.32%, 1/22/27 1,000 981,155 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) 642 613,356 DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729				
CIFC Funding Ltd. (a)(b) (continued): Series 2014-5A, Class C, 3.67%, 1/17/27 USD 555 \$41,860 Series 2015-1A, Class C, 3.32%, 1/22/27 1,000 981,155 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) 642 613,356 DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729	Asset-Backed Securities		(000)	Value
Series 2014-5A, Class C, 3.67%, 1/17/27 USD 555 \$41,860 Series 2015-1A, Class C, 3.32%, 1/22/27 1,000 981,155 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) 642 613,356 DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729	Asset-Backed Securities (continued)			
Series 2015-1A, Class C, 3.32%, 1/22/27 Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) COUNTRYWIDE ASSET-BACKED CERTIFICATES, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) Class B, 2.32%, 1/15/19 Class B, 2.32%, 1/15/19 Class C, 2.86%, 1/15/19 Class C, 2.86%, 1/15/19 Class D, 3.50%, 1/15/19 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 981,155 642 613,356 642 642 613,356 642 613,356 642 613,356 642 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 613,356 642 642 613,356 642 642 613,356 642 642 642 642 642 642 642 6	CIFC Funding Ltd. (a)(b) (continued):			
Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.37%, 1/25/37 (a) 642 613,356 DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729		USD		
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729				
5.46%, 10/25/44 (b) 3,955 3,979,801 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729			642	613,356
Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.12%, 10/15/26 (a)(b) 2,000 1,935,113 Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729			2.055	2.070.001
Ford Credit Floorplan Master Owner Trust, Series 2012-2: Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729				
Series 2012-2: 490 495,572 Class B, 2.32%, 1/15/19 210 212,225 Class C, 2.86%, 1/15/19 210 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729			2,000	1,935,115
Class B, 2.32%, 1/15/19 490 495,572 Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 52,92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729	1			
Class C, 2.86%, 1/15/19 210 212,225 Class D, 3.50%, 1/15/19 400 407,916 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 5 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729			490	495 572
Class D, 3.50%, 1/15/19 Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.92%, 4/15/25 (a)(b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 400 407,916 1,000 958,356 1,000 928,729				· ·
Galaxy XV CLO Ltd., Series 2013-15A, Class C, 1,000 958,356 2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729				
2.92%, 4/15/25 (a)(b) 1,000 958,356 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729			.00	.57,710
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b) 1,000 928,729			1,000	958.356
••	GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b)			
	Highbridge Loan Management Ltd., Series 5A-2015, Class C1, 3.52%, 1/29/26 (a)(b)			

Limerock CLO III LLC, Series 2014-3A, Class C,		
3.89%, 10/20/26 (a)(b)	3,750	3,395,357
Madison Park Funding IX Ltd., Series 2012-9AR, Class DR, 4.21%, 8/15/22 (a)(b)	1,200	1,165,926
Madison Park Funding XV Ltd., Series 2014-15A, Class B1, 3.57%, 1/27/26 (a)(b)	1,800	1,795,621
Nelnet Student Loan Trust, Series 2006-1, Class A5, 0.49%, 8/23/27 (a)	1,050	1,024,211
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class C, 4.11%, 11/14/25 (a)(b)	2,250	2,092,530
Oaktree EIF II Series A1 Ltd., Series 2015-B1A, Class C, 3.46%, 2/15/26 (a)(b)	1,000	976,378
Oaktree EIF II Series A2 Ltd., Series 2014-A2, Class C, 3.56%, 11/15/25 (a)(b)	2,250	2,174,765
Octagon Investment Partners XX Ltd., Series 2014-1A (a)(b):		
Class C, 3.16%, 8/12/26	750	724,013
Class D, 4.01%, 8/12/26	1,000	925,216

BLACKROCK CORE BOND TRUST

		Par	
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)		(000)	
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.01%, 11/14/26 (a)	USD	2,000	\$ 1,863,507
Octagon Investment Partners XXII Ltd., Series 2014-1A, Class C1, 3.57%, 11/22/25 (a)(b)		2,000	1,963,637
OneMain Financial Issuance Trust (b):			
Series 2015-1A, Class D, 6.63%, 3/18/26		5,575	5,698,375
Series 2015-2A, Class C, 4.32%, 7/18/25		5,000	4,872,850
Series 2015-2A, Class D, 5.64%, 7/18/25		2,500	2,454,200
OZLM Funding III Ltd., Series 2013-3A (a)(b):			
Class B, 3.42%, 1/22/25		1,500	1,466,388
Class C, 4.22%, 1/22/25		500	477,657
OZLM VII Ltd., Series 2014-7A, Class C,			
3.92%, 7/17/26 (a)(b)		470	432,452
OZLM VIII Ltd., Series 2014-8A, Class C,			
3.82%, 10/17/26 (a)(b)		1,750	1,600,480
Regatta V Funding Ltd., Series 2014-1A, Class C,			
3.77%, 10/25/26 (a)(b)		2,000	1,800,816
Santander Drive Auto Receivables Trust, Series 2012-1, Class C, 3.78%, 11/15/17		45	44,924
SLM Private Credit Student Loan Trust, Series 2004-B, Class A2, 0.71%, 6/15/21 (a)		118	117,041
SLM Private Education Loan Trust, Series 2012-A, Class A1, 1.73%, 8/15/25 (a)(b)		194	193,866
SLM Student Loan Trust:		17-7	173,000
Series 2008-5, Class A3, 1.62%, 1/25/18 (a)		130	130.002
Series 2012-A, Class A2, 3.83%, 1/17/45 (b)		690	714,994
		500	484,890
Series 2014-A, Class B, 3.50%, 11/15/44 (b) Small Provinces Administration Portionation Contificates, Society 1006 2014, Class 1, 6.05%, 11/01/16		18	
Small Business Administration Participation Certificates, Series 1996-20K, Class 1, 6.95%, 11/01/16			18,210
SMB Private Education Loan Trust, Series 2015-C, Class C, 4.50%, 9/17/46 (b)		5,900	5,483,497
Sound Point CLO Ltd., Series 2014-3A, Class D,		1.500	1.260.762
3.92%, 1/23/27 (a)(b)		1,500	1,368,763
		Par	
Asset-Backed Securities		(000)	Value
		(000)	Value
Asset-Backed Securities (continued)	USD	(000) 2,500	Value \$ 2,464,125
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b)	USD	· · ·	
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b)	USD	2,500	\$ 2,464,125
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32	USD	2,500 1,000	\$ 2,464,125 916,980
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b)	USD	2,500 1,000 871	\$ 2,464,125 916,980 866,606
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b)	USD	2,500 1,000 871 1,000	\$ 2,464,125 916,980 866,606 975,105
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b)	USD	2,500 1,000 871 1,000 1,500	\$ 2,464,125 916,980 866,606 975,105 1,489,454
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b):	USD	2,500 1,000 871 1,000 1,500	\$ 2,464,125 916,980 866,606 975,105 1,489,454
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR,	USD	2,500 1,000 871 1,000 1,500	\$ 2,464,125 916,980 866,606 975,105 1,489,454
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22	USD	2,500 1,000 871 1,000 1,500 555	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26	USD	2,500 1,000 871 1,000 1,500 555	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26	USD	2,500 1,000 871 1,000 1,500 555	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26	USD	2,500 1,000 871 1,000 1,500 555	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22	USD	2,500 1,000 871 1,000 1,500 555	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1%	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b)	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b)	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 5.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b)	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b)	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879 574,027
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b) Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b)	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879 574,027
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b) Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b)	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879 574,027
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities O.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b) Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b) Fotal Asset-Backed Securities 14.1%	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879 574,027
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b) Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b) Total Asset-Backed Securities 14.1% Corporate Bonds	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879 574,027
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b) Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b) Total Asset-Backed Securities 14.1% Corporate Bonds Aerospace & Defense 0.4%	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879 574,027 837,906 107,701,784
Asset-Backed Securities Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b) Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b) Total Asset-Backed Securities 14.1% Corporate Bonds Aerospace & Defense 0.4% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (b) Moog Inc. 5.25%, 12/01/22 (b)	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879 574,027 837,906 107,701,784
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Stymphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b) Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b) Total Asset-Backed Securities 14.1% Corporate Bonds Aerospace & Defense 0.4% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (b) Moog, Inc., 5.25%, 12/01/22 (b)	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360 3,804 8,504	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879 574,027 837,906 107,701,784
Asset-Backed Securities (continued) Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.58%, 8/21/26 (a)(b) Stewart Park CLO Ltd., Series 2015-1A, Class D, 3.77%, 4/15/26 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (a)(b) Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.92%, 7/28/21 (a)(b) Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.62%, 1/15/27 (a)(b) Voya CLO Ltd. (a)(b): Series 2012-2AR, Class CR, 3.27%, 10/15/22 Series 2014-3A, Class C, 3.92%, 7/25/26 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b) Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b) Total Asset-Backed Securities 14.1% Corporate Bonds Aerospace & Defense 0.4%	USD	2,500 1,000 871 1,000 1,500 555 1,500 1,750 2,360	\$ 2,464,125 916,980 866,606 975,105 1,489,454 550,160 1,483,935 1,566,387 2,473,935 106,863,878 263,879 574,027 837,906 107,701,784

3,326,358

2 BLACKROCK CORE BOND TRUST

	Par	
Corporate Bonds	(000) Value
Airlines 2.5%		
Air Canada Pass-Through Trust, Series 2015-1,		
Class B, 3.88%, 9/15/24 (b)	USD 2,00	0 \$ 1,940,000
American Airlines Pass-Through Trust:	4.00	0 4.250.100
Series 2013-2, Class A, 4.95%, 7/15/24 (c)	4,08	
Series 2013-2, Class B, 5.60%, 7/15/20 (b)	90	
Series 2015-2, Class A, 4.00%, 9/22/27	1,50	
Series 2015-2, Class AA, 3.60%, 9/22/27 Continental Airlines Pass-Through Trust:	1,50	0 1,524,375
Series 2010-1, Class B, 6.00%, 7/12/20	67	1 702 110
Series 2010-1, Class B, 0.00%, 7/12/20 Series 2012-3, Class C, 6.13%, 4/29/18	1,00	•
Jnited Airlines Pass-Through Trust:	1,00	0 1,033,000
Series 2013-1, Class A, 4.30%, 2/15/27	3,80	8 3,969,785
Series 2014-2, Class B, 4.63%, 3/03/24	2,75	
teries 2014-2, Class B, 4.03%, 5/05/24	2,73	2,730,000
		18,728,112
Auto Components 0.7%		
Goodyear Tire & Rubber Co., 6.50%, 3/01/21	65	0 686,361
cahn Enterprises LP/Icahn Enterprises Finance Corp.:		
3.50%, 3/15/17	18	
.88%, 3/15/19	16	0 160,000
5.00%, 8/01/20	1,67	
5.88%, 2/01/22	1,57	8 1,602,664
Schaeffler Holding Finance BV, (6.75% Cash), 6.75%, 11/15/22 (b)(d)	55	0 595,375
		4,945,441
Automobiles 0.9%		
Ford Motor Co., 4.75%, 1/15/43 (c)	4,25	
General Motors Co., 6.25%, 10/02/43	2,50	6 2,698,569
		6,773,799
Banks 4.7%		
Barclays Bank PLC, 7.63%, 11/21/22	3,50	0 3,955,000
Barclays PLC, 3.65%, 3/16/25	4,32	0 4,188,357
CIT Group, Inc.:		
5.50%, 2/15/19 (b)	79 Par	,
Corporate Bonds	(000) Value
Banks (continued)		
CIT Group, Inc. (continued):		
.38%, 5/15/20	USD 3,30	
Depfa ACS Bank, 5.13%, 3/16/37 (b)	7,92	5 9,810,445
ISBC Holdings PLC:		
.25%, 3/14/24 (c)	2,02	
.10%, 1/14/42	61	0 767,454
abobank Nederland (c):		
.88%, 2/08/22	2,78	
.95%, 11/09/22	3,00	
antander Holdings USA, Inc., 4.50%, 7/17/25	2,00	
Vells Fargo & Co., 3.50%, 3/08/22 (c)	2,78	0 2,884,194
		35,974,984
Building Products 0.2%		
American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 (b)	9	7 98,334
Building Materials Corp. of America,		
5.00%, 10/15/25 (b)	52	
CPG Merger Sub LLC, 8.00%, 10/01/21 (b)	52	0 514,800

USG Corp., 9.75%, 1/15/18	500	561,250
		1,713,727
Capital Markets 2.3%		
CDP Financial, Inc., 5.60%, 11/25/39 (b)(c)	5,890	7,048,263
E*Trade Financial Corp., 5.38%, 11/15/22	480	507,600
Goldman Sachs Group, Inc., 3.75%, 5/22/25 (c)	8,965	9,086,843
Morgan Stanley, 4.00%, 7/23/25	905	939,649
		17,582,355
Chemicals 0.8%		
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV,		
7.38%, 5/01/21 (b)	302	320,875
Dow Chemical Co., 4.13%, 11/15/21	700	739,228
Huntsman International LLC, 4.88%, 11/15/20	690	648,600
Methanex Corp., 3.25%, 12/15/19	4,148	3,987,169
PetroLogistics LP/PetroLogistics Finance Corp., 6.25%, 4/01/20	322	335,975
Platform Specialty Products Corp., 6.50%, 2/01/22 (b)	51	44,370

BLACKROCK CORE BOND TRUST

Commercial Score Corp. 10.388, 501/21 (b)			Par		
PSPC	Corporate Bonds		(000)	Value	
Commercial Services & Supplies L0%	Chemicals (continued)				
Commercial Services & Supplies 1.0% ASD Naste Holdings, Inc., 2.25% 1.001/2.00 1.305, 700 1.305,	PSPC Escrow II Corp., 10.38%, 5/01/21 (b)	USD	37	\$ 37,740	
ADS Waste Holdings, Inc., 825%, 1001/20 Avaitant Capital Group Corp. (b): 4.63%, 13/18 1,300 1,335,750 1,38, 101/120 1,38, 101/120 1,39, 101/1				6,113,957	
Aviation Capital Group Corp. (b):			401	500 105	
1,30	G : : :		491	308,183	
1,30%, 10/15/20			1 200	1 225 750	
Brand Energy & Infrastructure Services, Inc., 8.50%, 1201/120 (b) 325 284.375 (b) Invo Mountain, Inc., 6.00%, 1001/120 (b) 1,640 1,697,400 Mobile Min, Inc., 7.85%, 12/01/20 770 813.312 7.63%, 4/15/22 97 81.3312 7.63%, 4/15/22 97 795,025 Communications Equipment 0.2% 95 604,750 Alexael-Lucent USA, Inc., 6.45%, 3/15/29 340 325,550 Nokia OYI, 6.63%, 5/15/39 315 140,231 Zayo Group LLC/Zayo Capital, Inc., 6.00%, 4/01/23 (b) 36 387,374 Blael-Instance USA, Inc., 4.38%, 5/08/42 386 387,374 Bluel-Ine Rental Finance Corp., 7.00%, 20/119 (b) 192 174,240 TIR Concession Co. LLC, 4.20%, 7/15/25 (b) 400 4005,000 Salway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b) 30 383,175 Bab Finance USA, Inc., 4.38%, 5/08/42 30 383,175 Barry All Safe Corp., 7.00%, 20/119 (b) 192 174,240 TIR Concession Co. LLC, 4.20%, 7/15/25 (b) 30 383,175 Baccon Roofing Supply, Inc., 6.38%, 10/01/23 (b)					
Iron Mountain, Inc., 6.00%, 1001/20 (b)					
Mobile Mini, Inc., 788k, 1201/20 1,640 1,697/00 United Rentals North America, Inc.: 370 813,312 7,83k, 5115/20 907 975,025 Communications Equipment 0.2%					
United Rentals North America, Inc.: 770					
7.38%, 5/15/20 770 81,312 7.63%, 4/15/22 907 975,025 Communications Equipment 0.2%			1,640	1,697,400	
7.63%, 4/15/22 907 975,025 Communications Equipment 0.2% 7,914,082 Communications Equipment 0.2% 590 604,750 CommScope Technologies Finance LLC, 6,00%, 6/15/25 (b) 340 325,550 Nokin OYI, 6,63%, 5/15/39 135 140,231 Zayo Group LLC/Zayo Capital, Inc., 6,00%, 4/01/23 (b) 775 745,938 Construction & Engineering 0.6% ABB Finance USA, Inc., 4,38%, 5/08/42 386 387,374 BlueLine Rental Finance Corp., 7,00%, 20/11/9 (b) 192 174,240 BlueLine Rental Finance Corp., 7,00%, 20/11/9 (b) 192 174,240 Safway Group Holding LLC/Safway Finance Corp., 7,00%, 5/15/18 (b) 335 338,350 Construction Materials 0.6% 390 383,175 Beacon Roofing Supply, Inc., 6,38%, 1001/23 (b) 39 383,175 Beacon Roofing Supply, Inc., 6,38%, 1001/23 (b) 30 308,8 3,257,840 T.50%, 7/15/20 3,08 3,257,840 5 5 5,25%, 12/15/12 (b) 176,587 176,587 176,587 176,587 176 5 5 5			770	012.212	
Communications Equipment 0.2% 2.8% 2.81 2.95 2				·	
Communications Equipment 0.2% 50 64,750 Actaetal-Lucent USA, Inc., 6.45%, 3/15/29 50 64,750 CommScope Technologies Finance LLC, 6.00%, 6/15/25 (b) 340 325,550 Nokia OYJ, 6.63%, 5/15/39 135 140,231 Zayo Group LLCZayo Capital, Inc., 6.00%, 4/01/23 (b) 775 745,938 Construction & Engineering 0.6% ABB Finance USA, Inc., 4.38%, 5/08/42 386 387,374 Bluck-ine Rental Finance Cury, 7.00%, 20/119 (b) 192 174,240 TR Concession Co. LLC, 4.20%, 7/15/25 (b) 4,000 4,005,060 Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b) 33 338,350 Construction Materials 0.6% Construction Materials 0.6% American Tire Distributors, Inc., 10.25%, 3/01/22 (b) 30 383,175 Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (b) 53 55,253 Par Corporate Bonds (000) Value Corporate Bonds (000) Value Corporate Bonds (000) 30 30,05 </td <td>7.03%, 4/15/22</td> <td></td> <td>907</td> <td>975,025</td>	7.03%, 4/15/22		907	975,025	
Aleatel-Lucent USA, Înc., 6.45%, 315/29				7,914,082	
Commscope Technologies Finance LLC, 6.00%, 6/15/25 (b) 340 325,550 Nokia GYJ, 6.63%, 5/15/39 135 140,231 Zayo Group LLC/Zayo Capital, Inc., 6.00%, 4/01/23 (b) 775 745,938 Construction & Engineering 0.6% 1,816,469 Construction & Engineering 0.6% 366 387,374 Bible Line Rental Finance Corp., 7.00%, 20/119 (b) 192 174,240 Time LLC, 4.20%, 7/15/25 (b) 4,000 4,005,006 Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b) 33 383,350 Construction Materials 0.6% 390 383,175 Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (b) 390 383,175 Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (b) 308 3,257,840 Par Corporate Bonds (000) Value Corporate Bonds (000) Value Corporate Bonds (000) Value Corporate Bonds (000) Value Consumer Finance 2.3% <td colspa<="" td=""><td>Communications Equipment 0.2%</td><td></td><td></td><td></td></td>	<td>Communications Equipment 0.2%</td> <td></td> <td></td> <td></td>	Communications Equipment 0.2%			
Nokia QYJ, 663%, 5/15/39	Alcatel-Lucent USA, Inc., 6.45%, 3/15/29		590	604,750	
Zayo Group LLC/Zayo Capital, Inc., 6.00%, 4/01/23 (b) 775 745,938 Construction & Engineering 0.6% 1,816,469 ABB Finance USA, Inc., 4.38%, 5/08/42 386 387,374 BlueLine Rental Finance Corp., 7.00%, 2/01/19 (b) 192 174,240 TIR Concession Co. LLC, 4.20%, 7/15/25 (b) 4,000 4,005,060 Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b) 335 338,350 Construction Materials 0.6% 4,905,024 Construction Materials 0.6% 390 383,175 Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (b) 39 383,175 Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (b) 3,088 3,257,840 D Supply, Inc., 6.38%, 10/01/23 (b) 3,088 3,257,840 S.25%, 12/15/20 3,088 3,257,840 S.25%, 12/15/21 (b) 170 176,587 Par Corporate Bonds (000) Value Construction Materials (continued) 1 1 Lafarge SA, 7.13%, 7/15/36 USD 270 \$ 316,951 Construction Materials (continued) 3 3	CommScope Technologies Finance LLC, 6.00%, 6/15/25 (b)		340	325,550	
1,816,469 Construction & Engineering 0.6%	Nokia OYJ, 6.63%, 5/15/39		135	140,231	
Construction & Engineering 0.6% ABB Finance USA, Inc., 4.38%, 5.0842 386 387,374 BlueLine Rental Finance Corp., 7.00%, 201/19 (b) 192 174,240 TR Concession Co. LLC, 4.20%, 715/25 (b) 4,000 4,005,060 Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b) 35 338,350 4,905,024 Construction Materials 0.6% 4,905,024 4,805,031/12 (b) 390 383,175 Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (b) 53 5,253 4D Supply, Inc., 6.38%, 10/01/23 (b) 3,088 3,257,840 5.25%, 12/15/21 (b) 170 176,587 Par Corporate Bonds (000) Value Construction Materials continued Usb 270 \$ 316,951 All prinancial Inc.: 5.5%, 215/17 3,000 3,086,250 6.25%, 120/117 3,000 3,086,250 8.00%, 31/5/20 900 1,045,080 8.00%, 31/5/20 5,700 5,66	Zayo Group LLC/Zayo Capital, Inc., 6.00%, 4/01/23 (b)		775	745,938	
ABB Finance USA, Inc., 4.38%, 5/08/42 BlucLine Rental Finance Corp., 7.00%, 20/19 (b) IP2 174,240 IPTR Concession Co. LLC, 4.20%, 7/15/25 (b) 4,000 Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b) IP 4,905,024 Construction Materials 0.6% American Tire Distributors, Inc., 10.25%, 3/01/22 (b) Baccan Roofing Supply, Inc., 6.38%, 1/00/1/23 (b) Safway Group Holding LLC, 5.00%, 7/01/50 (b) Safway Group Ho				1,816,469	
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (b) 192 174,240 17R Concession Co. LLC, 4.20%, 7/15/25 (b) 4.000 4.005,060 335 338,350 338,350 4.005,060 335 338,350 4.005,060 335 338,350 4.005,060 335 338,350 4.005,060 4	8 8				
TR Concession Co. LLC, 4.20%, 7/15/25 (b)					
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b) 335 338,350 4,905,024 Construction Materials 0.6% American Tire Distributors, Inc., 10.25%, 3/01/22 (b) 390 383,175 Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (b) 55,523 HD Supply, Inc. 7.50%, 7/15/20 3,088 3,257,840 5.25%, 12/15/21 (b) 10 176,587 Par Corporate Bonds (000) Value Construction Materials (continued) Lafarge SA, 7.13%, 7/15/36 USD 270 \$ 316,951 Consumer Finance 2.3% Ally Financial, Inc.: 5.50%, 2/15/17 3,000 3,086,250 6.25%, 1/20/17 3,000 3,000 3,000 3,000 3,000 3,000 8,00%, 31,600 6,25%, 1/20/17 3,000 3,000 <th c<="" td=""><td>BlueLine Rental Finance Corp., 7.00%, 2/01/19 (b)</td><td></td><td></td><td></td></th>	<td>BlueLine Rental Finance Corp., 7.00%, 2/01/19 (b)</td> <td></td> <td></td> <td></td>	BlueLine Rental Finance Corp., 7.00%, 2/01/19 (b)			
Construction Materials 0.6% Agencian Tire Distributors, Inc., I0.25%, 3/01/22 (b) 390 383,175			,		
Construction Materials 0.6% 390 383,175 Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (b) 53 55,253 HD Supply, Inc.; **** **** 7.50%, 7/15/20 3,088 3,257,840 5.25%, 12/15/21 (b) 170 176,587 Par Corporate Bonds (000) Value Construction Materials (continued) USD 270 \$ 316,951 Lafarge SA, 7.13%, 7/15/36 USD 270 \$ 316,951 Consumer Finance 2.3% 4,189,806 Cossumer Finance 2.3% 4,189,806 Cost, 12/15/17 3,000 3,086,250 6.25%, 12/10/17 320 337,600 8.00%, 3/15/20 900 1,045,080 8.00%, 3/15/20 900 1,045,080 8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 1,530 1,815,668	Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b)		335	338,350	
American Tire Distributors, Inc., 10.25%, 3/01/22 (b) 390 383,175 Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (b) 53 55,253 HD Supply, Inc.: 3,088 3,257,840 7.50%, 7/15/20 3,088 3,257,840 5.25%, 12/15/21 (b) 170 176,587 Par Corporate Bonds (000) Value Construction Materials (continued) USD 270 \$ 316,951 Lafarge SA, 7.13%, 7/15/36 USD 270 \$ 316,951 Consumer Finance 2.3% USD 270 \$ 316,951 4.189,806 Consumer Finance 2.3% S 300 3,086,250 8.0%, 2/15/17 3,000 3,086,250 337,600 8.00%, 1/15/20 900 1,045,080 8.00%, 1/10/131 600 715,500 2.00%, 1/10/131 600 715,500 2.00%, 1/10/13 2.00%, 1/10/13 600 715,500 2.00%, 1/10/13 2.00%, 1/10/13 5,700 5,665,230 5,700 5,665,230 5,700 5,665,230 5,700 5,665,230 5,700 5,665,230				4,905,024	
Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (b) 55, 253 HD Supply, Inc.; 7.50%, 7/15/20 3,088 3,257,840 5.25%, 12/15/21 (b) 170 176,587 Par Corporate Bonds (000) Value Construction Materials (continued) Lafarge SA, 7.13%, 7/15/36 USD 270 \$ 316,951 Consumer Finance 2.3% Ally Financial, Inc.: 5.50%, 2/15/17 3,000 3,086,250 6.25%, 12/01/17 320 337,600 8.00%, 3/15/20 900 1,045,080 8.00%, 11/01/31 6.00 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,500 5,665,230 Ford Motor Credit Co. LLC: 8.38, 1/15/20 1,530 <th colspan<="" td=""><td></td><td></td><td></td><td></td></th>	<td></td> <td></td> <td></td> <td></td>				
HD Supply, Inc.: 7.50%, 7/15/20				•	
7.50%, 7/15/20 5.25%, 12/15/21 (b) 170 176,587 Par Corporate Bonds (000) Construction Materials (continued) Lafarge SA, 7.13%, 7/15/36 USD 270 \$16,951 4,189,806 Consumer Finance 2.3% Ally Financial, Inc: 5.50%, 2/15/17 3,000 3,086,250 6.25%, 12/01/17 3,000 3,000 3,000 3,000 3,000			53	55,253	
5.25%, 12/15/21 (b) 170 176,587 Par Corporate Bonds (000) Value Construction Materials (continued) Lafarge SA, 7.13%, 7/15/36 USD 270 \$ 316,951 Consumer Finance 2.3% Consumer Finance 2.3% Ally Financial, Inc.: 5.50%, 2/15/17 3,000 3,086,250 6.25%, 12/01/17 320 337,600 8.00%, 3/15/20 900 1,045,080 8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 8.13%, 1/15/20 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451	HD Supply, Inc.:				
Par Corporate Bonds	7.50%, 7/15/20				
Corporate Bonds (000) Value Construction Materials (continued) 4,189,806 Lafarge SA, 7.13%, 7/15/36 USD 270 316,951 Consumer Finance 2.3% Ally Financial, Inc.: 5,50%, 2/15/17 3,000 3,086,250 6.25%, 12/01/17 320 337,600 8.00%, 3/15/20 900 1,045,080 8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 8.13%, 1/15/20 1,530 1,815,668 4.25%, 9/20/22 1,660 1,660,451	5.25%, 12/15/21 (b)			176,587	
Construction Materials (continued) Lafarge SA, 7.13%, 7/15/36 USD 270 \$ 316,951 4,189,806 Consumer Finance 2.3% Ally Financial, Inc.: 5.50%, 2/15/17 3,000 3,086,250 6.25%, 12/01/17 320 337,600 8.00%, 3/15/20 900 1,045,080 8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 1,530 1,815,668 8.13%, 1/15/20 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451		P	ar		
Lafarge SA, 7.13%, 7/15/36 USD 270 \$ 316,951 4,189,806 Consumer Finance 2.3% Ally Financial, Inc.: 5.50%, 2/15/17 3,000 3,086,250 6.25%, 12/01/17 320 337,600 8.00%, 3/15/20 900 1,045,080 8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 8.13%, 1/15/20 1,530 1,815,668 4.25%, 9/20/22 1,600 1,600,451	Corporate Bonds	(0	000)	Value	
4,189,806 Consumer Finance 2.3% Ally Financial, Inc.: 5.50%, 2/15/17 3,000 3,086,250 6.25%, 12/01/17 320 337,600 8.00%, 3/15/20 900 1,045,080 8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 8.13%, 1/15/20 1,530 1,815,668 4.25%, 9/20/22 1,600 1,600,451	· · · · · · · · · · · · · · · · · · ·				
Consumer Finance 2.3% Ally Financial, Inc.: 3,000 3,086,250 5.50%, 2/15/17 320 320 337,600 3,000 1,045,080 8.00%, 3/15/20 900 1,045,080 900 1,045,080 8.00%, 11/01/31 600 715,500 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 5,700 5,665,230 Ford Motor Credit Co. LLC: 1,530 1,815,668 8.13%, 1/15/20 1,600 1,660,451 1,600 1,660,451	Lafarge SA, 7.13%, 7/15/36	USD	270	\$ 316,951	
Ally Financial, Inc.: 5.50%, 2/15/17 3,000 3,086,250 6.25%, 12/01/17 320 337,600 8.00%, 3/15/20 8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 Ford Motor Credit Co. LLC: 8.13%, 1/15/20 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451				4,189,806	
5.50%, 2/15/17 3,000 3,086,250 6.25%, 12/01/17 320 337,600 8.00%, 3/15/20 900 1,045,080 8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451					
6.25%, 12/01/17 320 337,600 8.00%, 3/15/20 900 1,045,080 8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451	•				
8.00%, 3/15/20 900 1,045,080 8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451					
8.00%, 11/01/31 600 715,500 Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451					
Capital One Financial Corp., 4.75%, 7/15/21 (c) 1,935 2,103,163 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451					
Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,665,230 Ford Motor Credit Co. LLC: 8.13%, 1/15/20 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451					
Ford Motor Credit Co. LLC: 8.13%, 1/15/20 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451				2,103,163	
8.13%, 1/15/20 1,530 1,815,668 4.25%, 9/20/22 1,600 1,660,451			5,700	5,665,230	
4.25%, 9/20/22 1,660,451					
				1,815,668	
SLM Corp., 6.25%, 1/25/16 1,315,280	4.25%, 9/20/22			1,660,451	
	SLM Corp., 6.25%, 1/25/16		1,312	1,315,280	

Containers & Packaging 0.2%		
Crown Americas LLC/Crown Americas Capital Corp. III, 6.25%, 2/01/21	182	188,143
Sealed Air Corp. (b):		
6.50%, 12/01/20	480	532,800
4.88%, 12/01/22	55	55,825
Smurfit Kappa Acquisitions, 4.88%, 9/15/18 (b)	820	850,750
		1,627,518
Diversified Consumer Services 0.1%		
Service Corp. International, 4.50%, 11/15/20	410	415,638
Diversified Financial Services 5.7%		
AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust:		
4.63%, 10/30/20	435	446,962
5.00%, 10/01/21	170	176,375
Aircastle Ltd., 6.25%, 12/01/19	1,413	1,526,040
Bank of America Corp. (c):		
5.63%, 7/01/20	2,200	2,471,977
3.30%, 1/11/23	10,000	9,992,120
Series L, 3.95%, 4/21/25	2,475	2,444,679
FMR LLC, 4.95%, 2/01/33 (b)(c)	2,300	2,424,961
General Electric Capital Corp.:		
6.75%, 3/15/32 (c)	2,500	3,278,507
6.15%, 8/07/37 (c)	2,150	2,723,113
6.88%, 1/10/39	135	184,859
General Motors Financial Co., Inc., 4.25%, 5/15/23	807	810,331
IntercontinentalExchange Group, Inc., 4.00%, 10/15/23	470	486,364

BLACKROCK CORE BOND TRUST

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		Par	
Corporate Bonds		(000)	Value
Diversified Financial Services (continued)		(000)	value
International Lease Finance Corp., 8.25%, 12/15/20	USD	150	\$ 178,875
Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 4/01/20 (b)		595	576,406
Moody s Corp., 4.50%, 9/01/22 (c)		1,800	1,917,382
MSCI, Inc., 5.75%, 8/15/25 (b)		125	129,688
Northern Trust Corp., 3.95%, 10/30/25 (c)		8,000	8,413,088
Reynolds Group Issuer, Inc.:		.,	-, -,
7.88%, 8/15/19		1,120	1,163,400
5.75%, 10/15/20		1,824	1,869,600
6.88%, 2/15/21		1,935	2,002,725
8.25%, 2/15/21		176	176,440
0.2010, 2.10.21		170	·
Diversified Telecommunication Services 3.1%			43,393,892
AT&T, Inc., 4.75%, 5/15/46 (c)		2,710	2,538,587
CenturyLink, Inc.:			· ,
6.45%, 6/15/21		80	78,042
Series V, 5.63%, 4/01/20		200	198,250
Frontier Communications Corp.:			,
7.63%, 4/15/24		100	84,500
6.88%, 1/15/25		165	135,300
11.00%, 9/15/25 (b)		527	516,460
Level 3 Financing, Inc.:		22,	2.10,100
8.63%, 7/15/20		1,230	1,293,038
5.63%, 2/01/23		710	715,325
5.13%, 5/01/23 (b)		40	39,700
5.38%, 1/15/24 (b)		165	165,206
Telecom Italia Capital SA, 6.00%, 9/30/34		470	441,809
Verizon Communications, Inc. (c):		470	441,009
3.50%, 11/01/21		1,000	1,027,255
		6,879	8,007,940
6.40%, 2/15/38			
6.55%, 9/15/43		6,751	8,140,498
Windstream Corp.:		200	200 500
7.88%, 11/01/17		200	208,500
7.75%, 10/15/20		100	84,000
6.38%, 8/01/23		20	14,850
Electric Utilities 6.0%			23,689,260
Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (c)		5,515	6,828,960
Cleveland Electric Illuminating Co., 5.95%, 12/15/36		434	461,400
CMS Energy Corp., 5.05%, 3/15/22 (c)		1,832	2,008,869
			311,026
ComEd Financing III, 6.35%, 3/15/33 Duke Energy Carolinas LLC:		300	311,020
6.10%, 6/01/37		640	780,781
0.1070, 0/01/37		Par	700,781
Corporate Bonds		(000)	Value
Electric Utilities (continued)		` '	
Duke Energy Carolinas LLC (continued):			
6.00%, 1/15/38 (c)	USD	1,675	\$ 2,084,477
4.25%, 12/15/41 (c)	CSE	750	750,482
Duke Energy Florida LLC, 6.40%, 6/15/38 (c)		770	996,359
E.ON International Finance BV, 6.65%, 4/30/38 (b)		3,100	3,491,022
Electricite de France SA, 5.60%, 1/27/40 (b)(c)		2,800	2,997,000
Exelon Corp., 3.95%, 6/15/25		3,500	3,545,927
Florida Power Corp., 6.35%, 9/15/37			
		2,775 490	3,584,143
Jersey Central Power & Light Co., 7.35%, 2/01/19 Ohio Power Co., Series D. 6.60%, 3/01/23 (c)			551,275 3 655 386
Ohio Power Co., Series D, 6.60%, 3/01/33 (c)		3,000	3,655,386

PacifiCorp, 6.25%, 10/15/37 (c)	1,225	1,536,675
Public Service Co. of Colorado, Series 17, 6.25%, 9/01/37	2,550	3,297,772
Southern California Edison Co. (c):		
5.63%, 2/01/36	1,300	1,530,123
Series A, 5.95%, 2/01/38	2,175	2,683,630
Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c)	3,920	4,826,923
	,	<i>'</i>
		45,922,230
Electronic Equipment, Instruments & Components 0.1%		45,922,230
CDW LLC/CDW Finance Corp., 5.00%, 9/01/23	780	783,900
Energy Equipment & Services 0.9%	700	703,700
Calfrac Holdings LP, 7.50%, 12/01/20 (b)	940	432,400
Enterprise Products Operating LLC, 6.13%, 10/15/39 (c)	1.400	1,434,858
EOG Resources, Inc., 2.63%, 3/15/23	3,800	3,692,597
Genesis Energy LP/Genesis Energy Finance Corp.:	,	, i
5.75%, 2/15/21	142	129,220
6.75%, 8/01/22	65	60,450
GrafTech International Ltd., 6.38%, 11/15/20	1,160	556,800
Peabody Energy Corp., 6.00%, 11/15/18	2,507	579,869
		6,886,194
Food & Staples Retailing 0.1%		0,000,174
Rite Aid Corp.:		
6.75%, 6/15/21	258	274,770
6.13%, 4/01/23 (b)	195	206,700
0.1370, 4701123 (0)	193	200,700
		481,470

BLACKROCK CORE BOND TRUST

		Par	
Corporate Bonds		(000)	Value
Food Products 0.2%			
Barry Callebaut Services NV, 5.50%, 6/15/23 (b)	USD	395	\$ 416,844
Post Holdings, Inc. (b):			
7.75%, 3/15/24		308	319,550
3.00%, 7/15/25		162	169,695
Smithfield Foods, Inc., 5.88%, 8/01/21 (b)		338	348,985
WhiteWave Foods Co., 5.38%, 10/01/22		119	126,586
			1,381,660
Health Care Equipment & Supplies 0.2%			
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (b)		185	151,238
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b)		850	765,000
Mallinckrodt International Finance SA / Mallinckrodt CB LLC, 5.63%, 10/15/23 (b)		199	171,637
Celeflex, Inc., 5.25%, 6/15/24		170	170,425
Health Care Providers & Services 2.5%			1,258,300
Acadia Healthcare Co., Inc., 5.63%, 2/15/23		125	122,500
Alere, Inc., 7.25%, 7/01/18		650	672,042
amsurg Corp., 5.63%, 7/15/22		680	668,100
CHS/Community Health Systems, Inc., 5.13%, 8/15/18		800	816,000
DaVita HealthCare Partners, Inc., 5.13%, 7/15/24 ICA, Inc.:		860	857,850
		264	266 640
.75%, 3/15/19			266,640
.50%, 2/15/20		4,322	4,781,212
.75%, 5/01/23		2,322	2,304,585
IealthSouth Corp.:			
.75%, 11/01/24		349	336,785
.75%, 11/01/24 (b)		122	117,730
.75%, 9/15/25 (b)		181	173,308
Iologic, Inc., 5.25%, 7/15/22 (b)		580	603,200
enet Healthcare Corp.:		200	005,200
.25%, 11/01/18		1,609	1,697,495
.00%, 10/01/20		324	344,250
.50%, 4/01/21		766	756,425
.38%, 10/01/21		436	428,370
.13%, 4/01/22		2,317	2,309,759
UnitedHealth Group, Inc., 3.75%, 7/15/25		1,375	1,425,887
			18,682,138
Hotels, Restaurants & Leisure 2.5%			
Boyd Gaming Corp., 6.88%, 5/15/23		730	763,763
		Par	
Carnarata Rands		(000)	Value
Corporate Bonds			
Totels, Restaurants & Leisure (continued)			
Totels, Restaurants & Leisure (continued)	USD	2,120	\$ 2,056,400
Iotels, Restaurants & Leisure (continued) 'aesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20	USD		
Totels, Restaurants & Leisure (continued) laesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 larden Corp., 5.00%, 11/15/23 (b)	USD	89	91,325
dotels, Restaurants & Leisure (continued) laesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 larden Corp., 5.00%, 11/15/23 (b) IGM Resorts International, 6.00%, 3/15/23	USD	89 295	91,325 292,234
lotels, Restaurants & Leisure (continued) laesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 larden Corp., 5.00%, 11/15/23 (b) lGM Resorts International, 6.00%, 3/15/23 lew Red Finance, Inc., 6.00%, 4/01/22 (b)	USD	89 295 380	91,325 292,234 394,250
dotels, Restaurants & Leisure (continued) desars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 darden Corp., 5.00%, 11/15/23 (b) dGM Resorts International, 6.00%, 3/15/23 dew Red Finance, Inc., 6.00%, 4/01/22 (b) dinnacle Entertainment, Inc., 6.38%, 8/01/21	USD	89 295 380 400	91,325 292,234 394,250 424,000
Ideals, Restaurants & Leisure (continued) Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 Carden Corp., 5.00%, 11/15/23 (b) Cambridge MGM Resorts International, 6.00%, 3/15/23 Caew Red Finance, Inc., 6.00%, 4/01/22 (b) Carden Corp., 5.00%, 11/15/23 (b) Carden Corp., 5.00%, 11/15/23 (b) Carden Corp., 5.00%, 11/15/23 (b) Caesars Entertainment Resort Property, 8.00%, 10/01/20 Caesars Entertainment Caesars Entertainment Resort Property, 8.00%, 10/01/20 Caesars Entertainment Caesars Entertainment Caesars Entertainment Caesars Entertainment Caesars	USD	89 295 380 400 85	91,325 292,234 394,250 424,000 83,725
Ideals, Restaurants & Leisure (continued) Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 Carden Corp., 5.00%, 11/15/23 (b) Cambridge Manager Entertainment, 6.00%, 3/15/23 Carden Corp., 5.00%, 11/15/23 (b) Carden Corp., 6.00%, 4/01/22 (b) Carden Corp., 6.00%, 4/01/22 (b) Carden Corp., 6.38%, 8/01/21 Carden Corp., 6.38%, 8/01/21 Carden Corp., 6.38%, 8/01/21 Carden Corp., 5.25%, 11/15/23 (b) Carden Corp., 5.25%, 11/15/21 (b)	USD	89 295 380 400 85 164	91,325 292,234 394,250 424,000 83,725 167,887
dotels, Restaurants & Leisure (continued) desars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 darden Corp., 5.00%, 11/15/23 (b) dGM Resorts International, 6.00%, 3/15/23 dew Red Finance, Inc., 6.00%, 4/01/22 (b) dinnacle Entertainment, Inc., 6.38%, 8/01/21 dabre GLBL, Inc., 5.25%, 11/15/23 (b) dix Flags Entertainment Corp., 5.25%, 1/15/21 (b) tation Casinos LLC, 7.50%, 3/01/21	USD	89 295 380 400 85	91,325 292,234 394,250 424,000 83,725
Action Casinos LLC, 7.50%, 3/01/21 Unique Pub Finance Co. PLC:		89 295 380 400 85 164	91,325 292,234 394,250 424,000 83,725 167,887
lotels, Restaurants & Leisure (continued) laesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 larden Corp., 5.00%, 11/15/23 (b) lGM Resorts International, 6.00%, 3/15/23 lew Red Finance, Inc., 6.00%, 4/01/22 (b) linnacle Entertainment, Inc., 6.38%, 8/01/21 labre GLBL, Inc., 5.25%, 11/15/23 (b) lix Flags Entertainment Corp., 5.25%, 1/15/21 (b) lattion Casinos LLC, 7.50%, 3/01/21 linique Pub Finance Co. PLC:	USD	89 295 380 400 85 164	91,325 292,234 394,250 424,000 83,725 167,887
Action Casinos LLC, 7.50%, 3/01/21 Unique Pub Finance Co. PLC: eries A3, 6.54%, 3/30/21		89 295 380 400 85 164 570	91,325 292,234 394,250 424,000 83,725 167,887 604,200
		89 295 380 400 85 164 570	91,325 292,234 394,250 424,000 83,725 167,887 604,200 4,610,842

Sustain Sust				10.014.407
Seazer Homes USA, Inc.: 63%, 4/15/18 USD 580 590,150 50%, 9/15/21 141 135,008 R Horton, Inc., 4.00%, 2/15/20 340 345,610 Pennar Corp.: 75%, 1/15/22 430 428,925 88%, 12/15/23 145 145,000 Project Homestake Merger Co., 8.88%, 3/01/23 (b) 370 351,962 Pandard Pacific Corp., 10.75%, 9/15/16 2,100 2,236,500 Aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) 371 371,927 RI Pointe Holdings, Inc.: 38%, 6/15/19 210 208,425 88%, 6/15/24 290 287,825 Pointe Brands, Inc.: 38%, 1/15/20 400 428,000 63%, 1/15/22 550 587,125 Idependent Power and Renewable Electricity Producers 0.3% Adaptive Corp.:	Y 1 1175 11 A # 0'			18,914,487
Section Sect				
50%, 9/15/21 R Horton, Inc., 4.00%, 2/15/20 R Horton, Inc., 4.00%, 2/15/20 R Horton, Inc., 4.00%, 2/15/20 Set Homestake Merger Co., 8.88%, 3/01/23 (b) Soject Homestake Merger	•	1100	5 00	500 150
R Horton, Inc., 4.00%, 2/15/20 ennar Corp.: 75%, 11/15/22 430 428,925 888%, 12/15/23 145 145,000 2,336,000 2,300 2		USD		
Part				
75%, 11/15/22 430 428,925 88%, 12/15/23 145 145,000 roject Homestake Merger Co., 8.88%, 3/01/23 (b) 370 351,962 andard Pacific Corp., 10.75%, 9/15/16 2,100 2,236,500 aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) 371 371,927 RI Pointe Holdings, Inc.: 38%, 6/15/19 210 208,425 88%, 6/15/24 290 287,825 5,101,332 ousehold Products 0.1% beetrum Brands, Inc.: 38%, 11/15/20 400 428,000 63%, 11/15/22 550 587,125 dependent Power and Renewable Electricity Producers 0.3% alpine Corp.:			340	345,610
88%, 12/15/23 roject Homestake Merger Co., 8.88%, 3/01/23 (b) roject Homestake Merger Co., 8.28%, 4/15/21 (b) roject Homestake	1			
roject Homestake Merger Co., 8.88%, 3/01/23 (b) 370 351,962 andard Pacific Corp., 10.75%, 9/15/16 2,100 2,236,500 aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) 371 371,927 RI Pointe Holdings, Inc.: 38%, 6/15/19 210 208,425 88%, 6/15/24 290 287,825	4.75%, 11/15/22			
andard Pacific Corp., 10.75%, 9/15/16 aylor Morrison Communities, Inc., Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) aylor Morrison Communities, Inc., 5.25%, 4/15/21 (b)	4.88%, 12/15/23		145	145,000
aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b) RI Pointe Holdings, Inc.: 38%, 6/15/19 210 208,425 88%, 6/15/24 290 287,825 5,101,332 ousehold Products 0.1% bectrum Brands, Inc.: 38%, 11/15/20 400 428,000 63%, 11/15/22 550 587,125 adependent Power and Renewable Electricity Producers 0.3% alpine Corp.:	Project Homestake Merger Co., 8.88%, 3/01/23 (b)		370	351,962
RI Pointe Holdings, Inc.: 38%, 6/15/19 210 208,425 88%, 6/15/24 290 287,825 5,101,332 ousehold Products 0.1% bectrum Brands, Inc.: 38%, 11/15/20 400 428,000 63%, 11/15/22 550 587,125 adependent Power and Renewable Electricity Producers alpine Corp.:	Standard Pacific Corp., 10.75%, 9/15/16		2,100	2,236,500
38%, 6/15/19 210 208,425 88%, 6/15/24 290 287,825 5,101,332 ousehold Products 0.1% electrum Brands, Inc.: 38%, 11/15/20 400 428,000 63%, 11/15/22 550 587,125 dependent Power and Renewable Electricity Producers 0.3% alpine Corp.:	Taylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b)		371	371,927
88%, 6/15/24 290 287,825 5,101,332 ousehold Products 0.1% bectrum Brands, Inc.: 38%, 11/15/20 400 428,000 63%, 11/15/22 550 587,125 dependent Power and Renewable Electricity Producers 0.3% alpine Corp.:	TRI Pointe Holdings, Inc.:			
5,101,332 ousehold Products 0.1% Detectrum Brands, Inc.: 38%, 11/15/20 400 428,000 63%, 11/15/22 550 587,125 Idependent Power and Renewable Electricity Producers 0.3% alpine Corp.:	4.38%, 6/15/19		210	208,425
Sectrum Brands, Inc.: 38%, 11/15/20	5.88%, 6/15/24		290	287,825
Sectrum Brands, Inc.: 38%, 11/15/20				
Sectrum Brands, Inc.: 38%, 11/15/20				5 101 332
Sectrum Brands, Inc.: 38%, 11/15/20	Household Products 0.1%			3,101,332
38%, 11/15/20 400 428,000 63%, 11/15/22 550 587,125				
63%, 11/15/22 550 587,125 dependent Power and Renewable Electricity Producers 0.3% alpine Corp.:			400	428 000
1,015,125 Idependent Power and Renewable Electricity Producers 0.3% Alpine Corp.:				,
dependent Power and Renewable Electricity Producers 0.3% alpine Corp.:	0.03%, 11/13/22		330	367,123
dependent Power and Renewable Electricity Producers 0.3% alpine Corp.:				
alpine Corp.:				1,015,125
	Independent Power and Renewable Electricity Producers 0.3%			
00%, 1/15/22 (b) 274 284,275	Calpine Corp.:			
	6.00%, 1/15/22 (b)		274	284,275

BLACKROCK CORE BOND TRUST

		Par	
Corporate Bonds		(000)	Value
Independent Power and Renewable Electricity Producers (continued)			
Calpine Corp. (continued):			
5.88%, 1/15/24 (b)	USD	194	\$ 200,305
5.50%, 2/01/24		620	575,825
5.75%, 1/15/25		105	98,306
Dynegy, Inc., 6.75%, 11/01/19		470	459,134
NRG Energy, Inc.:			
6.25%, 7/15/22		137	126,725
6.63%, 3/15/23		16	14,720
5.25%, 5/01/24		276	249,780
NRG Yield Operating LLC, 5.38%, 8/15/24		150	136,428
QEP Resources, Inc., 5.25%, 5/01/23		73	65,152
			2,210,650
Industrial Conglomerates 0.0%		250	050.45
Smiths Group PLC, 3.63%, 10/12/22 (b)		360	350,474
Insurance 2.2%			
Allied World Assurance Co. Holdings Ltd.,			
4.35%, 10/29/25		1,495	1,475,299
American International Group, Inc., 3.75%, 7/10/25		3,380	3,384,668
AXA SA, 5.25%, 4/16/40 (a)	EUR	500	592,917
Five Corners Funding Trust, 4.42%, 11/15/23 (b)(c)	USD	2,050	2,155,206
Hartford Financial Services Group, Inc.,			
5.13%, 4/15/22		1,860	2,057,472
Liberty Mutual Group, Inc., 6.50%, 5/01/42 (b)(c)		2,000	2,340,274
incoln National Corp., 3.35%, 3/09/25 (c)		1,045	1,018,859
Muenchener Rueckversicherungs AG,			
5.00%, 5/26/41 (a)	EUR	400	505,678
Prudential Financial, Inc. (c):			
5.90%, 3/17/36	USD	500	575,307
5.70%, 12/14/36		1,625	1,854,352
Trader Corp., 9.88%, 8/15/18 (b)		680	714,850
			16,674,882
Internet Software & Services 0.1%			
Blue Coat Holdings, Inc., 8.38%, 6/01/23 (b)		145	147,900
Equinix, Inc.:			
4.88%, 4/01/20		173	177,325
5.88%, 1/15/26 (e)		235	238,525
Netflix, Inc., 5.75%, 3/01/24		250	258,125
			821,875
T Services 0.5% Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (b)		155 Par	121,675
Corporate Bonds		(000)	Value
T Services (continued)		(000)	v anuc
First Data Corp. (b):			
5.38%, 8/15/23	USD	511	\$ 520,903
7.00%, 12/01/23	USD	1,396	1,408,215
.00%, 12/01/23 5.00%, 1/15/24		367	1,408,215 367,000
5.75%, 1/15/24		1,399	1,399,000
Life Sciences Tools & Services 0.1%			3,816,793
Agilent Technologies, Inc., 3.20%, 10/01/22		500	484,104
Marine 0.3%		300	404,104
Nakilat, Inc., Series A, 6.07%, 12/31/33 (b)(c)		2,150	2,411,225
Nakilai, inc., Series A, 6.07%, 12/31/33 (b)(c) Media 5.8%		2,130	2,411,223

21st Century Fox America, Inc., 7.63%, 11/30/28	385	489,794
Altice Financing SA, 6.63%, 2/15/23 (b)	610	605,041
Altice US Finance I Corp., 5.38%, 7/15/23 (b)	770	770,000
Altice US Finance SA, 7.75%, 7/15/25 (b)	360	345,600
AMC Networks, Inc., 4.75%, 12/15/22	686	681,712
CCO Holdings LLC/CCO Holdings Capital Corp.,		
5.88%, 5/01/27 (b)	770	764,225
CCO Safari II LLC, 4.91%, 7/23/25 (b)	4,000	4,060,900
CCOH Safari LLC, 5.75%, 2/15/26 (b)	558	560,790
Cinemark USA, Inc., 5.13%, 12/15/22	350	350,000
Clear Channel Worldwide Holdings, Inc., Series B,		
6.50%, 11/15/22	4,980	4,894,212
Comcast Cable Communications Holdings, Inc.,		
9.46%, 11/15/22 (c)	2,600	3,630,414
Comcast Corp. (c):		
3.38%, 8/15/25	4,500	4,595,674
6.45%, 3/15/37	790	996,940
Cox Communications, Inc. (b):		
6.95%, 6/01/38	1,000	997,014
8.38%, 3/01/39 (c)	3,475	3,913,437
CSC Holdings LLC, 5.25%, 6/01/24	70	59,325
DIRECTV Holdings LLC/DIRECTV Financing Co., Inc.:		
6.38%, 3/01/41	520	566,818
5.15%, 3/15/42	1,400	1,338,145
Discovery Communications LLC, 3.45%, 3/15/25	210	193,648

BLACKROCK CORE BOND TRUST

	Par		Par	
Corporate Bonds	(000)	Value		
fedia (continued)	(444)			
ISH DBS Corp., 5.13%, 5/01/20	USD 870	\$ 854,775		
ray Television, Inc., 7.50%, 10/01/20	506	524,975		
leartCommunications, Inc.:		,		
.00%, 12/15/19	611	442,975		
.00%, 3/01/21	85	58,416		
marsat Finance PLC, 4.88%, 5/15/22 (b)	480	470,400		
ntelsat Jackson Holdings SA, 5.50%, 8/01/23	700	521,500		
nterpublic Group of Cos., Inc., 3.75%, 2/15/23	2,000	1,960,574		
•	2,000			
ive Nation Entertainment, Inc., 7.00%, 9/01/20 (b)		229,173		
Additional Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (b)	340	345,950		
AI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (b)	117	118,316		
leptune Finco Corp. (b):				
0.13%, 1/15/23	300	313,500		
63%, 10/15/25	312	323,310		
0.88%, 10/15/25	273	288,698		
fielsen Finance LLC/Nielsen Finance Co.,				
.00%, 4/15/22 (b)	350	347,813		
Iumericable Group SA, 6.25%, 5/15/24 (b)	200	197,000		
irius XM Radio, Inc., 4.25%, 5/15/20 (b)	893	897,465		
	610	831,028		
CI Communications, Inc., 7.88%, 2/15/26 (c)	010	031,020		
ime Warner, Inc.:	2.500	0.456.040		
.60%, 7/15/25 (c)	2,500	2,476,312		
.10%, 7/15/40	830	918,412		
ribune Media Co., 5.88%, 7/15/22 (b)	54	54,000		
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 5.50%, 1/15/23 (b)	505	507,525		
Univision Communications, Inc., 5.13%, 5/15/23 (b)	1,176	1,137,780		
iggo Bond Finance BV, 5.88%, 1/15/25 (b)	460	432,400		
Metals & Mining 1.6%		44,065,986		
lcoa, Inc., 5.40%, 4/15/21	2,900	2,918,125		
Constellium NV (b):	2,700	2,710,123		
.00%, 1/15/23	650	559,000		
.75%, 5/15/24	250	187,500		
		· ·		
Jovelis, Inc., 8.75%, 12/15/20	7,958	7,739,155		
	Par			
Corporate Bonds	(000)	Value		
Metals & Mining (continued)				
teel Dynamics, Inc.:				
13%, 10/01/21	USD 380	\$ 369,550		
25%, 4/15/23	155	148,800		
50%, 10/01/24	23	21,965		
eck Resources Ltd.:				
.00%, 3/01/19	114	76,736		
.20%, 3/01/42	77	35,613		
40%, 2/01/43	34	15,640		
Fise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (b)	501	395,790		
The Metals Gloup LLC/ wise Alloys Phance Corp., 8.73%, 12/13/16 (b)	301	393,790		
fultiling Detail 0.60		12,467,874		
Iultiline Retail 0.6%	1.640	1 701 700		
ollar Tree Inc., 5.75%, 3/01/23 (b)	1,640	1,701,500		
oufry Finance SCA, 5.50%, 10/15/20 (b)	2,520	2,608,200		
		4,309,700		
Offshore Drilling & Other Services 0.0%				
ensata Technologies BV, 5.00%, 10/01/25 (b)	370	349,650		
Dil, Gas & Consumable Fuels 2.9%				

Antero Resources Finance Corp., 5.38%, 11/01/21	253	232,760
Bonanza Creek Energy, Inc., 6.75%, 4/15/21	118	92,630
California Resources Corp., 5.50%, 9/15/21	490	294,000
Concho Resources, Inc., 5.50%, 4/01/23	430	419,250
ConocoPhillips Canada Funding Co.,		
5.95%, 10/15/36 (c)	685	783,912
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.13%, 3/01/22	110	94,050
CrownRock LP/CrownRock Finance, Inc.,		
7.13%, 4/15/21 (b)	440	447,700
Denbury Resources, Inc.:		
6.38%, 8/15/21	17	10,880
5.50%, 5/01/22	95	58,900
4.63%, 7/15/23	627	363,660
Diamondback Energy, Inc., 7.63%, 10/01/21	420	446,250
KeySpan Gas East Corp., 5.82%, 4/01/41 (b)(c)	1,010	1,172,671
Linn Energy LLC/Linn Energy Finance Corp.:		
8.63%, 4/15/20	5	1,275
12.00%, 12/15/20 (b)	140	86,100

BLACKROCK CORE BOND TRUST

Image Imag			Par	
Gas & Consumable Fuels (continued)	Corporate Bonds		(000)	Value
1585, 2012 1589 1589, 3490 1589 1589, 3490 1589 1589 1589, 3489 1589 1589 1589, 3418 1589 1589, 3418 1589, 3	Oil, Gas & Consumable Fuels (continued)		(000)	, arac
famithon Petroleum Corp., 6.50%, 30/l41 (c) 2,049 2,215/33 latt/wikest Energy Finance Corp., 4.50%, 7/15/23 488 430,437 HGF Energy Corp. (b): 560 481,600 50%, 3/15/21 560 481,600 50%, 3/15/21 550 15,500 Emontrial Resource Development Corp. 1500 1,510 88%, 7/01/22 1500 1,512,875 HidAmerican Energy Tololings Co. 1,500 2,030,534 60%, 3/15/21 36 601,956 60%, 553,707/24 43 40,228 60% Energy, Enc., 563%, 570/121 36 601,956 60% Energy, Enc., 563%, 570/121 36 601,956 6185 Petroleum, Inc., 550%, 1/10/21 36 601,956 6186 Petroleum, Inc., 550%, 1/10/21 36 601,956 6187 Polluting Co. LLC/PBF Pinance Corp. 9 86,400 25%, 21/520 30 86,400 25%, 21/520 30 86,112 20%, 21/54, 21/54 30 9,411 20%, 21/54, 21/54 31 9,52,200 20%, 31/52	Linn Energy LLC/Linn Energy Finance Corp. (continued):			
tark was tanergy Partners IPMarkWest Energy Finance Corp., 4.50%, 71/5/23 485 430,437 EGF Energy Corp. (b): 509 481,800 748,800 5.00%, 33/124 850 748,800 6.00%, 33/124 550 \$12,875 fuld American Energy Co., 5.80%, 10/15/16 (c) 550 \$12,875 fuld American Energy Co., 5.80%, 10/15/16 (c) 150 \$12,875 fuld American Energy Co., 5.80%, 10/15/16 (c) 43 40,528 solf All School (color) 43 40,528 solf Endonging Co., 16,50%, 10/121 46 39,100 sole Ferocleum, 16,50%, 10/121 46 39,100 NEO CE Energy, Inc., 50%, 50/123 50 525 20 DE Endergy, Inc., 50%, 90/123 50 52 20 252,00 NEO CE Energy, Inc., 75%, 90/1522 50 25 20 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00 252,00	7.75%, 2/01/21	USD	169	\$ 35,490
HEG Fancy Corp. (b): 50%, 31/321 50%, 31/322 50%, 31/322 50%, 31/322 50%, 31/323 50%, 31/3	Marathon Petroleum Corp., 6.50%, 3/01/41 (c)		2,049	2,215,033
50%, 31/521	MarkWest Energy Partners LP/MarkWest Energy Finance Corp., 4.50%, 7/15/23 MEG Energy Corp. (b):		485	430,437
Islandia Risource Development Corp. 550 512875 16540m circa Energy Co., \$50%, 101576 (c) 1,500 1,812.072 161640m circa Energy Hodings Co. 1,500 1,812.072 161640m circa Energy Hodings Co. 1,750 2,030.534 2,030	5.50%, 3/15/21		560	481,600
88%, 70/122 550 512,875 Itâ/American Energy Co., \$80%, 10/15/36 (c) 1,812/97 Itâ/American Energy Holdings Co. 1,750 2,030,534 lewifeld Exploration Co., \$63%, 70/12/4 43 40,238 lewifeld Exploration Co., \$63%, 70/12/4 46 39,100 basis Petroleum, Inc., 6.50%, 11/01/21 46 39,100 basis Petroleum, Inc., 6.50%, 11/01/21 46 39,100 bis Power Co., 5,60%, 50/123 9 86,400 BIF Holding Co. LLC/PBF Finance Corp. 9 86,400 BIF Holding Co. LLC/PBF Finance Corp. 9 81,13 25%, 21/520 9 9,113 DC Energy, Inc., 7,75%, 10/15/22 50 525,200 ange Resources Corp.: 21 19,862 25%, 21/520 35 46,902 00%, 31/522 53 46,902 00%, 31/522 53 46,902 25% Permian, Inc., 663%, 1001/22 (b) 63 617,400 25% Permian, Inc., 663%, 1001/22 (b) 76 76 25%, 11/523 40 76 76<	7.00%, 3/31/24		880	745,800
InfoAmerican Energy Octobase Competition 1,500 1,81,2072 InfoAmerican Energy Holdings Com, 1,756 2,303,534 95%, 5/15/37 (c) 43 40,528 oble Energy, Inc., 5,63%, 701/24 59 601,955 oble Energy, Inc., 5,63%, 501/21 50 60,1055 NEGOK, Inc., 750%, 901/23 90 86,400 BF Holding Co. LCC/PBF Finance Corp. 25 50 525,200 25%, 21/5/20 213 98,622 525,200 20%, 3/15/23 213 198,622 53 46,905 20%, 3/15/23 213 198,622 13 48,622 20%, 3/15/23 213 198,622 110,625 110,625 20%, 3/15/23 25 110,625 110,625 110,625 110,625 25%, 3/15/22 30 20,020 20,020 20,020 20,020 110,625 110,625 110,625 110,625 110,625 110,625 110,625 110,625 110,625 110,625 110,625 110,625 110,625 110,625 110,625	Memorial Resource Development Corp.,		550	
fild American Energy Holdings Co., 1,750 2,030,54 lewifield Enjoration Co., So.34, 701/24 43 40,528 lewifield Enjoration Co., So.34, 701/24 46 30,100 basis Petroleum, Inc., 6.504, 1101/21 46 39,100 basis Petroleum, Inc., 6.508, 1101/21 46 39,100 BF Holding Co. LLC/PBF Finance Corp. 9 8,113 DE Energy, Inc., 7.759, 101/5/22 50 525,200 arge Resources Corp: 213 198,622 2759, 601/21 31 198,622 1009, 31/5/22 33 40,905 1009, 31/5/23 35 40,905 1008, 31/5/22 35 40,905 1008, 31/5/22 35 40,905 1008, 31/5/23 70 617,400 254 Permian, Inc., 663%, 1001/22 (b) 70 76,115 257 Mill Sc., 1001/22 10 70<				
.95%15/1371(C) 1,750 2,030,534 lewifield Exploration Co., 5.63%70/124 43 40,528 soble Energy, Inc., 5.63%50/121 50 60,195 basis Petroleum, Inc., 6.50%11/01/21 30 00 NEDKI, Inc., 7.50%90/123 9 86,400 BF Holding, Co., LLC/PBF Finance Corp. 3 9 8,113 DC Energy, Inc., 7.75%10/15/22 23 25,200 30 25,200 ange Resource Corp: 213 19,622 3 4,901 3 4,901 3 4,901 3 4,902 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3 4,901 3,901 4,901 4,901 4,901 3,901 4,901 3,901 4,90			-,	-,,
Pewfield Exploration Co., 56.9%, 701/24 54 50,28 50,001 50,000			1.750	2 030 534
Solid Energy, Inc., 5.63%, 501/21 506 601.956 60				
pasis Perroleum, Inc., 6.5%, 10/10/21 46 30,00 NBCKD, Inc., 7.5%, 9.00/123 9 8,600 BF Holding Co, LLC/PBF Finance Corp., 25%, 20/150 94 98,113 25%, 20/150 19 98,113 DC Energy, Inc., 7.75%, 10/15/22 50 525,200 ange Resources Corp.: 213 198,622 30%, 81/522 53 40,905 30%, 81/522 53 40,905 30%, 81/522 53 40,905 30%, 81/522 59 88,61 30%, 20/121 948 91,100 55%, 20/1523 796 760,135 35%, 41/523 796 760,135 36%, 41/523 48 8,520 30%, 20/121 48 8,520 50%, 21/523 48 8,520 50%, 21/520 70 60 90 50%, 21/521 48 8,520 50%, 21/521 48 8,520 50%, 21/521 48 8,520 50%, 21/540 12 2,52 <td></td> <td></td> <td></td> <td></td>				
NEOK, In., 7.50%, 90/1028 90 86,400 BB Holding Co. LLC/PBF Finance Corp., 25%, 215/20 525,200				
BF Holfing Co. LLCPBF Finance Corp.				
25%, 215/20 94 98,113 DC Energy, Inc., 7.75%, 10/15/22 525,200 ange Resources Corp: 31 198,622 .00%, 8/15/22 53 46,905 .00%, 3/15/23 630 617,400 SP Permian, Inc., 6.63%, 10/01/22 (b) 59 58,631 abine Pass Liquefaction LLC: 59 58,631 abine Pass Liquefaction LLC: 948 917,190 .25%, 3/15/22 796 769,135 .6%, 4/15/23 397 864,382 andRidge Energy, Inc. 48 8,520 .5%, 4/15/23 397 864,382 andRidge Energy, Inc. 48 8,520 .5%, 4/15/23 397 864,382 andRidge Energy, Inc. 48 8,520 .5%, 2/15/23 48 8,520 .5%, 2/15/23 48 8,520 .5%, 2/15/23 48 8,520 .6ver Generations Energy Ltd., 8,25%, 5/15/20 (b) 70 67,900 Western Gas Partners LP, 5,33%, 60/1/21 1,245 1,486,311 Whiting Perroleum Corp: 21,923,39 24,90 <			70	00,.00
DC Energy, Inc., 7.75%, 10/15/22 520 525,200 ange Resources Corp: 3 198,622 37%, 60/121 213 198,622 30%, 81/5/22 53 46,905 30%, 81/5/23 630 617,400 50%, 31/5/23 630 617,400 8P Permian, Inc., 66,3%, 10/01/22 (b) 59 \$8,631 3bine Pass Liquefaction LLC: 368 917,190 25%, 31/5/22 796 769,135 63%, 20/121 937 864,382 30%, 41/5/23 937 864,382 30%, 21/5/23 48 8,520 50%, 21/5/23 620 97,650 cven Generations Energy Ltd., 8.25%, 5/15/20 (b) 700 679,000 We Energy Co., 6.13%, 11/15/22 435 416,512 Vestern Gas Partners LP, 5.38%, 6/01/21 1,282 1,282,311 Vibriting Petroleum Corp. 1,282 1,292,439 25%, 4/01/20 (b)(f) 405 356,400 25%, 4/01/20 (b)(f) 405 356,400 25%, 21/5/19 (b) 180			94	98.113
ange Resources Corp.: 75%, 601/21 20%, 81/5/2 20%, 81/				
.75%, 60/121 213 198,622 .00%, 31/5/22 53 46,905 .00%, 31/5/23 125 110,625 .00%, 31/5/23 630 617,400 SP Permian, Inc., 6,63%, 10/01/22 (b) 59 8,631 abine Pass Liquefaction LLC: 39 86,332 abine Pass Liquefaction LLC: 948 917,190 .25%, 31/5/2 796 769,135 .63%, 401/5/23 937 864,382 .63%, 41/5/20 48 8,520 .50%, 21/5/23 620 97,650 even Generations Energy Ltd., 8,25%, 5/15/20 (b) 700 679,000 WE Energy Co., 6,13%, 11/15/22 435 416,512 vesterm Gas Patriers LP, 5,38%, 601/21 1,225 1,285,080 vibriting Petroleum Corp.: 21,992,439 .05%, 31/51/9 1,282 1,205,080 .25%, 401/20 (b)(f) 405 356,400 .25%, 401/20 (b)(f) 870 930,447 .15%, 21/52 USD 693 \$75,131 .00%, 31/51/9 180 170,100 .25%, 21/51/9 (b) 180 170,100			J 2 0	320,200
.00%, 8/15/22 53 46,905 .00%, 3/15/23 125 110,625 .00K, 3/15/23 125 110,625 .00K, 3/15/23 59 85,631 .5P Permian, Inc., 6,63%, 10/01/22 (b) 59 85,631 .3bine Pass Liquefaction LLC: 948 917,190 .63%, 20/121 948 917,190 .55%, 3/15/22 796 769,135 .63%, 4/15/23 48 8,520 .50%, 1/15/20 48 8,520 .50%, 2/15/23 620 97,650 .50%, 2/15/23 435 416,512 vestern Gas Partners LP, 5,38%, 601/21 1,425 1,486,311 Whiting Pertoleum Corp: 20 76,50 vestern Gas Partners LP, 5,38%, 601/21 1,282 1,205,080 .25%, 4/01/20 (b)(f) 405 356,401 .00%, 3/15/19 1,282 1,205,080 .25%, 4/01/20 (b)(f) 405 356,400 .25%, 4/01/20 (b)(f) 80 69 \$750,131 .25%, 2/15/22 10 69 \$750,131 .00%, 1/15/41 870 930,447	5.75%, 6/01/21		213	198.622
.00%, 315/23 125 110,625 tockies Express Pipeline LLC, 5.63%, 4/15/20 (b) 630 617,400 SP Permian, Inc., 6.63%, 10/01/22 (b) 59 8,631 abine Pass Liquefaction LLC: 948 917,190 .53%, 20/121 937 766, 769,135 .53%, 21/5/23 937 864,382 andRidge Energy, Inc.: 75% 148 8,520 .50%, 21/5/23 620 97,650 679,000 ween Generations Energy Ltd., 8,25%, 5/15/20 (b) 700 679,000 M Energy Co., 6,13%, 11/15/22 435 416,512 vesterm Gas Partners LP, 5,38%, 601/21 1,282 1,285,080 vibriting Petroleum Corp: 1,282 1,205,080 .00%, 31/5/19 1,282 1,205,080 .25%, 4/01/20 (b)(f) 405 356,400 Par stermational Paper Co. 1,282 1,205,080 .25%, 21/5/19 (b) 870 930,447 rinfrax 1 LLC/unifrax Holding Co. 180 970,131 .50%, 21/5/19 (b) 180 170,100 rinfrax 1 LLC/unifrax Holding Co. 870 802,044	•			/ -
ockies Express Pipeline LLC, 5.63%, 4/15/20 (b) 53 617.400 SPP Permian, Inc, 6.63%, 10/01/22 (b) 59 58.631 abine Pass Liquefaction LLC: 39 79 .63%, 2/01/21 948 917.190 .63%, 4/15/23 937 864,382 andRidge Energy, Inc: 393 864,382 .5%%, 1/15/20 48 8,520 .50%, 2/15/23 620 97,650 even Generations Energy Ltd., 8,25%, 5/15/20 (b) 700 679,000 M Energy Co., 6,13%, 1/1/5/22 435 416,512 vestern Gas Partners LP, 5,33%, 6/01/21 1,425 1,486,311 whiting Petroleum Corp: 2 1,292,439 .25%, 4/01/20 (b)(f) 405 356,400 Par Corporate Bonds (000) Value saper & Forest Products 0.2% 2 termational Paper Co. 180 93,0447 inffarx LLC/Unifrax Holding Co. 180 170,100 .50%, 2/15/19 (b) 180 170,100 **Marmaceuticals 1.8% 1,850,678 **Between the color of the color of the color of the color of				
SP Permian, Inc., 6.63%, 1001/22 (b)				- ,
abine Pass Liquefaction LLC:				
1,190				23,001
25%, 3/15/22			948	917.190
.63%, 415/23 937 864,382 andRidge Energy, Inc:: 75%, 115/20 48 8,520 .50%, 215/23 620 97,650 even Generations Energy Ltd., 8.25%, 5/15/20 (b) 700 679,000 M Energy Co., 6.13%, 11/15/22 435 416,512 Vestern Gas Partners LP, 5.38%, 6/01/21 1,425 1,486,311 Viting Petroleum Corp: Viting Petroleum Corp. Viting Petroleum				
andRidge Energy, Inc.: 75%, 1/15/20			937	864.382
180 180	·			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
1,50%, 2/15/23 620 97,650			48	8,520
even Generations Energy Ltd., 8.25%, 5/15/20 (b) 700 679,000 M Energy Co., 6.13%, 11/15/22 435 416,512 Vestern Gas Partners LP, 5.38%, 6/01/21 1,486,311 Vhiting Petroleum Corp:			620	
MEnergy Co., 6.13%, 11/15/22 435 416,512 Vestern Gas Partners LP, 5.38%, 6/01/21 1,486,311 Vibring Petroleum Corp.: .00%, 3/15/19 1,282 1,205,080 .25%, 4/01/20 (b)(f) 405 356,400 Par Corporate Bonds (000) Value aper & Forest Products 0.2% International Paper Co.: .75%, 2/15/22 USD 693 \$ 750,131 .00%, 11/15/41 870 930,447 .00%, 11/15/41 8				
Vestern Gas Partners LP, 5.38%, 6/01/21 1,425 1,486,311 Vhitting Petroleum Corp.: 1,282 1,205,080 2.5%, 4/01/20 (b)(f) 405 356,400 Par Corporate Bonds (000) Value aper & Forest Products 0.2% nternational Paper Co.: 1,75%, 2/15/22 USD 693 \$ 750,131 1,00%, 11/15/41 870 930,447 Inifrax I LLC/Unifrax Holding Co., 1,850,678 Comparate Bonds 1,850,678 Corporate Bonds 1,850,678 International Paper Co.: 1,850,678 Approximate LLC/Unifrax Holding Co., 1,850,678 Comparate Bonds 1,850,678 Corporate Bonds 1,850,678 Corporate Bonds 1,850,678 International Paper Co.: 2,140 2,102,156 Corporate Bonds 1,850,678 1,850,678 Corporate Bonds 1,850,678 1,850,678 Corporate Bonds 1,850,678 1,850,678 Corporate Bonds 1,800 170,100 Corporate Bonds 1,850,678 1,850,678			435	416,512
Whiting Petroleum Corp.: .00%, 3/15/19 .25%, 4/01/20 (b)(f) .25%	Western Gas Partners LP, 5.38%, 6/01/21			
1,282 1,205,080 2.5%, 4/01/20 (b)(f) 405 356,400			,	, ,
.25%, 4/01/20 (b)(f) 405 356,400 .25%, 4/01/20 (b)(f) 405 356,400 .21,992,439 Par .21,992,439 Par .21,992,439 .22,1000 .23,1000			1,282	1,205,080
Par Corporate Bonds (000) Value	.25%, 4/01/20 (b)(f)			
Corporate Bonds Composite				21,992,439
Taper & Forest Products 0.2% International Paper Co.: 1.75%, 2/15/22 USD 693 \$ 750,131 1.00%, 11/15/41 870 930,447 Inifrax I LLC/Unifrax Holding Co., 1.50%, 2/15/19 (b) 180 170,100 1.850,678 International Paper Co.: 1.850,678 International Paper Co.: Internat			Par	
Taper & Forest Products 0.2% International Paper Co.: 1.75%, 2/15/22 USD 693 \$ 750,131 1.00%, 11/15/41 870 930,447 Inifrax I LLC/Unifrax Holding Co., 1.50%, 2/15/19 (b) 180 170,100 1.850,678 International Paper Co.: 1.850,678 International Paper Co.: Internat	ornorate Bonds		(000)	Value
Atternational Paper Co.: 1.75%, 2/15/22 USD 693 \$ 750,131 1.00%, 11/15/41 Inifrax I LLC/Unifrax Holding Co., 1.50%, 2/15/19 (b) 180 170,100 1,850,678 1,850,6	•		(000)	7 aiuc
.75%, 2/15/22 USD 693 \$ 750,131 .00%, 11/15/41 870 930,447 Inifrax I LLC/Unifrax Holding Co., .50%, 2/15/19 (b) 180 170,100 Thermaceuticals 1.8% InbVie, Inc., 3.60%, 5/14/25 870 862,044 Inctavis Funding SCS, 4.55%, 3/15/35 2,140 2,102,156 Inctavis, Inc., 3.25%, 10/01/22 4,000 3,964,504 Indo Finance LLC, 5.75%, 1/15/22 (b) 255 243,525 Indo Finance LLC/Endo Finco, Inc.,	•			
1,850,678 1,85	•	USD	693	\$ 750.131
Inifrax I LLC/Unifrax Holding Co., 180 170,100 1,850,678 Intermaceuticals 1.8% Intermac		USD		
1,850,678 Tharmaceuticals 1.8% AbbVie, Inc., 3.60%, 5/14/25 Actavis Funding SCS, 4.55%, 3/15/35 Actavis, Inc., 3.25%, 10/01/22 Ando Finance LLC, 5.75%, 1/15/22 (b) Ando Finance LLC/Endo Finco, Inc.,			670	73U, 44 /
Pharmaceuticals 1.8% abbVie, Inc., 3.60%, 5/14/25 870 862,044 actavis Funding SCS, 4.55%, 3/15/35 2,140 2,102,156 actavis, Inc., 3.25%, 10/01/22 4,000 3,964,504 ando Finance LLC, 5.75%, 1/15/22 (b) 255 243,525 ando Finance LLC/Endo Finco, Inc., 255 243,525	7.50%, 2/15/19 (b)		180	170,100
Pharmaceuticals 1.8% abbVie, Inc., 3.60%, 5/14/25 870 862,044 actavis Funding SCS, 4.55%, 3/15/35 2,140 2,102,156 actavis, Inc., 3.25%, 10/01/22 4,000 3,964,504 ando Finance LLC, 5.75%, 1/15/22 (b) 255 243,525 ando Finance LLC/Endo Finco, Inc., 255 243,525				1.850.678
abbVie, Inc., 3.60%, 5/14/25 870 862,044 actavis Funding SCS, 4.55%, 3/15/35 2,140 2,102,156 actavis, Inc., 3.25%, 10/01/22 4,000 3,964,504 and o Finance LLC, 5.75%, 1/15/22 (b) 255 243,525 and o Finance LLC/Endo Finco, Inc., 255 243,525	Pharmaceuticals 1.8%			1,030,070
actavis Funding SCS, 4.55%, 3/15/35 2,140 2,102,156 actavis, Inc., 3.25%, 10/01/22 4,000 3,964,504 and Finance LLC, 5.75%, 1/15/22 (b) 255 243,525 and Finance LLC/Endo Finco, Inc., 255 243,525			870	862.044
Actavis, Inc., 3.25%, 10/01/22 4,000 3,964,504 and o Finance LLC, 5.75%, 1/15/22 (b) 255 243,525 and o Finance LLC/Endo Finco, Inc.,				
Indo Finance LLC, 5.75%, 1/15/22 (b) 255 243,525 ando Finance LLC/Endo Finco, Inc.,				
indo Finance LLC/Endo Finco, Inc.,				
	Endo Finance LLC/Endo Finco, Inc.,			,
	5.88%, 1/15/23 (b)		440	415,800

Forest Laboratories, Inc., 5.00%, 12/15/21 (b)	758	831,550
Grifols Worldwide Operations Ltd., 5.25%, 4/01/22	200	203,000
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)	448	430,080
Valeant Pharmaceuticals International, Inc. (b):		
6.75%, 8/15/18	2,643	2,576,925
6.38%, 10/15/20	1,150	1,053,687
5.63%, 12/01/21	754	657,865
		13,341,136
Real Estate 0.2%		
AvalonBay Communities, Inc., 3.45%, 6/01/25 (c)	1,535	1,525,775
Prologis LP, 3.75%, 11/01/25	315	315,375
		1,841,150
Real Estate Investment Trusts (REITs) 1.5%		
ERP Operating LP:		
3.38%, 6/01/25	1,245	1,236,773
4.50%, 6/01/45	1,155	1,177,131
Felcor Lodging LP, 5.63%, 3/01/23	494	510,055
HCP, Inc. (c):		
3.88%, 8/15/24	3,000	2,915,679
4.00%, 6/01/25	2,000	1,955,802
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21	565	588,278
Simon Property Group LP, 4.75%, 3/15/42 (c)	1,670	1,780,040
Ventas Realty LP, 4.13%, 1/15/26	870	869,030

BLACKROCK CORE BOND TRUST

		Par	
Corporate Bonds		(000)	Value
Real Estate Investment Trusts (REITs) (continued)		(444)	
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21	USD	550	\$ 584,870
Pool Estate Management & Davidanment 0.60			11,617,658
Real Estate Management & Development 0.6% Northwest Florida Timber Finance LLC,			
4.75%, 3/04/29 (b)(c)		4,600	4,110,772
Realogy Group LLC/Realogy Co-Issuer Corp.,			
5.25%, 12/01/21 (b)		96	99,360
			4 210 122
Road & Rail 1.1%			4,210,132
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.25%, 3/15/25 (b)		360	346,500
Burlington Northern Santa Fe LLC,			
5.75%, 5/01/40 (c)		1,890	2,147,097
Hertz Corp.:			
4.25%, 4/01/18		473	477,730
5.88%, 10/15/20		460	473,800
7.38%, 1/15/21		150	156,076
Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (b)		5,000	4,893,750
			8,494,953
Semiconductors & Semiconductor Equipment 0.4%		1 155	1 150 (70
Applied Materials, Inc., 3.90%, 10/01/25 NXP BV/NXP Funding LLC, 5.75%, 2/15/21 (b)		1,155 940	1,159,670 982,300
Seagate HDD Cayman, 4.88%, 6/01/27 (b)		1,000	814,347
3. Sagate 1100 Cayman, 4.00%, 6/01/27 (0)		1,000	014,547
			2.056.217
Software 0.3%			2,956,317
Ensemble S Merger Sub, Inc., 9.00%, 9/30/23 (b)		210	208,425
Infor US, Inc., 5.75%, 8/15/20 (b)		112	112,280
Nuance Communications, Inc., 5.38%, 8/15/20 (b)		160	162,400
Oracle Corp., 5.38%, 7/15/40 (c)		1,575	1,754,741
•			
			2,237,846
Specialty Retail 0.4%			
Home Depot, Inc., 5.88%, 12/16/36 (c)		1,660	2,042,039
L Brands, Inc., 6.88%, 11/01/35 (b)		332	340,300
Party City Holdings, Inc., 6.13%, 8/15/23 (b)		90	85,725
		Par	
Corporate Bonds		(000)	Value
Specialty Retail (continued) Penske Automotive Group, Inc., 5.38%, 12/01/24	USD	260	\$ 263,250
renske Automotive Group, Inc., 5.56%, 12/01/24	OSD	260	\$ 263,250
			2,731,314
Technology Hardware, Storage & Peripherals 0.4%			2,731,314
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 (b)		2,995	2,955,915
Textiles, Apparel & Luxury Goods 0.1%		_,, , , ,	_,, 00,, 10
Springs Industries, Inc., 6.25%, 6/01/21		806	806,000
William Carter Co., 5.25%, 8/15/21		77	79,118
			885,118
Thrifts & Mortgage Finance 0.0%			,
Radian Group, Inc., 5.25%, 6/15/20		260	254,800
Tobacco 1.6%			

Altria Group, Inc.:		
9.95%, 11/10/38	516	830,434
10.20%, 2/06/39	894	1,474,867
5.38%, 1/31/44 (c)	4,030	4,321,437
BAT International Finance PLC, 3.95%, 6/15/25 (b)	2,000	2,084,450
Reynolds American, Inc.:		
4.45%, 6/12/25	635	666,654
7.00%, 8/04/41 (b)	1,000	1,132,964
4.75%, 11/01/42	2,100	2,023,900
		12,534,706
Transportation Infrastructure 0.1%		12,334,700
Transurban Finance Co., 4.13%, 2/02/26 (b)	580	575,662
Wireless Telecommunication Services 2.4%	300	373,002
America Movil SAB de CV, 2.38%, 9/08/16 (c)	1,595	1,607,784
Communications Sales & Leasing, Inc./CSL Capital LLC, 8.25%, 10/15/23	80	71,200
Crown Castle International Corp., 5.25%, 1/15/23	930	963,713
Crown Castle Towers LLC, 6.11%, 1/15/40 (b)	3,155	3,469,006
Digicel Ltd., 6.00%, 4/15/21 (b)	1,550	1,383,375
Rogers Communications, Inc., 7.50%, 8/15/38 (c)	2,325	3,026,938
SBA Communications Corp., 4.88%, 7/15/22	600	596,250
SBA Tower Trust, 5.10%, 4/17/17 (b)	720	732,426
Softbank Corp., 4.50%, 4/15/20 (b)	550	548,625
Soltbank Corp., 4.30%, 4/13/20 (b)	330	348,023

BLACKROCK CORE BOND TRUST

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Technominication Services (continued) Technominications Servic			Par	
Section Capital Corp., 8,75%, 31/512 USD 350 \$273,438 Section Communications, Inc. (be) Section Communications, Inc. (be) Section Communications, Inc. (be) Section Corp.	Corporate Bonds		(000)	Value
Semiconductors, Inc. (b) 1,468	Wireless Telecommunication Services (continued)			
00%, 11/15/18 1,360 1,488,800 00%, 30/120 1,796,300 1,796,300 1,796,300 1,796,300 1,796,300 1,796,300 1,796,300 1,796,300 1,891 1,522,225 13%, 61/574 123 9,409 1,500,400 1,891 1,522,225 13%, 61/574 123 9,409 1,400 <t< td=""><td></td><td>USD</td><td>350</td><td>\$ 273,438</td></t<>		USD	350	\$ 273,438
1,760 1,760,300 1,760,300 1,760,300 1,760,300 1,760,300 1,760,300 1,760,300 1,760,300 1,760,300 1,760,300 1,881 1,522,255 1,886, 91,5724 1,23 3,40,005 1,866,40,1273 40 41,100 1,866,40,1273 40 41,100 1,866,40,1273 40 41,100 1,866,40,1273 40 41,100 44,40,40,40 41,100 44,40,40,40 41,100 44,40,40,40 41,100 44,40,40,40 41,100 44,40,40,40 41,100	1			
1,522,255 1,526 1,525	7.00%, 3/01/20		1,760	1,796,300
13%, 615/24 123 34,095 123 34,095 124,155 125,205	Sprint Corp.:			
Mobile USA Inc: Mobile USA Inc:	7.88%, 9/15/23		1,891	1,522,255
84%, 478/282 40 41,00 35%, 300/25 555 5525 50%, 1/15/26 444 443,445 otal Corporate Bonds 65.1% 18,590,975 dotating Rate Loan Interests (a) 104 101,108 earlbermid, Inc., Term Loan B3, 5.50%, 607/20 104 101,108 earlb Care Providers & Services 0.0% 85 81,600 erm Loan B3, 75,700/122 (b) 85 81,600 erm Loan B2, 4.50%, 10/28/22 112 111,335 emiconductors & Semiconductor Equipment 0.2% 129,2935 emiconductors & Semiconductor Equipment 0.2% 880 870,540 emiconductors & Semiconductor Equipment 0.2% 1,173,586 305 303,046 emiconductors & Semiconductor Equipment 0.2% 1,173,586 1,173,586 305 303,046 emiconductors & Semiconductor Equipment 0.2% 1,173,586 305 303,046 305 303,046 emiconductors & Semiconductor Equipment 0.2% 1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1	7.13%, 6/15/24		123	94,095
38%, 30/125 555 \$52,225 50%, 1/15/26 444 443,445 solal Corporate Bonds 65.1% 18,590,975 doating Rate Loan Interests (a) 104 101,108 leadbermd, Inc., Term Loan B3, 5.50%, 607/20 104 101,108 ealth Care Providers & Services 0.0% 85 81,600 vision Healthcare Corp.: 85 81,600 vision Healthcare Corp.: 112 111,335 vision Loan B2, 4.50%, 10/28/22 85 81,600 value Conductors & Semiconductor Equipment 0.2% 122,935 112 111,335 value Conductors & Semiconductor Equipment 0.2% 122,935 112 111,335 value Conductors & Semiconductor Equipment 0.2% 122,935 112 111,335 value Conductors & Semiconductor Equipment 0.2% 122,935 112 111,335 value Conductors & Semiconductor Equipment 0.2% 12 1,173,586 value Conductors & Semiconductor Equipment 0.2% 12 1,173,586 value Conductors & Semiconductor Equipment 0.2% 1,173,586 value Conductor Equipment 0.2% 1,173,586 value Conductor Equipment 0.2% 1,173,586 <td>Γ-Mobile USA, Inc.:</td> <td></td> <td></td> <td></td>	Γ-Mobile USA, Inc.:			
18,590,975 18,	5.84%, 4/28/23		40	41,100
18,590,75 18,5	5.38%, 3/01/25		555	552,225
Monting Rate Loan Interests (a) Monting Rate Reverse Monting Reverse Monting Rate Reverse Monting	5.50%, 1/15/26		444	443,445
	Fotal Corporate Bonds 65.1%			
Inchient	Floating Pote Lean Interests (c)			
Part	Chemicals 0.0%			
Part	MacDermid, Inc., Term Loan B3, 5.50%, 6/07/20		104	101,108
### Loan, 5,13%, 701/122 (b) ### Loan B2, 4,50%, 10/28/22 ### Loan B2, 4,50%, 10/28/22 ### Hoan B2, 4,50%, 10/30/20 ### Hoa	Health Care Providers & Services 0.0%			
rem Loan B2, 4.50%, 10/28/22	Envision Healthcare Corp.:			
192,935 192,	Ferm Loan, 5.13%, 7/01/22 (b)		85	81,600
######################################	Term Loan B2, 4.50%, 10/28/22		112	111,335
vago Technologies Cayman Ltd., 2015 Term Loan B, 4.25%, 11/06/22 880 870,540 XP BV, 2015 Term Loan B, 3.75%, 10/30/20 305 303,046 Tansportation Infrastructure 0.2% 1,173,586 595 Express LLC, 3.31%, 12/31/31 1,622 1,535,189 Whobile USA, Inc., Term Loan B, 3.50%, 10/30/22 304 304,143 otal Floating Rate Loan Interests 0.4% 3,306,961 Oreign Agency Obligations EUR 1,210 1,375,790 par Par Oreign Agency Obligations USD 3,555 4,051,537 oreign Agency Obligations USD 3,555 4,051,537 oreign Agency Obligations USD 3,555 4,051,537 ortugal Government International Bond, 5,88%, 5/11/22 USD 3,55 4,051,537 ortugal Government International Bond, 5,13%, 10/15/24 (b) 5,870 6,034,243 ovenia Government International Bond, 5,88%, 5/10/23 (b) 864 989,358 otal Foreign Agency Obligations 2,1% 15,803,124 Iunicipal Bonds 10,00%, 4,00/44 251 144,158 tires B-1, 4,00%, 4,00/44 251 144,158	Sanda dan 9 Sanda da Espira da da Espira da 1920			192,935
Name			000	070.540
1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1,173,586 1,173,186 1,17				
ransportation Infrastructure 0.2% 1,622 1,535,189 1,622 1,535,189 1,625 1,535,189 1,625 1,535,189 1,625 1,535,189 1,625 1,535,189 1,625	NXP BV, 2015 Term Loan B, 3.75%, 10/30/20		305	303,046
1,622 1,535,189	Franchartation Infractivative 0.2%			1,173,586
Vireless Telecommunication Services 0.0% 304 304,143 304,144 304			1 622	1 525 190
Mobile USA, Inc., Term Loan B, 3.50%, 10/30/22 3,306,961 Interest	*		1,022	1,333,169
Sample S			204	204 142
teries B - 1, 4.00%, 4/01/44 Interior B Bonds ity of Detroit Michigan, GO, Financial Recovery (a): Interior B - 1, 4.00%, 4/01/44 Ity of New York New York New York Municipal Water Finance Authority, Refunding RB, 2nd General EUR 1,210 1,375,790 Par 1,375,790 1,375,79			304	
Spring Government International Bond, 4.63%, 2/03/20 (b) EUR 1,210 1,375,790 Par	Total Floating Rate Loan Interests 0.4%			3,306,961
Spring Government International Bond, 4.63%, 2/03/20 (b) EUR 1,210 1,375,790 Par	Foreign Agency Obligations			
Comparison Com	Cyprus Government International Bond, 4.63%, 2/03/20 (b)	EUR	1,210	1,375,790
eland Government International Bond, 5.88%, 5/11/22 alian Government International Bond, 5.38%, 6/15/33 2,925 3,352,196 brugal Government International Bond, 5.13%, 10/15/24 (b) brugal Government International Bond, 5.13%, 10/15/24 (b) brugal Government International Bond, 5.85%, 5/10/23 (b) brugal Government International Bond, 5.38%, 5/10/23 (b) brugal Government International Bond, 5.38%, 5/10/23 (b) brugal Government International Bond, 5.18%, 5/10/23 (b) brugal			Par	
eland Government International Bond, 5.88%, 5/11/22 alian Government International Bond, 5.38%, 6/15/33 2,925 3,352,196 brugal Government International Bond, 5.13%, 10/15/24 (b) brugal Government International Bond, 5.13%, 10/15/24 (b) brugal Government International Bond, 5.85%, 5/10/23 (b) brugal Government International Bond, 5.38%, 5/10/23 (b) brugal Government International Bond, 5.38%, 5/10/23 (b) brugal Government International Bond, 5.18%, 5/10/23 (b) brugal	Oreign Agency Obligations		(000)	Value
Alian Government International Bond, 5.38%, 6/15/33 2,925 3,352,196 bortugal Government International Bond, 5.13%, 10/15/24 (b) 5,870 6,034,243 dovenia Government International Bond, 5.85%, 5/10/23 (b) 864 989,358 otal Foreign Agency Obligations 2.1% 15,803,124 Iunicipal Bonds ity of Detroit Michigan, GO, Financial Recovery (a): eries B-1, 4.00%, 4/01/44 251 144,158 eries B-2, 4.00%, 4/01/44 80 36,789 ity of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General esolution:		USD		
Second Government International Bond, 5.13%, 10/15/24 (b) 5,870 6,034,243	· · · · · · · · · · · · · · · · · · ·	000		
Novenia Government International Bond, 5.85%, 5/10/23 (b) Runicipal Bonds Ity of Detroit Michigan, GO, Financial Recovery (a): Peries B-1, 4.00%, 4/01/44 Peries B-2, 4.00%, 4/01/44 Peries B-2, 4.00%, 4/01/44 Peries B-2, 4.00%, 4/01/44 Peries B-2, 4.00%, 4/01/44 Peries B-3, 4.00%, 4/01/44 Peries B-4, 4.00%, 4/01/44 Peries B-5, 4.00%, 4/01/44 Peries B-6, 4.00%, 4/01/44 Peries B-7, 4.00%, 4/01/44 Peries B-8, 4.00%, 4/01/44 Peries B-9, 4.00%, 4/01/44 Peries B-1, 4.00%, 4/01/44 Peries B-2, 4.00%, 4/01/44 Peries B-2, 4.00%, 4/01/44 Peries B-3, 4.00%, 4/01/44 Peries B-4, 4.00%, 4/01/44 Peries B-5, 4.00%, 4/01/44 Peries B-6, 4.00%, 4/01/44 Peries B-7, 4.00%, 4/01/44 Peries B-1, 4.00%, 4/01/44 Peries B-2, 4.00%, 4/01/44 Peries B-2, 4.00%, 4/01/44 Peries B-3, 4.00%, 4/01/44 Peries B-2, 4.00%, 4/01/44 Peries B-2, 4.00%, 4/01/44 Peries B-3, 4.00%, 4/01/44 Peries B-2,			,	
Itanicipal Bonds Itanicipal	, , ,			
Itunicipal Bonds ity of Detroit Michigan, GO, Financial Recovery (a): eries B-1, 4.00%, 4/01/44 251 144,158 eries B-2, 4.00%, 4/01/44 80 36,789 ity of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General esolution:			004	
ity of Detroit Michigan, GO, Financial Recovery (a): eries B-1, 4.00%, 4/01/44 eries B-2, 4.00%, 4/01/44 80 36,789 ity of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General esolution:	otal Foreign Agency Obligations 2.1%			13,803,124
eries B-1, 4.00%, 4/01/44 251 144,158 eries B-2, 4.00%, 4/01/44 80 36,789 ity of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General esolution:	Aunicipal Bonds			
eries B-2, 4.00%, 4/01/44 80 36,789 ity of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General esolution:	ity of Detroit Michigan, GO, Financial Recovery (a):			
ity of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General esolution:	eries B-1, 4.00%, 4/01/44			
esolution:	leries B-2, 4.00%, 4/01/44		80	36,789
ries FE 5 50% 6/15/43	City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution:			
750 1,000,000	Series EE, 5.50%, 6/15/43		930	1,088,686

Series GG, Build America Bonds, 5.72%, 6/15/42	1,390	1,768,678
Water & Sewer System, Series EE, 5.38%, 6/15/43	770	895,572
East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 6/01/40	1,900	2,403,937
Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 1/15/40	2,535	3,185,126
Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7.34%, 11/15/39	1,295	1,889,535
Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds,		
Series A, 7.06%, 4/01/57	2,000	2,215,880
New York State Dormitory Authority, RB, Build America Bonds:		
5.63%, 3/15/39	1,100	1,329,823
5.60%, 3/15/40	1,900	2,319,045
Port Authority of New York & New Jersey, RB, 159th Series, 6.04%, 12/01/29	780	942,786

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		Par	
Municipal Bonds		(000)	Value
State of California, GO, Build America Bonds, Various Purpose:		(000)	, 4140
7.55%, 4/01/39	USD	280	\$ 414,814
7.63%, 3/01/40 (c)		1,720	2,531,943
State of Illinois, GO, Pension, 5.10%, 6/01/33		2,000	1,897,160
University of California, RB, Build America Bonds, 5.95%, 5/15/45		885	1,082,992
Total Municipal Bonds 3.2%			24,146,924
Non-Agency Mortgage-Backed Securities			
Collateralized Mortgage Obligations 1.1%			
Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37		1,063	910,869
Collateralized Mortgage Obligation Trust, Series 40, Class R, 580.48%, 4/01/18		6	6
Countrywide Alternative Loan Trust:			
Series 2005-64CB, Class 1A15, 5.50%, 12/25/35		1,733	1,672,746
Series 2006-OA21, Class A1, 0.40%, 3/20/47 (a)		1,257	972,493
Countrywide Home Loan Mortgage Pass-Through Trust, Series 2006-OA5, Class 2A1, 0.42%, 4/25/46 (a)		491	397,063
Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1,		., -	22.,000
2.68%, 7/27/36 (a)(b)		1,423	1,427,977
GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.19%, 6/19/35 (a)		867	860,332
GSR Mortgage Loan Trust:		464	455 504
Series 2006-4F, Class 1A1, 5.00%, 5/25/36		161	155,736
Series 2007-4F, Class 3A1, 6.00%, 7/25/37		327	297,270
Homebanc Mortgage Trust, Series 2006-2, Class A1, 0.40%, 12/25/36 (a)		778	684,451
JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36 Marrill Lynch Mortgage Trust, Series 2006, A2, Class 2A1, 270%, 5/25/26 (a)		123 898	104,386
Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 2.70%, 5/25/36 (a)		090	728,470
		Dor	
		Par	
Non-Agency Mortgage-Backed Securities		Par (000)	Value
Non-Agency Mortgage-Backed Securities Collateralized Mortgage Obligations (continued)			Value
	USD		Value \$ 227,671
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a)	USD	(000)	
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9%	USD	(000)	\$ 227,671
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C,	USD	(000)	\$ 227,671 8,439,470
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b)	USD	(000) 273	\$ 227,671 8,439,470 6,571,494
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a)	USD	(000) 273 6,690 1,500	\$ 227,671 8,439,470 6,571,494 1,547,756
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a)	USD	(000) 273 6,690 1,500 7,183	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48	USD	(000) 273 6,690 1,500 7,183 2,193	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a)	USD	(000) 273 6,690 1,500 7,183	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48	USD	(000) 273 6,690 1,500 7,183 2,193	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust:	USD	(000) 273 6,690 1,500 7,183 2,193 1,215	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.79%, 6/10/46 (a)	USD	(000) 273 6,690 1,500 7,183 2,193 1,215 3,500	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953 3,549,241
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.79%, 6/10/46 (a) Series 2013-CR11, Class B, 5.16%, 10/10/46 (a) Series 2013-LC6, Class B, 3.74%, 1/10/46 Series 2013-LC6, Class D,	USD	(000) 273 6,690 1,500 7,183 2,193 1,215 3,500 7,000	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953 3,549,241 7,806,146
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.79%, 6/10/46 (a) Series 2013-CR11, Class B, 5.16%, 10/10/46 (a) Series 2013-LC6, Class B, 3.74%, 1/10/46 Series 2013-LC6, Class D, 4.29%, 1/10/46 (a)(b)	USD	(000) 273 6,690 1,500 7,183 2,193 1,215 3,500 7,000 1,390 1,670	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953 3,549,241 7,806,146
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.79%, 6/10/46 (a) Series 2013-CR11, Class B, 5.16%, 10/10/46 (a) Series 2013-LC6, Class B, 3.74%, 1/10/46 Series 2013-LC6, Class D, 4.29%, 1/10/46 (a)(b) Series 2015-3BP, Class A, 3.18%, 2/10/35 (b)	USD	(000) 273 6,690 1,500 7,183 2,193 1,215 3,500 7,000 1,390 1,670 7,570	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953 3,549,241 7,806,146 1,420,604
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.79%, 6/10/46 (a) Series 2013-CR11, Class B, 5.16%, 10/10/46 (a) Series 2013-LC6, Class B, 3.74%, 1/10/46 Series 2013-LC6, Class D, 4.29%, 1/10/46 (a)(b) Series 2015-3BP, Class A, 3.18%, 2/10/35 (b) Series 2015-CR22, Class C, 4.13%, 3/10/48 (a)	USD	(000) 273 6,690 1,500 7,183 2,193 1,215 3,500 7,000 1,390 1,670 7,570 5,000	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953 3,549,241 7,806,146 1,420,604 1,573,176 7,490,454 4,826,155
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.79%, 6/10/46 (a) Series 2013-CR11, Class B, 5.16%, 10/10/46 (a) Series 2013-LC6, Class B, 3.74%, 1/10/46 Series 2013-LC6, Class D, 4.29%, 1/10/46 (a)(b) Series 2015-3BP, Class A, 3.18%, 2/10/35 (b) Series 2015-CR22, Class C, 4.13%, 3/10/48 (a) Series 2015-LC19, Class C, 4.26%, 2/10/48 (a)	USD	(000) 273 6,690 1,500 7,183 2,193 1,215 3,500 7,000 1,390 1,670 7,570 5,000 3,500	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953 3,549,241 7,806,146 1,420,604 1,573,176 7,490,454 4,826,155 3,429,433
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust Series 2006-C7, Class AM, 5.79%, 6/10/46 (a) Series 2013-CR11, Class B, 5.16%, 10/10/46 (a) Series 2013-LC6, Class B, 3.74%, 1/10/46 Series 2013-LC6, Class D, 4.29%, 1/10/46 (a)(b) Series 2015-3BP, Class A, 3.18%, 2/10/35 (b) Series 2015-CR22, Class C, 4.13%, 3/10/48 (a) Series 2015-LC19, Class C, 4.26%, 2/10/48 (a) Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 2/10/34 (a)(b)	USD	(000) 273 6,690 1,500 7,183 2,193 1,215 3,500 7,000 1,390 1,670 7,570 5,000	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953 3,549,241 7,806,146 1,420,604 1,573,176 7,490,454 4,826,155
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.79%, 6/10/46 (a) Series 2013-CR11, Class B, 5.16%, 10/10/46 (a) Series 2013-LC6, Class B, 3.74%, 1/10/46 Series 2013-LC6, Class D, 4.29%, 1/10/46 (a)(b) Series 2015-3BP, Class A, 3.18%, 2/10/35 (b) Series 2015-CR22, Class C, 4.13%, 3/10/48 (a) Series 2015-LC19, Class C, 4.26%, 2/10/48 (a) Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 2/10/34 (a)(b) Credit Suisse Commercial Mortgage Trust:	USD	(000) 273 6,690 1,500 7,183 2,193 1,215 3,500 7,000 1,390 1,670 7,570 5,000 3,500 4,585	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953 3,549,241 7,806,146 1,420,604 1,573,176 7,490,454 4,826,155 3,429,433 4,509,652
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.79%, 6/10/46 (a) Series 2013-LC6, Class B, 3.74%, 1/10/46 Series 2013-LC6, Class B, 3.74%, 1/10/46 Series 2013-LC6, Class D, 4.29%, 1/10/46 (a)(b) Series 2015-CR22, Class A, 3.18%, 2/10/35 (b) Series 2015-CR22, Class C, 4.13%, 3/10/48 (a) Series 2015-LC19, Class C, 4.26%, 2/10/48 (a) Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 2/10/34 (a)(b) Credit Suisse Commercial Mortgage Trust: Series 2006-C3, Class AM, 6.01%, 6/15/38 (a)	USD	(000) 273 6,690 1,500 7,183 2,193 1,215 3,500 7,000 1,390 1,670 7,570 5,000 3,500 4,585 2,000	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953 3,549,241 7,806,146 1,420,604 1,573,176 7,490,454 4,826,155 3,429,433 4,509,652 2,029,636
Collateralized Mortgage Obligations (continued) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.01%, 5/25/47 (a) Commercial Mortgage-Backed Securities 14.9% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (a)(b) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (a) Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (a) Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.04%, 12/10/49 (a) Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.79%, 6/10/46 (a) Series 2013-CR11, Class B, 5.16%, 10/10/46 (a) Series 2013-LC6, Class B, 3.74%, 1/10/46 Series 2013-LC6, Class D, 4.29%, 1/10/46 (a)(b) Series 2015-3BP, Class A, 3.18%, 2/10/35 (b) Series 2015-CR22, Class C, 4.13%, 3/10/48 (a) Series 2015-LC19, Class C, 4.26%, 2/10/48 (a) Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 2/10/34 (a)(b) Credit Suisse Commercial Mortgage Trust:	USD	(000) 273 6,690 1,500 7,183 2,193 1,215 3,500 7,000 1,390 1,670 7,570 5,000 3,500 4,585	\$ 227,671 8,439,470 6,571,494 1,547,756 7,940,538 2,244,271 1,256,953 3,549,241 7,806,146 1,420,604 1,573,176 7,490,454 4,826,155 3,429,433 4,509,652

12 BLACKROCK CORE BOND TRUST

	Par	
Non-Agency Mortgage-Backed Securities	(000)	Value
Commercial Mortgage-Backed Securities (continued) Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ, 4.77%, 7/15/37	USD 32	\$ 31,660
CSAIL Commercial Mortgage Trust, Series 2015-C1:	USD 32	31,000
Class B, 4.04%, 4/15/50	1,110	1.126.581
Class C, 4.44%, 4/15/50 (a)	1,000	, -,
Class D, 3.94%, 4/15/50 (a)(b)	1,000	
DBRR Trust, Series 2011-C32, Class A3A, 5.90%, 6/17/49 (a)(b)	730	
GAHR Commercial Mortgage Trust 2015-NRF, Series 2015-NRF, Class DFX, 3.38%, 12/15/19 (a)(b)	6,170	5,979,593
Greenwich Capital Commercial Funding Corp., Series 2006-GG7, Class A4, 5.83%, 7/10/38 (a)	2,007	2,020,788
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (b)	2,505	2,515,220
Hilton USA Trust, Series 2013- HLT, 4.41%, 11/05/30 (b)	5,900	5,894,007
JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.25%, 11/15/45 (a)(b)	1,600	1,537,737
JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41	50	50,219
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2006-CB14, Class AM,		
5.49%, 12/12/44 (a)	660	660,351
LB-UBS Commercial Mortgage Trust (a):		
Series 2007-C6, Class A4, 5.86%, 7/15/40	8,171	
Series 2007-C7, Class A3, 5.87%, 9/15/45	2,152	2,284,636
Morgan Stanley Capital I Trust (a):	0.000	0.005.000
Series 2007-HQ11, Class A4, 5.45%, 2/12/44	8,000	
Series 2014-CPT, Class G, 3.45%, 7/13/29 (b)	3,200	
RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (b)	658 Don	666,905
	Par	
Non-Agency Mortgage-Backed Securities	(000)	Value
Commercial Mortgage-Backed Securities (continued)		
Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 6.15%, 2/15/51 (a)	USD 4,241	\$ 4,403,440
WF-RBS Commercial Mortgage Trust, Series 2012-C8:		
Class B, 4.31%, 8/15/45	1,395	1,459,397
Class B, 4.31%, 8/15/45 Class C, 5.04%, 8/15/45 (a)	1,395 1,795	1,459,397 1,886,428
Class C, 5.04%, 8/15/45 (a) Interest Only Collateralized Mortgage Obligations 0.0%		1,886,428
Class C, 5.04%, 8/15/45 (a) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b)		1,886,428
Class C, 5.04%, 8/15/45 (a) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3%	1,795	1,886,428 113,736,733 12
Class C, 5.04%, 8/15/45 (a) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a)	1,795	1,886,428 113,736,733
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA,	1,795 1,207 19,609	1,886,428 113,736,733 12 1,030,322
Class C, 5.04%, 8/15/45 (a) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a)	1,795	1,886,428 113,736,733 12
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA,	1,795 1,207 19,609	1,886,428 113,736,733 12 1,030,322
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA,	1,795 1,207 19,609	1,886,428 113,736,733 12 1,030,322
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA,	1,795 1,207 19,609	1,886,428 113,736,733 12 1,030,322 992,732
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts	1,795 1,207 19,609	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6%	1,795 1,207 19,609 11,620	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054 124,199,269
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6% BNP Paribas SA, 7.20% (a)(b)(g)	1,795 1,207 19,609	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6% BNP Paribas SA, 7.20% (a)(b)(g) Credit Agricole SA (a)(b)(g):	1,795 1,207 19,609 11,620 2,000	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054 124,199,269
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6% BNP Paribas SA, 7.20% (a)(b)(g) Credit Agricole SA (a)(b)(g): 6.63%	1,795 1,207 19,609 11,620 2,000 1,400	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054 124,199,269 2,292,200 1,381,310
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6% BNP Paribas SA, 7.20% (a)(b)(g) Credit Agricole SA (a)(b)(g): 6.63% 7.88%	1,795 1,207 19,609 11,620 2,000 1,400 2,000	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054 124,199,269 2,292,200 1,381,310 2,047,500
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6% BNP Paribas SA, 7.20% (a)(b)(g) Credit Agricole SA (a)(b)(g): 6.63% 7.88% Nordea Bank AB, 6.13% (a)(b)(g)	1,795 1,207 19,609 11,620 2,000 1,400 2,000 2,960	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054 124,199,269 2,292,200 1,381,310 2,047,500 2,903,760
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6% BNP Paribas SA, 7.20% (a)(b)(g) Credit Agricole SA (a)(b)(g): 6.63% 7.88%	1,795 1,207 19,609 11,620 2,000 1,400 2,000	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054 124,199,269 2,292,200 1,381,310 2,047,500
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6% BNP Paribas SA, 7.20% (a)(b)(g) Credit Agricole SA (a)(b)(g): 6.63% 7.88% Nordea Bank AB, 6.13% (a)(b)(g) Wells Fargo & Co., Series S, 5.90% (a)(g)	1,795 1,207 19,609 11,620 2,000 1,400 2,000 2,960	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054 124,199,269 2,292,200 1,381,310 2,047,500 2,903,760
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6% BNP Paribas SA, 7.20% (a)(b)(g) Credit Agricole SA (a)(b)(g): 6.63% 7.88% Nordea Bank AB, 6.13% (a)(b)(g) Wells Fargo & Co., Series S, 5.90% (a)(g) Capital Markets 0.9%	1,795 1,207 19,609 11,620 2,000 1,400 2,000 2,960 3,390	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054 124,199,269 2,292,200 1,381,310 2,047,500 2,903,760 3,453,562 12,078,332
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6% BNP Paribas SA, 7.20% (a)(b)(g) Credit Agricole SA (a)(b)(g): 6.63% 7.88% Nordea Bank AB, 6.13% (a)(b)(g) Wells Fargo & Co., Series S, 5.90% (a)(g) Capital Markets 0.9% Credit Suisse Group AG, 7.50% (a)(b)(g)	1,795 1,207 19,609 11,620 2,000 1,400 2,000 2,960 3,390 3,000	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054 124,199,269 2,292,200 1,381,310 2,047,500 2,903,760 3,453,562 12,078,332 3,162,000
Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b) Interest Only Commercial Mortgage-Backed Securities 0.3% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.89%, 7/10/48 (a) WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.33%, 8/15/45 (a)(b) Total Non-Agency Mortgage-Backed Securities 16.3% Preferred Securities Capital Trusts Banks 1.6% BNP Paribas SA, 7.20% (a)(b)(g) Credit Agricole SA (a)(b)(g): 6.63% 7.88% Nordea Bank AB, 6.13% (a)(b)(g) Wells Fargo & Co., Series S, 5.90% (a)(g) Capital Markets 0.9%	1,795 1,207 19,609 11,620 2,000 1,400 2,000 2,960 3,390	1,886,428 113,736,733 12 1,030,322 992,732 2,023,054 124,199,269 2,292,200 1,381,310 2,047,500 2,903,760 3,453,562 12,078,332

State Street Corp., Series F, 5.25% (a)(g)	2,000	2,009,900
		7,009,050
Consumer Finance 0.5%		
Capital One Financial Corp., Series E, 5.55% (a)(g)	3,500	3,526,250

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	Par	
Capital Trusts	(000)	Value
Diversified Financial Services 6.3%	(000)	, arac
	SD 3,570	\$ 3,622,479
Bank of New York Mellon Corp. (a)(g):	,	. , ,
Series D, 4.50% (c)	8,400	7,770,000
Series E, 4.95%	2,000	1,982,500
Citigroup, Inc. (a)(g):	,,,,,,	<i>y. z. y. z.</i>
Series D, 5.95%	2,100	2,013,165
Series M, 6.30%	4,000	3,935,000
Series Q, 5.95%	100	99,163
Series R, 6.13%	1,000	1,015,625
General Electric Capital Corp., Series B,	1,000	1,010,020
6.25% (a)(g)	1,800	2,049,750
JPMorgan Chase & Co.:	1,000	2,017,730
Series 1, 7.90% (a)(g)	7,000	7,210,000
Series Q, 5.15% (a)(g)	3,000	2,880,000
Series U, 6.13% (a)(g) Series U, 6.13% (a)(g)	500	505,590
		· · · · · · · · · · · · · · · · · · ·
Series V, 5.00% (a)(g) Maggnaria Park Ltd. 10.25% (c)	6,000	5,760,000
Macquarie Bank Ltd., 10.25% (a)	1,800	1,939,057
Societe Generale SA (a)(b)(g):	5.700	E 107 ((5
6.00%	5,720	5,407,665
7.88%	2,000	2,022,400
		48,212,394
Electric Utilities 0.5%		
Electricite de France SA, 5.25% (a)(b)(g)	4,200	4,058,250
Insurance 3.2%	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Allstate Corp (a)		
5.75%, 8/15/53	2,000	2,070,420
6.50%, 5/15/57	4,100	4,571,500
Liberty Mutual Group, Inc., 7.00%, 3/15/37 (a)(b)	1,950	1,852,500
Metlife Capital Trust IV, 7.88%, 12/15/37 (b)		
Wethie Capital 11ust 1V, 7.00%, 12/13/37 (b)		1 500 925
	1,285	1,599,825
MetLife, Inc:	·	
MetLife, Inc: 5.25% (a)(g)	2,000	2,012,500
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c)	2,000 7,000	2,012,500 7,708,750
MetLife, Inc: 5.25% (a)(g)	2,000	2,012,500
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c)	2,000 7,000	2,012,500 7,708,750
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c)	2,000 7,000	2,012,500 7,708,750
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a)	2,000 7,000	2,012,500 7,708,750 4,533,750
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c)	2,000 7,000	2,012,500 7,708,750 4,533,750 24,349,245
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a)	2,000 7,000	2,012,500 7,708,750 4,533,750 24,349,245
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0%	2,000 7,000 4,500	2,012,500 7,708,750 4,533,750 24,349,245
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks	2,000 7,000	2,012,500 7,708,750 4,533,750 24,349,245
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3%	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g)	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g)	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g)	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g)	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4%	2,000 7,000 4,500 Shares 300,000 75,000	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g)	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4% Goldman Sachs Group, Inc., Series J, 5.50% (a)(g)	2,000 7,000 4,500 Shares 300,000 75,000	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000 2,319,320
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4% Goldman Sachs Group, Inc., Series J, 5.50% (a)(g) Preferred Stocks	2,000 7,000 4,500 Shares 300,000 75,000	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4% Goldman Sachs Group, Inc., Series J, 5.50% (a)(g) Preferred Stocks Capital Markets (continued)	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000 2,319,320 Value
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4% Goldman Sachs Group, Inc., Series J, 5.50% (a)(g) Preferred Stocks	2,000 7,000 4,500 Shares 300,000 75,000	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000 2,319,320
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4% Goldman Sachs Group, Inc., Series J, 5.50% (a)(g) Preferred Stocks Capital Markets (continued)	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000 2,319,320 Value
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4% Goldman Sachs Group, Inc., Series J, 5.50% (a)(g) Preferred Stocks Capital Markets (continued)	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000 2,319,320 Value
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4% Goldman Sachs Group, Inc., Series J, 5.50% (a)(g) Preferred Stocks Capital Markets (continued) SCE Trust III, 5.75% (a)(g)	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000 2,319,320 Value \$ 707,020
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4% Goldman Sachs Group, Inc., Series J, 5.50% (a)(g) Preferred Stocks Capital Markets (continued) SCE Trust III, 5.75% (a)(g) Thrifts & Mortgage Finance 0.0%	2,000 7,000 4,500 Shares	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000 2,319,320 Value \$ 707,020 3,026,340
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4% Goldman Sachs Group, Inc., Series J, 5.50% (a)(g) Preferred Stocks Capital Markets (continued) SCE Trust III, 5.75% (a)(g) Thrifts & Mortgage Finance 0.0% Fannie Mae, Series S, 8.25% (a)(g)	2,000 7,000 4,500 Shares 300,000 75,000 92,000 Shares 25,314	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000 2,319,320 Value \$ 707,020 3,026,340 43,500
MetLife, Inc: 5.25% (a)(g) 6.40%, 12/15/36 (c) Voya Financial, Inc., 5.65%, 5/15/53 (a) Total Capital Trusts 13.0% Preferred Stocks Banks 1.3% US Bancorp, Series G, 6.00% (a)(g) Wells Fargo & Co., 5.85% (a)(g) Capital Markets 0.4% Goldman Sachs Group, Inc., Series J, 5.50% (a)(g) Preferred Stocks Capital Markets (continued) SCE Trust III, 5.75% (a)(g) Thrifts & Mortgage Finance 0.0%	2,000 7,000 4,500 Shares 300,000 75,000 92,000 Shares 25,314	2,012,500 7,708,750 4,533,750 24,349,245 99,233,521 \$ 7,956,000 1,935,000 9,891,000 2,319,320 Value \$ 707,020 3,026,340

Trust Preferreds			
Diversified Financial Services 0.1%			
Citigroup Capital XIII, 7.88%, 10/30/40		29,583	763,713
Total Preferred Securities 14.8%			112,958,074
		Par	
U.S. Government Sponsored Agency Securities		(000)	
Agency Obligations 1.5%			
Fannie Mae, 5.63%, 7/15/37 (c)	USD	1,600	2,148,331
Federal Home Loan Bank (c):			
5.25%, 12/09/22		1,375	1,654,422
5.37%, 9/09/24		2,175	2,651,575
Resolution Funding Corp.,			
0.00%, 7/15/18 - 4/15/30 (h)		7,105	4,855,307
			11,309,635
Collateralized Mortgage Obligations 0.1%			11,507,055
Fannie Mae Mortgage-Backed Securities:			
Series 2005-5, Class PK,			
5.00%, 12/25/34		304	320,036
Series 1991-87, Class S,			220,020
26.10%, 8/25/21 (a)		7	9,407
Series G-49, Class S,		,	2,107
1,011.82%, 12/25/21 (a)		(i)	103
Series G-17, Class S,		(1)	100
1,058.14%, 6/25/21 (a)		25	317
Series G-33, Class PV,			
1.078.42%, 10/25/21		25	127
Series G-07, Class S,			
1,119.64%, 3/25/21 (a)		(i)	477
Series 1991-46, Class S,		(-)	
2.468.39%, 5/25/21 (a)		19	856

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		Par	
U.S. Government Sponsored Agency Securities		(000)	Value
Collateralized Mortgage Obligations (continued)		(111)	
Freddie Mac Mortgage-Backed Securities:			
Series 0173, Class R, 9.00%, 11/15/21	USD	2	\$ 2
Series 0173, Class RS,			
9.87%, 11/15/21 (a)		(i)	2
Series 1057, Class J, 1,008.00%, 3/15/21		15	139
Series 0192, Class U, 1,009.03%, 2/15/22 (a)		(i)	
Series 0019, Class R,		(1)	
16,088.87%, 3/15/20 (a)		1	129
		-	
Commercial Mortgage-Backed Securities 0.8%			331,595
Freddie Mac Mortgage-Backed Securities:			
Series 2013-K24, Class B,			
3.62%, 11/25/45 (a)(b)		3,500	3,425,815
Series K013, Class A2, 3.97%, 1/25/21		1,870	2,031,658
Series 2012-K706, Class C,			
4.17%, 11/25/44 (a)(b)		335	345,263
			5,802,736
Interest Only Collateralized Mortgage Obligations 1.2%			5,552,750
Fannie Mae Mortgage-Backed Securities:			
Series 1997-50, Class SI,			
1.20%, 4/25/23 (a)		62	1,889
Series 2012-96, Class DI, 4.00%, 2/25/27		8,811	836,728
Series 2012-M9, Class X1,		10.722	4 445 405
4.02%, 12/25/17 (a)		19,723	1,117,127
Series 2012-47, Class NI, 4.50%, 4/25/42 Series 089, Class 2, 8.00%, 10/25/18		7,528	1,315,215 22
Series 007, Class 2, 8.50%, 4/25/17		(i) (i)	14
Series G92-05, Class H, 9.00%, 1/25/22		4	179
Series 094, Class 2, 9.50%, 8/25/21		(i)	64
Series 1990-136, Class S,		` '	
19.86%, 11/25/20 (a)		2,192	2,941
Series 1991-139, Class PT,			
648.35%, 10/25/21		39	249
Series 1991-099, Class L, 930.00%, 8/25/21		18	126
Series 1990-123, Class M,			
1,009.50%, 10/25/20		(i)	
		Par	
U.S. Government Sponsored Agency			
Securities		(000)	Value
Interest Only Collateralized Mortgage Obligations (continued)			
Fannie Mae Mortgage-Backed Securities (continued):			
Series G-10, Class S, 1,083.16%, 5/25/21 (a)	USD	87	\$ 1,454
Series G-12, Class S,			
1,149.81%, 5/25/21 (a)		57	854
Freddie Mac Mortgage-Backed Securities:			
Series K707, Class X1,		1.016	104.527
1.68%, 12/25/18 (a) Series 2611, Class QI, 5.50%, 9/15/32		4,846 973	194,537 72,794
Series 1254, Class Z, 8.50%, 4/15/22		26	5,676
Series 1043, Class H, 43.51%, 2/15/21 (a)		1,919	3,324
Series 1054, Class I,		.,,,,,	5,521
852.63%, 3/15/21 (a)		14	225
Series 0176, Class M, 1,010.00%, 7/15/21		6	110

Series 1056, Class KD,		
1,084.50%, 3/15/21	9	110
Series 1148, Class E,		
1,173.62%, 10/15/21 (a)	14	182
Series 0200, Class R,		
197,170.29%, 12/15/22 (a)	(i)	189
Ginnie Mae Mortgage-Backed Securities (a):		
Series 2009-78, Class SD, 5.99%, 9/20/32	7,655	1,505,575
Series 2009-116, Class KS,		
6.27%, 12/16/39	3,283	552,940
Series 2011-52, Class NS, 6.47%, 4/16/41	20,648	3,755,684
		9,368,208
Mortgage-Backed Securities 6.2%		
Fannie Mae Mortgage-Backed Securities (c):		
3.00%, 8/01/43	12,507	12,594,279
4.00%, 12/01/41 - 12/01/43	8,142	8,677,820
4.50%, 7/01/41 - 4/01/42	17,934	19,421,968
5.00%, 8/01/34	3,001	3,324,982
5.50%, 7/01/16 - 6/01/38	1,619	1,812,163
6.00%, 3/01/16 - 12/01/38	1,359	1,539,995
Freddie Mac Mortgage-Backed Securities,		
6.00%, 5/1/16 - 12/1/18	107	110,077
Ginnie Mae Mortgage-Backed Securities:		
5.50%, 8/15/33	60	67,559

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	Par	
U.S. Government Sponsored Agency Securities	(000)	Value
Mortgage-Backed Securities (continued)		
Ginnie Mae Mortgage-Backed Securities (continued):	USD (i)	Φ 264
8.00%, 7/15/24	USD (i)	\$ 264
		47,549,107
Principal Only Collateralized Mortgage Obligations 0.0%		
Fannie Mae Mortgage-Backed Securities,		
0.00%, 2/25/23 - 6/25/23 (h)	19	18,392
Total U.S. Government Sponsored Agency Securities 9.8%		74,379,673
U.S. Treasury Obligations		
U.S. Treasury Bonds,		
3.00%, 11/15/44 (c)	65,500	65,466,726
U.S. Treasury Notes, 2.25%, 11/15/25	16,500	16,547,058
Total U.S. Treasury Obligations 10.8% Total Long-Term Investments		82,013,784
(Cost \$1,027,769,087) 136.6%	Shares	1,040,825,085 Value
Short-Term Securities 0.6% BlackRock Liquidity Funds, TempFund, Institutional Class, 0.14% (j)(k)	4,329,218	\$ 4,329,218
Total Short-Term Securities	4,329,218	\$ 4,329,210
(Cost \$4,329,218) 0.6%		4,329,218
Options Purchased		
(Cost \$750,829) 0.1%		702,761
Total Investments Before Options Written		
(Cost \$1,032,849,134*) 137.3%		1,045,857,064
Options Written		1,0 10,00 7,00 1
(Premiums Received \$5,838,489) (0.5)%		(3,699,535)
Total Investments, Net of Options Written		
(Cost \$1,027,010,645) 136.8%		1,042,157,529
Liabilities in Excess of Other Assets (36.8)%		(280,429,488)
Net Assets 100.0%		\$ 761,728,041

^{*} As of November 30, 2015, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

Tax cost	\$ 1,032,504	4,077
Gross unrealized appreciation	\$ 43,214	4,415
Gross unrealized depreciation	(29,86)	1,428)
Net unrealized appreciation	\$ 13,352	2,987

Not	es to Schedule of Investments
* (Cost for federal income tax purposes.
(a)	Variable rate security. Rate shown is as of period end.
(b)	Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
(c)	All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
(d)	Represents a payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
(e)	When-issued security.
(f)	Convertible security.
(g)	Security is perpetual in nature and has no stated maturity date.
(h)	Zero-coupon bond.
(i)	Amount is less than \$500

(j) During the period ended November 30, 2015, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares Held			
	at August 31,	Net	at November 30,	
Affiliate	2015	Activity	2015	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	9,920,365	(5,591,147)	4,329,218	\$ 3,445

(k) Represents the current yield as of period end.

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BlackRock Core Bond Trust (BHK)

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

Reverse Repurchase Agreements

					Face Value Including
	Interest	Trade	Maturity		Accrued
Counterparty	Rate	Date	Date ¹	Face Value	Interest
HSBC Securities (USA), Inc.	0.50%	2/10/14	1/13/16	\$ 45,873,000	\$ 45,885,105
Barclays Capital, Inc.	0.35%	2/10/14	Open	2,981,250	2,996,409
Barclays Capital, Inc.	0.35%	2/10/14	Open	556,000	558,967
Barclays Capital, Inc.	0.35%	2/10/14	Open	534,000	537,352
Barclays Capital, Inc.	0.35%	2/10/14	Open	354,000	355,889
Barclays Capital, Inc.	0.35%	2/10/14	Open	979,000	984,378
Barclays Capital, Inc.	0.35%	5/13/14	Open	738,000	741,706
Barclays Capital, Inc.	0.35%	5/13/14	Open	1,076,000	1,080,134
Barclays Capital, Inc.	0.35%	5/14/14	Open	1,032,000	1,035,873
Barclays Capital, Inc.	0.35%	5/14/14	Open	4,796,000	4,813,998
BNP Paribas Securities Corp.	0.10%	5/14/14	Open	67,112,500	67,151,090
BNP Paribas Securities Corp.	0.21%	5/14/14	Open	1,366,000	1,367,379
BNP Paribas Securities Corp.	0.21%	5/14/14	Open	807,000	807,814
BNP Paribas Securities Corp.	0.21%	6/26/14	Open	1,128,000	1,129,138
BNP Paribas Securities Corp.	0.21%	11/10/14	Open	839,000	839,847
BNP Paribas Securities Corp.	0.39%	11/10/14	Open	2,497,000	2,501,680
BNP Paribas Securities Corp.	0.39%	11/10/14	Open	932,200	933,947
BNP Paribas Securities Corp.	0.39%	11/10/14	Open	1,210,000	1,212,268
BNP Paribas Securities Corp.	0.39%	11/10/14	Open	487,500	488,414
BNP Paribas Securities Corp.	0.39%	11/10/14	Open	1,771,000	1,774,319
BNP Paribas Securities Corp.	0.39%	11/10/14	Open	1,064,000	1,065,994
BNP Paribas Securities Corp.	0.39%	11/10/14	Open	974,000	975,825
BNP Paribas Securities Corp.	0.39%	11/10/14	Open	896,000	897,679
BNP Paribas Securities Corp.	0.39%	11/10/14	Open	3,802,000	3,809,126
BNP Paribas Securities Corp.	0.39%	4/30/15	Open	4,745,000	4,753,893
BNP Paribas Securities Corp.	0.39%	5/7/15	Open	1,504,000	1,506,819
BNP Paribas Securities Corp.	0.39%	5/7/15	Open	2,243,000	2,247,204
BNP Paribas Securities Corp.	0.39%	5/7/15	Open	4,726,000	4,734,857
BNP Paribas Securities Corp.	0.39%	5/7/15	Open	975,250	977,078
BNP Paribas Securities Corp.	0.39%	5/7/15	Open	2,016,000	2,019,778
BNP Paribas Securities Corp.	0.39%	5/14/15	Open	2,650,000	2,654,967
BNP Paribas Securities Corp.	0.39%	5/14/15	Open	1,840,000	1,843,448
BNP Paribas Securities Corp.	0.39%	5/14/15	Open	487,000	487,913
BNP Paribas Securities Corp.	0.39%	5/14/15	Open	1,208,000	1,210,264
BNP Paribas Securities Corp.	0.39%	6/2/15	Open	2,711,000	2,716,081
BNP Paribas Securities Corp.	0.39%	6/2/15	Open	3,697,000	3,703,929
BNP Paribas Securities Corp.	0.40%	6/4/15	Open	1,749,325	1,753,504
BNP Paribas Securities Corp.	0.39%	6/10/15	Open	795,000	796,531
BNP Paribas Securities Corp.	0.39%	6/10/15	Open	1,476,000	1,478,843
BNP Paribas Securities Corp.	0.39%	6/10/15	Open	797,000	798,535
BNP Paribas Securities Corp.	0.39%	6/10/15	Open	2,016,000	2,019,882
Credit Suisse Securities (USA) LLC	0.40%	6/10/15	Open	966,625	968,859
Credit Suisse Securities (USA) LLC	0.40%	6/10/15	Open	1,177,913	1,180,635
Credit Suisse Securities (USA) LLC	0.40%	6/10/15	Open	1,503,125	1,506,599

BlackRock Core Bond Trust (BHK)

Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date ¹	Face Value	Interest
Credit Suisse Securities (USA) LLC	0.40%	6/10/15	Open	\$ 1,521,231	\$ 1,524,747
HSBC Securities (USA), Inc.	0.40%	6/10/15	Open	4,202,000	4,210,077
HSBC Securities (USA), Inc.	0.40%	6/10/15	Open	3,978,000	3,985,647
HSBC Securities (USA), Inc.	0.40%	6/10/15	Open	4,180,000	4,188,035
HSBC Securities (USA), Inc.	0.40%	6/10/15	Open	7,959,000	7,974,299
HSBC Securities (USA), Inc.	0.40%	6/10/15	Open	2,301,750	2,306,891
HSBC Securities (USA), Inc.	0.40%	6/10/15	Open	2,895,000	2,901,465
HSBC Securities (USA), Inc.	0.40%	6/10/15	Open	4,448,000	4,457,934
HSBC Securities (USA), Inc.	0.40%	6/10/15	Open	3,776,250	3,784,684
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.22%	6/10/15	Open	1,323,000	1,324,464
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.22%	6/10/15	Open	830,000	830,918
RBC Capital Markets, LLC	0.39%	6/10/15	Open	2,325,000	2,325,882
RBC Capital Markets, LLC	0.39%	6/10/15	Open	1,407,000	1,407,503
RBC Capital Markets, LLC	0.39%	6/10/15	Open	1,939,000	1,939,693
RBC Capital Markets, LLC	0.39%	6/10/15	Open	2,284,635	2,288,917
RBC Capital Markets, LLC	0.39%	6/10/15	Open	1,713,000	1,713,650
RBC Capital Markets, LLC	0.39%	6/10/15	Open	1,744,000	1,744,661
RBC Capital Markets, LLC	0.39%	6/10/15	Open	2,071,000	2,071,785
RBC Capital Markets, LLC	0.39%	6/10/15	Open	1,470,000	1,470,557
RBC Capital Markets, LLC	0.39%	6/10/15	Open	3,100,000	3,101,209
RBC Capital Markets, LLC	0.39%	6/10/15	Open	1,924,000	1,924,688
RBC Capital Markets, LLC	0.39%	6/10/15	Open	1,836,000	1,836,656
RBC Capital Markets, LLC	0.39%	6/10/15	Open	1,895,000	1.895,677
RBC Capital Markets, LLC	0.39%	6/10/15	Open	2,112,000	2,112,755
RBC Capital Markets, LLC	0.39%	6/10/15	Open	2,027,000	2,027,725
RBC Capital Markets, LLC	0.39%	6/10/15	Open	2,300,000	2,304,485
RBC Capital Markets, LLC	0.39%	6/11/15	Open	1,435,225	1,437,619
RBC Capital Markets, LLC	0.39%	6/24/15	Open	4,218,750	4,224,737
RBC Capital Markets, LLC	0.39%	6/30/15	Open	4,725,000	4,729,709
UBS Securities LLC	0.32%	7/22/15	Open	2,369,000	2,382,856
UBS Securities LLC	0.32%	8/31/15	Open	1,348,000	1,355,884
UBS Securities LLC	0.32%	10/23/15	Open	1,355,000	1,362,925
UBS Securities LLC	0.34%	10/23/15	Open	2,434,875	2,438,531
UBS Securities LLC	0.34%	10/23/15	Open	1,233,000	1,240,662
UBS Securities LLC	0.34%	10/23/15	Open	1,410,000	1,418,762
UBS Securities LLC	0.34%	10/23/15	Open	827,000	832,139
UBS Securities LLC	0.34%	10/23/15	Open	1,172,000	1,178,265
UBS Securities LLC	0.34%	10/28/15	Open	633,000	636,384
UBS Securities LLC	0.34%	10/28/15	Open	176,000	176,642
UBS Securities LLC	0.34%	10/28/15	Open	1,409,000	1,414,137
UBS Securities LLC	0.34%	10/28/15	Open	1,447,000	1,452,275
UBS Securities LLC	0.34%	10/28/15	Open	1,369,000	1,373,991
UBS Securities LLC	0.34%	10/28/15	Open	1,360,000	1,364,958
UBS Securities LLC	0.34%	10/28/15	Open	942,000	945,434
UBS Securities LLC	0.34%	11/10/15	Open	1,212,000	1,216,418
UBS Securities LLC	0.40%	11/10/15	Open	2.856.000	2,856,666
UBS Securities LLC	0.40%	11/10/15	Open	7,670,085	7,671,875
UBS Securities LLC	0.40%	11/10/15	Open	6,780,863	6,782,445
Total	0.4070	11,10,15	Орен	\$ 299,033,352	\$ 299,452,268
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Certain agreements have no stated maturity and can be terminated by either party at any time.

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BlackRock Core Bond Trust (BHK)

Derivative Financial Instruments Outstanding as of Period End Financial Futures Contracts

Contra	acts			N	lotional	Unrealized Appreciation
Long (S	hort)	Issue	Expiration		Value	(Depreciation)
	(52)	German Euro-Bund Futures	December 2015	EUR	8,697,644	\$ (104,985)
	(52)	German Euro-Bund Futures	March 2016	EUR	8,796,537	(39,056)
	(110)	90-Day Euro-Dollar	March 2016	USD	27,325,375	(114,302)
	(486)	10-Year U.S. Treasury Note	March 2016	USD	61,448,625	(361,557)
	(92)	Long U.S. Treasury Bond	March 2016	USD	14,168,000	(44,044)
	512	Ultra Long U.S. Treasury Bond	March 2016	USD	81,120,000	327,274
	219	2-Year U.S. Treasury Note	March 2016	USD	47,642,766	(17,130)
	991	5-Year U.S. Treasury Note	March 2016	USD	117,611,571	183,731
	516	90-Day Euro-Dollar	June 2016	USD	127,980,900	16,369
	100	90 Day Euro-Dollar	December 2016	USD	24,721,250	6,376
	(260)	90-Day Euro-Dollar	June 2017	USD	64,093,250	(69,014)
	(356)	90-Day Euro-Dollar	December 2017	USD	87,540,400	(269,088)
Total						\$ (485,426)

Forward Foreign Currency Exchange Contracts

							realized
Currenc	ey	Cu	rrency		Settlement	App	preciation
Purchas	ed		Sold	Counterparty	Date	(Der	oreciation)
USD	1,055,366	EUR	955,000	Barclays Bank PLC	12/03/15	\$	46,347
USD	13,472,275	GBP	8,776,000	Morgan Stanley & Co. International PLC	12/03/15		254,838
AUD	2,680,000	NZD	2,931,945	Goldman Sachs International	12/18/15		8,668
CAD	2,560,032	AUD	2,680,000	Citibank N.A.	12/18/15		(19,587)
GBP	1,250,000	CAD	2,540,270	Goldman Sachs International	12/18/15		(19,449)
GBP	1,220,152	EUR	1,730,000	Goldman Sachs International	12/18/15		9,089
NZD	2,945,749	AUD	2,680,000	Royal Bank of Scotland PLC	12/18/15		409
USD	1,011,543	EUR	955,000	UBS AG	1/06/16		1,375
USD	13,088,887	GBP	8,711,000	BNP Paribas S.A.	1/06/16		(33,087)
Total						\$	248,603

BLACKROCK CORE BOND TRUST

NOVEMBER 30, 2015

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BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Purchased

							Noti	onal	
		Put/	Exercise	Pay/Receive	Floating Rate	Expiration	Amo	ount	
Description	Counterparty	Call	Rate	Exercise Rate	Index	Date	(00	00)	Value
5-Year Interest Rate Swap	Citibank N.A.	Call	1.75%	Receive	3-month LIBOR	2/12/16	USD	6,000	\$ 55,802
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.25%	Receive	3-month LIBOR	2/13/17	USD	3,000	88,028
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.25%	Receive	3-month LIBOR	2/17/17	USD	3,000	88,047
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	3.12%	Receive	3-month LIBOR	9/17/20	USD	800	130,222
30-Year Interest Rate Swap	Deutsche Bank Securities, Inc.	Call	3.12%	Receive	3-month LIBOR	9/17/20	USD	800	130,222
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.30%	Pay	3-month LIBOR	9/21/16	USD	4,020	54,604
30-Year Interest Rate Swap	Deutsche Bank Securities, Inc.	Put	3.12%	Pay	3-month LIBOR	9/17/20	USD	800	77,918
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.12%	Pay	3-month LIBOR	9/17/20	USD	800	77,918
Total									\$ 702,761

OTC Interest Rate Swaptions Written

							Notional		
		Put/	Exercise	Pay/Receive	Floating Rate	Expiration	Am	ount	
Description	Counterparty	Call	Rate	Exercise Rate	Index	Date	(000)		Value
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	2.10%	Receive	3-month LIBOR	1/20/16	USD	6,400	\$ (62,197)
10-Year Interest Rate Swap	BNP Paribas SA	Call	1.55%	Receive	3-month LIBOR	1/21/16	USD	27,700	(9,010)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.15%	Receive	3-month LIBOR	1/26/16	USD	6,300	(79,055)
5-Year Interest Rate Swap	Citibank N.A.	Call	1.40%	Receive	3-month LIBOR	2/12/16	USD	12,000	(26,143)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.50%	Receive	3-month LIBOR	3/17/16	USD	12,000	(444,148)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.60%	Receive	3-month LIBOR	3/17/16	USD	12,000	(537,874)
5-Year Interest Rate Swap	Citibank N.A.	Call	1.40%	Receive	3-month LIBOR	3/23/16	USD	3,600	(10,842)
10-Year Interest Rate Swap	Credit Suisse International	Call	2.35%	Receive	3-month LIBOR	1/09/17	USD	2,500	(82,766)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	1.50%	Receive	3-month LIBOR	2/13/17	USD	4,500	(38,731)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.35%	Receive	3-month LIBOR	2/13/17	USD	6,900	(232,548)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	1.50%	Receive	3-month LIBOR	2/17/17	USD	4,500	(38,965)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.10%	Receive	3-month LIBOR	3/06/17	USD	1,800	(43,135)

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BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Written (continued)

		Put/	Exercise	Pay/Receive	Floating Rate	Expiration	Noti Am	onal ount	
Description	Counterparty	Call	Rate	Exercise Rate	Index	Date	(00	00)	Value
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	2.20%	Receive	3-month LIBOR	8/14/17	USD	2,800	\$ (85,220)
5-Year Interest Rate Swap	Citibank N.A.	Call	0.50%	Receive	3-month LIBOR	10/23/17	EUR	3,340	(39,208)
5-Year Interest Rate Swap	UBS AG	Call	0.50%	Receive	3-month LIBOR	10/26/17	EUR	6,200	(72,429)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	0.50%	Receive	3-month LIBOR	10/30/17	EUR	7,000	(81,995)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.51%	Receive	3-month LIBOR	4/09/18	USD	2,400	(110,862)
5-Year Interest Rate Swap	Barclays Bank PLC_	Put	2.25%	Pay	3-month LIBOR	12/17/15	USD	5,000	(3)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.60%	Pay	3-month LIBOR	1/20/16	USD	6,400	(3,150)
10-Year Interest Rate Swap	BNP Paribas SA	Put	2.55%	Pay	3-month LIBOR	1/21/16	USD	27,700	(20,437)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.48%	Pay	3-month LIBOR	1/22/16	EUR	6,650	(3,893)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	2.60%	Pay	3-month LIBOR	1/26/16	USD	6,300	(4,211)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	2.40%	Pay	3-month LIBOR	2/19/16	USD	12,000	(49,251)
7-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	0.70%	Pay	3-month LIBOR	3/10/16	EUR	3,000	(10,575)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.90%	Pay	3-month LIBOR	3/17/16	USD	12,000	(10,008)
10-Year Interest Rate Swap	Citibank N.A.	Put	2.70%	Pay	3-month LIBOR	3/21/16	USD	5,000	(10,136)
5-Year Interest Rate Swap	Citibank N.A.	Put	0.50%	Pay	3-month LIBOR	3/21/16	EUR	5,000	(6,906)
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	0.60%	Pay	3-month LIBOR	4/26/16	EUR	15,000	(19,859)
5-Year Interest Rate Swap	Deutsche Bank AG	Put	2.30%	Pay	3-month LIBOR	8/31/16	USD	53,700	(290,775)
5-Year Interest Rate Swap	Deutsche Bank AG	Put	0.75%	Pay	3-month LIBOR	9/02/16	EUR	10,400	(23,513)
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.45%	Pay	3-month LIBOR	9/21/16	USD	16,900	(75,894)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.00%	Pay	3-month LIBOR	10/03/16	USD	1,000	(11,318)
10-Year Interest Rate Swap	Credit Suisse International	Put	2.75%	Pay	3-month LIBOR	1/09/17	USD	2,500	(39,871)
10-Year Interest Rate Swap	Barclays Bank PLC	Put	3.50%	Pay	3-month LIBOR	1/09/17	USD	4,400	(17,917)
10-Year Interest Rate Swap	BNP Paribas SA	Put	3.50%	Pay	3-month LIBOR	1/09/17	USD	9,300	(37,869)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.55%	Pay	3-month LIBOR	1/09/17	USD	15,000	(55,608)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	3.60%	Pay	3-month LIBOR	1/09/17	USD	4,400	(14,852)

BLACKROCK CORE BOND TRUST

BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Written (continued)

		Put/	Exercise	Pav/Receive	Floating Rate	Expiration	Notional Amount			
Description	Counterparty	Call	Rate	Exercise Rate	Index	Date	(00			Value
10-Year Interest Rate										
Swap	Deutsche Bank AG	Put	2.75%	Pay	3-month LIBOR	1/30/17	USD	4,000	\$	(68,007)
10-Year Interest Rate										
Swap	Deutsche Bank AG	Put	2.75%	Pay	3-month LIBOR	1/30/17	USD	2,000		(34,004)
10-Year Interest Rate										
Swap	Barclays Bank PLC	Put	2.75%	Pay	3-month LIBOR	1/30/17	USD	6,800		(115,613)
10-Year Interest Rate										
Swap	Deutsche Bank AG	Put	2.75%	Pay	3-month LIBOR	1/30/17	USD	2,000		(34,004)
10-Year Interest Rate	5 5 6	_	• 000	_		24245	1100			(0.5.404)
Swap	Deutsche Bank AG	Put	2.90%	Pay	3-month LIBOR	2/13/17	USD	6,900		(95,431)
10-Year Interest Rate		_	2.500	-		24245	an	2 000		(4.4.550)
Swap	JPMorgan Chase Bank N.A.	Put	3.50%	Pay	3-month LIBOR	2/13/17	USD	3,000		(14,579)
10-Year Interest Rate	IDM Chara Daula N. A	D4	2.500/	D	2 th. I IDOD	2/17/17	HCD	2.000		(14,000)
Swap 10-Year Interest Rate	JPMorgan Chase Bank N.A.	Put	3.50%	Pay	3-month LIBOR	2/17/17	USD	3,000		(14,909)
Swap	Deutsche Bank AG	Put	3.10%	Pay	3-month LIBOR	3/06/17	USD	1,800		(19,113)
10-Year Interest Rate	Deutsche Bank AG	1 ut	3.1070	1 ay	3-monui Libox	3/00/17	USD	1,000		(19,113)
Swap	Goldman Sachs Bank USA	Put	3.20%	Pay	3-month LIBOR	8/14/17	USD	2,800		(40,263)
5-Year Interest Rate	Goldman Sachs Bank CS/1	1 ut	3.2070	1 dy	3 month Elbox	0/14/17	CDD	2,000		(40,203)
Swap	Goldman Sachs Bank USA	Put	1.15%	Pay	3-month LIBOR	9/11/17	EUR	10,800		(64,182)
5-Year Interest Rate				,		,,,,,,,,		,		(= 1,===)
Swap	Royal Bank of Scotland PLC	Put	1.10%	Pay	3-month LIBOR	9/25/17	EUR	10,000		(68,156)
5-Year Interest Rate	.,							.,		(11)
Swap	Goldman Sachs Bank USA	Put	2.20%	Pay	3-month LIBOR	10/02/17	USD	1,200		(23,997)
5-Year Interest Rate				·						
Swap	Citibank N.A.	Put	1.00%	Pay	3-month LIBOR	10/23/17	EUR	6,670		(59,017)
5-Year Interest Rate										
Swap	UBS AG	Put	1.00%	Pay	3-month LIBOR	10/26/17	EUR	12,300		(110,307)
5-Year Interest Rate										
Swap	Goldman Sachs & Co.	Put	1.00%	Pay	3-month LIBOR	10/30/17	EUR	14,000		(126,633)
10-Year Interest Rate										
Swap	JPMorgan Chase Bank N.A.	Put	2.51%	Pay	3-month LIBOR	4/09/18	USD	2,400		(110,146)
Total									\$ (3,699,535)

Centrally Cleared Interest Rate Swaps

Fixed Rate	Floating Rate	Effective Date	Expiration Date	Noti Amo (00	ount	Ap	nrealized preciation preciation)
1.63%1	3 Month LIBOR	4/5/16 ²	5/31/20	USD	35,290	\$	(71,706)
1.66%1	3 Month LIBOR	4/5/162	5/31/20	USD	37,260		(121,026)
2.12%1	3 Month LIBOR	N/A	11/27/25	USD	920		(4,453)
2.26%1	3 Month LIBOR	N/A	11/10/25	USD	4,400		(78,958)
2.56%1	3 Month LIBOR	3/31/162	5/15/41	USD	4,830		(25,212)
$2.17\%^3$	3 Month LIBOR	N/A	11/20/25	USD	1,200		11,246
2.17%3	3 Month LIBOR	N/A	11/20/25	USD	800		7,645
$0.80\%^{3}$	6 Month EURIBOR	12/10/152	8/15/24	EUR	8,040		83,424
$0.79\%^{3}$	6 Month EURIBOR	3/10/162	2/15/25	EUR	8,000		6,189

Total (192,851)

- Trust pays the fixed rate and receives the floating rate.
 Forward swap.
 Trust pays the floating rate and receives the fixed rate.

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BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaps

Trust Pays	Trust Receives	Counterparty	Effective Date	Expiration Date	Notic Amo (00	ount		Premiums Paid U (Received)Ap	nrealized
SIFMA Municipal Swap	Trust Receives	Counter par ty	Daic	Date	(00	, (O)	value	(Received)Ap	preciation
Weekly Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A	9/26/171	9/26/19	USD	21,000	\$ 95,939	\$	95,939
SIFMA Municipal Swap									
Weekly Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A	1/30/171	1/30/25	USD	2,500	34,720		34,720
SIFMA Municipal Swap									
Weekly Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A	5/19/251	5/19/35	USD	5,000	19,604		19,604
SIFMA Municipal Swap									
Weekly Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A	5/21/251	5/21/35	USD	2,500	18,778		18,778
SIFMA Municipal Swap									
Weekly Yield Index	3-Month LIBOR	Citibank N.A.	6/09/251	6/09/35	USD	1,500	11,799		11,799
SIFMA Municipal Swap									
Weekly Yield Index	3-Month LIBOR	Citibank N.A.	6/09/251	6/09/35	USD	1,500	12,186		12,186
Total								\$	193,026

¹ Forward swap.

OTC Credit Default Swaps Buy Protection

L	Pay Fixed	Country	Expiration	Notic Amo	ount	Market	Premiums	-	nrealized
Issuer/Index	Rate	Counterparty	Date	(00	- /	Value	Paid	De	preciation
The New York Times Co.	1.00%	Barclays Bank PLC	12/20/16	USD	3,600	\$ (34,407)	\$ 53,191	\$	(87,598)
Australia & New Zealand Banking Group Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD	1	(6)	6		(12)
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD	1	(6)	6		(12)
Total						\$ (34,419)	\$ 53,203	\$	(87,622)

OTC Credit Default Swaps Sell Protection

	Receive Fixed		Expiration	Credit	Am	onal ount	Market	Premiums Paid		realized
Issuer/Index	Rate	Counterparty	Date	Rating ¹	(00	$(0)^2$	Value	(Received)	App	oreciation
MetLife, Inc.	1.00%	Morgan Stanley Capital Services LLC	9/20/16	A-	USD	1,810	\$ 12,561	\$ (24,022)	\$	36,583
MetLife, Inc.	1.00%	Deutsche Bank AG	9/20/16	A-	USD	1,460	10,132	(19,759)		29,891
MetLife, Inc.	1.00%	Morgan Stanley Capital Services LLC	9/20/16	A-	USD	550	3,817	(6,510)		10,327
MetLife, Inc.	1.00%	Goldman Sachs Bank USA	9/20/16	A-	USD	1,000	6,939	(13,173)		20,112
MetLife, Inc.	1.00%	Credit Suisse International	9/20/16	A-	USD	1,080	7,495	(15,985)		23,480
MetLife, Inc.	1.00%	Citibank N.A.	12/20/16	A-	USD	595	5,232	(9,155)		14,387
MetLife, Inc.	1.00%	Citibank N.A.	12/20/16	A-	USD	575	5,064	(9,654)		14,718
Total							\$ 51,240	\$ (98,258)	\$	149,498

¹ Using Standard & Poor s (S&P s) rating of the issuer.

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

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Portfolio Abbreviations

ADS American Depositary Shares

AUD Australian Dollar

CAB Capital Appreciation Bonds

CAD Canadian Dollar

CLO Collateralized Loan Obligation

EUR Euro

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GBP British Pound

GO General Obligation Bonds
LIBOR London Interbank Offered Rate
MBS Mortgage-Backed Security
NZD New Zealand Dollar
OTC Over-the-Counter
RB Revenue Bonds
USD U.S. Dollar

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a fair value hierarchy consisting of three broad levels for financial reporting purposes as follows:

Level 1 unadjusted price quotations in active markets/exchanges for identical assets or liabilities that the Trust has the ability to access

Level 2 other observable inputs (including, but not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market corroborated inputs)

Level 3 unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available (including Trust s own assumptions used in determining the fair value of investments and derivative financial instruments)

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The significant unobservable inputs used by the Global Valuation Committee in determining the price for Fair Valued Investments are typically categorized as level 3.

Changes in valuation techniques may result in transfers into or out of an assigned level within the hierarchy. In accordance with the Trust spolicy, transfers between different levels of the fair value hierarchy are deemed to have occurred as of the beginning of the reporting period. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investments and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. For information about the Trust spolicy regarding valuation of investments and derivative financial instruments, refer to the Trust s most recent financial statements as contained in its annual report.

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BlackRock Core Bond Trust (BHK)

The following tables summarize the Trust s investments and derivative financial instruments categorized in the disclosure hierarchy:

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 87,005,227	\$ 20,696,557	\$ 107,701,784
Corporate Bonds		490,650,262	5,665,230	496,315,492
Floating Rate Loan Interests		1,771,772	1,535,189	3,306,961
Foreign Agency Obligations		15,803,124		15,803,124
Municipal Bonds ¹		24,146,924		24,146,924
Non-Agency Mortgage-Backed Securities		124,199,263	6	124,199,269
Preferred Securities	\$ 13,724,553	99,233,521		112,958,074
U.S. Government Sponsored Agency Securities		74,379,351	322	74,379,673
U.S. Treasury Obligations		82,013,784		82,013,784
Short-Term Securities	4,329,218			4,329,218
Options Purchased:				
Interest Rate Contracts		702,761		702,761
Total	\$ 18,053,771	\$ 999,905,989	\$ 27,897,304	\$ 1,045,857,064
	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments ¹				
Assets:				

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments ¹				
Assets:				
Credit contracts		\$ 149,498		\$ 149,498
Foreign currency exchange contracts		320,726		320,726
Interest rate contracts	\$ 533,750	301,530		835,280
Liabilities:				
Credit contracts		(87,622)		(87,622)
Foreign currency exchange contracts		(72,123)		(72,123)
Interest rate contracts	(1,019,176)	(4,000,890)		(5,020,066)
Total	\$ (485,426)	(3,388,881)		\$ (3,874,307)

¹ Derivative financial instruments are financial futures contracts, which are valued at the unrealized appreciation (depreciation) on the instrument.

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BlackRock Core Bond Trust (BHK)

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount or face value, including accrued interest, for financial reporting purposes. As of period end, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
Assets:				
Cash	\$ 11,487			\$ 11,487
Cash pledged for centrally cleared swaps	1,166,940			1,166,940
Cash pledged as collateral for OTC derivatives	4,160,000			4,160,000
Cash pledged as collateral for reverse repurchase agreements	2,396,000			2,396,000
Cash pledged for financial futures contracts	2,909,970			2,909,970
Foreign currency at value	363,502			363,502
Liabilities:				
Reverse repurchase agreements		(299,452,268)		(299,452,268)
Total	\$ 11,007,899	\$ (299,452,268)		\$ (288,444,369)

A reconciliation of Level 3 investments is presented when the Trust had a significant amount of Level 3 investments at the beginning and/or end of the period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

			Non-Agency					
		Corporate	Floating	Mort Bac		Gove	J.S. rnment nsored	
	Asset-Backed Securities	Bonds	Rate Loan Interests	Securities		Agency Securities		Total
Assets:								
Opening Balance, as of August 31, 2015	\$ 22,613,310	\$ 5,716,325		\$	8	\$	357	\$ 28,330,000
Transfers into Level 3								
Transfers out of Level 3								
Accrued discounts/premiums	(49,300)							(49,300)
Net realized gain (loss)	(97,569)				1		1	(97,567)
Net change in unrealized appreciation								
(depreciation) ^{1,2}	(255,984)	(51,095)	\$ (86,433)		(2)		(35)	(393,549)
Purchases			1,621,622					1,621,622
Sales	(1,513,900)				(1)		(1)	(1,513,902)
Closing Balance, as of November 30, 2015	\$ 20,696,557	\$ 5,665,230	\$ 1,535,189	\$	6		322	\$ 27,897,304
Net change in unrealized appreciation (depreciation) on investments still held at November 30, 2015 ²	\$ (239,108)	\$ (51,095)	\$ (86,432)	\$	(1)	\$	(35)	\$ (376,671)

¹ Included in the related net change in unrealized appreciation (depreciation).

The Trust s investments that are categorized as Level 3 were valued utilizing third party pricing information without adjustment. Such valuations are based on unobservable inputs. A significant change in third party information could results in a significantly lower or higher value of such Level 3 instruments.

² Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments held as of November 30, 2015 is generally due to investments no longer held or categorized as Level 3 at period end.

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Item 2 Controls and Procedures

- 2(a) The registrant s principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant s disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the 1940 Act)) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.
- 2(b) There were no changes in the registrant s internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the registrant s last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant s internal control over financial reporting.

 Item 3 Exhibits

Certifications Attached hereto

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

BlackRock Core Bond Trust

By: /s/ John M. Perlowski

John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock Core Bond Trust

Date: January 22, 2016

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ John M. Perlowski

John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock Core Bond Trust

Date: January 22, 2016

By: /s/ Neal J. Andrews

Neal J. Andrews

Chief Financial Officer (principal financial officer) of

BlackRock Core Bond Trust

Date: January 22, 2016