

BLACKROCK CORE BOND TRUST  
Form N-Q  
July 23, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

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

Investment Company Act file number: 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Core Bond Trust, 55 East 52<sup>nd</sup> Street, New York, NY 10055

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

Date of fiscal year end: 08/31/2018

Date of reporting period: 05/31/2018

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Asset-Backed Securities 11.5%</b>		
<b>Asset-Backed Securities 11.5%</b>		
AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.55%), 5.61%, 07/20/26 <sup>(a)(b)</sup>	USD 795	\$ 795,400
ALM Loan Funding, 5.50%, 07/15/26 <sup>(b)(c)(d)</sup>	1,000	1,000,000
ALM VI Ltd., Series 2012-6A <sup>(b)</sup> : Class B2RR, (3 mo. LIBOR US + 2.05%), 3.77%, 07/15/26 <sup>(a)</sup>	1,000	1,000,212
Class BR3, 4.53%, 07/15/26 <sup>(c)(d)</sup>	1,000	1,000,000
ALM XII Ltd., Series 2015-12A, Class C1R2, 4.74%, 04/16/27 <sup>(b)(c)(d)(e)</sup>	545	544,728
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class C2R, (3 mo. LIBOR US + 3.20%), 5.55%, 07/15/27 <sup>(a)(b)</sup>	2,080	2,081,572
Anchorage Capital CLO 2013-1 Ltd., Series 2013-1A, Class CR, 5.54%, 10/13/30 <sup>(b)(c)</sup>	1,000	999,075
Anchorage Capital CLO Ltd. <sup>(a)(b)</sup> : Series 2016-8A, Class D, (3 mo. LIBOR US + 4.20%), 6.56%, 07/28/28	1,000	1,004,133
Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 6.35%, 01/15/29	650	654,822
Ares XXVIII CLO Ltd., Series 2013-3A, Class DR, (3 mo. LIBOR US + 3.25%), 5.60%, 10/17/24 <sup>(a)(b)</sup>	1,000	1,001,186
Atlas Senior Loan Fund Ltd.(3 mo. LIBOR US + 3.90%), 6.22%, 11/30/28 <sup>(a)(b)</sup>	1,250	1,258,957
Battalion CLO VII Ltd., Series 2014-7A, Class C, (3 mo. LIBOR US + 3.90%), 6.25%, 10/17/26 <sup>(a)(b)</sup>	1,000	999,159
Battalion CLO X Ltd., Series 2016-10A, Class C, (3 mo. LIBOR US + 4.25%), 6.61%, 01/24/29 <sup>(a)(b)</sup>	1,000	1,010,336
BlueMountain CLO Ltd., Series 2014-3A, Class CR, (3 mo. LIBOR US + 3.20%), 5.55%, 10/15/26 <sup>(a)(b)</sup>	1,000	1,001,933
Bowman Park CLO Ltd., Series 2014-1A, Class D2R, (3 mo. LIBOR US + 3.35%), 5.68%, 11/23/25 <sup>(a)(b)</sup>	3,000	3,003,444
CenterPoint Energy Transition Bond Co. IV LLC, Series 2012-1, Class A3, 3.03%, 10/15/25	2,210	2,195,825
CIFC Funding Ltd., Series 2014-4A, Class D, (3 mo. LIBOR US + 3.40%), 5.75%, 10/17/26 <sup>(a)(b)</sup>	2,000	2,002,835
Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, (1 mo. LIBOR US + 0.15%), 2.11%, 01/25/37 <sup>(a)</sup>	180	179,524
<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Asset-Backed Securities (continued)</b>		
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 <sup>(b)</sup>	USD 3,804	\$ 3,811,118
Dryden 41 Senior Loan Fund, Series 2015-41A, Class AR, 3.32%, 04/15/31 <sup>(b)(c)</sup>	2,550	2,544,716
Dryden 64 CLO Ltd., Series 2018-64A, Class D, 4.87%, 04/18/31 <sup>(b)(c)(e)</sup>	1,250	1,243,750
Dryden Senior Loan Fund, Series 2014-34A, Class CR, (3 mo. LIBOR US + 2.15%), 4.50%, 10/15/26 <sup>(a)(b)</sup>	1,000	1,000,214
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B1LR, (3 mo. LIBOR US + 3.15%), 5.49%, 08/15/30 <sup>(a)(b)</sup>	1,000	999,562

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Galaxy XXIX CLO, Ltd., Series 2018-29A, Class D, 2.40%, 11/15/26 <sup>(b)(c)</sup>	805	805,000
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 5.86%, 10/29/26 <sup>(b)(c)</sup>	1,000	1,001,633
Highbridge Loan Management 3-2014, Series 3A-2014, Class CR, (3 mo. LIBOR US + 3.60%), 5.96%, 07/18/29 <sup>(a)(b)</sup>	1,000	1,007,058
Highbridge Loan Management Ltd., Series 5A-2015 <sup>(a)(b)</sup> : Class C1R, (3 mo. LIBOR US + 2.10%), 4.46%, 01/29/26	4,000	4,002,339
Class D1R, (3 mo. LIBOR US + 3.30%), 5.66%, 01/29/26	500	500,439
Lendmark Funding Trust, Series 2017-2A, Class A, 2.80%, 05/20/26 <sup>(b)</sup>	2,880	2,860,041
Limerock CLO III LLC, Series 2014-3A, Class C, (3 mo. LIBOR US + 3.60%), 5.96%, 10/20/26 <sup>(a)(b)</sup>	3,750	3,757,342
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 4.57%, 01/27/26 <sup>(a)(b)</sup>	1,800	1,802,698
Nelnet Student Loan Trust, Series 2006-1, Class A5, (3 mo. LIBOR US + 0.11%), 2.03%, 08/23/27 <sup>(a)</sup>	499	497,780
Neuberger Berman CLO XV Ltd., Series 2013-15A, Class DR, 5.40%, 10/15/29 <sup>(b)(c)</sup>	1,000	1,001,267
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class CR, (3 mo. LIBOR US + 4.25%), 6.61%, 11/14/27 <sup>(a)(b)</sup>	2,250	2,269,436
OCP CLO Ltd., Series 2012-2A, Class DR, (3 mo. LIBOR US + 4.47%), 6.80%, 11/22/25 <sup>(a)(b)</sup>	1,000	1,010,128
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, (3 mo. LIBOR US + 3.65%), 6.01%, 11/14/26 <sup>(a)(b)</sup>	2,000	2,008,120

Schedule of Investments (unaudited) (continued)

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<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Asset-Backed Securities (continued)</b>			
Octagon Investment Partners XXII Ltd., Series 2014-1A, Class DRR, 5.11%, 01/22/30 <sup>(b)(c)</sup>	USD	500	\$ 496,925
OHA Credit Partners XIII Ltd., Series 2016-13A, Class E, (3 mo. LIBOR US + 7.15%), 9.51%, 01/21/30 <sup>(a)(b)</sup>		595	610,109
OHA Loan Funding 2016-1 Ltd., Series 2016-1A, Class D, (3 mo. LIBOR US + 3.75%), 6.11%, 01/20/28 <sup>(a)(b)</sup>		2,500	2,517,325
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 <sup>(b)</sup>		5,000	4,990,013
OZLM Funding III Ltd., Series 2013-3A, Class BR, (3 mo. LIBOR US + 3.00%), 5.36%, 01/22/29 <sup>(a)(b)</sup>		1,500	1,518,201
OZLM VII Ltd., Series 2014-7A, Class CR, (3 mo. LIBOR US + 3.50%), 5.85%, 07/17/26 <sup>(a)(b)</sup>		950	951,690
OZLM VIII Ltd., Series 2014-8A, Class CR, (3 mo. LIBOR US + 1.44%), 5.75%, 10/17/26 <sup>(a)(b)</sup>		1,750	1,752,497
OZLM XIV Ltd., Series 2015-14A, Class CR, 5.00%, 01/15/29 <sup>(b)(c)(d)</sup>		1,000	1,000,000
OZLM XXI, Series 2017-21A, Class C, 4.42%, 01/20/31 <sup>(b)(c)</sup>		1,000	998,387
Regatta V Funding Ltd., Series 2014-1A, Class C, (3 mo. LIBOR US + 3.45%), 5.81%, 10/25/26 <sup>(a)(b)</sup>		2,000	2,002,877
Rockford Tower CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 5.60%, 04/15/29 <sup>(a)(b)</sup>		1,750	1,752,628
Shackleton CLO Ltd., Series 2013-3A, Class DR, 4.74%, 07/15/30 <sup>(b)(c)</sup>		500	496,294
SLM Private Education Loan Trust <sup>(b)</sup> :			
Series 2012-A, Class A2, 3.83%, 01/17/45		315	316,467
Series 2014-A, Class B, 3.50%, 11/15/44		500	498,201
Sound Point CLO VII Ltd., Series 2014-3A, Class D, (3 mo. LIBOR US + 3.60%), 5.96%, 01/23/27 <sup>(a)(b)</sup>		1,250	1,252,579
Sound Point CLO XIV Ltd., Series 2016-3A, Class D, (3 mo. LIBOR US + 3.85%), 6.21%, 01/23/29 <sup>(a)(b)</sup>		1,550	1,565,417
Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 02/25/32		529	522,716
THL Credit Wind River CLO Ltd., Series 2014-3A, Class DR, (3 mo. LIBOR US + 3.35%), 5.71%, 01/22/27 <sup>(a)(b)</sup>		1,000	1,001,065
		<i>Par (000)</i>	<i>Value</i>
<b>Asset-Backed Securities (continued)</b>			
Voya CLO 2017-3 Ltd., Series 2017-3A, Class C, (3 mo. LIBOR US + 3.55%), 5.29%, 07/20/30 <sup>(a)(b)</sup>	USD	1,000	\$ 1,009,762
Voya CLO Ltd., Series 2016-3A, Class D, (3 mo. LIBOR US + 6.85%), 8.58%, 10/18/27 <sup>(a)(b)</sup>		615	623,767
Wellfleet CLO 2015-1 Ltd., Series 2015-1A, Class DR, 5.16%, 10/20/27 <sup>(b)(c)</sup>		2,000	2,004,375
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 08/15/22		2,360	2,372,390
York CLO Ltd., Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 5.96%, 10/20/29 <sup>(a)(b)</sup>		1,750	1,764,421

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York CLO-4 Ltd., Series 2016-2A, Class D, (3 mo. LIBOR US + 4.10%), 6.46%, 01/20/30 <sup>(a)(b)</sup>	1,500	1,531,526
		87,405,414
<b>Interest Only Asset-Backed Securities 0.0%</b>		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 <sup>(b)(e)</sup>	2,406	130,055
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 04/15/29 <sup>(e)</sup>	3,146	160,782
		290,837
<b>Total Asset-Backed Securities 11.5%</b> <b>(Cost \$87,197,866)</b>		87,696,251
<b>Corporate Bonds 67.5%</b>		
<b>Aerospace &amp; Defense 1.2%</b>		
Arconic, Inc.:		
5.40%, 04/15/21	235	241,145
5.13%, 10/01/24	598	600,242
5.90%, 02/01/27	100	101,160
6.75%, 01/15/28	38	40,343
BBA US Holdings, Inc., 5.38%, 05/01/26 <sup>(b)</sup>	194	194,485
Bombardier, Inc. <sup>(b)</sup> :		
7.75%, 03/15/20	122	129,625
8.75%, 12/01/21	468	519,480
6.00%, 10/15/22	13	12,900
6.13%, 01/15/23	486	484,178
7.50%, 12/01/24	450	469,125
7.50%, 03/15/25	573	591,680
7.45%, 05/01/34	100	101,250
Eaton Corp., 4.15%, 11/02/42	500	489,272
EnPro Industries, Inc., 5.88%, 09/15/22	74	75,665

## Schedule of Investments (unaudited) (continued)

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<i>Security</i>		<i>Par</i> <i>(000)</i>	<i>Value</i>
<b>Aerospace &amp; Defense (continued)</b>			
KLX, Inc., 5.88%, 12/01/22 <sup>(b)</sup>	USD	595	\$ 621,775
Koppers, Inc., 6.00%, 02/15/25 <sup>(b)</sup>		151	153,076
Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 <sup>(b)</sup>		142	147,325
Lockheed Martin Corp., 4.09%, 09/15/52		1,410	1,348,768
Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 <sup>(b)</sup>		118	122,130
SoftBank Group Corp., 4.00%, 04/20/23	EUR	100	120,178
TransDigm UK Holdings PLC, 6.88%, 05/15/26 <sup>(b)</sup>	USD	200	204,000
TransDigm, Inc.:			
6.00%, 07/15/22		441	447,064
6.50%, 07/15/24		191	194,820
6.50%, 05/15/25		104	105,498
United Technologies Corp., 6.13%, 07/15/38		1,450	1,728,433
			9,243,617
<b>Air Freight &amp; Logistics 0.2%</b>			
FedEx Corp., 4.75%, 11/15/45		1,250	1,275,817
XPO Logistics, Inc., 6.50%, 06/15/22 <sup>(b)</sup>		325	332,800
			1,608,617
<b>Airlines 2.1%</b>			
Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 <sup>(b)</sup>		1,633	1,598,687
American Airlines Pass-Through Trust:			
Series 2013-2, Class A, 4.95%, 07/15/24 <sup>(f)</sup>		3,288	3,402,817
Series 2015-2, Class A, 4.00%, 03/22/29		1,358	1,351,701
Series 2015-2, Class AA, 3.60%, 03/22/29		1,358	1,323,204
Series 2017-1, Class B, 4.95%, 08/15/26		1,797	1,824,970
Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 05/10/20		302	306,530
Continental Airlines Pass-Through Trust, Series 2010-1, Class B, 6.00%, 07/12/20		227	230,453
Latam Finance Ltd., 6.88%, 04/11/24 <sup>(b)</sup>		257	251,217
Mexico City Airport Trust, 5.50%, 07/31/47 <sup>(b)</sup>		260	226,850
United Airlines Pass-Through Trust:			
Series 2013-1, Class A, 4.30%, 02/15/27		3,309	3,369,857
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<b>Security</b>			
<b>Airlines (continued)</b>			
United Airlines Pass-Through Trust (continued):			
Series 2014-2, Class B, 4.63%, 03/03/24	USD	2,103	\$ 2,118,697
			16,004,983
<b>Auto Components 0.3%</b>			

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Adient Global Holdings Ltd., 3.50%, 08/15/24	EUR	100	114,039
Allison Transmission, Inc., 5.00%, 10/01/24 <sup>(b)</sup>	USD	19	18,858
Aptiv PLC, 4.40%, 10/01/46		465	438,696
Gestamp Funding Luxembourg SA, 3.50%, 05/15/23	EUR	100	119,879
HP Pelzer Holding GmbH, 4.13%, 04/01/24		100	118,214
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:			
6.00%, 08/01/20	USD	20	20,375
6.25%, 02/01/22		242	247,747
6.75%, 02/01/24		112	114,520
6.38%, 12/15/25		106	105,603
IHO Verwaltungs GmbH <sup>(g)</sup> :			
(2.75% Cash or 3.50% PIK), 2.75%, 09/15/21	EUR	100	118,776
(3.25% Cash or 4.00% PIK), 3.25%, 09/15/23		100	119,957
(4.50% Cash or 5.25% PIK), 4.50%, 09/15/23 <sup>(b)</sup>	USD	205	197,569
Tesla, Inc., 5.30%, 08/15/25 <sup>(b)(f)</sup>		285	247,237
Volvo Car AB, 2.00%, 01/24/25	EUR	100	116,174
			2,097,644
<b>Automobiles 0.6%</b>			
Ford Motor Co., 4.75%, 01/15/43 <sup>(f)</sup>	USD	2,000	1,793,321
General Motors Co., 6.25%, 10/02/43		2,506	2,691,829
			4,485,150
<b>Banks 1.9%</b>			
Allied Irish Banks PLC (5 year EUR Swap + 3.95%), 4.13%, 11/26/25 <sup>(h)</sup>	EUR	100	122,968
Banco Inbursa SA Institucion de Banca Multiple, 4.13%, 06/06/24 <sup>(b)</sup>	USD	255	243,018
Banco Popolare, 2.75%, 07/27/20	EUR	100	117,361
Bank of Ireland Group PLC, 3.13%, 09/19/27 <sup>(c)</sup>	GBP	100	130,755
Bankia SA (5 year EUR Swap + 3.17%), 4.00%, 05/22/24 <sup>(h)</sup>	EUR	100	119,932
Barclays PLC:			
4.38%, 09/11/24	USD	550	533,687
3.65%, 03/16/25 <sup>(f)</sup>		4,320	4,060,416
CaixaBank SA (5 year EUR Swap + 3.35%), 3.50%, 02/15/27 <sup>(h)</sup>	EUR	100	121,538



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<b>Banks (continued)</b>			
CIT Group, Inc.:			
5.00%, 08/01/23	USD	225	\$ 227,250
5.25%, 03/07/25		126	127,890
6.13%, 03/09/28		70	71,575
Cooperatieve Rabobank UA, 3.95%, 11/09/22		1,500	1,496,729
HSBC Holdings PLC, 6.10%, 01/14/42		610	758,702
Inversiones Atlantida SA, 8.25%, 07/28/22 <sup>(b)</sup>		200	209,500
National Bank of Greece SA, 2.75%, 10/19/50	EUR	100	118,655
Santander Holdings USA, Inc., 4.50%, 07/17/25 <sup>(f)</sup>	USD	2,000	1,979,067
Santander UK Group Holdings PLC, 2.88%, 08/05/21		1,250	1,221,041
Standard Chartered PLC, 4.87%, 03/15/33 <sup>(b)(c)</sup>		500	486,398
Wells Fargo & Co., 3.90%, 05/01/45 <sup>(f)</sup>		2,250	2,098,662
			14,245,144
<b>Beverages 0.7%</b>			
Anheuser-Busch InBev Finance, Inc., 4.90%, 02/01/46		4,600	4,791,603
Central American Bottling Corp., 5.75%, 01/31/27 <sup>(b)</sup>		222	222,555
OI European Group BV, 4.00%, 03/15/23 <sup>(b)</sup>		191	179,540
			5,193,698
<b>Biotechnology 0.5%</b>			
Amgen, Inc., 4.40%, 05/01/45 <sup>(f)</sup>		2,250	2,197,877
Baxalta, Inc., 5.25%, 06/23/45		500	528,120
Gilead Sciences, Inc., 4.80%, 04/01/44		1,000	1,047,338
Illumina, Inc., 0.50%, 06/15/21 <sup>(i)</sup>		215	281,616
Senvion Holding GmbH, 3.88%, 10/25/22	EUR	100	100,979
			4,155,930
<b>Building Materials 0.0%</b>			
American Woodmark Corp., Co. GUAR 144A 03/26 4.875, 4.88%, 03/15/26 <sup>(b)</sup>	USD	69	65,895
Jeld-Wen, Inc., 4.63%, 12/15/25 <sup>(b)</sup>		66	62,370
Titan Global Finance PLC, 3.50%, 06/17/21	EUR	100	121,289
			249,554
<b>Building Products 0.2%</b>			
Beacon Escrow Corp., 4.88%, 11/01/25 <sup>(b)</sup>	USD	228	209,760
Building Materials Corp. of America, 6.00%, 10/15/25 <sup>(b)</sup>		115	116,150
		<i>Par (000)</i>	<i>Value</i>
<b>Building Products (continued)</b>			
CPG Merger Sub LLC, 8.00%, 10/01/21 <sup>(b)</sup>	USD	218	\$ 222,633

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Jeld-Wen, Inc., 4.88%, 12/15/27 <sup>(b)</sup>	46	42,780
Masonite International Corp., 5.63%, 03/15/23 <sup>(b)</sup>	249	256,221
Standard Industries, Inc. <sup>(b)</sup> : 5.50%, 02/15/23	45	45,956
5.38%, 11/15/24	19	18,668
USG Corp., 4.88%, 06/01/27 <sup>(b)</sup>	208	207,282
		1,119,450
<b>Building: Roofing, Wallboard &amp; Plumbing 0.0%</b>		
Quintiles IMS, Inc., 4.88%, 05/15/23 <sup>(b)</sup>	74	74,370
<b>Cable Television Services 0.0%</b>		
CB Escrow Corp., 8.00%, 10/15/25 <sup>(b)</sup>	127	118,745
<b>Capital Markets 2.8%</b>		
Blackstone CQP Holdco LP <sup>(b)</sup> : 6.50%, 03/20/21	1,375	1,375,000
6.00%, 08/18/21	224	223,440
CDP Financial, Inc., 5.60%, 11/25/39 <sup>(b)(f)</sup>	5,890	7,523,020
Goldman Sachs Group, Inc., 3.75%, 05/22/25 <sup>(f)</sup>	8,965	8,792,949
Lions Gate Capital Holdings LLC, 5.88%, 11/01/24 <sup>(b)</sup>	57	57,000
Morgan Stanley: 4.00%, 07/23/25	905	909,838
3.13%, 07/27/26 <sup>(f)</sup>	2,000	1,877,803
NFP Corp., 6.88%, 07/15/25 <sup>(b)</sup>	62	61,225
Raymond James Financial, Inc., 4.95%, 07/15/46	400	420,375
SURA Asset Management SA, 4.38%, 04/11/27 <sup>(b)</sup>	259	248,316
		21,488,966
<b>Chemicals 1.1%</b>		
Air Liquide Finance SA, 3.50%, 09/27/46 <sup>(b)</sup>	360	332,936
Alpha 2 BV, (8.75% Cash or 9.50% PIK), 8.75%, 06/01/23 <sup>(b)(g)</sup>	210	207,112
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 <sup>(b)</sup>	400	394,000
Axalta Coating Systems LLC, 4.88%, 08/15/24 <sup>(b)</sup>	161	158,987
Blue Cube Spinco, Inc.: 9.75%, 10/15/23	244	279,075
10.00%, 10/15/25	183	213,195
CF Industries, Inc.: 7.13%, 05/01/20	38	40,375
5.15%, 03/15/34	60	55,200
4.95%, 06/01/43	116	96,280

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<b>Chemicals (continued)</b>			
Chemours Co.:			
6.63%, 05/15/23	USD	182	\$ 191,151
7.00%, 05/15/25		44	47,190
5.38%, 05/15/27		145	141,012
Cydsa SAB de C.V., 6.25%, 10/04/27 <sup>(b)</sup>		319	298,265
Eagle Intermediate Global Holding BV/Ruyi US Finance LLC, 7.50%, 05/01/25 <sup>(b)</sup>		156	159,167
Hexion, Inc., 10.38%, 02/01/22 <sup>(b)</sup>		122	119,713
INEOS Finance PLC, 4.00%, 05/01/23	EUR	100	119,257
Methanex Corp., 3.25%, 12/15/19	USD	1,650	1,644,068
Mexichem SAB de CV <sup>(b)</sup> :			
4.00%, 10/04/27		200	180,800
5.50%, 01/15/48		200	171,500
Momentive Performance Materials, Inc., 3.88%, 10/24/21		735	775,425
NOVA Chemicals Corp., 4.88%, 06/01/24 <sup>(b)</sup>		163	155,869
Olin Corp., 5.00%, 02/01/30		82	77,187
Platform Specialty Products Corp. <sup>(b)</sup> :			
6.50%, 02/01/22 <sup>(f)</sup>		1,265	1,296,625
5.88%, 12/01/25		538	517,825
PQ Corp. <sup>(b)</sup> :			
6.75%, 11/15/22		251	264,177
5.75%, 12/15/25		224	220,080
PSPC Escrow Corp., 6.00%, 02/01/23	EUR	100	120,997
WR Grace & Co-Conn <sup>(b)</sup> :			
5.13%, 10/01/21	USD	228	234,840
5.63%, 10/01/24		80	82,800
			8,595,108
<b>Commercial Services &amp; Supplies 0.6%</b>			
ADT Corp.:			
6.25%, 10/15/21		86	88,580
3.50%, 07/15/22		163	149,960
4.13%, 06/15/23		171	156,465
4.88%, 07/15/32 <sup>(b)</sup>		301	236,285
Advanced Disposal Services, Inc., 5.63%, 11/15/24 <sup>(b)</sup>		115	115,000
Aviation Capital Group Corp.,			
7.13%, 10/15/20 <sup>(b)</sup>		1,800	1,944,088
Booz Allen Hamilton, Inc., 5.13%, 05/01/25 <sup>(b)</sup>		82	80,360
CD&R Waterworks Merger Sub LLC, 6.13%, 08/15/25 <sup>(b)</sup>		226	216,960
Fortress Transportation & Infrastructure Investors LLC, 6.75%, 03/15/22 <sup>(b)</sup>		43	43,430
Harland Clarke Holdings Corp., 8.38%, 08/15/22 <sup>(b)</sup>		284	284,710
Iron Mountain, Inc., 6.00%, 08/15/23		80	82,400
KAR Auction Services, Inc., 5.13%, 06/01/25 <sup>(b)</sup>		135	128,250

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<i>Security</i>		<i>Par</i> <i>(000)</i>	<i>Value</i>
<b>Commercial Services &amp; Supplies (continued)</b>			
La Financiere Atalian SAS, 5.13%, 05/15/25	EUR	100	\$ 113,954
Mobile Mini, Inc., 5.88%, 07/01/24	USD	278	282,170
Park Aerospace Holdings Ltd. <sup>(b)</sup> :			
3.63%, 03/15/21		166	159,775
5.25%, 08/15/22		157	154,841
Ritchie Bros Auctioneers, Inc.,			
5.38%, 01/15/25 <sup>(b)</sup>		181	176,249
United Rentals North America, Inc.:			
5.75%, 11/15/24		46	47,380
5.50%, 07/15/25		93	94,163
5.50%, 05/15/27		111	109,890
Wrangler Buyer Corp., 6.00%, 10/01/25 <sup>(b)</sup>		204	194,310
			4,859,220
<b>Communications Equipment 0.2%</b>			
CommScope Technologies LLC, 5.00%, 03/15/27 <sup>(b)</sup>		114	106,590
CommScope, Inc. <sup>(b)</sup> :			
5.00%, 06/15/21		80	80,400
5.50%, 06/15/24		154	154,385
Nokia OYJ:			
3.38%, 06/12/22		72	70,200
4.38%, 06/12/27		31	29,188
6.63%, 05/15/39		135	141,394
Zayo Group LLC/Zayo Capital, Inc.:			
6.00%, 04/01/23		606	614,332
6.38%, 05/15/25		30	30,413
5.75%, 01/15/27 <sup>(b)</sup>		451	436,342
			1,663,244
<b>Construction &amp; Engineering 0.8%</b>			
Aeropuertos Argentina 2000 SA, 6.88%, 02/01/27 <sup>(b)</sup>		370	362,237
Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 03/30/29 <sup>(b)</sup>		370	384,337
BlueLine Rental Finance Corp.,			
9.25%, 03/15/24 <sup>(b)</sup>		788	840,772
Brand Energy & Infrastructure Services, Inc., 8.50%, 07/15/25 <sup>(b)</sup>		159	162,578
Engility Corp., 8.88%, 09/01/24		176	184,360
ITR Concession Co. LLC, 4.20%, 07/15/25 <sup>(b)</sup>		4,000	3,675,751
SPIE SA, 3.13%, 03/22/24	EUR	100	117,173
SRS Distribution, Inc., 8.25%, 07/01/26 <sup>(b)</sup>	USD	132	128,535
Tutor Perini Corp., 6.88%, 05/01/25 <sup>(b)</sup>		109	109,785

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Construction &amp; Engineering (continued)</b>			
Weekley Homes LLC/Weekley Finance Corp., 6.63%, 08/15/25 <sup>(b)</sup>	USD	51	\$ 48,578
			6,014,106
<b>Construction Materials 0.3%</b>			
American Builders & Contractors Supply Co., Inc., 5.88%, 05/15/26 <sup>(b)</sup>		43	42,248
American Tire Distributors, Inc., 10.25%, 03/01/22 <sup>(b)</sup>		140	68,600
HD Supply, Inc., 5.75%, 04/15/24 <sup>(b)(f)</sup>		1,410	1,478,737
Navistar International Corp., 6.63%, 11/01/25 <sup>(b)</sup>		192	198,240
New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 <sup>(b)</sup>		108	114,750
PulteGroup, Inc.:			
5.50%, 03/01/26		17	16,915
6.00%, 02/15/35		27	26,325
Rexel SA, 3.50%, 06/15/23	EUR	100	120,751
Williams Scotsman International, Inc., 7.88%, 12/15/22 <sup>(b)</sup>	USD	78	81,510
			2,148,076
<b>Consumer Discretionary 0.1%</b>			
Arch Merger Sub, Inc., 8.50%, 09/15/25 <sup>(b)</sup>		150	139,125
Elis SA, 1.88%, 02/15/23	EUR	100	115,997
Nielsen Co. Luxembourg SARL, 5.00%, 02/01/25 <sup>(b)</sup>	USD	30	28,950
Silversea Cruise Finance Ltd., 7.25%, 02/01/25 <sup>(b)</sup>		39	40,658
Viking Cruises Ltd. <sup>(b)</sup> :			
6.25%, 05/15/25		95	93,337
5.88%, 09/15/27		312	291,720
			709,787
<b>Consumer Finance 1.6%</b>			
Ally Financial, Inc., 8.00%, 11/01/31		871	1,045,200
Capital One Financial Corp., 4.75%, 07/15/21 <sup>(f)</sup>		1,935	2,009,866
Corvias Campus Living USG LLC, 5.30%, 07/01/50 <sup>(e)</sup>		5,700	5,679,925
Credivalores-Crediservicios SAS, 9.75%, 07/27/22 <sup>(b)</sup>		200	199,500
Ford Motor Credit Co. LLC, 8.13%, 01/15/20 <sup>(f)</sup>		1,530	1,647,400
Navient Corp.:			
5.00%, 10/26/20		180	181,080
6.63%, 07/26/21		99	102,713
6.50%, 06/15/22		159	164,168
5.50%, 01/25/23		170	167,237

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7.25%, 09/25/23		93	97,883
6.13%, 03/25/24		21	21,053
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
<b>Consumer Finance (continued)</b>			
Navient Corp. (continued):			
5.88%, 10/25/24	USD	56	\$ 55,177
6.75%, 06/25/25		112	113,926
5.63%, 08/01/33		101	86,355
OneMain Financial Holdings LLC,			
7.25%, 12/15/21 <sup>(b)</sup>		76	78,774
Springleaf Finance Corp.:			
6.13%, 05/15/22		50	51,000
5.63%, 03/15/23		6	5,925
6.88%, 03/15/25		112	111,440
7.13%, 03/15/26		219	218,934
			12,037,556
<b>Containers &amp; Packaging 0.7%</b>			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
4.63%, 05/15/23 <sup>(b)</sup>		471	467,915
6.75%, 05/15/24	EUR	100	126,404
7.25%, 05/15/24 <sup>(b)(f)</sup>	USD	1,255	1,309,906
4.75%, 07/15/27	GBP	100	128,379
Ball Corp.:			
5.00%, 03/15/22	USD	141	145,230
4.00%, 11/15/23		146	143,080
Berry Global, Inc., 4.50%, 02/15/26 <sup>(b)</sup>		86	80,410
BWAY Holding Co. <sup>(b)</sup> :			
5.50%, 04/15/24		329	324,888
7.25%, 04/15/25		196	192,452
Crown Americas LLC/Crown Americas Capital Corp.:			
4.75%, 02/01/26 <sup>(b)</sup>		88	83,125
4.25%, 09/30/26		139	125,795
JH-Holding Finance SA, (8.25% PIK),			
8.25%, 12/01/22 <sup>(g)</sup>	EUR	100	121,986
Mercer International, Inc.:			
7.75%, 12/01/22	USD	29	30,450
6.50%, 02/01/24		76	78,090
5.50%, 01/15/26 <sup>(b)</sup>		38	37,240
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu:			
5.75%, 10/15/20		120	120,920
6.88%, 02/15/21		118	119,001
(3 mo. LIBOR US + 3.50%),			
5.85%, 07/15/21 <sup>(a)(b)</sup>		152	153,778
5.13%, 07/15/23 <sup>(b)</sup>		161	158,183
7.00%, 07/15/24 <sup>(b)</sup>		400	410,480
Sappi Papier Holding GmbH, 4.00%, 04/01/23	EUR	100	120,798
Sealed Air Corp., 4.88%, 12/01/22 <sup>(b)</sup>	USD	343	349,860
Silgan Holdings, Inc., 3.25%, 03/15/25	EUR	100	118,944



## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Containers &amp; Packaging (continued)</b>			
Verallia Packaging SASU, 5.13%, 08/01/22	EUR	100	\$ 120,377
			5,067,691
<b>Diversified Consumer Services 0.3%</b>			
APX Group, Inc.:			
8.75%, 12/01/20	USD	179	171,840
7.88%, 12/01/22		106	104,675
Ascend Learning LLC, 6.88%, 08/01/25 <sup>(b)</sup>		194	194,000
Carriage Services, Inc., 6.63%, 06/01/26 <sup>(b)</sup>		108	108,945
Graham Holdings Co., 5.75%, 06/01/26 <sup>(b)</sup>		124	124,620
Laureate Education, Inc., 8.25%, 05/01/25 <sup>(b)</sup>		210	222,075
Matthews International Corp., 5.25%, 12/01/25 <sup>(b)</sup>		44	42,570
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 <sup>(b)</sup>		783	828,414
ServiceMaster Co. LLC, 5.13%, 11/15/24 <sup>(b)</sup>		168	162,750
			1,959,889
<b>Diversified Financial Services 3.8%</b>			
Aircastle Ltd.:			
6.25%, 12/01/19		273	282,555
5.50%, 02/15/22		48	49,920
Banca IFIS SpA, 4.50%, 10/17/27 <sup>(c)</sup>	EUR	100	108,722
Bank of America Corp.:			
5.63%, 07/01/20	USD	2,200	2,314,769
3.25%, 10/21/27 <sup>(f)</sup>		4,000	3,748,913
Docuformas SAPI de C.V., 9.25%, 10/11/22 <sup>(b)</sup>		200	187,500
FBM Finance, Inc., 8.25%, 08/15/21 <sup>(b)</sup>		185	193,658
FMR LLC, 4.95%, 02/01/33 <sup>(b)(f)</sup>		2,300	2,520,681
General Electric Co., 6.15%, 08/07/37 <sup>(f)</sup>		2,150	2,523,401
General Motors Financial Co., Inc., 4.25%, 05/15/23		807	817,995
Gilex Holding Sarl, 8.50%, 05/02/23 <sup>(b)</sup>		182	185,649
HSBC Holdings PLC, 6.25% ,12/31/2049 <sup>(c)(i)</sup>		575	575,575
Intercontinental Exchange Group, Inc., 4.00%, 10/15/23		470	481,516
Intesa Sanpaolo SpA, 5.02%, 06/26/24 <sup>(b)(f)</sup>		3,151	2,873,118
Intrum Justitia AB, 2.75%, 07/15/22	EUR	100	114,583
Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 04/01/20 <sup>(b)</sup>	USD	595	598,719
LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 <sup>(g)</sup>	EUR	100	118,058
		<i>Par (000)</i>	<i>Value</i>
<b>Diversified Financial Services (continued)</b>			
Mercury Bondco PLC, (8.25% Cash or 9.00% PIK), 8.25%, 05/30/21 <sup>(g)</sup>	USD	100	\$ 121,866



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Moody's Corp., 4.50%, 09/01/22		1,800	1,872,296
MSCI, Inc., 5.25%, 11/15/24 <sup>(b)</sup>		75	75,750
Northern Trust Corp., 3.95%, 10/30/25		8,000	8,193,584
SPARC EM SPC Panama Metro Line 2 SP, 0.00%, 12/05/22 <sup>(b)(k)</sup>		280	251,440
Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 <sup>(b)</sup>		324	313,972
Travelport Corporate Finance PLC, 6.00%, 03/15/26 <sup>(b)</sup>		123	123,615
UniCredit SpA (5 year EUR Swap + 4.10%), 5.75%, 10/28/25 <sup>(h)</sup>	EUR	107	133,277
Vantiv LLC/Vanity Issuer Corp. <sup>(b)</sup> : 3.88%, 11/15/25	GBP	100	128,415
4.38%, 11/15/25	USD	200	189,000
WMG Acquisition Corp., 5.50%, 04/15/26 <sup>(b)</sup>		84	83,160
			29,181,707
<b>Diversified Telecommunication Services 3.5%</b>			
AT&T, Inc. <sup>(f)</sup> : 6.38%, 03/01/41		520	587,249
5.15%, 03/15/42		2,400	2,371,253
4.75%, 05/15/46		2,710	2,506,639
CenturyLink, Inc.: 5.63%, 04/01/25		144	134,469
Series P, 7.60%, 09/15/39		7	5,915
Series S, 6.45%, 06/15/21		383	392,115
Series T, 5.80%, 03/15/22		172	169,893
Series U, 7.65%, 03/15/42		138	116,610
Series W, 6.75%, 12/01/23 <sup>(f)</sup>		163	162,593
Series Y, 7.50%, 04/01/24		212	217,968
Cincinnati Bell, Inc., 7.00%, 07/15/24 <sup>(b)</sup>		201	179,895
Embarq Corp., 8.00%, 06/01/36		46	43,700
Frontier Communications Corp.: 7.13%, 03/15/19		220	222,750
10.50%, 09/15/22		60	54,000
7.13%, 01/15/23		147	107,861
6.88%, 01/15/25		253	161,920
11.00%, 09/15/25		525	420,000
Level 3 Financing, Inc.: 5.38%, 08/15/22		127	127,000
5.63%, 02/01/23		189	190,597
5.13%, 05/01/23		95	92,867
5.38%, 01/15/24		114	111,150
5.38%, 05/01/25		123	119,003
5.25%, 03/15/26		663	630,181
OTE PLC, 3.50%, 07/09/20	EUR	100	120,827
SoftBank Group Corp.(5 year USD ICE Swap + 4.85%), 6.88% <sup>(h)(i)</sup>	USD	215	194,037

## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Diversified Telecommunication Services (continued)</b>			
Telecom Italia Capital SA (continued):			
Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	124	\$ 125,860
6.00%, 09/30/34		142	135,610
7.20%, 07/18/36		202	214,625
7.72%, 06/04/38		48	53,160
Telecom Italia SpA:			
1.13%, 03/26/22 <sup>(i)</sup>	EUR	100	110,966
3.63%, 01/19/24		200	253,365
Verizon Communications, Inc. <sup>(f)</sup> :			
6.40%, 02/15/38	USD	6,879	8,071,427
6.55%, 09/15/43		6,751	8,187,406
			26,592,911
<b>Electric Utilities 6.2%</b>			
AES Corp., 5.50%, 04/15/25		59	59,590
Berkshire Hathaway Energy Co., 6.50%, 09/15/37 <sup>(f)</sup>		5,515	7,247,332
Black Hills Corp., 3.15%, 01/15/27		405	378,073
Celeo Redes Operacion Chile SA, 5.20%, 06/22/47 <sup>(b)</sup>		299	293,767
Cleveland Electric Illuminating Co., 5.95%, 12/15/36		434	522,662
CMS Energy Corp., 5.05%, 03/15/22 <sup>(f)</sup>		1,832	1,931,987
DPL, Inc., 7.25%, 10/15/21		21	22,890
Duke Energy Carolinas LLC:			
6.10%, 06/01/37		640	809,268
6.00%, 01/15/38		1,675	2,141,894
4.25%, 12/15/41		750	780,336
Duke Energy Florida LLC, 6.40%, 06/15/38		770	1,018,534
E.ON International Finance BV, 6.65%, 04/30/38 <sup>(b)</sup>		3,100	3,910,797
Electricite de France SA, 5.60%, 01/27/40 <sup>(b)(f)</sup>		2,800	3,175,782
Enel Finance International NV, 3.63%, 05/25/27 <sup>(b)</sup>		1,250	1,145,045
Energuate Trust, 5.88%, 05/03/27 <sup>(b)</sup>		201	192,256
Florida Power Corp., 6.35%, 09/15/37 <sup>(f)</sup>		2,775	3,647,574
Jersey Central Power & Light Co., 7.35%, 02/01/19		490	503,230
NextEra Energy Operating Partners LP, 4.25%, 09/15/24 <sup>(b)</sup>		128	122,240
Ohio Power Co., Series D, 6.60%, 03/01/33 <sup>(f)</sup>		3,000	3,885,854
PacifiCorp, 6.25%, 10/15/37 <sup>(f)</sup>		1,225	1,596,869

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Pampa Energia SA, 7.50%, 01/24/27 <sup>(b)</sup>		367		350,375
Public Service Co. of Colorado, Series 17, 6.25%, 09/01/37 <sup>(f)</sup>		2,550		3,308,641
Southern California Edison Co.:				
5.63%, 02/01/36 <sup>(f)</sup>		1,300		1,556,586
Series A, 5.95%, 02/01/38		2,175		2,671,625
Southern Co., 4.40%, 07/01/46		1,000		1,000,532
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
<b>Electric Utilities (continued)</b>				
Talen Energy Supply LLC, 6.50%, 06/01/25		125		96,838
Virginia Electric & Power Co., Series A, 6.00%, 05/15/37	USD	3,920	\$	4,840,105
				47,210,682
<b>Electrical Equipment 0.0%</b>				
Anixter, Inc., 5.63%, 05/01/19		35		35,700
Areva SA, 4.88%, 09/23/24	EUR	50		62,947
				98,647
<b>Electronic Equipment, Instruments &amp; Components 0.3%</b>				
CDW LLC/CDW Finance Corp.:				
5.00%, 09/01/23	USD	134		135,340
5.50%, 12/01/24		353		363,590
5.00%, 09/01/25		72		71,122
Corning, Inc., 4.38%, 11/15/57		2,000		1,774,885
Itron, Inc., 5.00%, 01/15/26 <sup>(b)</sup>		18		17,280
				2,362,217
<b>Energy Equipment &amp; Services 0.8%</b>				
Calfrac Holdings LP, 8.50%, 06/15/26 <sup>(b)</sup>		187		185,775
CSI Compressco LP/CSI Compressco Finance, Inc., 7.50%, 04/01/25 <sup>(b)</sup>		234		235,170
Ensco PLC:				
5.20%, 03/15/25		25		20,938
7.75%, 02/01/26		329		313,372
Enterprise Products Operating LLC, 6.13%, 10/15/39 <sup>(f)</sup>		1,400		1,661,711
Gates Global LLC/Gates Global Co., 6.00%, 07/15/22 <sup>(b)</sup>		173		174,730
Halliburton Co., 5.00%, 11/15/45		500		540,780
McDermott Escrow 1, Inc./McDermott Escrow 2, Inc., 10.63%, 05/01/24 <sup>(b)</sup>		176		183,920
Pattern Energy Group, Inc., 5.88%, 02/01/24 <sup>(b)</sup>		148		149,850
Pioneer Energy Services Corp., 6.13%, 03/15/22		133		126,350
Precision Drilling Corp.:				
6.50%, 12/15/21		48		48,970
7.75%, 12/15/23		50		52,875
5.25%, 11/15/24		90		84,600
SESI LLC, 7.75%, 09/15/24		140		145,250
Transocean, Inc.:				
5.80%, 10/15/22		286		284,570
9.00%, 07/15/23 <sup>(b)</sup>		386		415,915
7.50%, 01/15/26 <sup>(b)</sup>		222		225,052
6.80%, 03/15/38		17		14,323

Trinidad Drilling Ltd., 6.63%, 02/15/25<sup>(b)</sup>

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## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Energy Equipment &amp; Services (continued)</b>		
USA Compression Partners LP/USA Compression Finance Corp., 6.88%, 04/01/26 <sup>(b)</sup>	USD 198	\$ 203,940
Weatherford International Ltd.:		
7.75%, 06/15/21	432	438,480
8.25%, 06/15/23	115	111,550
6.50%, 08/01/36	75	58,500
7.00%, 03/15/38	124	98,580
5.95%, 04/15/42	128	94,720
		6,101,378
<b>Environmental, Maintenance, &amp; Security Service 0.1%</b>		
Hulk Finance Corp., 7.00%, 06/01/26 <sup>(b)</sup>	184	178,480
Tervita Escrow Corp., 7.63%, 12/01/21 <sup>(b)</sup>	276	278,760
Waste Pro USA, Inc., 5.50%, 02/15/26 <sup>(b)</sup>	134	129,310
		586,550
<b>Food &amp; Staples Retailing 0.2%</b>		
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC:		
6.63%, 06/15/24	59	55,478
5.75%, 03/15/25	68	59,854
Casino Guichard Perrachon SA, 4.56%, 01/25/23	EUR 100	122,346
Rite Aid Corp., 6.13%, 04/01/23 <sup>(b)</sup>	USD 164	168,100
Walgreens Boots Alliance, Inc., 4.80%, 11/18/44	1,000	974,558
		1,380,336
<b>Food Products 0.4%</b>		
Acosta, Inc., 7.75%, 10/01/22 <sup>(b)</sup>	144	86,040
Aramark Services, Inc.:		
4.75%, 06/01/26	151	146,093
5.00%, 02/01/28 <sup>(b)</sup>	230	221,375
Arcor SAIC, 6.00%, 07/06/23 <sup>(b)</sup>	228	228,803
Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 <sup>(b)</sup>	146	140,525
JBS USA LLC/JBS USA Finance, Inc. <sup>(b)</sup> :		
5.88%, 07/15/24	66	63,195
5.75%, 06/15/25	386	358,980
JBS USA LUX SA/JBS USA Finance, Inc., 6.75%, 02/15/28 <sup>(b)</sup>	205	193,725
MARB BondCo PLC, 7.00%, 03/15/24	200	189,250
Marfrig Holdings Europe BV,		
8.00%, 06/08/23 <sup>(b)</sup>	222	224,664
Minerva Luxembourg SA, 6.50%, 09/20/26 <sup>(b)</sup>	222	204,517
Pilgrims Pride Corp. <sup>(b)</sup> :		
5.75%, 03/15/25	97	93,605

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		44	41,360
		<i>Par</i>	
		(000)	<i>Value</i>
5.88%, 09/30/27			
<i>Security</i>			
<b>Food Products (continued)</b>			
Post Holdings, Inc. <sup>(b)</sup> :			
5.50%, 03/01/25	USD	230	\$ 226,550
5.75%, 03/01/27		258	249,535
			2,668,217
<b>Health Care Equipment &amp; Supplies 0.5%</b>			
Avantor, Inc. <sup>(b)</sup> :			
6.00%, 10/01/24		1,096	1,090,520
9.00%, 10/01/25		289	298,392
Crimson Merger Sub, Inc., 6.63%, 05/15/22 <sup>(b)</sup>		903	892,318
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 06/15/21 <sup>(b)</sup>		486	489,037
Mallinckrodt International Finance SA/Mallinckrodt CB LLC <sup>(b)</sup> :			
5.75%, 08/01/22		12	10,380
5.63%, 10/15/23 <sup>(f)</sup>		142	117,328
Medtronic, Inc., 4.50%, 03/15/42		750	782,911
Teleflex, Inc., 5.25%, 06/15/24		170	171,700
			3,852,586
<b>Health Care Providers &amp; Services 1.5%</b>			
Acadia Healthcare Co., Inc.:			
5.63%, 02/15/23		50	50,563
6.50%, 03/01/24		198	204,930
Aetna, Inc., 4.50%, 05/15/42		575	568,831
Amsurg Corp., 5.63%, 07/15/22		2	2,038
Centene Corp.:			
5.63%, 02/15/21		227	233,063
6.13%, 02/15/24		359	377,399
Centene Escrow I Corp., 5.38%, 06/01/26 <sup>(b)</sup>		858	867,181
CHS/Community Health Systems, Inc.:			
5.13%, 08/01/21		39	36,648
6.25%, 03/31/23		123	114,698
DaVita, Inc., 5.13%, 07/15/24		142	138,450
Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 <sup>(b)(g)</sup>		177	179,248
Envision Healthcare Corp. <sup>(b)</sup> :			
5.13%, 07/01/22		163	163,408
6.25%, 12/01/24		68	71,754
HCA, Inc.:			
5.88%, 03/15/22		406	426,807
4.75%, 05/01/23		562	565,512
5.00%, 03/15/24		530	533,816
5.38%, 02/01/25		416	408,720
5.25%, 04/15/25		464	466,320
5.88%, 02/15/26		205	206,283
5.25%, 06/15/26		323	321,789
4.50%, 02/15/27		157	148,758
5.50%, 06/15/47		585	545,512
HealthSouth Corp., 5.75%, 11/01/24		26	26,390



## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Health Care Providers &amp; Services (continued)</b>			
MEDNAX, Inc., 5.25%, 12/01/23 <sup>(b)</sup>	USD	90	\$ 88,650
Molina Healthcare, Inc., 4.88%, 06/15/25 <sup>(b)</sup>		71	67,450
MPH Acquisition Holdings LLC, 7.13%, 06/01/24 <sup>(b)</sup>		273	283,237
Northwell Healthcare, Inc., 4.26%, 11/01/47		725	700,349
NVA Holdings, Inc., 6.88%, 04/01/26 <sup>(b)</sup>		190	187,207
Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 <sup>(b)(g)</sup>		588	607,845
Regional Care Hospital Partners Holdings, Inc., 8.25%, 05/01/23 <sup>(b)</sup>		97	101,729
Sterigenics-Nordion Holdings LLC, 6.50%, 05/15/23 <sup>(b)</sup>		137	138,713
Surgery Center Holdings, Inc. <sup>(b)</sup> : 8.88%, 04/15/21		98	100,450
6.75%, 07/01/25 <sup>(f)</sup>		183	170,647
Team Health Holdings, Inc., 6.38%, 02/01/25 <sup>(b)(f)</sup>		267	231,622
Tenet Healthcare Corp.: 6.00%, 10/01/20		261	269,482
7.50%, 01/01/22 <sup>(b)</sup>		118	123,629
8.13%, 04/01/22		802	839,092
6.75%, 06/15/23		268	266,660
4.63%, 07/15/24 <sup>(b)</sup>		474	455,632
Vizient, Inc., 10.38%, 03/01/24 <sup>(b)</sup>		228	250,800
WellCare Health Plans, Inc., 5.25%, 04/01/25		58	57,855
			11,599,167
<b>Health Care Technology 0.0%</b>			
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 03/01/25 <sup>(b)</sup>		166	158,738
Quintiles IMS, Inc., 3.25%, 03/15/25 <sup>(b)</sup>	EUR	100	115,286
			274,024
<b>Hotels, Restaurants &amp; Leisure 2.4%</b>			
Arcos Dorados Holdings, Inc., 5.88%, 04/04/27 <sup>(b)</sup>	USD	257	253,145
Boyne USA, Inc., 7.25%, 05/01/25 <sup>(b)</sup>		57	59,280
Burger King France SAS (3 mo. Euribor + 5.25%), 5.25%, 05/01/23 <sup>(a)</sup>	EUR	100	117,700
Churchill Downs, Inc., 4.75%, 01/15/28 <sup>(b)</sup>	USD	48	44,760
Codere Finance 2 Luxembourg SA, 6.75%, 11/01/21	EUR	100	113,140
CPUK Finance Ltd., 4.25%, 02/28/47	GBP	100	133,612
CRC Escrow Issuer LLC/CRC Finco, Inc., 5.25%, 10/15/25 <sup>(b)</sup>	USD	134	127,970
Eldorado Resorts, Inc., 6.00%, 04/01/25		67	66,665
ESH Hospitality, Inc., 5.25%, 05/01/25 <sup>(b)</sup>		142	136,405
		<i>Par (000)</i>	<i>Value</i>
<i>Security</i>			



**Hotels, Restaurants & Leisure (continued)**

GLP Capital LP/GLP Financing II, Inc.:			
5.38%, 11/01/23	USD	90	\$ 92,700
5.25%, 06/01/25		26	26,046
5.38%, 04/15/26		42	41,674
Golden Nugget, Inc., 6.75%, 10/15/24 <sup>(b)</sup>		217	219,441
International Game Technology PLC, 4.75%, 02/15/23	EUR	100	125,899
IRB Holding Corp., 6.75%, 02/15/26 <sup>(b)</sup>	USD	100	94,500
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC <sup>(b)</sup> :			
5.25%, 06/01/26		73	71,357
4.75%, 06/01/27		18	16,920
McDonald's Corp., 3.70%, 01/30/26		510	510,877
Melco Resorts Finance Ltd., 4.88%, 06/06/25 <sup>(b)</sup>		250	236,678
MGM Resorts International:			
5.25%, 03/31/20		87	88,849
6.75%, 10/01/20		37	39,037
6.63%, 12/15/21		635	673,100
7.75%, 03/15/22		171	187,245
4.63%, 09/01/26		12	11,100
New Red Finance, Inc. <sup>(b)</sup> :			
4.25%, 05/15/24		171	162,022
5.00%, 10/15/25		1,098	1,040,355
Sabre GLOBL, Inc. <sup>(b)</sup> :			
5.38%, 04/15/23		62	62,632
5.25%, 11/15/23		133	133,319
Scientific Games International, Inc.:			
10.00%, 12/01/22		770	825,833
5.00%, 10/15/25 <sup>(b)</sup>		280	270,200
Six Flags Entertainment Corp.,			
4.88%, 07/31/24 <sup>(b)</sup>		280	270,200
Station Casinos LLC, 5.00%, 10/01/25 <sup>(b)</sup>		177	170,097
Unique Pub Finance Co. PLC:			
Series A3, 6.54%, 03/30/21	GBP	1,740	2,437,488
Series A4, 5.66%, 06/30/27		1,011	1,483,607
Series M, 7.40%, 03/28/24		3,000	4,392,931
Series N, 6.46%, 03/30/32		2,390	3,092,280
Vue International Bidco PLC, 7.88%, 07/15/20		100	133,766
Wyndham Hotels & Resorts, Inc., 5.38%, 04/15/26 <sup>(b)</sup>	USD	76	75,810
Wyndham Worldwide Corp.:			
4.15%, 04/01/24		86	85,042
5.10%, 10/01/25		10	10,339
4.50%, 04/01/27		34	33,568
Wynn Macau Ltd., 5.50%, 10/01/27 <sup>(b)</sup>		400	386,000

## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Hotels, Restaurants &amp; Leisure (continued)</b>		
Yum! Brands, Inc., 3.88%, 11/01/23	USD 27 \$	25,785
		18,579,374
<b>Household Durables 0.5%</b>		
Algeco Scotsman Global Finance PLC, 8.00%, 02/15/23 <sup>(b)</sup>	400	399,000
Brookfield Residential Properties, Inc., 6.38%, 05/15/25 <sup>(b)</sup>	47	47,353
Century Communities, Inc., 6.88%, 05/15/22	375	385,942
K Hovnanian Enterprises, Inc., 10.00%, 07/15/22 <sup>(b)</sup>	143	151,937
Lennar Corp.:		
8.38%, 01/15/21 <sup>(b)</sup>	53	58,300
6.25%, 12/15/21 <sup>(b)</sup>	196	205,310
4.13%, 01/15/22	77	75,989
5.38%, 10/01/22 <sup>(b)</sup>	2	2,050
4.75%, 11/15/22	136	135,334
4.88%, 12/15/23	85	84,788
4.75%, 05/30/25	90	87,300
5.25%, 06/01/26 <sup>(b)</sup>	18	17,640
4.75%, 11/29/27 <sup>(b)</sup>	185	172,512
Mattamy Group Corp. <sup>(b)</sup> :		
6.88%, 12/15/23	94	96,702
6.50%, 10/01/25	129	127,513
MDC Holdings, Inc., 6.00%, 01/15/43	130	116,512
Meritage Homes Corp., 5.13%, 06/06/27	52	48,620
Newell Brands, Inc., 4.20%, 04/01/26	1,000	983,199
PulteGroup, Inc., 6.38%, 05/15/33	216	220,320
Tempur Sealy International, Inc.:		
5.63%, 10/15/23	2	2,020
5.50%, 06/15/26	67	64,655
TRI Pointe Group, Inc.:		
4.38%, 06/15/19	10	10,000
4.88%, 07/01/21	73	73,183
5.88%, 06/15/24	112	111,406
5.25%, 06/01/27	28	26,102
William Lyon Homes, Inc.:		
6.00%, 09/01/23 <sup>(b)</sup>	40	39,950
5.88%, 01/31/25	66	62,763
		3,806,400
<b>Household Products 0.0%</b>		
ACCO Brands Corp., 5.25%, 12/15/24 <sup>(b)</sup>	59	59,000

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Prestige Brands, Inc., 6.38%, 03/01/24 <sup>(b)</sup>		42		41,370
Spectrum Brands, Inc., 6.63%, 11/15/22		105		108,518
				208,888
<b>Independent Power and Renewable Electricity Producers 0.4%</b>				
AES Corp.:				
4.50%, 03/15/23		91		91,000
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
<b>Independent Power and Renewable Electricity Producers (continued)</b>				
AES Corp. (continued):				
4.88%, 05/15/23	USD	124	\$	124,310
6.00%, 05/15/26		112		115,500
5.13%, 09/01/27		200		197,000
Calpine Corp.:				
5.38%, 01/15/23		170		161,925
5.88%, 01/15/24 <sup>(b)</sup>		173		172,568
5.25%, 06/01/26 <sup>(b)</sup>		397		375,165
Colbun SA, 3.95%, 10/11/27 <sup>(b)</sup>		200		187,625
Dynergy, Inc.:				
7.38%, 11/01/22		155		162,812
5.88%, 06/01/23		26		26,683
8.00%, 01/15/25 <sup>(b)</sup>		122		132,065
8.13%, 01/30/26 <sup>(b)</sup>		115		126,069
Genneia SA, 8.75%, 01/20/22 <sup>(b)</sup>		370		373,633
NRG Energy, Inc.:				
6.63%, 01/15/27		623		643,247
5.75%, 01/15/28 <sup>(b)</sup>		42		41,475
NRG Yield Operating LLC, 5.38%, 08/15/24		155		154,225
TerraForm Power Operating LLC <sup>(b)</sup> :				
4.25%, 01/31/23		63		60,795
6.63%, 06/15/25 <sup>(l)</sup>		15		15,975
5.00%, 01/31/28		128		120,800
				3,282,872
<b>Industrial Conglomerates 0.5%</b>				
Apergy Corp., 6.38%, 05/01/26 <sup>(b)</sup>		72		73,260
BWX Technologies, Inc., 5.38%, 07/15/26 <sup>(b)</sup>		91		91,910
General Electric Co.:				
6.75%, 03/15/32 <sup>(f)</sup>		2,500		3,079,965
6.88%, 01/10/39		135		172,094
Smiths Group PLC, 3.63%, 10/12/22 <sup>(b)</sup>		360		358,180
Vertiv Group Corp., 9.25%, 10/15/24 <sup>(b)</sup>		363		355,740
				4,131,149
<b>Insurance 2.7%</b>				
Acrisure LLC/Acrisure Finance, Inc., 7.00%, 11/15/25 <sup>(b)</sup>		126		117,495
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25		1,495		1,458,705
American International Group, Inc., 3.75%, 07/10/25 <sup>(f)</sup>		3,380		3,302,030
Aon PLC:				
3.88%, 12/15/25		1,445		1,431,329

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4.60%, 06/14/44		500	494,304
Ardonagh Midco 3 PLC:			
8.38%, 07/15/23	GBP	100	137,210
8.63%, 07/15/23 <sup>(b)</sup>	USD	200	206,500
Assicurazioni Generali SpA(3 mo. Euribor + 7.11%), 7.75%, 12/12/42 <sup>(h)</sup>	EUR	100	140,551

## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par</i> <i>(000)</i>	<i>Value</i>
<b>Insurance (continued)</b>			
AssuredPartners, Inc., 7.00%, 08/15/25 <sup>(b)</sup>	USD	33	\$ 32,258
AXA SA(3 mo. Euribor + 3.05%), 5.25%, 04/16/40 <sup>(h)</sup>	EUR	500	632,098
Fidelity National Financial, Inc., 4.25%, 08/15/18 <sup>(i)</sup>	USD	73	210,335
Five Corners Funding Trust, 4.42%, 11/15/23 <sup>(b)(f)</sup>		2,050	2,123,609
Groupama SA, 6.00%, 01/23/27	EUR	100	139,956
Hartford Financial Services Group, Inc., 5.13%, 04/15/22	USD	1,860	1,979,884
HUB International Ltd., 7.00%, 05/01/26 <sup>(b)</sup>		240	240,192
Liberty Mutual Group, Inc., 6.50%, 05/01/42 <sup>(b)(f)</sup>		2,000	2,471,658
Muenchener Rueckversicherungs AG(3 mo. Euribor + 3.50%), 6.00%, 05/26/41 <sup>(h)</sup>	EUR	400	538,845
Nationwide Building Society, 4.13%, 10/18/32 <sup>(b)(c)</sup>	USD	720	664,442
Prudential Financial, Inc.:			
5.90%, 03/17/36		500	596,279
5.70%, 12/14/36 <sup>(f)</sup>		1,625	1,894,097
Teachers Insurance & Annuity Association of America, 4.27%, 05/15/47 <sup>(b)</sup>		700	688,907
USIS Merger Sub, Inc., 6.88%, 05/01/25 <sup>(b)</sup>		41	41,308
Wayne Merger Sub LLC, 8.25%, 08/01/23 <sup>(b)</sup>		625	645,313
			20,187,305
<b>Internet Software &amp; Services 0.2%</b>			
Equinix, Inc.:			
2.88%, 03/15/24	EUR	100	115,765
5.88%, 01/15/26	USD	273	278,119
Netflix, Inc.:			
4.38%, 11/15/26		65	61,101
3.63%, 05/15/27	EUR	100	115,794
5.88%, 11/15/28 <sup>(b)</sup>	USD	207	208,097
Rackspace Hosting, Inc., 8.63%, 11/15/24 <sup>(b)</sup>		117	119,048
Symantec Corp., 5.00%, 04/15/25 <sup>(b)</sup>		124	120,058
United Group BV, 4.38%, 07/01/22	EUR	126	150,452
ZPG PLC, 3.75%, 07/15/23	GBP	100	136,956
			1,305,390
<b>IT Services 0.4%</b>			
Fidelity National Information Services, Inc., 4.50%, 08/15/46	USD	1,000	941,484
First Data Corp. <sup>(b)</sup> :			
7.00%, 12/01/23		491	514,421
		<i>Par</i> <i>(000)</i>	<i>Value</i>
<b>IT Services (continued)</b>			

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First Data Corp. <sup>(b)</sup> (continued):			
5.00%, 01/15/24	USD	220	\$ 219,780
5.75%, 01/15/24 <sup>(f)</sup>		1,071	1,075,016
Gartner, Inc., 5.13%, 04/01/25 <sup>(b)</sup>		141	139,943
WEX, Inc., 4.75%, 02/01/23 <sup>(b)</sup>		277	277,692
			3,168,336
<b>Leisure Products 0.0%</b>			
Mattel, Inc.:			
6.75%, 12/31/25 <sup>(b)</sup>		232	225,980
6.20%, 10/01/40		48	41,270
5.45%, 11/01/41		28	22,464
			289,714
<b>Life Sciences Tools &amp; Services 0.2%</b>			
Thermo Fisher Scientific, Inc., 5.30%, 02/01/44		1,000	1,119,322
<b>Machinery 0.2%</b>			
Platin 1426 GmbH, 5.38%, 06/15/23	EUR	100	114,890
RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 <sup>(b)</sup>	USD	153	147,262
SPX FLOW, Inc. <sup>(b)</sup> :			
5.63%, 08/15/24		115	113,563
5.88%, 08/15/26		148	145,780
Terex Corp., 5.63%, 02/01/25 <sup>(b)</sup>		345	342,412
Titan Acquisition Ltd./Titan Co-Borrower LLC, 7.75%, 04/15/26 <sup>(b)</sup>		450	427,500
Wabash National Corp., 5.50%, 10/01/25 <sup>(b)</sup>		176	170,720
			1,462,127
<b>Marine 0.3%</b>			
Nakilat, Inc., Series A, 6.07%, 12/31/33 <sup>(b)</sup>		2,150	2,376,180
<b>Media 4.9%</b>			
21st Century Fox America, Inc., 7.63%, 11/30/28		385	475,360
Altice Financing SA <sup>(b)</sup> :			
6.63%, 02/15/23		200	197,160
7.50%, 05/15/26		407	389,194
Altice France SA <sup>(b)</sup> :			
6.00%, 05/15/22		530	528,012
7.38%, 05/01/26		1,101	1,070,722
Altice Luxembourg SA:			
7.75%, 05/15/22 <sup>(b)</sup>		642	616,320
6.25%, 02/15/25	EUR	100	113,715
Altice US Finance I Corp., 5.38%, 07/15/23 <sup>(b)</sup>	USD	770	758,450
AMC Networks, Inc.:			
5.00%, 04/01/24		114	110,301



## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Media (continued)</b>			
AMC Networks, Inc. (continued):			
4.75%, 08/01/25	USD	66	\$ 61,875
Cablevision SA, 6.50%, 06/15/21 <sup>(b)</sup>		222	222,555
Cablevision Systems Corp., 8.00%, 04/15/20		325	342,875
CBS Radio, Inc., 7.25%, 11/01/24 <sup>(b)</sup>		40	38,400
CCO Holdings LLC/CCO Holdings Capital Corp. <sup>(b)</sup> :			
4.00%, 03/01/23		182	173,832
5.13%, 05/01/23		73	72,544
5.13%, 05/01/27 <sup>(f)</sup>		1,273	1,191,846
5.00%, 02/01/28		219	202,575
Cequel Communications Holdings I LLC/Cequel Capital Corp. <sup>(b)</sup> :			
5.13%, 12/15/21		458	455,732
7.75%, 07/15/25		560	579,600
7.50%, 04/01/28		342	342,428
Charter Communications Operating LLC/Charter Communications Operating Capital,			
4.91%, 07/23/25		4,700	4,791,869
Clear Channel International BV, 8.75%, 12/15/20 <sup>(b)</sup>		317	328,888
Clear Channel Worldwide Holdings, Inc.:			
6.50%, 11/15/22 <sup>(f)</sup>		1,132	1,154,640
6.50%, 11/15/22		429	438,116
Series B, 7.63%, 03/15/20		443	443,000
Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22 <sup>(f)</sup>		2,600	3,228,797
Comcast Corp.:			
6.45%, 03/15/37		790	972,610
4.60%, 08/15/45		2,000	1,955,083
CSC Holdings LLC:			
10.13%, 01/15/23 <sup>(b)</sup>		990	1,097,662
5.25%, 06/01/24		398	376,190
10.88%, 10/15/25 <sup>(b)</sup>		964	1,117,035
Discovery Communications LLC:			
3.25%, 04/01/23		1,850	1,806,262
3.45%, 03/15/25		210	200,736
DISH DBS Corp.:			
6.75%, 06/01/21		350	350,000
5.88%, 07/15/22		470	440,860
5.00%, 03/15/23		264	227,623
5.88%, 11/15/24		36	29,914
7.75%, 07/01/26		534	461,243
DISH Network Corp., 3.38%, 08/15/26 <sup>(i)</sup>		155	137,457
eircom Finance DAC, 4.50%, 05/31/22	EUR	100	119,266
GTT Communications, Inc., 7.88%, 12/31/24 <sup>(b)</sup>	USD	159	159,000
Hughes Satellite Systems Corp.:			



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7.63%, 06/15/21		64	68,160
5.25%, 08/01/26		214	203,568
Intelsat Jackson Holdings SA:			
7.25%, 10/15/20		185	181,300
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
<b>Media (continued)</b>			
Intelsat Jackson Holdings SA (continued):			
5.50%, 08/01/23	USD	325	\$ 284,172
9.75%, 07/15/25 <sup>(b)</sup>		377	391,138
Interpublic Group of Cos., Inc., 3.75%, 02/15/23		2,000	1,995,691
LGE HoldCo VI BV, 7.13%, 05/15/24	EUR	100	125,673
MDC Partners, Inc., 6.50%, 05/01/24 <sup>(b)</sup>	USD	228	201,780
Meredith Corp., 6.88%, 02/01/26 <sup>(b)</sup>		110	111,100
Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 <sup>(b)</sup>		148	155,770
Numericable Group SA, 5.38%, 05/15/22	EUR	106	126,708
Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 <sup>(b)</sup>	USD	104	97,048
Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 <sup>(b)</sup>		43	40,850
Sirius XM Radio, Inc., 5.00%, 08/01/27 <sup>(b)</sup>		162	153,923
TCI Communications, Inc., 7.88%, 02/15/26 <sup>(f)</sup>		610	757,827
TEGNA, Inc., 5.50%, 09/15/24 <sup>(b)</sup>		45	45,225
Tele Columbus AG, 3.88%, 05/02/25	EUR	100	112,813
Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 <sup>(b)</sup>	USD	200	194,034
Telesat Canada/Telesat LLC, 8.88%, 11/15/24 <sup>(b)</sup>		167	181,613
Time Warner, Inc., 6.10%, 07/15/40		830	946,681
Tribune Media Co., 5.88%, 07/15/22		16	16,180
Univision Communications, Inc. <sup>(b)</sup> :			
5.13%, 05/15/23		182	172,445
5.13%, 02/15/25		52	47,887
UPCB Finance IV Ltd., 4.00%, 01/15/27	EUR	100	120,399
Viacom, Inc., 5.85%, 09/01/43	USD	645	660,699
Videotron Ltd., 5.13%, 04/15/27 <sup>(b)</sup>		222	214,785
Virgin Media Finance PLC, 5.75%, 01/15/25 <sup>(b)</sup>		315	298,069
Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24	GBP	100	131,626
Virgin Media Secured Finance PLC:			
5.25%, 01/15/26 <sup>(b)</sup>	USD	303	284,063
4.88%, 01/15/27	GBP	100	129,947
6.25%, 03/28/29		100	139,748
Vrio Finco 1 LLC/Vrio Finco 2, Inc., 6.25%, 04/04/23 <sup>(b)</sup>	USD	786	791,895
Ziggo Bond Finance BV, 5.88%, 01/15/25 <sup>(b)</sup>		260	245,700
Ziggo Secured Finance BV, 5.50%, 01/15/27 <sup>(b)</sup>		150	143,205
			37,551,469

## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
<b>Metals &amp; Mining 1.3%</b>			
Alcoa Nederland Holding BV, 6.13%, 05/15/28 <sup>(b)</sup>	USD	200	\$ 205,500
Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 <sup>(b)</sup>		121	125,991
Cleveland-Cliffs, Inc., 4.88%, 01/15/24 <sup>(b)</sup>		131	127,971
Constellium NV <sup>(b)</sup> :			
5.75%, 05/15/24		582	561,630
5.88%, 02/15/26		269	256,222
Freeport-McMoRan, Inc.:			
3.10%, 03/15/20		539	531,589
4.00%, 11/14/21		121	119,790
3.55%, 03/01/22		530	512,112
3.88%, 03/15/23		639	614,245
5.40%, 11/14/34		278	255,760
5.45%, 03/15/43		577	520,742
Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 <sup>(b)</sup>		299	315,589
Joseph T Ryerson & Son, Inc., 11.00%, 05/15/22 <sup>(b)</sup>		115	126,787
Novelis Corp. <sup>(b)</sup> :			
6.25%, 08/15/24		613	620,724
5.88%, 09/30/26		616	603,742
Nyrstar Netherlands Holdings BV, 6.88%, 03/15/24	EUR	100	112,813
Ovako AB, 5.00%, 10/05/22		100	119,120
Rio Tinto Finance USA PLC, 4.75%, 03/22/42	USD	400	436,537
Steel Dynamics, Inc.:			
5.25%, 04/15/23		235	238,819
5.50%, 10/01/24		48	48,960
4.13%, 09/15/25		142	134,190
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 <sup>(b)</sup>		193	195,895
Teck Resources Ltd.:			
4.50%, 01/15/21		96	96,840
3.75%, 02/01/23		392	378,774
8.50%, 06/01/24 <sup>(b)</sup>		896	991,200
5.20%, 03/01/42		312	282,360
5.40%, 02/01/43		188	173,430
ThyssenKrupp AG, 1.38%, 03/03/22	EUR	75	88,118
United States Steel Corp.:			
6.88%, 08/15/25	USD	120	122,724
6.25%, 03/15/26		146	144,679
Vale Overseas Ltd., 6.25%, 08/10/26		237	256,837
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
<b>Metals &amp; Mining (continued)</b>			
VM Holdings SA, 5.38%, 05/04/27 <sup>(b)</sup>	USD	299	\$ 288,912

		9,608,602
<b>Multi-Utilities 0.1%</b>		
NGL Energy Partners LP/NGL Energy Finance Corp., 6.88%, 10/15/21	374	377,740
<b>Multiline Retail 0.0%</b>		
Neiman Marcus Group Ltd., 8.00%, 10/15/21 <sup>(b)</sup>	145	103,675
<b>Offshore Drilling &amp; Other Services 0.0%</b>		
Entegris, Inc., 4.63%, 02/10/26 <sup>(b)</sup>	135	129,431
<b>Oil, Gas &amp; Consumable Fuels 7.1%</b>		
Aker BP ASA, 5.88%, 03/31/25 <sup>(b)</sup>	162	166,860
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24	79	82,753
Anadarko Petroleum Corp., 5.55%, 03/15/26	1,500	1,625,477
Andeavor Logistics LP, Series A, 6.88% 12/31/2049 <sup>(c)(i)</sup>	232	232,046
Andeavor Logistics LP/Tesoro Logistics Finance Corp., 4.25%, 12/01/27	250	242,858
Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 09/15/24	35	34,300
Antero Resources Corp.:		
5.13%, 12/01/22	52	52,260
5.63%, 06/01/23	51	51,765
Ascent Resources Utica Holdings LLC/ARU Finance Corp., 10.00%, 04/01/22 <sup>(b)</sup>	139	149,772
Berry Petroleum Co. LLC, 7.00%, 02/15/26 <sup>(b)</sup>	57	57,998
California Resources Corp., 8.00%, 12/15/22 <sup>(b)</sup>	195	172,103
Callon Petroleum Co.:		
6.13%, 10/01/24	174	175,522
6.38%, 07/01/26 <sup>(b)</sup>	100	100,000
Calumet Specialty Products Partners LP/Calumet Finance Corp.:		
6.50%, 04/15/21	18	17,708
7.63%, 01/15/22	92	90,965
Canadian Natural Resources Ltd., 3.90%, 02/01/25	500	497,913
Carrizo Oil & Gas, Inc.:		
6.25%, 04/15/23	133	134,663
8.25%, 07/15/25	117	124,605
Cenovus Energy, Inc., 4.25%, 04/15/27	400	385,177
Cheniere Corpus Christi Holdings LLC:		
7.00%, 06/30/24	178	194,912

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>			
Cheniere Corpus Christi Holdings LLC (continued):			
5.88%, 03/31/25	USD	279	\$ 291,206
5.13%, 06/30/27		182	180,862
Cheniere Energy Partners LP, 5.25%, 10/01/25 <sup>(b)</sup>		261	253,822
Chesapeake Energy Corp. <sup>(f)</sup> :			
8.00%, 01/15/25		68	67,575
8.00%, 06/15/27		523	519,077
Cia Latinoamericana de Infraestructura & Servicios SA, 9.50%, 07/20/23 <sup>(b)</sup>		370	320,050
Citgo Holding, Inc., 10.75%, 02/15/20 <sup>(b)</sup>		95	101,413
CNX Resources Corp., 5.88%, 04/15/22 <sup>(f)</sup>		1,321	1,332,559
ConocoPhillips Canada Funding Co., 5.95%, 10/15/36		685	838,217
ConocoPhillips Co., 6.50%, 02/01/39		600	777,989
CONSOL Energy, Inc.:			
8.00%, 04/01/23		19	20,188
11.00%, 11/15/25 <sup>(b)</sup>		266	291,602
Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 <sup>(b)</sup>		359	355,410
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 04/01/23			
		20	20,350
CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 <sup>(b)</sup>		476	462,920
DCP Midstream LLC <sup>(b)</sup> :			
4.75%, 09/30/21		55	55,688
6.45%, 11/03/36		128	136,000
6.75%, 09/15/37		119	127,181
Denbury Resources, Inc., 9.25%, 03/31/22 <sup>(b)</sup>		332	352,750
Devon Energy Corp., 5.85%, 12/15/25		1,000	1,112,310
Diamond Offshore Drilling, Inc., 7.88%, 08/15/25		62	64,015
Diamondback Energy, Inc.:			
4.75%, 11/01/24		36	34,740
5.38%, 05/31/25 <sup>(b)</sup>		34	33,575
5.38%, 05/31/25		87	86,130
Eclipse Resources Corp., 8.88%, 07/15/23		45	42,300
Enbridge, Inc., 6.25%, 03/01/78 <sup>(c)</sup>		1,935	1,864,663
Endeavor Energy Resources LP/EER Finance, Inc. <sup>(b)</sup> :			
5.50%, 01/30/26		53	51,940
5.75%, 01/30/28		120	117,900
Energy Transfer Equity LP:			
4.25%, 03/15/23		166	160,812
5.88%, 01/15/24		160	166,000
5.50%, 06/01/27		102	103,403
		<i>Par (000)</i>	<i>Value</i>
<i>Security</i>			

**Oil, Gas & Consumable Fuels (continued)**

Energy Transfer Partners LP:			
4.05%, 03/15/25	USD	500	\$ 484,117
4.75%, 01/15/26		1,250	1,251,941
5.30%, 04/15/47		540	496,678
Ensco Jersey Finance Ltd., 3.00%, 01/31/24 <sup>(i)</sup>		165	148,247
Enterprise Products Operating LLC, 3.70%, 02/15/26		500	494,245
EOG Resources, Inc.:			
4.15%, 01/15/26		1,000	1,023,881
5.10%, 01/15/36		200	218,340
EP Energy LLC/Everest Acquisition Finance, Inc.:			
9.38%, 05/01/20		6	5,850
9.38%, 05/01/24 <sup>(b)</sup>		262	205,749
8.00%, 11/29/24 <sup>(b)</sup>		21	20,790
7.75%, 05/15/26 <sup>(b)</sup>		369	375,457
Extraction Oil & Gas, Inc. <sup>(b)</sup> :			
7.38%, 05/15/24		181	189,597
5.63%, 02/01/26		209	200,117
Genesis Energy LP/Genesis Energy Finance Corp.:			
6.50%, 10/01/25		59	56,788
6.25%, 05/15/26		112	105,280
GNL Quintero SA, 4.63%, 07/31/29 <sup>(b)</sup>		200	195,600
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 <sup>(b)</sup>		350	359,625
Gulfport Energy Corp.:			
6.63%, 05/01/23		115	115,575
6.38%, 05/15/25		41	39,360
6.38%, 01/15/26		12	11,460
Halcon Resources Corp., Series WI, 6.75%, 02/15/25		442	415,480
Hess Corp., 4.30%, 04/01/27		1,100	1,076,364
Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., 5.63%, 02/15/26 <sup>(b)</sup>		178	178,890
Indigo Natural Resources LLC, 6.88%, 02/15/26 <sup>(b)</sup>		67	63,985
Jagged Peak Energy LLC, 5.88%, 05/01/26 <sup>(b)</sup>		117	115,538
KeySpan Gas East Corp., 5.82%, 04/01/41 <sup>(b)(f)</sup>		1,010	1,251,263
Kinder Morgan, Inc.:			
4.30%, 06/01/25		1,750	1,750,654
5.05%, 02/15/46		1,750	1,703,475
Marathon Petroleum Corp., 6.50%, 03/01/41 <sup>(f)</sup>		2,049	2,476,635
Matador Resources Co., 6.88%, 04/15/23		142	148,567
MEG Energy Corp. <sup>(b)</sup> :			
6.38%, 01/30/23		1	903

## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>			
MEG Energy Corp. <sup>(b)</sup> (continued):			
7.00%, 03/31/24	USD	172	\$ 155,230
6.50%, 01/15/25		364	364,797
MidAmerican Energy Co., 5.80%, 10/15/36 <sup>(f)</sup>		1,500	1,845,623
MidAmerican Energy Holdings Co., 5.95%, 05/15/37		1,750	2,181,056
Murphy Oil Corp.:			
6.88%, 08/15/24		117	124,020
5.75%, 08/15/25		14	13,965
5.88%, 12/01/42		31	28,311
Nabors Industries, Inc.:			
0.75%, 01/15/24 <sup>(i)</sup>		262	206,381
5.75%, 02/01/25 <sup>(b)</sup>		110	104,225
New Enterprise Stone & Lime Co., Inc., 6.25%, 03/15/26 <sup>(b)</sup>		53	53,265
Newfield Exploration Co.:			
5.63%, 07/01/24		22	23,203
5.38%, 01/01/26		181	186,204
NGPL PipeCo LLC <sup>(b)</sup> :			
4.38%, 08/15/22		82	81,898
4.88%, 08/15/27		90	87,381
7.77%, 12/15/37		263	309,025
Noble Holding International Ltd.:			
7.75%, 01/15/24 <sup>(f)</sup>		265	246,562
7.95%, 04/01/25		37	33,759
7.88%, 02/01/26 <sup>(b)</sup>		414	421,762
Oasis Petroleum, Inc.:			
6.88%, 01/15/23		13	13,195
2.63%, 09/15/23 <sup>(i)</sup>		410	529,579
Paramount Resources Ltd., 6.88%, 06/30/23 <sup>(b)</sup>		197	203,895
Parkland Fuel Corp., 6.00%, 04/01/26 <sup>(b)</sup>		33	32,670
Parsley Energy LLC/Parsley Finance Corp. <sup>(b)</sup> :			
6.25%, 06/01/24		48	49,560
5.38%, 01/15/25		144	142,200
5.25%, 08/15/25		52	50,440
5.63%, 10/15/27		19	18,763
PBF Holding Co. LLC/ PBF Finance Corp., 7.25%, 06/15/25		143	148,320
PDC Energy, Inc.:			
6.13%, 09/15/24		24	24,420
5.75%, 05/15/26 <sup>(b)</sup>		81	80,190
Petrobras Global Finance BV:			
8.75%, 05/23/26		222	245,754
6.00%, 01/27/28 <sup>(b)</sup>		239	221,314
Petroleos Mexicanos:			

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5.38%, 03/13/22		27	27,673
6.50%, 03/13/27		148	150,701
5.35%, 02/12/28 <sup>(b)</sup>		123	115,497
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>			
Plains All American Pipeline LP/PAA Finance Corp., 3.65%, 06/01/22	USD	1,000	\$ 986,683
Precision Drilling Corp., 7.13%, 01/15/26 <sup>(b)</sup>		159	162,180
QEP Resources, Inc.:			
6.88%, 03/01/21		13	13,780
5.38%, 10/01/22		200	203,440
5.63%, 03/01/26		156	148,980
Range Resources Corp.:			
5.88%, 07/01/22		181	182,357
4.88%, 05/15/25		208	195,520
Resolute Energy Corp., 8.50%, 05/01/20		279	279,349
Rockies Express Pipeline LLC <sup>(b)</sup> :			
5.63%, 04/15/20		440	451,968
6.88%, 04/15/40		229	263,350
Rowan Cos., Inc.:			
4.88%, 06/01/22		50	46,813
4.75%, 01/15/24		46	39,445
7.38%, 06/15/25		284	271,930
RSP Permian, Inc., 6.63%, 10/01/22		139	144,908
Sabine Pass Liquefaction LLC, 5.88%, 06/30/26		1,750	1,897,877
Sanchez Energy Corp.:			
7.75%, 06/15/21		683	587,161
6.13%, 01/15/23		128	84,160
7.25%, 02/15/23 <sup>(b)</sup>		84	82,425
SESI LLC, 7.13%, 12/15/21		60	61,125
Seven Generations Energy Ltd.,			
5.38%, 09/30/25 <sup>(b)</sup>		253	244,145
SM Energy Co.:			
6.50%, 11/15/21		50	50,875
6.50%, 01/01/23		129	130,935
5.00%, 01/15/24		94	88,125
5.63%, 06/01/25 <sup>(f)</sup>		149	142,668
6.75%, 09/15/26		92	93,610
Southwestern Energy Co.:			
6.45%, 01/23/25 <sup>(c)</sup>		124	121,830
7.50%, 04/01/26		119	123,167
7.75%, 10/01/27		158	165,110
Suncor Energy, Inc., 6.50%, 06/15/38		1,000	1,278,418
Sunoco Logistics Partners Operations LP, 3.90%, 07/15/26		310	292,041
Sunoco LP/Sunoco Finance Corp. <sup>(b)</sup> :			
4.88%, 01/15/23		253	241,618
5.88%, 03/15/28		4	3,758
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. <sup>(b)</sup> :			
5.50%, 09/15/24		325	326,625
5.50%, 01/15/28		212	204,845
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:			

5.25%, 05/01/23

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10,075

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>			
Targa Resources Partners LP/Targa Resources Partners Finance Corp. (continued):			
5.13%, 02/01/25	USD	77	\$ 76,038
5.88%, 04/15/26 <sup>(b)</sup>		296	297,388
5.00%, 01/15/28 <sup>(b)</sup>		163	153,171
TransCanada PipeLines Ltd., 4.63%, 03/01/34		500	506,598
Transportadora de Gas del Sur SA, 6.75%, 05/02/25 <sup>(b)</sup>		249	239,040
Western Gas Partners LP, 5.38%, 06/01/21		1,425	1,481,859
Whiting Petroleum Corp., 6.63%, 01/15/26 <sup>(b)</sup>		205	209,869
WildHorse Resource Development Corp.:			
6.88%, 02/01/25 <sup>(b)</sup>		100	102,125
6.88%, 02/01/25		100	102,125
Williams Cos., Inc.:			
8.75%, 03/15/32		120	156,000
5.75%, 06/24/44		251	262,922
Williams Partners LP:			
3.90%, 01/15/25		1,150	1,123,964
4.00%, 09/15/25		750	734,894
WPX Energy, Inc.:			
6.00%, 01/15/22		28	29,400
8.25%, 08/01/23		45	51,075
5.25%, 09/15/24		107	105,930
5.75%, 06/01/26		120	119,773
YPF SA, 8.50%, 07/28/25		370	374,625
			54,381,685
<b>Oil: Crude Producers 0.0%</b>			
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.,			
4.50%, 01/15/28		235	210,912
<b>Paper &amp; Forest Products 0.2%</b>			
International Paper Co., 6.00%, 11/15/41			
		870	985,931
Norbord, Inc., 6.25%, 04/15/23 <sup>(b)</sup>			
		120	125,433
			1,111,364
<b>Pharmaceuticals 2.3%</b>			
AbbVie, Inc.:			
3.60%, 05/14/25		870	848,170
3.20%, 05/14/26		500	470,370
4.45%, 05/14/46		2,095	2,029,513
Actavis Funding SCS:			
3.80%, 03/15/25		3,250	3,162,052
4.55%, 03/15/35		2,140	2,053,414

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Charles River Laboratories International, Inc., 5.50%, 04/01/26 <sup>(b)</sup>		91	91,341
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
<b>Pharmaceuticals (continued)</b>			
CVS Health Corp.:			
5.13%, 07/20/45	USD	700	\$ 725,375
5.05%, 03/25/48		1,221	1,252,239
Endo Finance LLC/Endo Finco, Inc. <sup>(b)</sup> :			
5.38%, 01/15/23		62	46,016
6.00%, 07/15/23		315	231,525
Forest Laboratories LLC, 5.00%, 12/15/21 <sup>(b)</sup>		758	787,298
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., 7.50%, 10/01/24 <sup>(b)</sup>		108	113,940
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 08/01/23 <sup>(b)</sup>		690	693,623
Mylan NV, 3.95%, 06/15/26		750	714,586
Nidda Healthcare Holding AG, 3.50%, 09/30/24	EUR	100	113,398
Synlab Bondco PLC, 6.25%, 07/01/22		100	120,266
Teva Pharmaceutical Finance Netherlands III BV, 1.70%, 07/19/19	USD	305	298,025
Valeant Pharmaceuticals International, Inc.:			
7.50%, 07/15/21 <sup>(b)</sup>		60	61,125
6.75%, 08/15/21 <sup>(b)</sup>		301	304,100
5.63%, 12/01/21 <sup>(b)</sup>		261	258,651
6.50%, 03/15/22 <sup>(b)</sup>		56	58,195
7.25%, 07/15/22 <sup>(b)</sup>		8	8,122
5.50%, 03/01/23 <sup>(b)</sup>		297	276,462
4.50%, 05/15/23	EUR	176	194,486
5.88%, 05/15/23 <sup>(b)</sup>	USD	1,023	966,735
7.00%, 03/15/24 <sup>(b)</sup>		320	335,200
6.13%, 04/15/25 <sup>(b)</sup>		242	223,850
5.50%, 11/01/25 <sup>(b)</sup>		527	517,119
9.25%, 04/01/26 <sup>(b)</sup>		67	70,325
8.50%, 01/31/27 <sup>(b)(d)</sup>		523	532,479
			17,558,000
<b>Real Estate Investment Trusts (REITs) 1.2%</b>			
ERP Operating LP, 4.50%, 06/01/45		1,155	1,175,665
Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 <sup>(b)</sup>		102	104,040
GEO Group, Inc.:			
5.13%, 04/01/23		105	103,262
5.88%, 10/15/24		108	106,658
6.00%, 04/15/26		40	39,100
HCP, Inc., 4.00%, 06/01/25 <sup>(f)</sup>		2,000	1,967,206
Hilton Domestic Operating Co., Inc.:			
4.25%, 09/01/24		127	120,968
5.13%, 05/01/26 <sup>(b)</sup>		155	150,931
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25		18	17,370



## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Real Estate Investment Trusts (REITs) (continued)</b>			
iStar, Inc.:			
4.63%, 09/15/20	USD	25	\$ 24,656
6.00%, 04/01/22		96	96,000
5.25%, 09/15/22		67	65,074
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.:			
5.63%, 05/01/24		862	870,620
4.50%, 09/01/26		269	246,807
MPT Operating Partnership LP/MPT Finance Corp., 5.00%, 10/15/27		73	68,624
NH Hotel Group SA, 3.75%, 10/01/23	EUR	128	155,363
Simon Property Group LP, 4.75%, 03/15/42	USD	1,670	1,741,107
Starwood Property Trust, Inc.:			
5.00%, 12/15/21		220	223,300
4.75%, 03/15/25 <sup>(b)</sup>		68	65,430
Trust F/1401, 6.95%, 01/30/44		476	466,528
Ventas Realty LP, 4.13%, 01/15/26		870	863,306
Ventas Realty LP/Ventas Capital Corp., 4.75%, 06/01/21		550	570,258
VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23		100	111,118
			9,353,391
<b>Real Estate Management &amp; Development 0.7%</b>			
ADLER Real Estate AG:			
1.88%, 04/27/23	EUR	100	114,435
2.13%, 02/06/24		100	114,261
3.00%, 04/27/26		100	115,507
Greystar Real Estate Partners LLC,			
5.75%, 12/01/25 <sup>(b)</sup>	USD	124	120,900
Howard Hughes Corp., 5.38%, 03/15/25 <sup>(b)</sup>		103	99,524
Northwest Florida Timber Finance LLC, 4.75%, 03/04/29 <sup>(b)(f)</sup>		4,600	4,432,100
Realogy Group LLC/Realogy Co-Issuer Corp. <sup>(b)</sup> :			
5.25%, 12/01/21		48	48,360
4.88%, 06/01/23		109	102,460
RESIDOMO Sro, 3.38%, 10/15/24	EUR	100	116,027
			5,263,574
<b>Road &amp; Rail 1.2%</b>			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.13%, 06/01/22 <sup>(b)</sup>	USD	176	172,726
Burlington Northern Santa Fe LLC,			
5.75%, 05/01/40 <sup>(f)</sup>		1,890	2,292,987
CSX Corp., 4.75%, 05/30/42		350	363,837
EC Finance PLC, 2.38%, 11/15/22	EUR	100	116,266
<i>Security</i>			<i>Value</i>

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		<i>Par</i>	
		<i>(000)</i>	
<b>Road &amp; Rail (continued)</b>			
Flexi-Van Leasing, Inc., 10.00%, 02/15/23 <sup>(b)</sup>	USD	122	\$ 115,290
Herc Rentals, Inc. <sup>(b)</sup> :			
7.50%, 06/01/22		194	205,155
7.75%, 06/01/24		82	88,150
Hertz Corp., 7.63%, 06/01/22 <sup>(b)</sup>		183	178,882
Hertz Holdings Netherlands BV, 5.50%, 03/30/23	EUR	100	115,291
Lima Metro Line 2 Finance Ltd., 5.88%, 07/05/34 <sup>(b)</sup>	USD	5,000	5,021,300
Loxam SAS, 3.50%, 05/03/23	EUR	100	120,389
United Rentals North America, Inc.:			
4.63%, 07/15/23	USD	72	72,540
4.63%, 10/15/25		117	112,431
5.88%, 09/15/26		77	78,732
			9,053,976
<b>Semiconductors &amp; Semiconductor Equipment 0.8%</b>			
Advanced Micro Devices, Inc., 7.50%, 08/15/22		51	55,723
Analog Devices, Inc.:			
3.90%, 12/15/25		470	469,884
3.50%, 12/05/26		345	332,067
Broadcom Corp./Broadcom Cayman Finance Ltd., 3.88%, 01/15/27		2,850	2,720,906
Microchip Technology, Inc., 1.63%, 02/15/25 <sup>(i)</sup>		351	666,144
Micron Technology, Inc., 5.50%, 02/01/25		7	7,282
Microsemi Corp., 9.13%, 04/15/23 <sup>(b)</sup>		14	15,488
NXP BV/NXP Funding LLC <sup>(b)</sup> :			
4.13%, 06/01/21		278	280,113
3.88%, 09/01/22		200	198,625
ON Semiconductor Corp., 1.00%, 12/01/20 <sup>(i)</sup>		383	561,606
QUALCOMM, Inc., 4.65%, 05/20/35		250	254,858
Sensata Technologies BV, 5.00%, 10/01/25 <sup>(b)</sup>		227	227,567
			5,790,263
<b>Software 1.8%</b>			
ACI Worldwide, Inc., 6.38%, 08/15/20 <sup>(b)</sup>		320	322,400
BMC Software Finance, Inc., 8.13%, 07/15/21 <sup>(b)</sup>		177	181,443
CA, Inc., 3.60%, 08/15/22		705	705,701
CDK Global, Inc., 4.88%, 06/01/27		174	163,995
Citrix Systems, Inc., 0.50%, 04/15/19 <sup>(i)</sup>		99	144,853
Genesys Telecommunications Laboratories Inc/Greeneden Lux 3 Sarl/Greeneden US Holdings LLC, 10.00%, 11/30/24 <sup>(b)</sup>		552	610,650

## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i> <i>(000)</i>	<i>Value</i>
<b>Software (continued)</b>		
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 08/01/22 <sup>(b)</sup>	USD 31	\$ 31,736
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 <sup>(b)(g)</sup>	240	241,200
Infor US, Inc., 6.50%, 05/15/22	991	1,007,104
Informatica LLC, 7.13%, 07/15/23 <sup>(b)</sup>	529	536,935
Microsoft Corp., 3.50%, 11/15/42 <sup>(f)</sup>	4,000	3,764,892
Nuance Communications, Inc.:		
5.38%, 08/15/20 <sup>(b)</sup>	39	39,146
6.00%, 07/01/24	77	77,385
5.63%, 12/15/26	81	78,975
Oracle Corp., 5.38%, 07/15/40 <sup>(f)</sup>	3,025	3,576,340
PTC, Inc., 6.00%, 05/15/24	125	131,250
RP Crown Parent LLC, 7.38%, 10/15/24 <sup>(b)</sup>	261	268,830
Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 <sup>(b)</sup>	1,007	1,117,468
Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 <sup>(b)</sup>	210	221,550
TIBCO Software, Inc., 11.38%, 12/01/21 <sup>(b)</sup>	458	498,075
		13,719,928
<b>Specialty Retail 0.5%</b>		
Asbury Automotive Group, Inc., 6.00%, 12/15/24	159	157,410
Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 <sup>(b)</sup>	231	222,384
Group 1 Automotive, Inc.:		
5.00%, 06/01/22	110	110,275
5.25%, 12/15/23 <sup>(b)</sup>	13	12,675
Hexion US Finance Corp., 6.63%, 04/15/20	78	73,612
Home Depot, Inc., 5.88%, 12/16/36	1,660	2,088,457
JC Penney Corp., Inc.:		
8.13%, 10/01/19	6	6,218
6.38%, 10/15/36	14	7,840
L Brands, Inc.:		
6.88%, 11/01/35	215	195,381
6.75%, 07/01/36	49	44,100
Lowe's Cos, Inc., 4.38%, 09/15/45	1,000	1,020,852
Penske Automotive Group, Inc., 5.50%, 05/15/26	22	21,670
PVH Corp., 3.13%, 12/15/27	EUR 100	114,681
		4,075,555
<b>Technology Hardware, Storage &amp; Peripherals 0.7%</b>		
Apple, Inc., 4.65%, 02/23/46 <sup>(f)</sup>	USD 2,400	2,623,285
Dell International LLC/EMC Corp. <sup>(b)</sup> :		
4.42%, 06/15/21	20	20,374
7.13%, 06/15/24	338	363,169

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<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
<b>Technology Hardware, Storage &amp; Peripherals (continued)</b>			
Dell International LLC/EMC Corp. <sup>(b)</sup> (continued):			
6.02%, 06/15/26	USD	110	\$ 116,085
8.35%, 07/15/46		45	54,721
Hewlett Packard Enterprise Co., 4.90%, 10/15/25		1,500	1,544,172
Western Digital Corp., 4.75%, 02/15/26		472	464,330
			5,186,136
<b>Textiles, Apparel &amp; Luxury Goods 0.0%</b>			
BiSoho SAS, 5.88%, 05/01/23	EUR	49	60,225
Springs Industries, Inc., 6.25%, 06/01/21	USD	36	36,605
			96,830
<b>Thrifts &amp; Mortgage Finance 0.0%</b>			
Jerrold Finco PLC, 6.25%, 09/15/21	GBP	100	136,192
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. <sup>(b)</sup> :			
5.25%, 03/15/22	USD	23	23,000
5.25%, 10/01/25		139	129,617
			288,809
<b>Tobacco 1.5%</b>			
Altria Group, Inc.:			
9.95%, 11/10/38		516	822,701
10.20%, 02/06/39		894	1,474,428
5.38%, 01/31/44 <sup>(f)</sup>		4,030	4,398,459
3.88%, 09/16/46		1,250	1,118,305
Reynolds American, Inc.:			
4.45%, 06/12/25		635	643,450
7.00%, 08/04/41		1,000	1,250,869
5.85%, 08/15/45		1,500	1,676,212
			11,384,424
<b>Transportation 0.0%</b>			
JB Poindexter & Co., Inc., 7.13%, 04/15/26 <sup>(b)</sup>		74	75,110
<b>Transportation Infrastructure 0.3%</b>			
I 595 Express LLC, 3.31%, 12/31/31 <sup>(a)(e)</sup>		879	824,951
Penske Truck Leasing Co. LP/PTL Finance Corp., 3.40%, 11/15/26 <sup>(b)</sup>		490	460,124
Rumo Luxembourg Sarl, 7.38%, 02/09/24 <sup>(b)</sup>		370	382,765
Transurban Finance Co. Property Ltd., 4.13%, 02/02/26 <sup>(b)</sup>		580	579,335
			2,247,175
<b>Utilities 0.2%</b>			
AES Argentina Generacion SA,			
7.75%, 02/02/24 <sup>(b)</sup>		370	363,044
AES Panama SRL, 6.00%, 06/25/22 <sup>(b)</sup>		228	233,130





## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

		<i>Par</i>		<i>Value</i>
		<i>(000)</i>		
<i>Security</i>				
<b>Utilities (continued)</b>				
ContourGlobal Power Holdings SA, 5.13%, 06/15/21	EUR	100	\$	118,676
Generacion Mediterraneo SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 07/27/23 <sup>(b)</sup>	USD	370		383,309
Stoneway Capital Corp., 10.00%, 03/01/27 <sup>(b)(f)</sup>		530		544,893
				1,643,052
<b>Wireless Telecommunication Services 1.4%</b>				
CoreCivic, Inc., 4.75%, 10/15/27		120		110,100
CyrusOne LP/CyrusOne Finance Corp.: 5.00%, 03/15/24		271		271,339
5.38%, 03/15/27		35		35,175
Digicel Group Ltd., 8.25%, 09/30/20 <sup>(b)</sup>		223		168,923
Digicel Ltd., 6.00%, 04/15/21 <sup>(b)</sup>		1,550		1,420,187
Equinix, Inc., 2.88%, 10/01/25	EUR	100		112,224
Frontier Communications Corp., 8.50%, 04/01/26 <sup>(b)</sup>	USD	240		232,500
Matterhorn Telecom SA(3 mo. Euribor + 3.25%), 3.25%, 02/01/23 <sup>(a)</sup>	EUR	14		16,701
Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 <sup>(b)</sup>	USD	152		139,460
Rogers Communications, Inc., 7.50%, 08/15/38		2,325		3,167,861
SBA Communications Corp., 4.88%, 09/01/24		112		104,581
Sprint Capital Corp.:				
6.90%, 05/01/19		140		143,836
6.88%, 11/15/28		21		20,108
8.75%, 03/15/32		177		190,496
Sprint Communications, Inc., 7.00%, 03/01/20 <sup>(b)</sup>		571		596,838
Sprint Corp.:				
7.88%, 09/15/23		319		334,790
7.13%, 06/15/24		1,102		1,110,265
7.63%, 02/15/25		532		547,960
7.63%, 03/01/26		510		524,025
T-Mobile USA, Inc.:				
4.00%, 04/15/22		132		131,340
6.38%, 03/01/25		205		214,205
6.50%, 01/15/26		42		43,838
4.50%, 02/01/26		426		400,440
4.75%, 02/01/28		172		160,820
				10,414,395
<i>Security</i>				
<b>Wireless Telecommunication Services (continued)</b>				
Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC, 8.25%, 10/15/23	USD	222	\$	216,383
				10,414,395

<b>Total Corporate Bonds</b>	<b>67.5%</b>		
(Cost \$502,767,664)			514,591,520
<b>Floating Rate Loan Interests<sup>(a)</sup></b>	<b>2.2%</b>		
<b>Aerospace &amp; Defense</b>	<b>0.1%</b>		
Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.23%, 08/18/24		319	319,998
Sequa Mezzanine Holdings LLC, 2nd Lien Term Loan, (2 mo. LIBOR + 9.00%, 1.00% Floor), 10.97%, 04/28/22		40	39,900
			359,898
<b>Air Freight &amp; Logistics</b>	<b>0.0%</b>		
CEVA Group PLC, Letter of Credit, (3 mo. LIBOR + 5.50%), 6.50%, 03/19/21 <sup>(e)</sup>		30	32,385
CEVA Intercompany BV, Dutch Term Loan, (3 mo. LIBOR + 5.50%, 1.00% Floor), 7.86%, 03/19/21		11	11,164
CEVA Logistics Canada ULC, Canadian Term Loan, (3 mo. LIBOR + 5.50%, 1.00% Floor), 7.86%, 03/19/21		5	5,249
CEVA Logistics US Holdings, Inc., Term Loan, (3 mo. LIBOR + 5.50%, 1.00% Floor), 7.86%, 03/19/21		47	46,184
			94,982
<b>Auto Components</b>	<b>0.0%</b>		
USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 5.30%, 05/16/24		125	124,461
<b>Building Products</b>	<b>0.0%</b>		
Ply Gem Industries, Inc., 2018 Term Loan, (3 mo. LIBOR + 3.75%), 6.09%, 04/12/25		296	296,444
<b>Chemicals</b>	<b>0.1%</b>		
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.30%, 01/31/24		186	185,869
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.80%, 06/28/24		35	35,043

## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Chemicals (continued)</b>		
Invictus US LLC:		
1st Lien Term Loan, (2 mo. LIBOR + 3.00%), 5.10%, 03/28/25	USD 76	\$ 76,639
2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 8.73%, 03/25/26	42	42,420
WR Grace & Co.:		
Term Loan B1, (3 mo. LIBOR + 1.75%), 4.06%, 04/03/25	40	39,657
Term Loan B2, (3 mo. LIBOR + 1.75%), 4.06%, 04/03/25	68	67,983
		447,611
<b>Commercial Services &amp; Supplies 0.0%</b>		
Asurion LLC, 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%), 7.98%, 08/04/25	43	44,011
West Corp.:		
2017 Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.98%, 10/10/24	143	143,091
2018 Term Loan B1, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.48%, 10/10/24	52	51,526
		238,628
<b>Construction &amp; Engineering 0.2%</b>		
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.61%, 06/21/24	967	971,924
Pike Corp., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.49%, 03/23/25	90	91,229
SRS Distribution Inc., 2018 1st Lien Term Loan B, (3 mo. LIBOR + 3.25%), 5.58%, 05/23/25	158	157,210
		1,220,363
<b>Diversified Consumer Services 0.0%</b>		
Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 4.98%, 07/12/24	41	40,846
<i>Security</i>		
<b>Diversified Consumer Services (continued)</b>		
Laureate Education, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.48%, 04/26/24	USD 147	\$ 147,525
		188,371
<b>Diversified Telecommunication Services 0.1%</b>		
CenturyLink, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.73%, 01/31/25	515	508,019
<b>Energy Equipment &amp; Services 0.1%</b>		
Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%, 1.00% Floor), 7.93%, 03/01/24	194	189,877
Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75%, 1.00% Floor), 9.68%, 11/08/22 <sup>(e)</sup>	420	435,750
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 1.43%), 3.42%, 07/13/20	170	168,152

		793,779
<b>Food &amp; Staples Retailing 0.0%</b>		
Albertsons LLC, 2018 ABL Last Out Term Loan, 1.00%, 04/02/23 <sup>(n)</sup>	73	74,056
<b>Food Products 0.0%</b>		
JBS USA LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.50%), 4.65%, 10/30/22	241	240,751
<b>Health Care Equipment &amp; Supplies 0.1%</b>		
DJO Finance LLC, 2015 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.40%, 06/08/20	499	499,927
Immucor, Inc., Extended Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.30%, 06/15/21 <sup>(e)</sup>	511	519,016
Ortho-Clinical Diagnostics SA, Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.73%, 06/30/21	19	19,700
		1,038,643
<b>Health Care Providers &amp; Services 0.1%</b>		
Quorum Health Corporation, Term Loan B, (1 mo. LIBOR + 6.75%, 1.00% Floor), 8.73%, 04/29/22	146	148,133

## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	
<b>Health Care Providers &amp; Services (continued)</b>		
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 02/06/24	USD 267	\$ 257,804
		405,937
<b>Hotels, Restaurants &amp; Leisure 0.1%</b>		
Bronco Midstream Funding LLC, Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 08/14/23 <sup>(e)</sup>	77	77,578
GVC Holdings PLC, 2018 Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.48%, 03/29/24	104	104,086
IRB Holding Corp., 1st Lien Term Loan, (2 mo. LIBOR + 3.25%, 1.00% Floor), 5.21%, 02/05/25	61	61,198
Wyndham Hotels & Resorts, Inc., Term Loan B, 1.00%, 03/28/25 <sup>(n)</sup>	113	113,376
		356,238
<b>Industrial Conglomerates 0.1%</b>		
Cortes NP Acquisition Corp., 2017 Term Loan B, (1 mo. LIBOR + 4.00%, 1.00% Floor), 5.91%, 11/30/23	217	213,653
Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.07%, 11/28/21	114	113,995
		327,648
<b>Insurance 0.1%</b>		
Hub International Limited, 2018 Term Loan B, (2 mo. LIBOR + 3.00%), 5.36%, 04/25/25	99	98,794
Sedgwick Claims Management Services, Inc.:		
1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.73%, 03/01/21	231	230,494
2nd Lien Term Loan, (3 mo. LIBOR + 5.75%, 1.00% Floor), 7.80%, 02/28/22	96	96,000
		425,288
<b>Internet Software &amp; Services 0.0%</b>		
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.73%, 05/06/24	104	100,652
<b>IT Services 0.0%</b>		
Access CIG LLC:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 5.73%, 02/27/25	44	44,628
	<i>Par</i>	<i>Value</i>
	<i>(000)</i>	
<b>IT Services (continued)</b>		
2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 9.73%, 02/27/26	USD 16	\$ 16,148
Blackhawk Network Holdings, Inc, 2018 1st Lien Term Loan, 1.00%, 05/23/25 <sup>(n)</sup>	106	106,000
Peak 10 Holding Corp.:		
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.80%, 08/01/24	102	99,872

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2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 1.00% Floor), 9.61%, 08/01/25	43	43,202
		309,850
<b>Machinery 0.1%</b>		
Hayward Industries, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.48%, 08/05/24	38	37,999
Titan Acquisition Ltd., 2018 Term Loan B, (2 mo. LIBOR + 3.00%), 5.06%, 03/28/25	331	328,471
		366,470
<b>Media 0.4%</b>		
Charter Communications Operating LLC, 2017 Term Loan A2, (1 mo. LIBOR + 1.50%), 3.49%, 03/31/23	950	948,788
Intelsat Jackson Holdings SA:		
2017 Term Loan B3, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.72%, 11/27/23	64	64,593
2017 Term Loan B4, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.47%, 01/02/24	198	204,754
2017 Term Loan B5, (Fixed + 6.62%), 6.63%, 01/02/24	1,101	1,117,529
PSAV Holdings LLC:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.22%, 03/01/25	91	90,659
2018 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 1.00% Floor), 9.26%, 09/01/25	74	73,445
Stars Group Holdings B.V. (The), 2018 USD Term Loan B, (3 mo. LIBOR + 3.00%), 5.32%, 04/06/25	540	540,108

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Media (continued)</b>		
Unitymedia Hessen GmbH & Co. KG, 2018 Term Loan B, 1.00%, 05/24/23 <sup>(n)</sup>	USD 116	\$ 115,879
		3,155,756
<b>Multiline Retail 0.0%</b>		
Neiman Marcus Group, Inc., 2020 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.17%, 10/25/20	186	164,803
<b>Oil &amp; Gas Equipment &amp; Services 0.1%</b>		
McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 6.91%, 05/10/25	1,046	1,054,086
<b>Oil, Gas &amp; Consumable Fuels 0.3%</b>		
Brazos Delaware II, LLC, Term Loan B, (1 mo. LIBOR + 4.00%), 5.95%, 05/21/25	57	56,857
California Resources Corp., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%), 6.70%, 12/31/22	496	506,952
Chesapeake Energy Corp., Term Loan, (1 mo. LIBOR + 7.50%, 1.00% Floor), 9.47%, 08/23/21	1,005	1,054,936
CONSOL Energy, Inc., 1st Lien Term Loan B, (3 mo. LIBOR + 6.00%, 1.00% Floor), 8.32%, 10/26/22	216	221,472
Lucid Energy Group II LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 4.93%, 02/17/25 <sup>(e)</sup>	66	65,340
Medallion Midland Acquisition LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.23%, 10/30/24 <sup>(e)</sup>	78	76,541
Vine Oil & Gas LP, Term Loan B, (1 mo. LIBOR + 6.87%, 1.00% Floor), 8.86%, 12/12/21 <sup>(e)</sup>	189	188,527
		2,170,625
<b>Pharmaceuticals 0.1%</b>		
Anneal Pharmaceuticals LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.50%), 5.63%, 05/04/25	384	383,040
	<i>Par (000)</i>	<i>Value</i>
<b>Pharmaceuticals (continued)</b>		
Endo Luxembourg Finance Company I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 6.25%, 04/29/24	USD 395	\$ 390,268
		773,308
<b>Semiconductors &amp; Semiconductor Equipment 0.0%</b>		
Microchip Technology Incorporated, 2018 Term Loan B, 1.00%, 05/29/25 <sup>(n)</sup>	256	257,344
<b>Software 0.1%</b>		
Applied Systems, Inc.:		

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2017 1st Lien Term Loan, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.30%, 09/19/24	22	21,862
2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.00%, 1.00% Floor), 9.30%, 09/19/25	21	21,696
Cypress Intermediate Holdings III, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 4.99%, 04/27/24	75	75,036
Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.61%, 05/28/24	152	148,271
Kronos, Inc., 2nd Lien Term Loan, (3 mo. LIBOR + 8.25%, 1.00% Floor), 10.61%, 11/01/24	352	364,837
Mitchell International, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.23%, 11/29/24	96	95,644
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%), 9.23%, 11/20/25	101	101,589
2017 Delayed Draw Term Loan, (1 mo. LIBOR + 3.25%), 5.22%, 11/29/24	8	7,928



## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i> <i>(000)</i>	<i>Value</i>
<b>Software (continued)</b>		
Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.00%), 4.98%, 05/01/24	USD 92 \$	91,978
		928,841
<b>Textiles, Apparel &amp; Luxury Goods 0.0%</b>		
Ascend Performance Materials Operations LLC, Term Loan B, (1 mo. LIBOR + 5.25%, 1.00% Floor), 7.31%, 08/12/22	184	184,813
<b>Utilities 0.0%</b>		
ExGen Renewables IV LLC, Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.31%, 11/28/24	54	54,141
<b>Wireless Telecommunication Services 0.0%</b>		
Xplornet Communications, Inc., Term Loan B, 1.00%, 09/09/21 <sup>(e)(n)</sup>	207	208,517
<b>Total Floating Rate Loan Interests 2.2%</b> <b>(Cost \$16,721,272)</b>		16,870,323
<b>Foreign Agency Obligations 4.1%</b>		
Argentine Republic Government International Bond:		
6.88%, 04/22/21	286	288,860
5.63%, 01/26/22	414	396,405
7.50%, 04/22/26 <sup>(f)</sup>	3,875	3,811,101
6.88%, 01/26/27	969	912,798
5.88%, 01/11/28	158	137,855
7.63%, 04/22/46	3,121	2,754,282
Bahrain Government International Bond, 6.75%, 09/20/29 <sup>(b)</sup>	230	197,132
Brazil Letras do Tesouro Nacional, 0.00%, 07/01/18 <sup>(k)</sup>	BRL 1,000	267,127
Brazilian Government International Bond, 6.00%, 04/07/26	USD 786	820,191
Cyprus Government International Bond, 4.63%, 02/03/20 <sup>(b)</sup>	EUR 1,210	1,499,628
Egypt Government International Bond:		
5.75%, 04/29/20	USD 941	963,528
8.50%, 01/31/47 <sup>(b)</sup>	291	308,472
Iceland Government International Bond, 5.88%, 05/11/22 <sup>(f)</sup>	3,555	3,947,503
Indonesia Government International Bond:		
3.75%, 04/25/22	255	252,890
4.75%, 01/08/26	380	389,092
Italian Government International Bond, 5.38%, 06/15/33	2,925	3,208,122
Lebanon Government International Bond, 6.85%, 03/23/27	242	203,808
	<i>Par</i> <i>(000)</i>	<i>Value</i>
<b>Foreign Agency Obligations (continued)</b>		

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Mexican Bonos:			
8.00%, 06/11/20	MXN	3,100	\$ 156,467
7.50%, 06/03/27		3,500	172,083
Portugal Government International Bond, 5.13%, 10/15/24 <sup>(b)(f)</sup>	USD	3,970	4,079,969
Republic of South Africa Government International Bond:			
5.50%, 03/09/20		188	193,688
5.88%, 05/30/22		1,303	1,379,468
4.88%, 04/14/26		288	280,440
Russian Federal Bond OFZ:			
6.40%, 05/27/20	RUB	24,900	396,637
7.05%, 01/19/28		43,751	692,266
Russian Foreign Bond Eurobond:			
4.25%, 06/23/27	USD	400	387,290
5.63%, 04/04/42		200	205,930
South Africa Government Bond, 6.50%, 02/28/41	ZAR	3,686	210,736
Turkey Government International Bond:			
7.00%, 06/05/20	USD	674	694,890
5.63%, 03/30/21		567	568,643
5.13%, 03/25/22		739	722,225
6.25%, 09/26/22		677	686,498
7.38%, 02/05/25		105	110,158

**Total Foreign Agency Obligations 4.1%**  
**(Cost \$32,405,272)** 31,296,182

**Municipal Bonds 3.2%**

**California 0.9%**

East Bay Municipal Utility District, RB, Build America Bonds		1,900	2,460,633
State of California, GO, Build America Bonds, Various Purpose:			
7.55%, 04/01/39		280	417,004
7.63%, 03/01/40		1,720	2,548,593

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>California (continued)</b>		
University of California, RB, Build America Bonds	USD 885	\$ 1,117,109
		6,543,339
<b>Georgia 0.3%</b>		
Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds, Series A	1,999	2,401,498
<b>Illinois 0.3%</b>		
State of Illinois, GO	2,000	1,925,040
<b>Indiana 0.4%</b>		
Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds	2,535	3,205,533
<b>New York 1.3%</b>		
City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution:		
Series EE, 5.50%, 06/15/43	930	1,011,849
Series GG, Build America Bonds, 5.72%, 06/15/42	1,390	1,768,469
Water & Sewer System, Series EE, 5.38%, 06/15/43	770	835,004
Metropolitan Transportation Authority, RB, Build America Bonds, Series C	1,295	1,914,476
New York State Dormitory Authority, RB, Build America Bonds:		
5.63%, 03/15/39	1,100	1,309,011
5.60%, 03/15/40	1,900	2,310,457
Port Authority of New York & New Jersey, RB, 159th Series	780	960,102
		10,109,368
<b>Total Municipal Bonds 3.2%</b>		
<b>(Cost \$20,465,732)</b>		<b>24,184,778</b>
<b>Non-Agency Mortgage-Backed Securities 9.0%</b>		
<b>Collateralized Mortgage Obligations 0.4%</b>		
Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 03/25/37	560	501,084
Countrywide Alternative Loan Trust:		
Series 2005-64CB, Class 1A15, 5.50%, 12/25/35	1,096	1,085,239
Series 2006-OA21, Class A1, (1 mo. LIBOR US + 0.19%), 2.14%, 03/20/47 <sup>(a)</sup>	831	699,319
GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 4.08%, 06/19/35 <sup>(c)</sup>	308	302,135
<i>Security</i>	<i>Par</i>	<i>Value</i>

(000)

**Collateralized Mortgage Obligations (continued)**

GSR Mortgage Loan Trust:

Series 2006-4F, Class 1A1, 5.00%, 05/25/36	USD	54	\$	91,377
Series 2007-4F, Class 3A1, 6.00%, 07/25/37		177		161,111
JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 08/25/36		70		54,041
Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.74%, 05/25/36 <sup>(c)</sup>		547		505,119
WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, (12 mo. MTA + 0.77%), 2.33%, 05/25/47 <sup>(a)</sup>		199		189,161
				3,588,586

**Commercial Mortgage-Backed Securities 8.6%**

Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 04/14/33 <sup>(b)(c)</sup>		4,170		4,108,372
Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 09/10/46 <sup>(c)</sup>		7,183		7,638,150
Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48		1,577		1,630,553
Commercial Mortgage Trust:				
Series 2013-300P, Class A1, 4.35%, 08/10/30 <sup>(b)</sup>		1,330		1,382,755
Series 2013-CR11, Class B, 5.16%, 08/10/50 <sup>(c)</sup>		7,000		7,332,183
Series 2013-LC6, Class B, 3.74%, 01/10/46		1,390		1,375,440
Series 2015-3BP, Class A, 3.18%, 02/10/35 <sup>(b)</sup>		7,570		7,421,790
Series 2015-CR22, Class C, 4.12%, 03/10/48 <sup>(c)</sup>		5,000		4,888,236
Series 2015-LC19, Class C, 4.26%, 02/10/48 <sup>(c)</sup>		3,500		3,466,689
Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 02/10/34 <sup>(b)(c)</sup>		4,585		4,600,030
CSAIL Commercial Mortgage Trust, Series 2015-C1 <sup>(c)</sup> :				
Class B, 4.04%, 04/15/50		1,110		1,104,416
Class C, 4.30%, 04/15/50		1,000		992,806
GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX, 3.38%, 12/15/34 <sup>(b)(c)</sup>		6,170		6,139,914
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 02/10/46 <sup>(b)</sup>		2,505		2,491,419

## Schedule of Investments (unaudited) (continued)

## BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Commercial Mortgage-Backed Securities (continued)</b>		
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2016-NINE, Class A, 2.85%, 10/06/38 <sup>(b)(c)</sup>	USD 4,800	\$ 4,535,670
Morgan Stanley Capital I Trust, Series 2014-CPT, Class G, 3.45%, 07/13/29 <sup>(b)(c)</sup>	3,200	3,091,654
WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 08/15/45	1,395	1,426,813
Class C, 4.89%, 08/15/45 <sup>(c)</sup>	1,795	1,820,397
		65,447,287
<b>Total Non-Agency Mortgage-Backed Securities 9.0%</b> (Cost \$69,255,729)		69,035,873
<b>Preferred Securities Capital Trusts 11.2%</b>		
<b>Auto Components 0.1%</b>		
General Motors Financial Co., Inc., Series A, 5.75%, <sup>(c)(f)(j)</sup>	264	257,070
<b>Banks 3.3%</b>		
ABN AMRO Bank NV, 5.75%, <sup>(h)(j)</sup>	200	248,423
Banco Bilbao Vizcaya Argentaria SA, 6.13%, <sup>(c)(j)</sup>	2,000	1,815,000
Banco Santander SA, 6.25%, <sup>(h)(j)</sup>	100	119,512
BNP Paribas SA, 7.20%, <sup>(b)(h)(j)</sup>	2,000	2,157,500
Capital One Financial Corp., Series E, 5.55%, <sup>(h)(j)</sup>	3,500	3,578,750
CIT Group, Inc., <sup>(h)(j)</sup> :		
Series A, 5.80%	163	161,981
Series M, 6.30%,	4,000	4,080,000
Series P, 5.95% ,	2,100	2,115,750
Series Q, 5.95%	100	103,552
Series R, 6.13%	395	411,788
Cooperatieve Rabobank UA, 6.63%, <sup>(h)(j)</sup>	200	263,885
Credit Agricole SA, <sup>(b)(h)(j)</sup> :		
6.63%	1,400	1,406,883
7.88%	1,000	1,040,000
Intesa Sanpaolo SpA, 7.00%, <sup>(h)(j)</sup>	200	242,578
Nordea Bank AB, 6.13%, <sup>(b)(h)(j)</sup>	2,960	2,934,100
Wells Fargo & Co., <sup>(h)(j)</sup> :		
Series S, 5.90%	3,450	3,458,970
Series U, 5.88%	525	539,054

			24,677,726
<b>Capital Markets</b>	<b>0.7%</b>		
Goldman Sachs Group, Inc., Series P, 5.00%, <sup>(c)(j)</sup>		685	651,435
Morgan Stanley, Series H, 5.45%, <sup>(h)(j)</sup>		2,627	2,676,256
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
<b>Capital Markets (continued)</b>			
State Street Corp., Series F, 5.25% <sup>(h)(j)</sup>	USD	2,000	\$ 2,042,500
			5,370,191
<b>Chemicals</b>	<b>0.0%</b>		
Solvay Finance SA, 5.12%, <sup>(h)(j)</sup>		100	128,011
<b>Diversified Financial Services</b>	<b>4.7%</b>		
ATF Netherlands BV, 3.75%, <sup>(h)(j)</sup>		100	118,366
Bank of America Corp. <sup>(h)(j)</sup> :			
Series AA, 6.10%		300	309,375
Series FF, 5.88% <sup>(c)</sup>		3,500	3,460,625
Series V, 5.13%		175	176,750
Series X, 6.25%		4,620	4,805,816
Bank of New York Mellon Corp. <sup>(h)(j)</sup> :			
Series D, 4.50%, <sup>(f)</sup>		2,000	1,900,000
Series E, 4.95%		2,000	2,039,000
Barclays PLC, 7.25%, <sup>(h)(j)</sup>		200	278,265
Credit Suisse Group AG, 6.25%, <sup>(h)(j)</sup>		200	198,500
HBOS Capital Funding LP, 6.85%, <sup>(j)</sup>		100	100,960
HSBC Holdings PLC, <sup>(j)</sup> :			
6.00% <sup>(h)</sup>		435	416,513
6.50%, <sup>(c)</sup>		1,090	1,080,463
JPMorgan Chase & Co. <sup>(h)(j)</sup> :			
Series 1, 5.83%		7,000	7,043,750
Series Q, 5.15%,		3,000	2,962,500
Series U, 6.13%		500	516,250
Series V, 5.00%		6,430	6,486,262
Royal Bank of Scotland Group PLC, 8.63%, <sup>(h)(j)</sup>		200	216,440
Societe Generale SA <sup>(b)(h)(j)</sup> :			
6.00%		3,000	2,950,950
7.88% <sup>(f)</sup>		1,000	1,040,000
			36,100,785
<b>Diversified Telecommunication Services</b>	<b>0.0%</b>		
Telefonica Europe BV, 4.20%, <sup>(h)(j)</sup>		200	243,563
<b>Electric Utilities</b>	<b>0.6%</b>		
ComEd Financing III, 6.35% , 03/15/2033		300	319,500
Electricite de France SA, 5.25%, <sup>(b)(h)(j)</sup>		4,200	4,107,600
Gas Natural Fenosa Finance BV, 4.13% <sup>(h)(j)</sup>		100	122,326



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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Electric Utilities (continued)</b>		
RWE AG, 2.75% , 04/21/2075 <sup>(h)</sup>	USD 10 \$	11,886
		4,561,312
<b>Insurance 1.8%</b>		
Allstate Corp. <sup>(h)</sup>		
5.75% , 08/15/2053	2,000	2,067,500
6.50% , 05/15/2067	4,100	4,610,204
MetLife, Inc., 6.40% , 12/15/2066	2,554	2,750,658
Voya Financial, Inc., 5.65% , 05/15/2053 <sup>(h)</sup>	4,500	4,545,000
		13,973,362
<b>Total Capital Trusts 11.2%</b> <b>(Cost \$84,923,055)</b>		85,312,020
	<i>Shares</i>	
<b>Preferred Stocks 0.9%</b>		
<b>Banks 0.3%</b>		
Wells Fargo & Co., Series Q, 5.85% <sup>(h)(j)</sup>	75,000	1,937,250
<b>Capital Markets 0.6%</b>		
Goldman Sachs Group, Inc., Series J, 5.50% <sup>(h)(j)</sup>	92,000	2,390,160
Morgan Stanley, Series K, 5.85% <sup>(h)(j)</sup>	66,567	1,716,763
SCE Trust III, Series H, 5.75% <sup>(h)(j)</sup>	25,314	665,505
		4,772,428
<b>Machinery 0.0%</b>		
Stanley Black & Decker, Inc., 5.38% <sup>(h)(j)</sup>	2,500	266,125
<b>Thriffs &amp; Mortgage Finance 0.0%</b>		
Federal Home Loan Mortgage Corp., Series S, 8.25% <sup>(c)(j)</sup>	10,000	63,100
<b>Total Preferred Stocks 0.9%</b> <b>(Cost \$6,864,478)</b>		7,038,903
<b>Trust Preferred</b>		
<b>Diversified Financial Services 0.1%</b>		
Citigroup Capital XIII, 6.37% , 10/30/40 <sup>(h)</sup>	29,583	794,599



**Total Trust Preferreds 0.1%**  
**(Cost \$779,529)** 794,599

**Total Preferred Securities 12.2%** 93,145,522

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>U.S. Government Sponsored Agency Securities 14.5%</b>		
<b>Agency Obligations 1.5%</b>		
Fannie Mae, 5.63%, 07/15/37 <sup>(f)</sup>	USD 1,600	\$ 2,143,261
Federal Home Loan Bank <sup>(f)</sup> : 5.25%, 12/09/22	1,375	1,526,530
5.37%, 09/09/24	2,175	2,481,421
Residual Funding Corp., 0.00%, 04/15/30 <sup>(k)</sup>	6,055	4,079,318
Resolution Funding Corp., 0.00%, 07/15/18 - 10/15/18 <sup>(k)</sup>	1,050	1,044,423
		11,274,953

**Collateralized Mortgage Obligations 4.2%**

Fannie Mae Mortgage-Backed Securities:		
Series 2015-47, Class GL, 3.50%, 07/25/45	1,636	1,599,686
Series 2005-5, Class PK, 5.00%, 12/25/34	70	70,289
Series 1991-87, Class S, (1 mo. LIBOR + 26.68%), 21.49%, 08/25/21 <sup>(a)</sup>	2	2,056
Series G-49, Class S, (1 mo. LIBOR + 1034.80%), 830.99%, 12/25/21 <sup>(a)</sup>	(m)	3
Series G-17, Class S, 879.55%, 06/25/21 <sup>(c)</sup>	(m)	
Series G-07, Class S, (1 mo. LIBOR + 1151.69%), 923.53%, 03/25/21 <sup>(a)</sup>	(m)	42
Series G-33, Class PV, 1078.42%, 10/25/21	(m)	
Series 1991-46, Class S, (1 mo. LIBOR + 2519.00%), 2070.23%, 05/25/21 <sup>(a)</sup>	(m)	
Freddie Mac Mortgage-Backed Securities:		
Series 0173, Class RS, 11.10%, 11/15/21 <sup>(c)(e)</sup>	(m)	1
Series 4350, Class DY, 4.00%, 06/15/44	2,830	2,924,508
Series 4480, Class ZX, 4.00%, 11/15/44	6,179	6,214,635
Series 4549, Class TZ, 4.00%, 11/15/45	2,707	2,812,180
Series 4398, Class ZX, 4.00%, 09/15/54	8,885	9,099,195
Series 0173, Class R, 9.00%, 11/15/21 <sup>(e)</sup>	(m)	
Series 1057, Class J, 1008.00%, 03/15/21	(m)	
Series 0192, Class U, 1009.03%, 02/15/22 <sup>(c)</sup>	(m)	

## Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
<b>Collateralized Mortgage Obligations (continued)</b>		
Ginnie Mae Mortgage-Backed Securities, Series 2014-72, Class MQ, 4.00%, 02/20/44	USD 8,858	\$ 9,033,065
		31,755,660
<b>Commercial Mortgage-Backed Securities 0.2%</b>		
Freddie Mac, Series K013, Class A2, 3.97%, 01/25/21 <sup>(c)</sup>	1,870	1,918,264
<b>Interest Only Collateralized Mortgage Obligations 0.5%</b>		
Fannie Mae Mortgage-Backed Securities:		
Series 1997-50, Class SI, (1 mo. LIBOR + 9.20%), 1.20%, 04/25/23 <sup>(a)</sup>	28	597
Series 2012-96, Class DI, 4.00%, 02/25/27	4,213	318,254
Series 2012-47, Class NI, 4.50%, 04/25/42	4,343	991,869
Series G92-05, Class H, 9.00%, 01/25/22	(m)	6
Series 094, Class 2, 9.50%, 08/25/21	(m)	14
Series 1990-136, Class S, 18.12%, 11/25/20 <sup>(a)</sup>	(m)	
Series 1991-139, Class PT, 648.35%, 10/25/21	(m)	
Series G-10, Class S, 893.49%, 05/25/21 <sup>(a)</sup>	(m)	
Series 1991-099, Class L, 930.00%, 08/25/21	(m)	
Series G-12, Class S, (1 mo. LIBOR + 1175.53%), 947.45%, 05/25/21 <sup>(a)</sup>	(m)	
Series 1990-123, Class M, 1009.50%, 10/25/20	(m)	
Freddie Mac Mortgage-Backed Securities:		
Series K707, Class X1, 1.51%, 12/25/18 <sup>(c)</sup>	4,590	18,152
Series 2611, Class QI, 5.50%, 09/15/32	165	2,944
Series 1254, Class Z, 8.50%, 04/15/22	13	1,544
Series 1043, Class H, (1 mo. LIBOR + 45.00%), 36.37%, 02/15/21 <sup>(a)</sup>	1	1
Series 1054, Class I, (1 mo. LIBOR + 5.26%), 714.40%, 03/15/21 <sup>(a)</sup>	(m)	
Series 1148, Class E, (1 mo. LIBOR + 1196.85%), 970.61%, 10/15/21 <sup>(a)</sup>	(m)	
	<i>Par (000)</i>	<i>Value</i>
<b>Interest Only Collateralized Mortgage Obligations (continued)</b>		
Freddie Mac Mortgage-Backed Securities (continued):		
Series 0176, Class M, 1010.00%, 07/15/21	USD (m)	\$
Series 1056, Class KD, 1084.50%, 03/15/21	(m)	

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Series 0019, Class R, 6696.22%, 03/15/20 <sup>(c)(e)</sup>		(m)
<b>Ginnie Mae Mortgage-Backed Securities<sup>(a)</sup>:</b>		
Series 2009-78, Class SD, (1 mo. LIBOR + 6.20%), 4.25%, 09/20/32	4,735	453,036
Series 2009-116, Class KS, (1 mo. LIBOR + 6.47%), 4.54%, 12/16/39	1,664	203,386
Series 2011-52, Class NS, (1 mo. LIBOR + 6.67%), 4.74%, 04/16/41	13,569	2,161,734
		4,151,537
<b>Mortgage-Backed Securities 8.1%</b>		
<b>Fannie Mae Mortgage-Backed Securities<sup>(f)</sup>:</b>		
3.00%, 08/01/43	9,348	9,150,320
4.00%, 12/01/41 - 04/01/56	30,329	31,244,657
4.50%, 07/01/41 - 07/01/55	16,755	17,681,552
5.00%, 08/01/34	1,665	1,785,435
5.50%, 06/01/38	815	884,257
6.00%, 12/01/38	669	740,827
Freddie Mac Mortgage-Backed Securities, 6.00%, 09/01/18 - 12/01/18	3	3,696