BLACKROCK CORE BOND TRUST Form N-Q July 23, 2015

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 08/31/2015

Date of reporting period: 05/31/2015

Item 1 -Schedule of Investments

Schedule of Investments May 31, 2015 (Unaudited)	(Percentages shown are based on Net Assets)		
Asset-Backed Securities	Par (000) Value		
Asset-Backed Securities — 14.7% AmeriCredit Automobile Receivables Trust,			
Series 2011-5, Class C, 3.44%, 10/08/17	SD658 \$663,331		
AMMC CLO IX, Ltd., Series 2011-9A, Class D, 4.78%, 1/15/22 (a)(b)	2,000 2,000,027		
Apidos CDO, Series 2012-9AR, Class DR, 4.18%, 7/15/23 (a)(b)	1,400 1,400,000		
Apidos CDO XI, Series 2012-11A, Class D, 4.52%, 1/17/23 (a)(b)	1,200 1,200,095		
Apidos CLO XIX, Series 2014-19A, Class D,	1,000 977,600		
4.02%, 10/17/26 (a)(b) Ares CLO Ltd., Series 2014-32A, Class C,	1,250 1,251,562		
4.47%, 11/15/25 (a)(b) Ares XXIII CLO, Ltd., Series 2012-1AR (a)(b):			
Class CR, 3.48%, 4/19/23	4,000 4,000,928		
Class DR, 4.43%, 4/19/23	3,000 3,000,073		
Atrium CDO Corp., Series 9A, Class D, 3.79%,			
2/28/24 (a)(b)	1,500 1,483,319		
Babson CLO Ltd. (a):			
Series 2012-1X, Class B, 2.78%, 4/15/22	1,000 990,345		
Series 2014-3A, Class C1, 3.28%, 1/15/26 (b)	2,000 2,002,000		
Series 2014-3A, Class D1, 3.78%, 1/15/26 (b)	1,500 1,432,500		
Battalion CLO VII Ltd., Series 2014-7A, Class	2,000 1,004,000		
C, 4.17%, 10/17/26 (a)(b)	2,000 1,984,696		
Benefit Street Partners CLO III Ltd., Series	1,000 958,298		
2013-IIIA, Class C, 3.53%, 1/20/26 (a)(b)	1,000 938,298		
Benefit Street Partners CLO V Ltd., Series 2014-VA, Class C, 3.38%, 10/20/26 (a)(b)	1,500 1,479,375		
Bowman Park CLO Ltd., Series 2014-1A, Class	2 000 2 002 868		
D2, 4.21%, 11/23/25 (a)(b)	3,000 3,002,868		
Brookside Mill CLO Ltd., Series 2013-1A, Class C1, 2.97%, 4/17/25 (a)(b)	1,000 978,115		
CarMax Auto Owner Trust, Series 2012-1:			
Class B, 1.76%, 8/15/17	420 423,049		
Class C, 2.20%, 10/16/17	250 252,595		
Class D, 3.09%, 8/15/18	315 319,620		
CenterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3.03%, 10/15/25	2,210 2,300,203		
CIFC Funding 2014-IV Ltd., Series 2014-4A,	2,000 1,923,097		
Class D, 3.67%, 10/17/26 (a)(b)	_, ,,,,,,,,		
	Par		
Asset-Backed Securities	(000) Value		

Asset-Backed Securities (continued)

CIFC Funding 2014-V, Ltd., Series 2014-5A			
(a)(b):			
Class C, 3.59%, 1/17/27	USD	555	\$555,202
Class D2, 4.74%, 1/17/27		555	555,478
CIFC Funding 2015-1, Ltd., Series 2015-1A,		1,000	996,089
Class C, 3.27%, 1/22/27 (a)(b)		1,000	<i>,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,</i>
CIFC Funding Ltd. (a)(b):			
Series 2012-1AR, Class B1R, 4.43%, 8/14/24		1,500	
Series 2013-IA, Class B, 3.09%, 4/16/25		1,000	995,137
Countrywide Asset-Backed Certificates, Series		739	699,526
2006-13, Class 3AV2, 0.33%, 1/25/37 (a)		157	077,520
DCP Rights LLC, Series 2014-1A, Class A,		4,005	4,071,295
5.46%, 10/25/44 (b)		4,005	4,071,275
Dryden 34 Senior Loan Fund, Series 2014-34A,		2,000	1,999,953
Class C, 3.08%, 10/15/26 (a)(b)		2,000	1,777,755
Ford Credit Floorplan Master Owner Trust,			
Series 2012-2:			
Class B, 2.32%, 1/15/19		490	497,512
Class C, 2.86%, 1/15/19		210	214,874
Class D, 3.50%, 1/15/19		400	413,251
Galaxy CLO Ltd., Series 2014-18A, Class C1,		1,625	1,628,266
3.28%, 10/15/26 (a)(b)		1,025	1,028,200
Galaxy XV CLO Ltd., Series 2013-15A, Class		1,000	989,245
C, 2.88%, 4/15/25 (a)(b)		1,000	989,245
GoldenTree Loan Opportunities IX Ltd., Series		1,000	984,500
2014-9A, Class D, 3.78%, 10/29/26 (a)(b)		1,000	984,500
Highbridge Loan Management 4-2015, Ltd.,		4,000	3,965,000
Series 5A-2015, Class C1, 3.48%, 1/29/26 (a)(b)		4,000	3,903,000
Limerock CLO III LLC, Series 2014-3A, Class		4,500	4,443,750
C, 3.83%, 10/20/26 (a)(b)		4,500	4,445,750
Madison Park Funding IX Ltd., Series		1 200	1 200 000
2012-9AR, Class DR, 4.13%, 8/15/22 (a)(b)		1,200	1,200,000
Madison Park Funding XV, Ltd., Series		1 000	1 012 762
2014-15A, Class B1, 3.46%, 1/27/26 (a)(b)		1,800	1,812,763
Nelnet Student Loan Trust (a):			
Series 2006-1, Class A5, 0.39%, 8/23/27		1,050	1,042,062
Series 2008-3, Class A4, 1.93%, 11/25/24		1,235	1,276,883
Neuberger Berman CLO XVIII Ltd., Series		2 250	2 216 420
2014-18A, Class C, 4.03%, 11/14/25 (a)(b)		2,250	2,216,428

Asset-Backed Securities	Par (000)	Value
Asset-Backed Securities (continued) Oaktree EIF II Series A1, Ltd., Series 2015-B1A, Class C, 3.46%, 2/15/26 (a)(b)	0 1,000 \$	5 994,600
Oaktree EIF II Series A2, Ltd., Series 2014-A2, Class C, 3.47%, 11/15/25 (a)(b) Octagon Investment Partners XX Ltd., Series 2014-1A (a)(b):	2,250	2,250,089
Class C, 3.08%, 8/12/26 Class D, 3.93%, 8/12/26	750 1,000	743,163 978,293
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (a)(b)	2,000	1,955,143
Octagon Investment Partners XXII Ltd., Series 2014-1A, Class C1, 3.53%, 11/22/25 (a)(b)	2,000	2,002,487
OneMain Financial Issuance Trust 2015-1, Series 2015-1A, Class D, 6.63%, 3/18/26 (b) OneMain Financial Issuance Trust 2015-2,	5,575	5,723,239
Series 2015-2A (b): Class C, 4.32%, 7/18/25 Class D, 5.64%, 7/18/25 OZLM Funding III, Ltd., Series 2013-3A	5,000 2,500	4,999,085 2,499,740
(a)(b): Class B, 3.38%, 1/22/25 Class C, 4.18%, 1/22/25	1,500 500	1,500,163 501,351
OZLM VII Ltd., Series 2014-7A, Class C, 3.87%, 7/17/26 (a)(b)	470	457,935
OZLM VIII, Ltd., Series 2014-8A, Class C, 3.77%, 10/17/26 (a)(b)	1,750	1,705,145
Regatta V Funding Ltd., Series 2014-1A, Class C, 3.73%, 10/25/26 (a)(b)	2,000	1,930,003
Santander Drive Auto Receivables Trust: Series 2011-1, Class D, 4.01%, 2/15/17 Series 2012-1, Class C, 3.78%, 11/15/17	1,466 312	1,473,352 313,919
Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.72%, 10/15/26 (a)(b)	2,250	2,088,342
SLM Private Credit Student Loan Trust, Series 2004-B, Class A2, 0.47%, 6/15/21 (a)	160	159,064
SLM Private Education Loan Trust, Series 2012-A, Class A1, 1.59%, 8/15/25 (a)(b) SLM Student Loan Trust:	269	270,866
Series 2008-5, Class A3, 1.58%, 1/25/18 (a)	414	415,448
Asset-Backed Securities	Par (000)	Value

Schedule of Investments (continued) BlackRock Core Bond Trust (BHK) (Percentages shown are based on Net Assets)

Asset-Backed Securities (continued)

Series 2012-A, Class A2, 3.83%, 1/17/45 (b) Series 2014-A, Class B, 3.50%, 11/15/44 (b)	0 1,245 \$ 690 500	5 1,294,877 729,331 494,842
Small Business Administration Participation Certificates, Series 1996-20K, Class 1, 6.95%, 11/01/16	33	34,338
Sound Point CLO, Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (a)(b)	1,500	1,446,000
Steele Creek CLO 2014-1 Ltd., Series 2014-1A, Class C, 3.48%, 8/21/26 (a)(b)	2,500	2,485,000
Stewart Park CLO, Ltd. 2015-1, Series 2015-1A, Class D, 3.72%, 4/15/26 (a)(b)	1,000	969,500
Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32	928	923,797
Symphony CLO VII, Ltd., Series 2011-7A, Class E, 3.88%, 7/28/21 (a)(b) Symphony CLO, Ltd., Series 2012-10AR,	1,500	1,486,837
Class DR, 4.12%, 7/23/23 (a)(b)	1,000	1,002,598
Venture CDO Ltd., 3.35%, 10/15/26 (a)(b) Venture XIX CLO, Ltd., Series 2014-19A,	1,550	1,549,959
Class C, 3.55%, 1/15/27 (a)(b)	555	555,000
Voyage CLO Ltd., Series 2014-3A, Class C, 3.88%, 7/25/26 (a)(b)	1,750	1,722,163
Voyage CLO, Ltd., Series 2012-2AR, Class CR, 3.22%, 10/15/22 (a)(b)	1,500	1,500,000
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22	2,360	2,466,771
		117,703,742
Interest Only Asset-Backed Securities — 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b)	4,360	306,548
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29	9,085	621,741
		928,289
Total Asset-Backed Securities — 14.8%		118,632,031

(Pe	ercentages sh	own are base
Corporate Bonds	Par (000)	Value
Aerospace & Defense — 0.3% Huntington Ingalls Industries, Inc., 7.13%, 3/15/21	USD 460	\$ 492,200
United Technologies Corp., 6.13%, 7/15/38 (c)	1,450	1,805,309
		2,297,509
Airlines — 2.2% Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 9/15/24 (b) American Airlines Pass-Through Trust, Series 2013-2:	2,000	1,980,000
Class A, 4.95%, 7/15/24 (c) Class B, 5.60%, 1/15/22 (b)	4,315 936	4,638,109 976,219
Continental Airlines Pass-Through Trust Series 2010-1, Class B, 6.00%, 7/12/20 Series 2012-3, Class C, 6.13%, 4/29/18 United Airlines Pass-Through Trust:) 742	786,860 1,052,500
Series 2013-1, Class A, 4.30%, 2/15/27 Series 2014-2, Class B, 4.63%, 3/03/24		
US Airways Pass-Through Trust, Series 2012-1, Class C, 9.13%, 10/01/15	1,313	1,338,832
		17,724,105
Auto Components — 0.8% Icahn Enterprises LP/Icahn Enterprises Finance Corp.:		
3.50%, 3/15/17 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22	182 2,660 1,906 1,578	2,048,950
		6,631,050
Automobiles — 1.1% Ford Motor Co., 4.75%, 1/15/43 (c) General Motors Co., 6.25%, 10/02/43	4,255 2,506	
Corporate Bonds Par (000) Value		

Schedule of Investments (continued) BlackRock Core Bond Trust (BHK) (Percentages shown are based on Net Assets)

Automobiles (concluded) USD 1,500 \$ 1,539,375

Jaguar Land Rover Automotive PLC, 4.13%, 12/15/18 (b)		
		8,768,217
Banks — 5.0%		
The Bank of New York Mellon Corp., Series E, 4.95% (a)(d)	2,000	2,000,000
Barclays Bank PLC, 7.63%, 11/21/22	3,500	4,068,750
Barclays PLC, 3.65%, 3/16/25	4,320	4,228,217
Capital One Financial Corp., Series E, 5.55% (a)(d)	3,500	3,504,375
CIT Group, Inc.: 5.50%, 2/15/19 (b)	796	840,775
5.38%, 5/15/20 Depfa ACS Bank, 5.13%, 3/16/37 (b)	3,300 7,925	3,502,125 9,702,633
HSBC Holdings PLC:	2 0 2 0	2 106 001
4.25%, 3/14/24 (c) 6.10%, 1/14/42 Rabobank Nederland	2,020 610	2,106,901 781,131
(c): 3.88%, 2/08/22	2,780	2,960,544
3.95%, 11/09/22 Wells Fargo & Co., 2.50% - 2/08/22 (c)	3,000 2,780	3,071,478 2,918,594
3.50%, 3/08/22 (c)		39,685,523
Building Products — 0.19	6	
Cemex SAB de CV, 5.88%, 3/25/19 (b)	400	413,000
Capital Markets — 2.1% CDP Financial, Inc.,		
5.60%, 11/25/39 (b)(c)	5,890	7,518,438
Credit Suisse Group AG, 7.50% (a)(b)(d)	3,000	3,191,250
Morgan Stanley, 6.25%, 8/28/17 (c)	3,855	
State Street Corp., Series F, 5.25%	2,000	2,022,500

(a)(d)

		16,974,970
Chemicals — 0.8%		
Axalta Coating		
Systems US		
Holdings,		
Inc./Axalta Coating	302	327,670
Systems Dutch		
Holding BV, 7.38%,		
5/01/21 (b)		
Axiall Corp., 4.88%,	304	299,440
5/15/23	304	299,440
The Dow Chemical		
Co., 4.13%,	700	750,851
11/15/21		
Huntsman		
International LLC,	595	603,925
4.88%, 11/15/20		
Methanex Corp.,	1 1 1 9	4,202,314
3.25%, 12/15/19	4,140	4,202,314

Schedule of Investments (continued) BlackRock Core Bond Trust (BHK) (Percentages shown are based on Net Assets)			
Corporate Bonds	Par (000)	Valu	
Chemicals (concluded) PetroLogistics LP/PetroLogistics Finance Corp., 6.25%, 4/01/20		\$ 343,	163
		6,52	7,363
Commercial Services &	& Suppli	es —	1.1%
ADS Waste Holdings, Inc., 8.25%, 10/01/20 Aviation Capital	491	517,	391
Group Corp. (b): 4.63%, 1/31/18 7.13%, 10/15/20 Brand Energy &	1,300 1,800	-	5,887 7,906
Infrastructure Services, Inc., 8.50%, 12/01/21 (b)	325	312,	000
Mobile Mini, Inc., 7.88%, 12/01/20	1,640	1,73	8,400
The ADT Corp., 4.88%, 7/15/42 United Rentals North America, Inc.:	1,078	857,	010
7.38%, 5/15/20 7.63%, 4/15/22	770 907	829, 990,	
		8,70	9,167
Communications Equip	oment —	- 1.1%	,
ADC Telecommunications, Inc., 3.50%, 7/15/15 (e)	8,670	8,67	0,000
Construction & Engine	ering —	- 0.1%	
ABB Finance USA, Inc., 4.38%, 5/08/42	386	410,	450
5/08/42 BlueLine Rental Finance Corp.,	192	198,	240

7.00%, 2/01/19 (b) Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b)	400	410,000
		1,018,690
Construction Materials - Allegion US	— 0.6%	
Holding Co., Inc., 5.75%, 10/01/21	894	936,465
HD Supply, Inc., 7.50%, 7/15/20	3,088	3,338,900
Lafarge SA, 7.13%, 7/15/36	270	335,618
		4,610,983
Consumer Finance — 2 Ally Financial, Inc.:	.2%	
5.50%, 2/15/17	3,000	3,135,000
6.25%, 12/01/17	320	343,200
8.00%, 3/15/20	900	1,064,250
8.00%, 11/01/31	600	738,000
Corivas Campus		,
Living USG LLC,	5,700	5,700,000
5.30%, 7/01/50		
Discover		
Financial	500	510 522
Services, 3.85%,	500	510,532
11/21/22		
Ford Motor Credit		
Co. LLC:		
6.63%, 8/15/17	280	309,144
Corporate Bonds		Par Value (000)
Consumer Finance (con Ford Motor Credit Co. LLC (concluded):	cluded)	
8.13%, 1/15/20	USF	2,530 \$3,131,905
4.25%, 9/20/22	UGL	1,600 1,702,949
SLM Corp., 6.25%,		
1/25/16		1,312 1,344,800

17,979,780

Containers & Packaging — 0.4% Crown Americas	6	
LLC/Crown Americas		
Capital Corp. III, 6.25%,	182	191,100
2/01/21		
Sealed Air Corp. (b):		
6.50%, 12/01/20	1,100	1,226,500
8.38%, 9/15/21	450	506,250
Smurfit Kappa		
Acquisitions, 4.88%,	820	865,100
9/15/18 (b)		
		2,788,950
Discourified Consumers Services	0.201	
Diversified Consumer Services -	-0.2%	
APX Group, Inc., 6.38%, 12/01/19	535	534,331
Service Corp.		
International, 4.50%,	1,240	1,274,100
11/15/20	1,210	1,271,100
		1,808,431
Diversified Financial Services -	- 7.0%	
Aircastle Ltd., 6.25%,	1,413	1,556,066
12/01/19	1,110	1,000,000
Bank of America Corp.		
(c):	2 200	0 515 000
5.63%, 7/01/20	2,200	2,515,823 10,018,660
3.30%, 1/11/23 Series L, 3.95%, 4/21/25	10,000 2,475	2,452,579
FMR LLC, 4.95%, 2/01/33		2,432,379
(b)(c)	2,300	2,466,858
General Electric Capital		
Corp.:		
6.75%, 3/15/32 (c)	2,500	3,368,928
6.15%, 8/07/37 (c)	2,150	2,800,351
6.88%, 1/10/39	135	189,084
General Motors Financial	807	827,980
Co., Inc., 4.25%, 5/15/23	007	027,900
The Goldman Sachs		
Group, Inc., 3.75%,	8,965	9,044,018
5/22/25 (c)		
IntercontinentalExchange	470	500 000
Group, Inc., 4.00%, 10/15/23	470	500,888
Intesa Sanpaolo SpA,		
5.02%, 6/26/24 (b)	2,290	2,297,408
	2,500	2,506,250

Jefferies Finance LLC/JFIN Co-Issuer		
Corp., 7.38%, 4/01/20 (b)		
Moody's Corp., 4.50%,	1,800	1,941,876
9/01/22 (c)		
Northern Trust Corp.,	8,000	8,446,488
3.95%, 10/30/25 (c)	0,000	0,110,100
Reynolds Group Issuer,		
Inc.:		
7.88%, 8/15/19	1,120	1,173,200
5.75%, 10/15/20	2,000	2,082,500

Schedule of Investments (continued) BlackRock Core Bond Trust (BHK) (Percentages shown are based on Net Assets)			
Corporate Bonds	Par (000)	Value	
Diversified Financial Serv Reynolds Group Issuer, Inc. (concluded): 6.88%, 2/15/21 USI	·	ncluded) \$ 2,041,425	
0.0070, 2113/21 0.01	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	56,230,382	
Diversified Telecommunic	cation Se	ervices — 3.0%	
AT&T, Inc., 4.75%, 5/15/46	2,710	2,580,627	
CenturyLink, Inc., Series V, 5.63%, 4/01/20	800	835,000	
Level 3 Financing, Inc., 8.63%, 7/15/20	1,230	1,326,863	
Telecom Italia Capital SA, 6.00%, 9/30/34 Verizon	1,550	1,542,250	
Communications, Inc. (c):	1 0 0 0		
3.50%, 11/01/21 6.40%, 2/15/38 6.55%, 9/15/43	1,000 6,879 6,751		
Windstream Corp.: 7.88%, 11/01/17 7.75%, 10/15/20 6.38%, 8/01/23	200 100 20	215,500 101,625 16,800	
0.56%, 0/01/25	20	24,088,499	
Electric Utilities — 5.6% Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (c) The Cleveland Electric Illuminating	5,515	6,995,893	
Co.: 8.88%, 11/15/18 5.95%, 12/15/36	242 434	295,769 499,956	
CMS Energy Corp., 5.05%, 3/15/22 (c)	1,832	2,043,768	
ComEd Financing III, 6.35%, 3/15/33	300	312,698	

	-	-	
Duke Energy			
Carolinas LLC:			
6.10%, 6/01/37	640	808,	496
6.00%, 1/15/38 (c)	1,675	5 2,16	1,187
4.25%, 12/15/41 (c)	750	774,	425
Duke Energy Florida,			
Inc., 6.40%, 6/15/38	770	1,02	0,345
(c)			
E.ON International			
Finance BV, 6.65%,	3,100	3,90	8,474
4/30/38 (b)(c)			
Electricite de France			
SA, 5.60%, 1/27/40	2,800) 3,23	9,015
(b)(c)			
Florida Power Corp.,	2 774	5 3,71	7 409
6.35%, 9/15/37 (c)	2,77.	5,71	2,498
Jersey Central Power			
& Light Co., 7.35%,	490	572,	267
2/01/19			
Ohio Power Co.,			
Series D, 6.60%,	3,000	3,90	1,299
3/01/33 (c)			
PacifiCorp, 6.25%,	1 004	5 1 50	C 00C
10/15/37 (c)	1,225	5 1,59	6,086
Public Service Co. of			
a 1 1 a 1 1 a	~ /		0.002
Colorado, Series 17,	2,550) 3,47	8,083
Colorado, Series 17, 6.25%, 9/01/37 (c)	2,550) 3,47	8,083
	2,550) 3,47	8,083
6.25%, 9/01/37 (c)	2,550) 3,47 Par	
	2,550	-	Value
6.25%, 9/01/37 (c)	2,550	Par	
6.25%, 9/01/37 (c)	-	Par	
6.25%, 9/01/37 (c) Corporate Bonds	d)	Par	
6.25%, 9/01/37 (c)Corporate BondsElectric Utilities (concluded Southern California Edison	d)	Par	
6.25%, 9/01/37 (c)Corporate BondsElectric Utilities (concluded Southern California Edison Co. (c):	d)	Par (000)	
6.25%, 9/01/37 (c)Corporate BondsElectric Utilities (concluded Southern California Edison	d)	Par (000) 1,300 \$	Value
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 	d)	Par (000) 1,300 \$	Value 5 1,613,170
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and 	d)	Par (000) 1,300 \$ 2,175	Value 5 1,613,170
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 	d)	Par (000) 1,300 \$ 2,175	Value 1,613,170 2,740,211
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and 	d)	Par (000) 1,300 \$ 2,175	Value 1,613,170 2,740,211
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 	d)	Par (000) 1,300 \$ 2,175	Value 1,613,170 2,740,211
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 	d)	Par (000) 1,300 \$ 2,175	Value 5 1,613,170 2,740,211 4,947,232
6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c)	l) USD	Par (000) 1,300 \$ 2,175 3,920	Value 5 1,613,170 2,740,211 4,947,232
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c) Energy Equipment & Servi 	l) USD	Par (000) 1,300 \$ 2,175 3,920	Value 5 1,613,170 2,740,211 4,947,232 44,620,872
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c) Energy Equipment & Servi Calfrac Holdings LP, 	l) USD	Par (000) 1,300 \$ 2,175 3,920	Value 5 1,613,170 2,740,211 4,947,232
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c) Energy Equipment & Servi Calfrac Holdings LP, 7.50%, 12/01/20 (b) 	l) USD	Par (000) 1,300 \$ 2,175 3,920 - 2.2% 940	Value 1,613,170 2,740,211 4,947,232 44,620,872 878,900
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c) Energy Equipment & Servi Calfrac Holdings LP, 7.50%, 12/01/20 (b) Ensco PLC, 4.70%, 	l) USD	Par (000) 1,300 \$ 2,175 3,920	Value 5 1,613,170 2,740,211 4,947,232 44,620,872
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c) Energy Equipment & Servi Calfrac Holdings LP, 7.50%, 12/01/20 (b) Ensco PLC, 4.70%, 3/15/21 (c) 	l) USD	Par (000) 1,300 \$ 2,175 3,920 - 2.2% 940	Value 1,613,170 2,740,211 4,947,232 44,620,872 878,900
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c) Energy Equipment & Servi Calfrac Holdings LP, 7.50%, 12/01/20 (b) Ensco PLC, 4.70%, 3/15/21 (c) Enterprise Products 	l) USD	Par (000) 1,300 \$ 2,175 3,920 - 2.2% 940 3,490	Value 1,613,170 2,740,211 4,947,232 44,620,872 878,900 3,609,508
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c) Energy Equipment & Servi Calfrac Holdings LP, 7.50%, 12/01/20 (b) Ensco PLC, 4.70%, 3/15/21 (c) Enterprise Products Operating LLC, 6.13%, 	l) USD	Par (000) 1,300 \$ 2,175 3,920 - 2.2% 940	Value 1,613,170 2,740,211 4,947,232 44,620,872 878,900
 6.25%, 9/01/37 (c) Corporate Bonds Electric Utilities (concluded Southern California Edison Co. (c): 5.63%, 2/01/36 Series A, 5.95%, 2/01/38 Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c) Energy Equipment & Servi Calfrac Holdings LP, 7.50%, 12/01/20 (b) Ensco PLC, 4.70%, 3/15/21 (c) Enterprise Products 	l) USD	Par (000) 1,300 \$ 2,175 3,920 - 2.2% 940 3,490	Value 1,613,170 2,740,211 4,947,232 44,620,872 878,900 3,609,508

EOG Resources, Inc., 2.63%, 3/15/23 (c) Genesis Energy LP/Genesis Energy Finance Corp., 5.75%,		142	142,000
2/15/21 GrafTech International Ltd., 6.38%, 11/15/20		1,160	1,090,400
MEG Energy Corp., 6.50%, 3/15/21 (b)		560	543,200
Peabody Energy Corp.: 6.00%, 11/15/18 6.25%, 11/15/21 (c)		2,507 2,483	
Seadrill Ltd., 6.13%, 9/15/17 (b)		3,180	2,838,150
			17,482,736
Food & Staples Retailing –	- 0.1%	%	
Rite Aid Corp.: 6.75%, 6/15/21		363	382,057
6.13%, 4/01/23 (b)		195	202,800
			584,857
Each Draduate 0.201			
Food Products — 0.2% Barry Callebaut Services			
NV, 5.50%, 6/15/23 (b)		1,293	1,381,609
Smithfield Foods, Inc., 5.88%, 8/01/21 (b)		338	354,055
			1,735,664
Health Care Equipment &	Suppli	es - 0.	1%
Teleflex, Inc., 6.88%, 6/01/19		770	796,473
0/01/19			
Health Care Providers & So CHS/Community Health	ervice	s — 2.4	%
Systems, Inc., 5.13%, 8/15/18		800	823,000
ConvaTec Healthcare E SA, 7.38%, 12/15/17 (b)	EUR	988	1,125,704
HCA Holdings, Inc., 7.75%, 5/15/21	USD	283	302,816
HCA, Inc.: 3.75%, 3/15/19		264	267,960
6.50%, 2/15/20			4,824,432
4.75%, 5/01/23			2,403,270
,		,	

Schedule of Investments (continu		ckRock Core Bond Trust (BHK) rcentages shown are based on Net Assets)
Corporate Bonds	Par (000)	Value
Health Care Providers & Services Tenet Healthcare Corp.:	s (conclu	ided)
	1.609 \$	\$ 1,752,796
6.00%, 10/01/20		1,331,080
4.50%, 4/01/21	766	
4.38%, 10/01/21		3,459,400
8.13%, 4/01/22	2,317	2,525,530
		19,574,328
Hotels, Restaurants & Leisure —	2.4%	
Caesars Entertainment		
Resort Properties		
LLC/Caesars Entertainment	2,120	2,146,500
Resort Property, 8.00%,		
10/01/20		
Six Flags Entertainment		
Corp., 5.25%, 1/15/21 (b)	1,724	1,780,030
The Unique Pub Finance		
Co. PLC:		
Series A3, 6.54%, 3/30/21 GBF	3 178	5,112,776
Series A4, 5.66%, 6/30/27	1,199	
Series M, 7.40%, 3/28/24	3,000	
	-	
Series N, 6.46%, 3/30/32	2,390	3,232,795
		18,863,898
Household Durables — 0.5%		
Beazer Homes USA, Inc.:		
6.63%, 4/15/18 USE	5 80	599,575
7.50%, 9/15/21	166	166,830
Standard Pacific Corp.,	2 100	2 225 750
10.75%, 9/15/16	2,100	2,325,750
Taylor Morrison		
Communities, Inc./Monarch		
Communities, Inc., 5.25%,	371	372,855
4/15/21 (b)		
Tri Pointe Holdings, Inc.		
(b):		
4.38%, 6/15/19	430	423,550
5.88%, 6/15/24	290	285,287
5.00 /0, 0/15/24	290	203,201
		4,173,847

Household Products — 0.1%

Spectrum Brands, Inc.: 6.38%, 11/15/20 6.63%, 11/15/22		400 550	427,000 589,875
			1,016,875
Independent Power and Re Producers -0.3%	enewab	le Electr	ricity
Calpine Corp. (b): 6.00%, 1/15/22 5.88%, 1/15/24 NRG REMA LLC, Series	C	274 194	293,180 207,580
9.68%, 7/02/26	С,	1,537	1,667,645
			2,168,405
Industrial Conglomerates Smiths Group PLC, 3.63% 10/12/22 (b)		360	359,030
Corporate Bonds	Par (000)	Value	
Insurance — 2.5% A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub LLC, 7.88%, 12/15/20 (b)	1,221 \$	5 1,254,5	578
AXA SA, 5.25%, 4/16/40 (a) Five Corners	500	630,96	7
4.42%, 11/15/23	2,050	2,160,3	386
(b)(c) Hartford Financial Services Group, Inc.:			
6.00%, 1/15/19 (c) 5.13%, 4/15/22 Liberty Mutual	690 1,860	778,59 2,088,1	
Group, Inc., 6.50%, 5/01/42 (b)(c)	2,000	2,408,5	508
Lincoln National Corp. (c): 6.25%, 2/15/20 3.35%, 3/09/25 Metlife, Inc., 5.25%, 12/31/49 (a)	1,260 1,045 2,000	1,471,7 1,039,0 2,002,5	541
MPL 2 Acquisition Canco, Inc., 9.88%,	680	719,10	0

8/15/18 (b) Muenchener Rueckversicherungs AG, 6.00%, 5/26/41 (a) Prudential Financial, Inc. (c):	EUK	400	541,132
7.38%, 6/15/19 5.38%, 6/21/20 4.50%, 11/15/20 5.90%, 3/17/36 5.70%, 12/14/36	USD	550 500 850 500 1,625	659,291 569,341 939,196 577,826 1,866,041
			19,707,027
Internet Software &	Servio	$\cos - 0$.0%
Equinix, Inc., 4.88%, 4/01/20		173	178,623
IT Services — 0.6% Ceridian HCM Holding, Inc.,		420	444,675
11.00%, 3/15/21 (b) First Data Corp. (b):		420	444,075
7.38%, 6/15/19 6.75%, 11/01/20		980 3,384	1,019,200 3,612,420
			5,076,295
Life Sciences Tools	& Ser	vices —	- 0.1%
Agilent Technologies, Inc., 3.20%, 10/01/22		500	489,834
Marine — 0.3% Nakilat, Inc., Series A, 6.07%, 12/31/33 (b)(c)		2,150	2,520,155
Media — 4.9% 21st Century Fox America, Inc., 7.63%, 11/30/28 AMC Networks, Inc.:		385	516,378
7.75%, 7/15/21		640	696,000
4.75%, 12/15/22 Cinemark USA,		686	699,720
Inc., 5.13%, 12/15/22		350	357,000

Schedule of Investments (continued) BlackRock Core Bond Trust (BHK)

Corporate Bonds	Par (000)	Value
Media (concluded) Clear Channel Worldwide		
Holdings, Inc., USD Series B, 6.50%, 11/15/22	9 4,980 S	\$ 5,257,443
Comcast Cable Communications	2 600	3,710,840
Holdings, Inc., 9.46%, 11/15/22 (c)	2,000	5,710,040
Comcast Corp.: 3.38%, 8/15/25	-	4,562,379
6.45%, 3/15/37 (c) Cox Communications,	790	1,000,304
Inc. (b): 6.95%, 6/01/38	1.000	1,172,440
8.38%, 3/01/39 (c) DIRECTV Holdings	-	4,649,998
LLC/DIRECTV Financing Co., Inc.:		
6.38%, 3/01/41 5.15%, 3/15/42	520 1,400	,
Gray Television, Inc., 7.50%, 10/01/20	666	709,290
iHeartCommunications, Inc., 9.00%,	611	600,308
12/15/19 Inmarsat Finance	1 000	000.000
PLC, 4.88%, 5/15/22 (b) Intelsat Jackson	1,000	990,000
Holdings SA, 5.50%, 8/01/23	700	642,908
The Interpublic Group of Cos., Inc., 3.75%, 2/15/23	2,000	2,042,030
Live Nation Entertainment, Inc., 7.00%, 9/01/20 (b)	218	232,988
NAI Entertainment Holdings/NAI	637	656,110
Entertainment Holdings Finance		

Corp., 5.00%, 8/01/18 (b)		
Sirius XM Radio, Inc., 4.25%, 5/15/20 (b)	893	891,884
TCI Communications,		
Inc., 7.88%, 2/15/26	610	845,650
(c) Time Warner Inc.: 3.60%, 7/15/25 6.10%, 7/15/40 Unitymedia Hessen	2,500 2,500 830	
GmbH & Co. KG/Unitymedia NRW GmbH, 5.50%, 1/15/23 (b)	505	520,781
Univision Communications, Inc., 5.13%, 5/15/23	2,306	2,311,765
(b) Virgin Media Secured Finance PLC, 5.38%,	711	744,772
4/15/21 (b)		
		39,236,479
Metals & Mining — 2. Alcoa, Inc., 5.40%, 4/15/21		3,153,750
ArcelorMittal: 4.50%, 8/05/15 6.13%, 6/01/18	347 770	348,735 825,825
Commercial Metals Co., 4.88%, 5/15/23	1,095	1,040,250
Corporate Bonds	Par (000) Va	lue
Metals & Mining (cond Corp. Nacional	cluded)	
del Cobre de Chile, 3.00%, 7/17/22 (b)	3,131 \$ 3,0	079,216
Freeport-McMoRan Copper & Gold, Inc., 5.45%, 3/15/43	900 78	4,660
Novelis, Inc.,		

	-	-
Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (b)	1,200	1,281,012
12/15/18 (b) Xstrata Canada Corp., 6.20%, 6/15/35	2,800	2,936,223
		22,211,846
Multiline Retail — 0.3	%	
Dufry Finance SCA, 5.50%, 10/15/20 (b)	2,520	2,629,749
Oil, Gas & Consumabl	le Fuels	— 5.2%
Access Midstream Partners LP/ACMP Finance Corp., 6.13%, 7/15/22	800	861,000
Antero Resources Finance Corp., 5.38%, 11/01/21	306	309,825
Bonanza Creek Energy, Inc., 6.75%, 4/15/21	198	191,565
Cenovus Energy, Inc., 6.75%, 11/15/39 (c)	1,500	1,780,726
Chesapeake Energy Corp., 5.75%, 3/15/23	717	708,037
ConocoPhillips Canada Funding Co., 5.95%, 10/15/36 (c)	685	830,093
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.13%, 3/01/22	110	114,813
Denbury Resources, Inc., 4.63%, 7/15/23	627	572,137

El Paso LLC, 7.80%, 8/01/31	90	105,609
El Paso Natural Gas Co., 8.38%, 6/15/32	550	678,792
Energy Transfer Partners LP,	1,000	1,212,303
7.50%, 7/01/38	1,000	1,212,303
KeySpan Gas		
East Corp.,	1,010	1,253,942
5.82%, 4/01/41	1,010	1,233,742
(b)(c)		
Kinder Morgan		
Energy Partners		
LP:		
6.50%, 9/01/39	3,000	3,187,452
6.55%, 9/15/40	220	232,169
6.38%, 3/01/41	310	328,424
Linn Energy		
LLC/Linn		
Energy Finance	474	405,270
Corp., 6.25%,		
11/01/19		
Marathon		
Petroleum Corp.,	2,049	2,451,969
6.50%, 3/01/41		

Schedule of Investments	(continu	ed) BlackRock Core Bond Trust (BHK) (Percentages shown are based on Net Assets)
Corporate Bonds	Par (000)	Value
Oil, Gas & Consumable F MarkWest Energy Partners LP/MarkWest Energy Finance	Fuels (co	oncluded)
Corp.: 6.25%, 6/15/22 USE 4.50%, 7/15/23	0 106 S 35	\$ 117,840 34,563
MidAmerican Energy Co., 5.80%,	35 1,500	1,898,172
10/15/36 (c) MidAmerican		
Energy Holdings Co., 5.95%, 5/15/37 (c)	1,750	2,121,205
Nexen, Inc.: 6.40%, 5/15/37	400	490,824
7.50%, 7/30/39 (c)	1,670	2,310,126
Pacific Drilling SA, 5.38%, 6/01/20 (b)	294	242,550
PBF Holding Co. LLC/PBF Finance Corp., 8.25%, 2/15/20	94	100,345
PDC Energy, Inc., 7.75%, 10/15/22	520	556,400
Pioneer Natural Resources Co., 3.95%, 7/15/22 Range Resources	700	719,868
Corp.:		
5.75%, 6/01/21	213	220,988
5.00%, 8/15/22	53 125	52,735
5.00%, 3/15/23 Regency Energy Partners	125	125,000
LP/Regency Energy Finance Corp., 4.50%, 11/01/23	498	500,739
Rosetta Resources, Inc., 5.63%, 5/01/21 Sabine Pass Liquefaction LLC:	596	631,820
5.63%, 2/01/21 6.25%, 3/15/22	3,578 796	3,694,285 837,790

5.63%, 4/15/23 SandRidge Energy,	937	953,397
Inc.: 8.75%, 1/15/20	48	31,080
7.50%, 2/15/23	620	344,100
Summit Midstream		
Holdings		
LLC/Summit Midstream Finance	774	808,830
Corp., 7.50%,		
7/01/21		
Ultra Petroleum		
Corp., 5.75%,	357	345,397
12/15/18 (b)		
Western Gas Partners LP, 5.38%,	1,425	1,580,948
6/01/21	1,423	1,380,948
Whiting Petroleum		
Corp., 5.00%,	1,642	1,642,000
3/15/19		
The Williams Cos.,	- 000	
Inc., Series A,	5,000	5,782,675
7.50%, 1/15/31		
		41,367,803
Paper & Forest Product	s = 0.3%	
Paper & Forest Product International Paper	s — 0.3%	
International Paper Co.:	s — 0.3%	
International Paper Co.: 7.50%, 8/15/21	150	188,896
International Paper Co.:		188,896 925,313
International Paper Co.: 7.50%, 8/15/21	150 840 Par	
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22	150 840 Par	925,313
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22	150 840 Par (000)	925,313 /alue
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International Paper	150 840 Par (000)	925,313 /alue
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International	150 840 Par (000) s (conclud	925,313 Value led)
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International Paper Co. (concluded):	150 840 Par (000) s (conclud 870 \$9	925,313 /alue led) 78,364
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International Paper Co. (concluded):	150 840 Par (000) s (conclud 870 \$9	925,313 Value led)
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International Paper Co. (concluded):	150 840 Par (000) s (conclud 870 \$9 2	925,313 /alue led) 78,364
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International Paper Co. (concluded): 6.00%, 11/15/41 USD	150 840 Par (000) s (conclud 870 \$9 2 %	925,313 Value led) 78,364 2,092,573
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International Paper Co. (concluded): 6.00%, 11/15/41 USD Pharmaceuticals — 1.84 AbbVie, Inc., 3.60%, 5/14/25	150 840 Par (000) s (conclud 870 \$9 2 %	925,313 /alue led) 78,364
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International Paper Co. (concluded): 6.00%, 11/15/41 USD Pharmaceuticals — 1.89 AbbVie, Inc., 3.60%, 5/14/25 Actavis Funding	150 840 Par (000) V s (conclud 870 \$9 2 % 870 \$	925,313 /alue led) /78,364 2,092,573 /75,563
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International Paper Co. (concluded): 6.00%, 11/15/41 USD Pharmaceuticals — 1.84 AbbVie, Inc., 3.60%, 5/14/25 Actavis Funding SCS, 4.55%,	150 840 Par (000) s (conclud 870 \$9 2 %	925,313 /alue led) /78,364 2,092,573 /75,563
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International Paper Co. (concluded): 6.00%, 11/15/41 USD Pharmaceuticals — 1.89 AbbVie, Inc., 3.60%, 5/14/25 Actavis Funding SCS, 4.55%, 3/15/35	150 840 Par (000) V s (conclud 870 \$9 2 % 870 \$ 870 8 2,140 2	925,313 /alue led) /78,364 2,092,573 /75,563 2,121,547
International Paper Co.: 7.50%, 8/15/21 4.75%, 2/15/22 Corporate Bonds Paper & Forest Product International Paper Co. (concluded): 6.00%, 11/15/41 USD Pharmaceuticals — 1.84 AbbVie, Inc., 3.60%, 5/14/25 Actavis Funding SCS, 4.55%,	150 840 Par (000) V s (conclud 870 \$9 2 % 870 \$	925,313 /alue led) /78,364 2,092,573 /75,563 2,121,547

Forest Laboratories, Inc. (b):		
4.38%, 2/01/19 5.00%, 12/15/21 Grifols	456 758	486,724 832,026
Worldwide Operations, Ltd., 5.25%, 4/01/22	200	204,000
Jaguar Holding Co. II/Jaguar Merger Sub, Inc., 9.50%, 12/01/19	1,040	1,116,700
(b) Valeant Pharmaceuticals International, Inc.		
(b): 6.75%, 8/15/18 6.38%, 10/15/20 5.63%, 12/01/21	2,643 1,150 754	2,793,321 1,226,906 782,275
		14,390,906
Real Estate Investment	Trusts (l	REITs) —
1.5% AvalonBay Communities, Inc., 3.45%, 6/01/25	Trusts (1 1,535	
1.5% AvalonBay Communities, Inc., 3.45%,		
1.5% AvalonBay Communities, Inc., 3.45%, 6/01/25 ERP Operating LP: 3.38%, 6/01/25 4.50%, 6/01/45	1,535	1,555,104
1.5% AvalonBay Communities, Inc., 3.45%, 6/01/25 ERP Operating LP: 3.38%, 6/01/25	1,535 1,245	1,555,104
1.5% AvalonBay Communities, Inc., 3.45%, 6/01/25 ERP Operating LP: 3.38%, 6/01/25 4.50%, 6/01/45 Felcor Lodging LP, 5.63%, 3/01/23 HCP, Inc. (c): 3.88%, 8/15/24 4.00%, 6/01/25	1,535 1,245 1,155	1,555,104 1,256,687 1,190,120
1.5% AvalonBay Communities, Inc., 3.45%, 6/01/25 ERP Operating LP: 3.38%, 6/01/25 4.50%, 6/01/45 Felcor Lodging LP, 5.63%, 3/01/23 HCP, Inc. (c): 3.88%, 8/15/24	1,535 1,245 1,155 494 3,000	1,555,104 1,256,687 1,190,120 516,230 3,011,985

11,940,812

Real Estate Management & Development — 0.9% Lennar Corp., 880 872,300 4.75%, 11/15/22 Northwest Florida Timber Finance 4,600 4,230,054 LLC, 4.75%, 3/04/29 (b)(c) Realogy Corp., 7.63%, 1/15/20 1,993 2,130,019 (b)(c) 7,232,373 Road & Rail - 0.7% Burlington Northern Santa Fe 1,890 2,266,781 LLC, 5.75%, 5/01/40 (c)

Schedule of Investments (continued) BlackRock Core Bond Trust (BHK) (Percentages shown are based on Net Assets)

Corporate Bonds Par (000) Value Road & Rail (concluded) The Hertz Corp.:

4.25%, 4/01/18 USD 473 \$478,913 5.88%, 10/15/20 460 469,775