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

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

55 East 52nd Street, New York, NY 10055

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

Date of fiscal year end: 08/31/2016

Date of reporting period: 05/31/2016

Item 1 Schedule of Investments

Schedule of Investments May 31, 2016 (Unaudited)

BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

Common Stocks 0.0%		Shares	Value
Oil, Gas & Consumable Fuels 0.0%		25.640	h 100 70:
Denbury Resources, Inc. (a)		35,640	\$ 136,501
		D	
Asset-Backed Securities		Par (000)	
Asset-Backed Securities 11.1%		(000)	
ALM VI Ltd., Series 2012-6A, Class B2R,			
3.43%, 7/15/26 (b)(c)	USD	1,000	975,000
Apidos CDO, Series 2012-9AR, Class DR,			
4.53%, 7/15/23 (b)(c)		1,400	1,332,055
Apidos CDO XI, Series 2012-11A, Class D,			
4.88%, 1/17/23 (b)(c)		1,200	1,154,530
Apidos CLO XIX, Series 2014-19A, Class D,		1 000	005 655
4.38%, 10/17/26 (b)(c) Ares CLO Ltd., Series 2014-32A, Class C,		1,000	905,655
Ares CLO Ltd., Series 2014-52A, Class C, 4.83%, 11/15/25 (b)(c)		1,250	1,144,804
Ares XXIII CLO Ltd., Series 2012-1AR (b)(c):		1,200	2,2 . 1,00 1
Class CR, 3.83%, 4/19/23		4,000	4,014,708
Class DR, 4.78%, 4/19/23		3,000	2,915,637
Atrium CDO Corp., Series 9A, Class D,			
4.14%, 2/28/24 (b)(c)		1,500	1,404,533
Babson CLO Ltd., Series 2012-1X, Class B,		1 000	002 127
3.13%, 4/15/22 (b) Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.53%, 10/17/26 (b)(c)		1,000	982,137
Bowman Park CLO Ltd., Series 2014-1A, Class C, 4.35%, 10/17/20 (b)(c)		1,000	810,895
Class D2, 4.60%, 11/23/25 (b)(c)		3,000	2,708,683
CenterPoint Energy Transition Bond Co. LLC,		2,000	2,700,000
Series 2012-1, Class A3, 3.03%, 10/15/25		2,210	2,334,315
CIFC Funding Ltd. (b)(c):			
Series 2012-1AR, Class B1R,			
4.78%, 8/14/24		1,500	1,456,658
Series 2013-IA, Class B,		1 000	075 220
3.44%, 4/16/25 Series 2014-4A, Class D,		1,000	975,230
4.03%, 10/17/26		2,000	1,746,184
Series 2015-1A, Class C,		2,000	1,740,104
3.64%, 1/22/27		1,000	979,203
Countrywide Asset-Backed Certificates,			
Series 2006-13, Class 3AV2,			
0.59%, 1/25/37 (b)		589	564,166
DCP Rights LLC, Series 2014-1A, Class A,		2.025	2.060.246
5.46%, 10/25/44 (c) Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.43%, 10/15/26 (b)(c)		3,925	3,868,246
Ford Credit Floorplan Master Owner Trust,		1,000	977,317
Series 2012-2:			
Class B, 2.32%, 1/15/19		490	492,260
		Par	,
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)			
Ford Credit Floorplan Master Owner Trust,			
Series 2012-2 (continued):	LICE	210	¢ 211.527
Class C, 2.86%, 1/15/19 Class D, 3.50%, 1/15/19	USD	210 400	\$ 211,527 404,090
Galaxy XV CLO Ltd., Series 2013-15A,		400	404,090
Class C, 3.23%, 4/15/25 (b)(c)		1,000	973,012
GoldenTree Loan Opportunities IX Ltd.,		2,000),U,U12
Series 2014-9A, Class D,			
4.14%, 10/29/26 (b)(c)		1,000	894,407
		4,000	3,964,811

Highbridge Loan Management Ltd.,		
Series 5A-2015, Class C1,		
3.84%, 1/29/26 (b)(c)		
Limerock CLO III LLC, Series 2014-3A,		
Class C, 4.23%, 10/20/26 (b)(c)	3,750	3,308,145
Madison Park Funding IX Ltd.,	,	
Series 2012-9AR, Class DR,		
4.48%, 8/15/22 (b)(c)	1,200	1,140,467
Madison Park Funding XV Ltd.,	ĺ	
Series 2014-15A, Class B1,		
3.88%, 1/27/26 (b)(c)	1,800	1,802,164
Nelnet Student Loan Trust, Series 2006-1,		
Class A5, 0.76%, 8/23/27 (b)	990	970,040
Neuberger Berman CLO XVIII Ltd.,		
Series 2014-18A, Class C,		
4.38%, 11/14/25 (b)(c)	2,250	1,997,327
Oaktree EIF II Ltd., Series 2015-B1A,		
Class C, 3.73%, 2/15/26 (b)(c)	1,000	949,931
Octagon Investment Partners XX Ltd.,		
Series 2014-1A (b)(c):		
Class C, 3.43%, 8/12/26	750	727,195
Class D, 4.28%, 8/12/26	1,000	927,935
Octagon Investment Partners XXI Ltd.,		
Series 2014-1A, Class C,		
4.28%, 11/14/26 (b)(c)	2,000	1,805,543
Octagon Investment Partners XXII Ltd.,		
Series 2014-1A, Class C1,		
3.89%, 11/25/25 (b)(c)	2,000	1,988,296
OneMain Financial Issuance Trust (c):		
Series 2015-1A, Class D,		
6.63%, 3/18/26	1,075	1,050,084
Series 2015-2A, Class C,		
4.32%, 7/18/25	5,000	4,764,130
Series 2015-2A, Class D,		
5.64%, 7/18/25	2,500	2,386,590
OZLM Funding III Ltd., Series 2013-3A (b)(c):	4.700	1 100 101
Class B, 3.74%, 1/22/25	1,500	1,483,134
Class C, 4.54%, 1/22/25	500	470,041

BLACKROCK CORE BOND TRUST

Asset-Backed Scentrities (continued) USD 470 \$415,232 COZIAM VIII. Ld., Series 2014-7A, Class C. 4.25%, 7/17/26 (b)(c) 1,750 1,533,302 Regular V Fanding Ld., Series 2014-R. A. Class C. 4,09%, 10/25/26 (b)(c) 2,000 1,751,155 1,533,302 Regular V Fanding Ld., Series 2014-R. A. Class C. 4,09%, 10/25/26 (b)(c) 2,000 1,751,155 SLM Private Credit Student Loan Trust. 1,876, 10/25/26 (b)(c) 118 118,208 SLM Private Fiducation Loan Trust, Series 2012-A. Class A. 1,83%, 81/57/5 (b)(c) 118 118,208 SLM Private Fiducation Loan Trust, Series 2012-A. Class A. 1,83%, 81/57/5 (b)(c) 118 118,208 SLM Private Fiducation Loan Trust, Series 2012-A. Class A. 1,83%, 81/57/5 (b)(c) 500 717,071 Series 2012-A. Class A. 1,83%, 11/15/44 500 48,7702 Series 2012-A. Class A. 1,83%, 11/15/44 500 48,7702 Sonal Bosiness Administration Participation Certificates, Series 1996-20K, Class 1,695%, 11/01/16 8 85,57 SMB Private Education Loan Trust, Series 2015-C, Class C, 4,59%, 91/74/6 (c) 5,900 5,055,466 Sonal Point C.O. Ld., Series 2014-3A, Class D. 4,24%, 12/327 (b)(c) 1,250 1,979/95 Steele Creek CLO Ld., Series 2014-A. Class C. 4,35%, 80/256 (b)(c) 2,500 2,472.379 Sincetural Asset Securities Corp., Series 2002-A. L. Class A. 2,34%, 20552 816 81,2228 Symphony CLO VII. Ld., Series 2011-AA, Class E. 4,23%, 7,2923 (b)(c) 1,500 1,500 1,481,115 Participation Class Cla	Schedule of Investments (continued)		BlackRock Core Bond Trust (B	
Asset-Backed Scentrities (continued) Septiment S			Par	
OZIAM VIII.d., Series 2014-A, Class C, 4.328, 71/726 (b)(c) OZIAM VIII.d., Series 2014-A, Class C, 4.1394, 107276 (b)(c) Regata W Funding Ltd., Series 2014-1A, Class C, 4.094, 102526 (b)(c) Regata W Funding Ltd., Series 2014-1A, Class C, 4.094, 102526 (b)(c) Zood-B, Class A2, 0.8346, 61521 (b) Zibrist Class B3, 5056, 117544 Zibrist Class Clas	Asset-Backed Securities		(000)	Value
OZLM WILL Lol., Series 2014-14.A. Class C. 4.13%, 1.01726 (b)(c) 1,750 1,333.02 Regam V Floring Lol., Series 2014-B. Class C., 4.09%, 102526 (b)(c) 2,000 1,751,155 SLM Private Credit Student Loan Trust, Series 2012-A. Class A. 1,83%, 81/525 (b)(c) 118 118,298 SLM Private Education Loan Trust, Series 2012-A., Class A. 1,83%, 81/525 (b)(c) 118 118,298 SLM Student Loan Trust, Series 2012-C., Class A. 2,83%, 11/1764 600 717,071 Scries 2012-A., Class A. 2,83%, 11/1764 500 487,702 Small Business Administration Participation Certificates, Series 1996-20K, Class 1,6.95%, 11/01/16 8 8,557 Small Business Administration Loan Trust, Scries 2015-C, Class C,4.59%, 91/73/6 (c) 500 2,500 2,503,606 Small Business Administration Franciscopic Class C,4.59%, 91/73/6 (c) 500 2,500 2,503,606 3,507,606 Small Business Administration Franciscopic Class C,4.59%, 91/73/6 (c) 1,500 2,500 2,472,375 5,506,666 3,507 2,607,606 3,607,606 3,607,606 3,607,606 3,607,606 3,607,606 3,607,606 3,607,606 3,607,606 3,607,606 3,607,606 3,607,606 3,607,606	· · · · · · · · · · · · · · · · · · ·	1100	450	
Regatia V Funding Lid., Series 2014-1A. Class C., 4.09%, 10/25/26 (b)(c) 2,000 1,751,155 SLM Privace Credit Student Loan Trust, Series 2004-B. Class A.2, 0.83%, 6/15/21 (b) 77 76,549 SLM Privace Education Loan Trust, Series 2012-A. Class A.1, 1,83%, 8/15/25 (b)(c) 118 118,298 SLM Student Loan Trust (c): 90 777,071 Series 2012-A. Class A.2, 3.83%, 117/45 600 717,071 Series 2012-A. Class B.3, 50%, 11/15/44 500 487,702 Schild District Class C. 1, 10, 10, 10 8 8,557 SMB Private Education Loan Trust, Series 2015-C. Class C. 1, 450%, 9/17/46 (c) 5900 5900 595,566 SMB Private Education Loan Trust, Series 2015-C. Class C. 1, 450%, 9/17/46 (c) 2,500 2,273,77 500 1,079,995 Steele Creek CLO Ed., Series 1914-1A. Class C.3, 435%, 473,27 1,000 801,470 801,470 801,470 801,470 801,470 801,470 801,470 801,470 801,222 801 82,123 801,470 801,470 801,470 801,470 801,470 801,470 801,470 801,470 801,470 801,470 801,470 801,470 <t< td=""><td></td><td>USD</td><td></td><td></td></t<>		USD		
SIA Privace Credit Student Loan Trust, 77				
Series 2004-B. Class A.2, 0.83%, 6/15/21 (b)			2,000	1,/51,155
SLM Private Education Loan Trust, Series 2012-A, Class A1, 1.83%, 8/15/25 (b)(c)			77	76 540
SLM Student Loan Trust (c) Scries 2012-A, Class A2, 3.83%, 1171574 Scries 2012-A, Class B2, 3.83%, 1171574 South State Education Loan Trust, Scries 2015-C, Class C2, 4.50%, 917146 (c)				,
Series 2012-A, Class A 2, 3.87%, 1/1745 Soil O			110	110,270
Series 2014-A. Class B. 3.50%			690	717 071
Small Business Administration Participation Certificates, Series 1996-20K, Class 1, 6.95%, 11/01/16 5.90 5.695.466 5.900 5.095.466 5.900 5.095.466 5.900 5.095.466 5.900 5.095.466 5.900 5.095.466 5.900 5.095.466 5.900 5.095.466 5.900 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000				· · · · · · · · · · · · · · · · · · ·
SMB Private Education Loam Trust, Series 2015-C, Class C, 4.50%, 91/146 (c)				
Sound Point CLO Ltd., Series 2014-3A, Class D, 424%, 1/23/27 (b)(c) 2.500 2.476.375 (5.000 2.476.375 (5.000 2.476.375 (5.000 2.476.375 (5.000 2.476.375 (5.000 2.476.375 (5.000 2.476.375 (5.000 2.476.375 (5.000 2.476.375 (5.000 2.000 2.476.375 (5.000 2.000 2.000 2.476.375 (5.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000 2.000	·			
Skeela Creek CLO Ltd., Series 2011-1A, Class C, 385%, 82126 (b)(c) 2,500 2,472,375				
Stewart Park CLO Ltd, Series 2015-1A, Class D, 4.08%, 4.015.26 (b)(c) 1,000 880,470 810 816 812,228 816 812,228 816 812,228 829mplony CLO Ltd, Series 2012-10AR, Class DR, 4.99%, 723/23 (b)(c) 1,000 952,821 829mplony CLO Utld, Series 2012-10AR, Class DR, 4.49%, 723/23 (b)(c) 1,500 1,494,404 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400 400				
Structured Asset Securities Corp., Series 2002-ALI, Class A2, 3.45%, 2025/32 816 812.228 87mphony CLO Ltd., Series 2012-IOAR, Class BR, 4.49%, 7/23/23 (b)(c) 1,000 952.821 57mphony CLO Ltd., Series 2011-7A, Class E, 4.23%, 7/28/21 (b)(c) 1,500 1,404,404 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,400 1,40			· ·	
Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.49%, 7/23/23 (b)(c) 1,000 952,821 Symphony CLO VII Ltd., Series 2011-7A, Class E. 4.23%, 7/23/21 (b)(c) 555 551,870 1,500 1,494,404 Venture XIX CLO Ltd., Series 2012-2AR, Class CR, 3.58%, 10/15/22 (b)(c) 1,500 1,481,115 The control of the control o				
Symphony CLO VII Ltd, Series 2011-7A, Class E, 4.23%, 7/28/21 (b)(c) 1.500 1.490, 4404 1.500 1.490, 4404 1.500 1.490, 4405 1.500 1.490, 4405 1.500 1.490, 4405 1.500 1.490, 4405 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.500 1.491, 115 1.491, 115 1.500 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115 1.491, 115	1 1		1,000	
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.93%, 1/15/27 (b)(c)	Symphony CLO VII Ltd., Series 2011-7A, Class E, 4.23%, 7/28/21 (b)(c)		1,500	
Voya CLO Ltd., Series 2012-2AR, Class CR, 3.58%, 10/15/22 (b)(c)	Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.93%, 1/15/27 (b)(c)			
Asset-Backed Securities (continued) World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 USD 2,360 \$2,421,395 Interest Only Asset-Backed Securities 0.1% Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c) 3,597 256,275 Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 8,117 565,185 Total Asset-Backed Securities 11.2% 87,750,550 Corporate Bonds Accusque Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (c) 220 182,600 Bombardier, Inc. (c): 289 76,095 7,30%, 3/15/18 196 192,080 6,00%, 10/15/22 89 76,095 7,30%, 3/15/25 200 170,000 KLX, Inc., 5.88%, 12/01/22 (c) 165 162,525 Moog, Inc., 5.25%, 12/01/22 (c) 180 182,925 TransDigm, Inc: 5.50%, 10/15/20 175 175 185,337 6,00%, 7/15/24 175 198 20,1960 6,38%, 6/15/26 (c)(d) 198 20,960 4,895,519 Air Freight & Logistics 0.1% XFO Logistics, Inc.:	Voya CLO Ltd., Series 2012-2AR, Class CR, 3.58%, 10/15/22 (b)(c)		1,500	1,481,115
Asset-Backed Securities (continued) World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c) Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs A, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%,			Par	
Asset-Backed Securities (continued) World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c) Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 Result of Sterling Coofs A, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%, 2.26%,	Asset-Backed Securities		(000)	Value
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 USD 2,360 \$ 2,421,395 Interest Only Asset-Backed Securities 0.1% Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c) 3,597 256,275 Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 8,117 563,185 Total Asset-Backed Securities 11.2% Sequence of the sequenc			(000)	Varue
Interest Only Asset-Backed Securities 0.1 %	World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22	USD	2,360	\$ 2,421,395
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c) 3,597 256,275	V			86,929,090
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 8,117 565,185			2 507	256 275
Section	•			· ·
Corporate Bonds	Sterning Cools Trust, Series 2004-1, Class A, 2.30%, 4/13/29		0,117	303,163
Corporate Bonds Aerospace & Defense 0.6%				
Aerospace & Defense 0.6% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (c) 220 182,600 Bombardier, Inc. (c): **** 42 42,840 7.50%, 3/15/18 196 192,080 6.00%, 10/15/22 89 76,095 7.50%, 3/15/25 200 176,000 KLX, Inc., 5.88%, 12/01/22 (c) 165 162,525 Moog, Inc., 5.25%, 12/01/22 (c) 180 182,925 TransDigm, Inc.: 5.50%, 10/15/20 211 216,011 7.50%, 7/15/21 175 185,337 6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	Total Asset-Backed Securities 11.2%			87,750,550
Aerospace & Defense 0.6% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (c) 220 182,600 Bombardier, Inc. (c): **** 42 42,840 7.50%, 3/15/18 196 192,080 6.00%, 10/15/22 89 76,095 7.50%, 3/15/25 200 176,000 KLX, Inc., 5.88%, 12/01/22 (c) 165 162,525 Moog, Inc., 5.25%, 12/01/22 (c) 180 182,925 TransDigm, Inc.: *** 175 185,337 5.50%, 10/15/20 1,118 1,137,565 6.00%, 7/15/21 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800				
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (c) 220 182,600 Bombardier, Inc. (c): **** **** 7.50%, 3/15/18 42 42,840 5.50%, 9/15/18 196 192,080 6.00%, 10/15/22 89 76,095 7.50%, 3/15/25 200 176,000 KLX, Inc., 5.88%, 12/01/22 (c) 165 162,525 Moog, Inc., 5.25%, 12/01/22 (c) 180 182,925 TransDigm, Inc.: *** *** 5.50%, 10/15/20 211 216,011 7.50%, 7/15/21 175 185,337 6.50%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	•			
Bombardier, Inc. (c): 7.50%, 3/15/18 42 42,840 5.50%, 9/15/18 196 192,080 6.00%, 10/15/22 89 76,095 7.50%, 3/15/25 200 176,000 KLX, Inc., 5.88%, 12/01/22 (c) 165 162,525 Moog, Inc., 5.25%, 12/01/22 (c) 180 182,925 TransDigm, Inc: 5.50%, 10/15/20 211 216,011 7.50%, 7/15/21 175 185,337 6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 Air Freight & Logistics 0.1% XPO Logistics, Inc: 1,450 2,4895,519			220	182,600
5.50%, 9/15/18 196 192,080 6.00%, 10/15/22 89 76,095 7.50%, 3/15/25 200 176,000 KLX, Inc., 5.88%, 12/01/22 (c) 165 162,525 Moog, Inc., 5.25%, 12/01/22 (c) 180 182,925 TransDigm, Inc.: 5.50%, 10/15/20 211 216,011 7.50%, 7/15/21 175 185,337 6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 4,895,519 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	Bombardier, Inc. (c):			ŕ
5.50%, 9/15/18 196 192,080 6.00%, 10/15/22 89 76,095 7.50%, 3/15/25 200 176,000 KLX, Inc., 5.88%, 12/01/22 (c) 165 162,525 Moog, Inc., 5.25%, 12/01/22 (c) 180 182,925 TransDigm, Inc.: 5.50%, 10/15/20 211 216,011 7.50%, 7/15/21 175 185,337 6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 4,895,519 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800			42	42,840
6.00%, 10/15/22 89 76,095 7.50%, 3/15/25 200 176,000 KLX, Inc., 5.88%, 12/01/22 (c) 165 162,525 Moog, Inc., 5.25%, 12/01/22 (c) 180 182,925 TransDigm, Inc.: 5.50%, 10/15/20 211 216,011 7.50%, 7/15/21 175 185,337 6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800			196	192,080
7.50%, 3/15/25 200 176,000 KLX, Inc., 5.88%, 12/01/22 (c) 165 162,525 Moog, Inc., 5.25%, 12/01/22 (c) 180 182,925 TransDigm, Inc.: 5.50%, 10/15/20 211 216,011 7.50%, 7/15/21 175 185,337 6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 1,450 1,903,286 4.895,519 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800				
Moog, Inc., 5.25%, 12/01/22 (c) 180 182,925 TransDigm, Inc.: 5.50%, 10/15/20 211 216,011 7.50%, 7/15/21 175 185,337 6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	7.50%, 3/15/25		200	176,000
TransDigm, Inc.: 5.50%, 10/15/20 211 216,011 7.50%, 7/15/21 175 185,337 6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 4,895,519 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	KLX, Inc., 5.88%, 12/01/22 (c)		165	162,525
5.50%, 10/15/20 211 216,011 7.50%, 7/15/21 175 185,337 6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	Moog, Inc., 5.25%, 12/01/22 (c)		180	182,925
7.50%, 7/15/21 175 185,337 6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	TransDigm, Inc.:			
6.00%, 7/15/22 1,118 1,137,565 6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	5.50%, 10/15/20		211	216,011
6.50%, 7/15/24 198 201,960 6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 4,895,519 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	7.50%, 7/15/21			
6.38%, 6/15/26 (c)(d) 236 236,295 United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 4,895,519 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	6.00%, 7/15/22			1,137,565
United Technologies Corp., 6.13%, 7/15/38 (e) 1,450 1,903,286 4,895,519 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	6.50%, 7/15/24			
4,895,519 Air Freight & Logistics 0.1% XPO Logistics, Inc.: 7.88%, 9/01/19 (c) 245 254,800	6.38%, 6/15/26 (c)(d)		236	236,295
Air Freight & Logistics 0.1% XPO Logistics, Inc.: 245 7.88%, 9/01/19 (c) 245 254,800	United Technologies Corp., 6.13%, 7/15/38 (e)		1,450	1,903,286
Air Freight & Logistics 0.1% XPO Logistics, Inc.: 245 7.88%, 9/01/19 (c) 245 254,800				4,895,519
7.88%, 9/01/19 (c) 245 254,800				,,
	XPO Logistics, Inc.:			
5.75%, 6/15/21 EUR 100 107,450	7.88%, 9/01/19 (c)			
	5.75%, 6/15/21	EUR	100	107,450

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

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		Par	
Corporate Bonds		(000)	Value
Airlines (continued)		(000)	v aruc
American Airlines Pass-Through Trust (continued):			
Series 2015-2, Class A, 4.00%, 9/22/27	USD	1,500	\$ 1,496,250
Series 2015-2, Class AA,		2,2 0 0	7,1,0,00
3.60%, 9/22/27		1,500	1,564,200
Continental Airlines Pass-Through Trust:			
Series 2010-1, Class B, 6.00%, 7/12/20		570	598,410
Series 2012-3, Class C, 6.13%, 4/29/18		520	546,000
United Airlines Pass-Through Trust:			
4.30%, 2/15/27		3,708	3,935,420
Series 2014-2, Class B, 4.63%, 9/03/22		2,615	2,628,178
Auto Components 0.4%			16,895,499
CNH Industrial Finance Europe SA,			
2.88%, 5/17/23	EUR	175	192,523
Faurecia, 3.63%, 6/15/23		100	113,908
Fiat Chrysler Finance Europe:			
4.75%, 3/22/21		100	120,622
4.75%, 7/15/22		100	121,742
FTE Verwaltungs GmbH, 9.00%, 7/15/20		100	116,828
Goodyear Dunlop Tires Europe BV,			
3.75%, 12/15/23		100	115,885
Goodyear Tire & Rubber Co.:			
6.50%, 3/01/21	USD	650	681,687
5.00%, 5/31/26		46	46,518
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 Schaeffler Holding Finance BV (f):		652	629,995
(5.75% Cash or 6.50% PIK),			
5.75%, 11/15/21	EUR	60	71,486
(6.75% Cash), 6.75%, 11/15/22 (c)	USD	550	606,109
			2,817,303
Automobiles 0.9%			
Ford Motor Co., 4.75%, 1/15/43 (e)		4,255	4,349,767
General Motors Co., 6.25%, 10/02/43		2,506	2,756,422
			7,106,189
Banks 2.1%			.,,
ABN AMRO Bank NV, 5.75% (b)(g)	EUR	200	214,768
Banco de Sabadell SA, 5.63%, 5/06/26		100	112,925
		Par	
		(000)	** •
Corporate Bonds		(000)	Value
Banks (continued)	EID	200	\$ 216.020
Bankia SA, 4.00%, 5/22/24 (b) Barclays Bank PLC, 3.65%, 3/16/25	EUR USD	200 4,320	\$ 216,930 4,188,918
CIT Group, Inc.:	USD	4,320	4,100,910
5.50%, 2/15/19 (c)		206	215 270
5.38%, 5/15/20		840	215,270 879,900
5.58%, 5/15/20 Commerzbank AG:		0+0	679,900
7.75%, 3/16/21	EUR	100	134,696
4.00%, 3/23/26	LUK	28	32,168
Cooperatieve Rabobank UA:		20	52,100
3.88%, 2/08/22	USD	2,780	3,003,873
3.95%, 11/09/22 (e)	-002	1,500	1,547,012
HSBC Holdings PLC, 6.10%, 1/14/42		610	787,053
Intesa Sanpaolo SpA, 2.86%, 4/23/25	EUR	100	110,222
Santander Holdings USA, Inc., 4.50%, 7/17/25	USD	2,000	2,058,208

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

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		Par	
Corporate Bonds		(000)	Value
Building Products (continued)			
CPG Merger Sub LLC, 8.00%, 10/01/21 (c)	USD	520	\$ 491,400
Masonite International Corp.,			
5.63%, 3/15/23 (c)		200	209,000
Ply Gem Industries, Inc., 6.50%, 2/01/22		546	543,270
Standard Industries, Inc. (c):			
5.13%, 2/15/21		94	97,525
5.50%, 2/15/23		153	157,590
USG Corp.:			
9.75%, 1/15/18		500	558,885
5.50%, 3/01/25 (c)		170	180,625
			17,1
Conital Maybata 2.20/			3,002,925
Capital Markets 2.3%		5 900	7 607 500
CDP Financial, Inc., 5.60%, 11/25/39 (c)		5,890	7,607,500
E*Trade Financial Corp., 4.63%, 9/15/23		275	275,687
Goldman Sachs Group, Inc.,		0.065	0.222.740
3.75%, 5/22/25 (e)		8,965	9,232,740
Morgan Stanley, 4.00%, 7/23/25		905	951,310
			18,067,237
Chemicals 0.6%			
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV, 7.38%, 5/01/21 (c)		152	161,014
Chemours Co.:			
6.63%, 5/15/23		83	74,493
7.00%, 5/15/25		100	87,687
Dow Chemical Co., 4.13%, 11/15/21		700	760,878
Huntsman International LLC:		700	700,070
4.88%, 11/15/20		101	102,767
5.13%, 4/15/21	EUR	100	114,547
Ineos Finance PLC, 4.00%, 5/01/23	LUK	100	108,736
Inovyn Finance PLC, 6.25%, 5/15/21		100	115,298
Methanex Corp., 3.25%, 5/15/19	USD	1,650	1,543,506
Momentive Performance Materials, Inc., 3.88%, 10/24/21	USD	301	
	EUD		240,800
Montichem Holdco 3 SA, 5.25%, 6/15/21	EUR	100	111,488
NOVA Chemicals Corp., 5.25%, 8/01/23 (c)	USD	88	88,220
Platform Specialty Products Corp. (c):		27	27.710
10.38%, 5/01/21		37	37,740
6.50%, 2/01/22		909	807,306
PQ Corp., 6.75%, 11/15/22 (c)		214 Par	223,095
Corporate Bonds		(000)	Value
Chemicals (continued)		·	
PSPC Escrow Corp., 6.00%, 2/01/23	EUR	100	\$ 98,748
WR Grace & Co-Conn (c):			
5.13%, 10/01/21	USD	97	100,576
5.63%, 10/01/24		80	84,600
			4,861,499
Commercial Services & Supplies 0.7%			.,501,177
ADS Waste Holdings, Inc., 8.25%, 10/01/20		166	170,980
ADT Corp.:		100	170,760
3.50%, 7/15/22		255	233,962
5.50%, 1/15/22 4.13%, 6/15/23		110	102,300
·			
Aramark Services, Inc., 5.13%, 1/15/24 (c)		92	95,450
Aviation Capital Group Corp. (c):		1.200	1 220 075
4.63%, 1/31/18		1,300	1,330,875

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

BLACKROCK CORE BOND TRUST

Comparate Bonds			Par	
Computer Technology	Comparata Pands		(000)	Value
Western Digital Corp., 7.38%, 401023 (c)			(000)	value
Construction & Engineering 0.75% 382 322.700 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 1810.000 4.113.024 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.120.050 4.		USD	129	\$ 134,160
Black Brail France Cop., 7.00%, 2011/9 (c)		CDD	12/	Ψ 15 1,100
TRE Concession Co. LLC. 2.0%, 71/525 (c)			382	322 790
Safway Group Holding LLC (Safway Finance Corp., 7,00%, 5/15/18 (c)				
Swissport Investments SA, 6.75%, 12/15/21 EUR 100 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88 114.88				
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American Tire Distributors, Inc., 10,254, 301/22 (c) 10,54 14,20,55 16,254, 31,275 (c) 10,254, 301/22 (c) 10,254, 301/23 (c) 313 331,780, 181,254 (c) 313 331,780, 181,254 (c) 11,70 1,231,425, 1750,471/22 (c) 10,55 18,10,10,25 (c) 10,50 18,10,10,25 (c) 11,70 1,231,425, 1750,471/22 (c) 10,50 18,10,10,25 (c) 10,50 18,10,10,25 (c) 11,10,10,25 (c) 11,10,10,25 (c) 11,10,25 (c) 11,10,	Construction Materials 0.5%			5,060,745
10.25%, 301/22 (c)				
Beacon Roofing Supply, Inc., 6.38%, 10/01/23 31.3 33.18/08 15/05/06/15/15/06 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01 1.01		HED	164	142.065
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1,170	11 0		0.62	1.014.010
5.75%, 4.15/24 (c) 667 693,808 (c) LKQ Italia Bondos SpA, 3.88%, 4/01/24 EUR 157 181,019 (c) PulteGroup, Inc., 5.50%, 3/01/26 USD 158 161,062 (c) Rexel SA, 3.50%, 6/15/23 EUR 100 113,400 (c) Consumer Finance 2.0% 32 32,800 (c) 430 428,925 (c) Ally Financial, Inc.: USD 320 332,800 (c) 426,88 2,935,150 (c) 430 428,925 (c) 2,00%, 110/131 (c) 2,498 2,935,150 (c) 2,00%, 110/131 (c) 2,498 2,935,150 (c) 2,00%, 110/131 (c) 2,935,150 (c) 3,000 (c) 2,935,150 (c) 3,000 (c) 2,935,150 (c) 2,00%, 110/131 (c) 2,00%, 110/131 (c) 2,00%, 110/132 (c) 1,500 (c) 1,506 (c) <				
KQ Italia Bondco SpA, 3,88%, 4/01/24 EUR 157 181,019 etheteGroup, Inc., 5,50%, 3/01/26 USD 158 161,062 ethete SA, 3,50%, 6/15/23 EUR 100 113,490 Consumer Finance 2.0% 388,431 389,431 Consumer Finance 2.0% 320 332,800 1,63%, 3/30/25 430 428,925 320 332,800 1,63%, 3/30/25 430 428,925 325,150 320 332,800 320 332,800 428,925 325,150 328,935,150 329,351,50 328,935,150 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,351,50 329,31,50 329,351,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50 329,31,50				
Pathe Group, Inc., \$50%, 301/26 Rexel SA, 3.50%, 6/1523 Rexel SA, 3.50%, 6/152				
Revel SA, 3.50%, 6/15/23 EUR 100 113,490 Consumer Finance 2.0%				
Consumer Finance 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.	1, , , ,	USD		161,062
Cansumer Finance 2.0%	Rexel SA, 3.50%, 6/15/23	EUR	100	113,490
Ally Financial, Inc.: 1.525, 1.701/1.7				3,869,431
5.25%, 12/01/17 USD 320 332,800 4.63%, 3/30/25 430 428,925 L63%, 3/30/25 2,498 2,935,150 Capital One Financial Corp., 4.75%, 7/15/21 (e) 1,935 2,131,946 Corivas Campus Living USG LLC, 5.30%, 7/01/50 5,700 5,953,800 Ford Motor Credit Co. LLC: 1,530 1,817,689 8.13%, 1/15/20 1,530 1,817,689 Navient Corp: 180 16,8300 Navient Corp: 180 168,300 5.13%, 3/25/24 56 47,880 Neemain Financial Holdings LLC (c): 7 67,670 5.75%, 12/15/19 67 67,670 5.75%, 12/15/21 23 23,115 Corporate Bonds (000) Value Corporate Bonds (000) Value Corporate Bonds 0 1,045 \$ 1,095,160 Corporate Bonds 0 1,045 \$ 1,095,160 Corporate Bonds 0 0 1,045 \$ 1,095,160				
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2,498 2,935,150		USD		/
Capital One Financial Corp., 4.75%, 7/15/21 (e) 5,700 5,953,080	•			· · · · · · · · · · · · · · · · · · ·
Solit Soli				
Ford Motor Credit Co. LLC: \$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \			1,935	2,131,946
1,600 1,696,119 Navient Corp.: Salva			5,700	5,953,080
Navient Corp.: 100% 10/26/20 180 168,300 168,300 10/25/24 56 47,880 588%, 10/25/24 56 47,880 56,575%, 12/15/19 57 67,670 67,670 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,570 67,	3.13%, 1/15/20		1,530	1,817,689
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Par Corporate Bonds (000) Value	•			
Par Corporate Bonds (000) Value				15.654.649
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3all Corp.: 4.38%, 12/15/20 152 158,840 5.00%, 3/15/22 120 125,400 4.38%, 12/15/23 EUR 100 120,272		USD		·
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5.00%, 3/15/22 120 125,400 1.38%, 12/15/23 EUR 100 120,272				
4.38%, 12/15/23 EUR 100 120,272				158,840
	5.00%, 3/15/22		120	125,400
	4.38%, 12/15/23	EUR	100	120,272
	Crown Americas LLC/Crown Americas Capital Corp. IV, 4.50%, 1/15/23	USD	265	267,981

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

5

		Par	
Corporate Bonds		(000)	Value
Diversified Financial Services (continued)			
Aircastle Ltd. (continued):	LIOD	0.1	Ф 02.040
5.00%, 4/01/23	USD	91	\$ 93,048
Bank of America Corp.:		2 200	2 450 560
5.63%, 7/01/20 (e) 3.30%, 1/11/23		2,200 10,000	2,458,568 10,180,580
Deutsche Bank AG, 4.50%, 5/19/26	EUR	100	110,504
FMR LLC, 4.95%, 2/01/33 (c)(e)	USD	2,300	2,441,218
Garfunkelux Holdco 3 SA, 8.50%, 11/01/22	GBP	100	146,486
General Electric Capital Corp.,	021	100	110,100
5.15%, 8/07/37	USD	2,150	2,923,690
General Electric Co.:		,	, i
5.75%, 3/15/32 (e)		2,500	3,457,782
5.88%, 1/10/39		135	197,582
General Motors Financial Co., Inc.,			
.25%, 5/15/23		807	824,748
HSBC Holdings PLC, 6.88% (b)(d)(g)		200	201,500
ntercontinentalExchange Group, Inc.,			
.00%, 10/15/23		470	497,824
nternational Lease Finance Corp.:			
3.25%, 12/15/20		150	176,438
5.88%, 8/15/22		320	349,200
efferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 4/01/20 (c)		595	559,300
Moody s Corp., 4.50%, 9/01/22 (e)		1,800	1,982,714
ASCI, Inc., 5.75%, 8/15/25 (c)		60	63,150
Northern Trust Corp., 3.95%, 10/30/25 (e)		8,000	8,716,224
Reynolds Group Issuer, Inc.:		520	545 227
7.88%, 8/15/19 9.88%, 8/15/19		530 370	545,237 384,337
5.75%, 10/15/20		194	200,063
5.88%, 2/15/21		470	487,625
3.25%, 2/15/21		200	207,760
JBS Group AG, Series ., 6.88% (b)(g)		200	197,099
JniCredit SpA:		200	151,055
6.95%, 10/31/22	EUR	140	179,810
5.75%, 10/28/25 (b)		107	127,008
			·
			39,558,889
Diversified Telecommunication Services 3.4%			37,330,007
AT&T, Inc.:			
5.38%, 3/01/41	USD	520	611,110
5.15%, 3/15/42		1,400	1,458,748
4.75%, 5/15/46		2,710	2,691,531
CenturyLink, Inc., 6.45%, 6/15/21		280	284,200
Frontier Communications Corp.:			
.13%, 3/15/19		115	122,188
7.13%, 1/15/23		50	44,625
7.63%, 4/15/24		205	180,913
		Par	
Corporate Bonds		(000)) Value
Diversified Telecommunication Services (continued)			
Frontier Communications Corp. (continued):		LICD 53	φ (00.222
.88%, 1/15/25		USD 72	\$ 600,232
evel 3 Financing, Inc.:		1.5	154.000
.38%, 8/15/22		15	-
.63%, 2/01/23		37	
.13%, 5/01/23		42	· · · · · · · · · · · · · · · · · · ·
.38%, 1/15/24 .38%, 5/01/25		16 29	
5.25%, 3/15/26 (c)		29	
SoftBank Group Corp., 5.25%, 7/30/27		EUR 10	
7011Dulik Group Corp., 3.23 /0, 1130121		LUK 10	110,020

6.38%, 11/15/33	
7.20%, 7/18/36 Telecom Italia SpA, 3.25%, 1/16/23 Telecom Italia SpA, 3.25%, 1/16/23 Telecom Italia SpA/Milano, 3.63%, 1/19/24 Verizon Communications, Inc: 3.50%, 11/01/21 (e) USD 1,000 1,057,332 6.40%, 2/15/38 6.6879 8.389,092 6.55%, 9/15/43 Celectric Utilities 5.9% AES Corp.: 8.00%, 6/01/20 4.88%, 5/15/23 Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (e) Cleveland Electric Illuminating Co., 5.95%, 12/15/36 CMS Energy Corp., 5.05%, 3/15/22 (e) Duke Energy Carolinas LLC:	
Telecom Italia SpA, 3.25%, 1/16/23 EUR 141 165,512 Telecom Italia SpA/Milano, 3.63%, 1/19/24 200 234,987 Verizon Communications, Inc.: 3.50%, 11/01/21 (e) USD 1,000 1,057,332 6.40%, 2/15/38 6,879 8,389,092 6.55%, 9/15/43 6,751 8,843,412 Electric Utilities 5.9% AES Corp.: 3.00%, 6/01/20 150 175,125 4.88%, 5/15/23 210 207,375 Berkshire Hathaway Energy Co., 5,515 7,415,441 Cleveland Electric Illuminating Co., 5,95%, 12/15/36 434 465,317 CMS Energy Corp., 5,05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC: 1,832 2,051,856	
Telecom Italia SpA/Milano, 3.63%, 1/19/24 200 234,987 Verizon Communications, Inc.: 3.50%, 11/01/21 (e) USD 1,000 1,057,332 6.40%, 2/15/38 6,879 8,389,092 6.55%, 9/15/43 6,751 8,843,412 Electric Utilities 5.9% AES Corp.: 8.00%, 6/01/20 150 175,125 4.88%, 5/15/23 210 207,375 Berkshire Hathaway Energy Co., 5,515 7,415,441 Cleveland Electric Illuminating Co., 5,95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC: 1,832 2,051,856	
Verizon Communications, Inc.: USD 1,000 1,057,332 3.50%, 11/01/21 (e) USD 1,000 1,057,332 6.40%, 2/15/38 6,879 8,389,092 6.55%, 9/15/43 6,751 8,843,412 Electric Utilities 5.9% AES Corp.: 8.00%, 6/01/20 150 175,125 4.88%, 5/15/23 210 207,375 Berkshire Hathaway Energy Co., 5,515 7,415,441 Cleveland Electric Illuminating Co., 5,95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC: 1,832 2,051,856	
3.50%, 11/01/21 (e) USD 1,000 1,057,332 6.40%, 2/15/38 6,879 8,389,092 6.55%, 9/15/43 6,751 8,843,412 26,875,459	
6.40%, 2/15/38 6.55%, 9/15/43 6.55%, 9/15/43 6.55%, 9/15/43 26,875,459 Electric Utilities 5.9% AES Corp.: 8.00%, 6/01/20 150 175,125 4.88%, 5/15/23 210 207,375 Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (e) 5,515 7,415,441 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) Duke Energy Carolinas LLC:	
6.55%, 9/15/43 6,751 8,843,412 26,875,459 Electric Utilities 5.9% AES Corp.: 8.00%, 6/01/20 150 175,125 4.88%, 5/15/23 210 207,375 Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (e) 5,515 7,415,441 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 CMS Energy Corp., 5.05%, 3/15/22 (e) Duke Energy Carolinas LLC:	
26,875,459 Electric Utilities 5.9% AES Corp.: 8.00%, 6/01/20	
Electric Utilities 5.9% AES Corp.: 150 175,125 8.00%, 6/01/20 150 207,375 4.88%, 5/15/23 210 207,375 Berkshire Hathaway Energy Co., 5,515 7,415,441 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC: 1,832 2,051,856	
Electric Utilities 5.9% AES Corp.: 150 175,125 8.00%, 6/01/20 150 207,375 4.88%, 5/15/23 210 207,375 Berkshire Hathaway Energy Co., 5,515 7,415,441 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC: 1,832 2,051,856	
Electric Utilities 5.9% AES Corp.: 150 175,125 8.00%, 6/01/20 150 207,375 4.88%, 5/15/23 210 207,375 Berkshire Hathaway Energy Co., 5,515 7,415,441 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC: 1,832 2,051,856	
8.00%, 6/01/20 150 175,125 4.88%, 5/15/23 210 207,375 Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (e) 5,515 7,415,441 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC:	
4.88%, 5/15/23 210 207,375 Berkshire Hathaway Energy Co., 5.515 7,415,441 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC: 1,832 1,832 1,832	
Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (e) 5,515 7,415,441 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC:	
6.50%, 9/15/37 (e) 5,515 7,415,441 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC:	
Cleveland Electric Illuminating Co., 434 465,317 5.95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC:	
5.95%, 12/15/36 434 465,317 CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC:	
CMS Energy Corp., 5.05%, 3/15/22 (e) 1,832 2,051,856 Duke Energy Carolinas LLC:	
Duke Energy Carolinas LLC:	
e.	
6.10%, 6/01/37 640 829,184	
6.00%, 1/15/38 (e) 1,675 2,192,903	
4.25%, 12/15/41 (e) 750 808,191	
Duke Energy Florida LLC, 6.40%, 6/15/38 (e) 770 1,059,936	
E.ON International Finance BV, 6.65%, 4/30/38 (c) 3,100 3,578,448	
Electricite de France SA, 5.60%, 1/27/40 (c) 2,800 3,194,246	
Florida Power Corp., 6.35%, 9/15/37 2,775 3,810,283	
Jersey Central Power & Light Co., 7.35%, 2/01/19 490 550,580	
Ohio Power Co., Series D, 6.60%, 3/01/33 (e) 3,000 3,732,171	
PacifiCorp, 6.25%, 10/15/37 (e) 1,225 1,638,065	

BLACKROCK CORE BOND TRUST

		Par	
Corporate Bonds Electric Utilities (continued)		(000)	Value
Public Service Co. of Colorado, Series 17, 6.25%, 9/01/37	USD	2,550	\$ 3,493,480
Southern California Edison Co.:		_,	1 2,122,100
5.63%, 2/01/36 (e)		1,300	1,650,565
Series A, 5.95%, 2/01/38		2,175	2,858,911
Southern Co., 3.25%, 7/01/26		1,680	1,699,486
Virginia Electric & Power Co., Series A, 6.00%, 5/15/37 (e)		3,920	5,021,348
			46,432,911
Electrical Equipment 0.0%			70,732,711
Trionista TopCo GmbH, 6.88%, 4/30/21	EUR	110	128,786
Electronic Equipment, Instruments & Components 0.1%			
CDW LLC/CDW Finance Corp.:			
6.00%, 8/15/22	USD	370	388,500
5.00%, 9/01/23		519	521,595
5.50%, 12/01/24		228	234,270
F			1,144,365
Energy Equipment & Services 0.9% Ensco PLC:			
4.70%, 3/15/21		50	39,250
4.50%, 10/01/24		189	118,125
5.20%, 3/15/25		196	130,242
Enterprise Products Operating LLC,		1,0	150,212
6.13%, 10/15/39 (e)		1,400	1,539,191
EOG Resources, Inc., 2.63%, 3/15/23		3,800	3,715,625
Gates Global LLC/Gates Global Co.,			
6.00%, 7/15/22 (c)		98	85,970
Genesis Energy LP/Genesis Energy Finance Corp.:			
5.75%, 2/15/21		142	132,060
6.75%, 8/01/22		155	147,250
GrafTech International Ltd., 6.38%, 11/15/20		600	399,000
Noble Holding International Ltd.:		25	10.075
4.63%, 3/01/21		25	18,875
6.95%, 4/01/25		65	47,613
Transocean, Inc.: 6.00%, 3/15/18		120	116,400
7.38%, 4/15/18		20	19,475
7.13%, 12/15/21		285	210,187
5.05%, 10/15/22		102	64,260
5.05 %, 10, 10, 22		102	0 1,200
			6,783,523
Food & Staples Retailing 0.5%			
Albertsons Cos. LLC/Safeway, Inc./New Albertson s, Inc./Albertson s LLC, 6.63%, 6/15/24 (c)		177	181,204
		Par	
Corporate Bonds		(000)	Value
Food & Staples Retailing (continued)			
Casino Guichard Perrachon SA:			
5.98%, 5/26/21	EUR	100	\$ 128,558
3.31%, 1/25/23		100	117,482
3.25%, 3/07/24	1100	100	115,311
Dollar Tree, Inc., 5.75%, 3/01/23 (c)	USD	1,560	1,647,750
Rite Aid Corp.:		2.50	071.717
6.75%, 6/15/21		258	271,545
6.13%, 4/01/23 (c)		905	957,038
7.70%, 2/15/27		215	258,538

			3,677,426
Food Products 0.3%			3,077,120
Acosta, Inc., 7.75%, 10/01/22 (c)		445	429,425
Aramark Services, Inc., 5.13%, 1/15/24		311	322,662
Pinnacle Foods Finance Corp.,		011	522,002
5.88%, 1/15/24 (c)		42	44,100
Post Holdings, Inc.:			,
6.75%, 12/01/21 (c)		68	71,740
7.38%, 2/15/22		288	304,200
7.75%, 3/15/24 (c)		308	334,565
8.00%, 7/15/25 (c)		277	307,470
Smithfield Foods, Inc., 5.88%, 8/01/21 (c)		338	352,365
TreeHouse Foods, Inc., 6.00%, 2/15/24 (c)		89	93,673
WhiteWave Foods Co., 5.38%, 10/01/22		119	127,181
Wille Wave 1 dods 601, 515076, 10701722		11)	127,101
			2 207 204
			2,387,381
Forest Products 0.0%		100	112.50
Darling Global Finance BV, 4.75%, 5/30/22	EUR	100	113,760
JBS USA LLC/JBS USA Finance, Inc.,	****	4.5	450 405
5.75%, 6/15/25 (c)	USD	167	159,485
			273,245
Gas Utilities 0.0%			
ONEOK, Inc.:			
4.25%, 2/01/22		45	40,500
7.50%, 9/01/23		90	92,930
			133,430
Health Care Equipment & Supplies 0.3%			133,430
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (c)		185	151,006
DJO Finance LLC/DJO Finance Corp.,		103	131,000
8.13%, 6/15/21 (c)		785	704,538
Fresenius Medical Care US Finance II, Inc.,		765	704,550
4.75%, 10/15/24 (c)		165	171,394
Fresenius US Finance II, Inc.,		105	1/1,374
4.50%, 1/15/23 (c)		170	175,100
T.30 /0, 1/13/23 (C)		170	173,100

BLACKROCK CORE BOND TRUST

MAY 31, 2016

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		Par	
Comparata Panda		(000)	Volvo
Corporate Bonds Health Care Equipment & Supplies (continued)		(000)	Value
Kinetic Concepts, Inc./KCI USA, Inc.,			
7.88%, 2/15/21 (c)	USD	63	\$ 67,585
Mallinckrodt International Finance SA/Mallinckrodt CB LLC,			7 21,522
5.63%, 10/15/23 (c)		199	187,060
Teleflex, Inc.:			,
3.88% (g)(h)		100	262,000
5.25%, 6/15/24		170	175,950
4.88%, 6/01/26		64	64,160
Health Care Providers & Services 140.			1,958,793
Health Care Providers & Services 1.4% Acadia Healthcare Co., Inc.:			
5.63%, 2/15/23		456	463,410
5.05%, 2/15/25 6.50%, 3/01/24 (c)		430	42,549
Amsurg Corp., 5.63%, 7/15/22		518	525,770
Centene Escrow Corp. (c):		510	323,110
5.63%, 2/15/21		401	417,040
6.13%, 2/15/24		308	324,364
CHS/Community Health Systems, Inc.,		500	527,507
5.13%, 8/15/18		101	102,880
DaVita HealthCare Partners, Inc.,			. ,
5.13%, 7/15/24		661	669,923
ExamWorks Group, Inc., 5.63%, 4/15/23 HCA, Inc.:		145	155,513
3.75%, 3/15/19		264	271,920
6.50%, 2/15/20		652	717,200
4.75%, 5/01/23		1,632	1,664,640
5.88%, 2/15/26		284	293,940
HealthSouth Corp.:			
5.75%, 11/01/24		486	492,682
5.75%, 9/15/25		351	354,510
2.00%, 12/01/43 (h)		225	266,766
Hologic, Inc., 5.25%, 7/15/22 (c)		580	606,825
MEDNAX, Inc., 5.25%, 12/01/23 (c)		134	137,099
MPH Acquisition Holdings LLC,			
7.13%, 6/01/24 (c)(d)		204	209,610
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (c)		252	259,404
Surgery Center Holdings, Inc.,		40	40.240
8.88%, 4/15/21 (c)		48	48,240
Tenet Healthcare Corp.:		150	160 142
6.25%, 11/01/18		159	168,143
6.00%, 10/01/20		324	341,010
4.50%, 4/01/21		21	21,131
4.38%, 10/01/21 8.13%, 4/01/22		112	111,160
8.13%, 4/01/22 6.75%, 6/15/23		472 565	474,950 531,100
0.75%, 0/13/25		Par	331,100
Corporate Bonds		(000)	Value
Health Care Providers & Services (continued)		(000)	v ande
UnitedHealth Group, Inc., 3.75%, 7/15/25	USD	1,375	\$ 1,483,336
With Date of the Conference of			11,155,115
Hotels, Restaurants & Leisure 2.8%		222	222 767
Boyd Gaming Corp., 6.88%, 5/15/23 Cooose Estatainment Perost Proporties LLC/Cooose Entartainment Perost Proporty		222	232,767
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20		1,696	1,708,720
8.00%, 10/01/20 Cirsa Funding Luxembourg SA, 5.75%, 5/15/21	EUR	1,096	1,708,720
Choa I unding Euxemooding SA, 3.13/0, 3/13/21	LUK	100	114,404

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

BLACKROCK CORE BOND TRUST

Monte Mont			Par	
Sation Cashine LLC, 750%, 301/21	Corporate Bonds		(000)	Value
Unique PNE Finance Co. PUC Series AJ, 560%, 630027	, ,	****	550	500.025
Series AA, 5.64%, 5.70021		USD	570	\$ 599,925
Scries As, 5.69%. 6/30/27 1.136 1.69.441 Scries N. 7.40%, 3/20/24 3.000 4.199.572 Scries N. 6.46%, 3/30/32 2.390 2.298.577 Yum! Brands. Inc: 1.836.454 Tum! Brands. Inc: 2.836.454 3.38%, 11/01/23 USD 46 44.390 3.88%, 11/01/23 USD 46 44.300 Lousehold Durables 0.4% Eucare Homes USA, Inc., 6.63%, 4/15/18 80 81.622 Call Alfantic Group Ice, 3.83%, 1/15/21 80 18.622 220 227.150 Beazer Homes USA, Inc., 6.63%, 4/15/18 80 81.622 220 227.150 Beazer Homes USA, Inc., 6.63%, 4/15/12 9 10.525.52 Century Communities, Inc., 6.83%, 5/15/22 40 40.45.505 20 227.150 Enter Colomosal Colspan="2">20 227.150 Enter Colomosal Colspan="2">20 227.150 Enter Colspan="2">20 227.150 227.250 227.250	·	CDD	2.720	4.049.200
Series N., 1-496, 3/28/24 Vongeot Bideo PLC, 7.88%, 7/15/20 Vongeot Bideo PLC, 7.88%		GBP		
Series N. 646%. 1303/2			·	
Vougent Blades PLC, 7.88%, 7.15/20 100 151.367 YumB Brands, Inc. USD 46 44.300 8.840 3.88%, 11/01/23 USD 46 44.300 18.460 8.88%, 11/01/23 USD 46 44.300 18.460 Basse, 11/01/23 80 81.622 21.836,454 Hunschold Durables 0.4% 80 81.622 22.00 18.525 Callationic Group Inc., 8.38%, 11/521 90 105.525 20 227,150 105.525 20 227,150 105.525 20 227,150 105.525 20 227,150 105.525 20 227,150 100 267,750 100 267,750 100 267,750 100 267,750 100 267,750 100 267,750 100 267,750 100 267,750 100 267,750 100 267,750 100 267,750 100 267,750 100 267,750 267,750 100 267,750 100 267,750 100 267,750 100				
Name Bands, Inc. 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 1875 18			·	
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Household Durables 0.4% Secure Homes USA, Inc., 66.3%, 4/15/18 Secure Homes USA, Inc., 66.3%, 4/15/18 Secure Homes USA, Inc., 66.3%, 4/15/18 Secure USA, Inc., 68.5%, 5/15/22 20, 22, 15/25 Secure USA, 15/22 20, 22, 15/25 Secure USA, 15/22 Secure USA, 15/23 Sec		0.02		
Household Durables 0.4% 80				.,
Household Durables 0.4% 80				21 836 454
CalAllantic Group Inc., 3.8%, 1/15/21	Household Durables 0.4%			21,030,434
Century Communities, Inc., 6.88%, 5/15/22 460 445,050 445,050 220 227,150 DR Horton, Inc., 4.00%, 2/15/20 220 227,150 DR Horton, Inc., 4.00%, 2/15/20 430 426,775 4.75%, 1/15/22 430 426,775 4.75%, 1/15/22 85 8,3937 4.75%, 5/30/25 180 176,400 Meritage Homes Corp., 4.50%, 3/01/18 340 346,800 Project Homestake Merger Co., 8.88%, 3/01/23 (c) 155 159,650 Project Homestake Merger Co., 8.88%, 3/01/23 (c) 155 159,650 Project Homestake Merger Co., 8.88%, 3/01/23 (c) 155 159,650 Project Homestake Merger Co., 8.88%, 3/01/23 (c) 155 159,650 TRI Pointe Group, Inc., 4.88%, 7/01/21 125 125,156 TRI Pointe Holdings, Inc.: 10	Beazer Homes USA, Inc., 6.63%, 4/15/18		80	81,622
DR. Horton, Inc., 400%, 215/20 227, 150 110 110 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150	CalAtlantic Group Inc., 8.38%, 1/15/21		90	105,525
DR. Horton, Inc., 400%, 215/20 227, 150 110 110 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150 127, 150	Century Communities, Inc., 6.88%, 5/15/22		460	
Lennar Corp.: 4,75% 11/15/22	DR Horton, Inc., 4.00%, 2/15/20		220	
A88% 12/15/23	Lennar Corp.:			
176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,400 176,	4.75%, 11/15/22		430	426,775
Meritage Homes Copp., 4.50%, 301/18 340 348,000 Project Homestake Merger Co., 8.88%, 301/23 (c) 155 159,650 PulteGroup, Inc., 6.38%, 51/5133 330 334,950 TRI Pointe Group, Inc., 6.38%, 51/513 10 10,000 15.88%, 61/519 10 10,000 4.38%, 61/519 250 249,375 William Lyon Homes, Inc., 8.50%, 11/15/20 240 249,600 Household Products 0.2% Pestige Brands, Inc., 6.38%, 3/01/24 (c) 10 114,722 Spectrum Brands, Inc. 10 10,450 6.38%, 11/15/20 400 419,500 6.38%, 11/15/22 695 740,613 5.50%, 6/15/26 (c) 91 91,455 Corporate Bonds Independent Power and Renewable Electricity Producers 0.3% Calpine Corp.: USD 274 \$287,357 5.50%, 2012/4 260 251,469 5.75%, 11/15/25 105 101,587 Opynegy, Inc. 470 471,175 5.50%, 2012/4 260 251,469 5.75%, 11/1925 105 101,587 Opynegy, Inc. 470 471,175 6.75%, 11/01/19 470 471,175 7.58%, 51/521	4.88%, 12/15/23			
Project Homestake Merger Co., 8.88%, 3/01/23 (c) PulteGroup, Inc., 6.38%, 5/15/33 330 334,950 PulteGroup, Inc., 6.38%, 5/15/33 330 334,950 PulteGroup, Inc., 6.38%, 7/01/21 10 10,000 5.88%, 6/15/24 250 249,375 William Lyon Homes, Inc., 8.50%, 11/15/20 249,375 William Lyon Homes, Inc., 8.50%, 11/15/20 249,600 ***Comparison of the Comparison of the Compa	4.75%, 5/30/25			
PulteGroup, Inc., 6.38%, 5/15/33 330 334,950 TRI Pointe Group, Inc., 4.88%, 7/01/21 125 125,156 TRI Pointe Holdings, Inc: 4.88%, 6/15/19 10 10,000 5.88%, 6/15/24 250 249,375 William Lyon Homes, Inc., 8.50%, 11/15/20 240 249,600 Household Products 0.2% Prestige Brands, Inc., 6.38%, 3/01/24 (c) 109 114,722 109 114,722 109 114,722 109 114,722 109 114,722 109 114,723 109 114,723 109 114,724 115/20 109 114,725 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 114,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,726 109 115,727 115,728 109 115,727 115,728 109 115,728 109 115,728 109 115,728 109 115,728 109 115,728 109 115,728 109 115,728 109 115,728 109 115,728 109 115,728 109 115,728 109 115,728 109 115,728 109 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728 115,728	Meritage Homes Corp., 4.50%, 3/01/18		340	
TRI Pointe Group, Inc., 4.88%, 7/01/21 125 125,156 TRI Pointe Holdings, Inc.: 10 10,000 4.88%, 6/15/19 250 249,375 William Lyon Homes, Inc., 8.50%, 11/15/20 240 249,600 Household Products 0.2% Prestige Brands, Inc., 6.38%, 3/01/24 (c) 109 114,722 Spectrum Brands, Inc. 400 419,500 6.38%, 11/15/20 400 419,500 6.38%, 11/15/25 695 740,613 5.57%, 7/15/25 10 10,450 Tempur Sealy International, Inc., 91 91,455 Tempur Sealy International, Inc., 91 91,455 Corporate Bonds Par (90) Value Independent Power and Renewable Electricity Producers 0.3 1,376,740 Calpine Corp: 10 20 20,315 5.50%, 20/124 20 20,315 5.50%, 20/124 20 21,469 5.75%, 11/525 105 101,87 Dynegy, Inc: 470 471,175 6.75%,	3			
TRI Pointe Holdings, Inc.: 4.38%, 6/15/19 10 10,000 5.88%, 6/15/24 250 249,375 William Lyon Homes, Inc., 8.50%, 11/15/20 240 249,600 Household Products 0.2% Frestige Brands, Inc., 6.38%, 3/01/24 (c) 109 114,722 Spectrum Brands, Inc., 6.38%, 3/01/24 (c) 109 114,720 6.63%, 11/15/22 69 400 419,500 6.63%, 11/15/25 10 10 10,450 Tempur Sealy International, Inc., 5.50%, 6/15/26 (c) 91 11,455 Corporate Bonds (000 Value Independent Power and Renewable Electricity Producers 0.3% Calpine Corp.: Calpine				
10 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,00			125	125,156
5.88%, 6/15/24 250 249,375 William Lyon Homes, Inc., 8.50%, 11/15/20 240 249,600 Mousehold Products 0.2% Prestige Brands, Inc., 6.38%, 3/01/24 (c) 109 114,722 Spectrum Brands, Inc., 6.38%, 3/01/24 (c) 400 419,500 6.63%, 11/15/20 400 419,500 6.63%, 11/15/22 695 740,613 5.75%, 7/15/25 10 10,450 Tempur Sealy International, Inc., 5.50%, 6/15/26 (c) 91 91,455 Corporate Bonds Par (000) Value Independent Power and Renewable Electricity Producers 0.3% Edipine Corp.: Calpine Corp.: Calpine Corp.: USD 274 \$ 287,357 \$.88%, 1/15/24 (c) 105 101,587 Dynegy, Inc.: Calpine Corp.: Calpine Corp.: Calpine Corp.: Calpine Corp.: Calpine Corp.: Calpine Corp.:				
William Lyon Homes, Inc., 8.50%, 11/15/20 240 249,600 Blousehold Products 0.2% Prestige Brands, Inc., 6.38%, 3/01/24 (c) 109 114,722 Spectrum Brands, Inc 6.38%, 11/15/20 400 419,500 6.63%, 11/15/22 695 740,613 5.75%, 7/15/25 10 10,450 Tempur Sealy International, Inc., Par Corporate Bonds 791 91,455 Corporate Bonds 791 1,376,740 Independent Power and Renewable Electricity Producers 0.3% Calpine Corp.: Colspan="2">Cops, 201/24 287,357 5.88%, 1/15/24 (c) 194 203,215 5.89%, 201/24 260 251,469 5.75%, 1/15/25 105 101,587 Dynegy, Inc.: 6.75%, 11/01/19 470 471,175 7.38%, 11/02 101 97,465 NRG Energy, Inc.: 20 20,750 8.28%, 9/01/20 20 20,750 8.28%, 9/01/20 20 20,750 8.28%, 9/01/20 20 20,750 8.28%, 9/01/20 20 20,750 8.28%, 9/01/20 <	·			
Household Products 0.2%				
Presige Brands, Inc., 6.38%, 3/01/24 (c)	William Lyon Homes, Inc., 6.30%, 11/13/20		240	,
Prestige Brands, Inc., 6.38%, 3/01/24 (c) 109 114,722 Spectrum Brands, Inc.: 30 419,500 6.38%, 11/15/20 695 740,613 5.75%, 7/15/25 10 10,450 Tempur Sealy International, Inc., 5.50%, 6/15/26 (c) 91 91,455 Par (000 Value Independent Power and Renewable Electricity Producers O.3% Calpine Corp.: USD 274 \$287,357 5.88%, 1/15/24 (c) USD 274 \$287,357 5.88%, 1/15/24 (c) 194 203,215 5.50%, 2/01/24 260 251,469 5.75%, 1/15/25 105 101,587 Dynegy, Inc.: 6.75%, 1/10/19 470 471,175 7.38%, 1/10/1/2 470 471,175 NRG Energy, Inc.: 20 20,750 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5,38%, 8/15/24 75	Household Draducts 0.20%			3,021,990
Spectrum Brands, Inc: 6.38%, 11/15/20			109	114 722
August A			107	114,722
6.63%, 1/15/22 695 740,613 5.75%, 7/15/25 10 10,450 Tempur Sealy International, Inc., 5.50%, 6/15/26 (c) 91 91,455 Corporate Bonds Par (000) Value Independent Power and Renewable Electricity Producers 0.3% Calpine Corp.: 6.00%, 1/15/22 (c) USD 274 \$287,357 5.88%, 1/15/24 (c) 194 203,215 5.50%, 2/01/24 260 251,469 5.75%, 1/15/25 105 101,587 Dynegy, Inc.: 6.75%, 1/10/19 470 471,175 7.38%, 1/10/12 101 97,465 NRG Energy, Inc.: 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188	-		400	419 500
5.75%, 7/15/25 10 10,450 Tempur Sealy International, Inc., 5.50%, 6/15/26 (c) 91 91,455 Layron, 6/15/26 (c) 91 91,376,740 Par (000) Value Independent Power and Renewable Electricity Producers 0.3% Calpine Corp.: 6.00%, 1/15/22 (c) USD 274 \$287,357 5.88%, 1/15/24 (c) 194 203,215 5.50%, 2/01/24 260 251,469 5.75%, 1/15/25 105 101,587 Dynegy, Inc.: 470 471,175 6.75%, 1/10/19 470 471,175 7.88%, 1/10/12 101 97,465 NRG Energy, Inc.: 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188				
Tempur Sealy International, Inc.,				
1,376,740 Par (000) Value	Tempur Sealy International, Inc.,		10	10,100
Par (000) Value	5.50%, 6/15/26 (c)		91	91,455
Par (000) Value				
Corporate Bonds (000) Value Independent Power and Renewable Electricity Producers 0.3% Calpine Corp.: Secondary 115/22 (c) USD 274 \$287,357 5.88%, 1/15/24 (c) 194 203,215 5.50%, 2/01/24 260 251,469 5.75%, 1/15/25 105 101,587 Dynegy, Inc.: 470 471,175 6.75%, 1/10/1/9 470 471,175 7.38%, 1/10/22 101 97,465 NRG Energy, Inc.: 20 20,750 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188				1,376,740
Calpine Corp.: Calp				
Calpine Corp.: 6.00%, 1/15/22 (c) USD 274 \$ 287,357 5.88%, 1/15/24 (c) 194 203,215 5.50%, 2/01/24 260 251,469 5.75%, 1/15/25 105 101,587 Dynegy, Inc.: 6.75%, 11/01/19 470 471,175 7.38%, 11/01/22 101 97,465 NRG Energy, Inc.: 8.25%, 9/01/20 20,750 7.88%, 5/15/21 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188			(000)	Value
6.00%, 1/15/22 (c) USD 274 \$ 287,357 5.88%, 1/15/24 (c) 194 203,215 5.50%, 2/01/24 260 251,469 5.75%, 1/15/25 105 101,587 Dynegy, Inc.: 6.75%, 11/01/19 470 471,175 7.38%, 11/01/22 101 97,465 NRG Energy, Inc.: 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188	· ·			
5.88%, 1/15/24 (c) 194 203,215 5.50%, 2/01/24 260 251,469 5.75%, 1/15/25 105 101,587 Dynegy, Inc.: 6.75%, 11/01/19 470 471,175 7.38%, 11/01/22 101 97,465 NRG Energy, Inc.: 20 20,750 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188	1 1	HCD	274	¢ 207.257
5.50%, 2/01/24 260 251,469 5.75%, 1/15/25 105 101,587 Dynegy, Inc.: 6.75%, 11/01/19 470 471,175 7.38%, 11/01/22 101 97,465 NRG Energy, Inc.: 20 20,750 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188		USD		
5.75%, 1/15/25 105 101,587 Dynegy, Inc.: 6.75%, 11/01/19 470 471,175 7.38%, 11/01/22 101 97,465 NRG Energy, Inc.: 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188				
Dynegy, Inc.: 470 471,175 6.75%, 11/01/19 470 471,175 7.38%, 11/01/22 101 97,465 NRG Energy, Inc.: 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188				· · · · · · · · · · · · · · · · · · ·
6.75%, 11/01/19 470 471,175 7.38%, 11/01/22 101 97,465 NRG Energy, Inc.: 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188			105	101,507
7.38%, 11/01/22 101 97,465 NRG Energy, Inc.: 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188			470	471.175
NRG Energy, Inc.: 8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188				
8.25%, 9/01/20 20 20,750 7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188				77,100
7.88%, 5/15/21 137 142,137 6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188	8.25%, 9/01/20		20	20,750
6.63%, 3/15/23 25 24,813 7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188				-
7.25%, 5/15/26 (c) 306 305,235 NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188	6.63%, 3/15/23			
NRG Yield Operating LLC, 5.38%, 8/15/24 75 72,188	7.25%, 5/15/26 (c)			
	NRG Yield Operating LLC, 5.38%, 8/15/24			
	QEP Resources, Inc., 5.38%, 10/01/22			

			2,514,931
Industrial Conglomerates 0.1%			
Smiths Group PLC, 3.63%, 10/12/22 (c)		360	363,941
Insurance 2.4%			
Allied World Assurance Co. Holdings Ltd.,			
4.35%, 10/29/25		1,495	1,498,456
American International Group, Inc., 3.75%, 7/10/25		3,380	3,396,356
Aon PLC, 3.88%, 12/15/25		1,445	1,487,727
AXA SA, 5.25%, 4/16/40 (b)	EUR	500	614,460
Five Corners Funding Trust, 4.42%, 11/15/23 (c)(e)	USD	2,050	2,177,280
Hartford Financial Services Group, Inc.,			
5.13%, 4/15/22		1,860	2,092,437
HUB International Ltd. (c):			
9.25%, 2/15/21		117	121,680
7.88%, 10/01/21		418	409,640
Liberty Mutual Group, Inc., 6.50%, 5/01/42 (c)(e)		2,000	2,376,026
Lincoln National Corp., 3.35%, 3/09/25 (e)		1,045	1,020,662
Muenchener Rueckversicherungs AG,			
6.00%, 5/26/41 (b)	EUR	400	522,938
Prudential Financial, Inc. (e):			
5.90%, 3/17/36	USD	500	581,663
5.70%, 12/14/36		1,625	1,865,492
TMF Group Holding BV, 9.88%, 12/01/19	EUR	100	119,080
Trader Corp., 9.88%, 8/15/18 (c)	USD	100	103,500
Wayne Merger Sub LLC, 8.25%, 8/01/23 (c)		286	283,855
			18,671,252

BLACKROCK CORE BOND TRUST

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		Par		
Corporate Bonds		(000)		Value
Internet Software & Services 0.1%		(444)		
Blue Coat Holdings, Inc., 8.38%, 6/01/23 (c)	USD	176	\$	188,980
Equinix, Inc.:				
4.88%, 4/01/20		173		179,488
5.88%, 1/15/26		350		364,875
Netflix, Inc., 5.75%, 3/01/24		230		240,350
				973,693
IT Services 0.5%				
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (c)		155		155,388
First Data Corp. (c):				
5.38%, 8/15/23		581		595,525
7.00%, 12/01/23		1,563		1,584,491
5.00%, 1/15/24		392		391,753
5.75%, 1/15/24		1,489		1,489,000
			4	4,216,157
Life Sciences Tools & Services 0.1%				
Agilent Technologies, Inc., 3.20%, 10/01/22		500		503,870
Thermo Fisher Scientific, Inc., 3.00%, 4/15/23		390		391,500
				895,370
Machinery 0.0%				
Gardner Denver, Inc., 6.88%, 8/15/21 (c)		90		77,175
Trinseo Materials Operating SCA/Trinseo Materials Finance, Inc., 6.38%, 5/01/22	EUR	100		115,159
				192,334
Marine 0.3%				-,
Nakilat, Inc., Series A, 6.07%, 12/31/33 (c)(e)	USD	2,150	1	2,419,202
Media 6.4%	CDD	2,100	•	2,117,202
21st Century Fox America, Inc., 7.63%, 11/30/28		385		512,739
Altice Financing SA:				,,,,,,
5.25%, 2/15/23	EUR	100		114,742
7.50%, 5/15/26 (c)	USD	200		199,500
Altice Luxembourg SA:				
7.25%, 5/15/22	EUR	100		113,212
7.75%, 5/15/22 (c)	USD	435		445,603
7.63%, 2/15/25 (c)		545		538,187
Altice US Finance I Corp. (c):				
5.38%, 7/15/23		770		783,768
5.50%, 5/15/26		293		298,860
Altice US Finance II Corp., 7.75%, 7/15/25 (c)		760		788,500
AMC Networks, Inc.:				
4.75%, 12/15/22		336		336,000
		Par		
Corporate Bonds		(000)		Value
Media (continued)				
AMC Networks, Inc. (continued):			_	
5.00%, 4/01/24	USD	191	\$	191,478
CCO Holdings LLC/CCO Holdings Capital Corp.:		(00		(1(500
5.25%, 9/30/22		600		616,500
5.13%, 5/01/23 (c)		359		363,488
5.88%, 4/01/24 (c)		383		399,278
5.75%, 2/15/26 (c)		132		135,300
5.50%, 5/01/26 (c)		278		280,780
5.88%, 5/01/27 (c)		770		788,287
Cequel Communications Escrow 1 LLC/Cequel Capital Corp., 6.38%, 9/15/20 (c)		100		101,801
Cequel Communications Holdings I LLC/Cequel Capital Corp., 5.13%, 12/15/21 (c)		409		390,329

Charter Communications Operating LLC/Charter Communications Operating Capital, 4.91%, 7/23/25 (c)		4,000	4,278,492
Clear Channel International BV, 8.75%, 12/15/20 (c)		284	292,520
Clear Channel Worldwide Holdings, Inc., 6.50%, 11/15/22		2,577	2,542,331
Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22 (e)		2,600	3,636,222
Comcast Corp. (e):			
3.38%, 8/15/25		4,500	4,731,687
6.45%, 3/15/37		790	1,050,125
Cox Communications, Inc. (c):			
6.95%, 6/01/38		1,000	1,008,737
8.38%, 3/01/39 (e)		3,475	4,077,631
CSC Holdings LLC, 5.25%, 6/01/24		615	553,500
Discovery Communications LLC:			
3.25%, 4/01/23		1,850	1,790,349
3.45%, 3/15/25		210	202,936
DISH DBS Corp.:			
6.75%, 6/01/21		314	325,241
5.88%, 7/15/22		270	261,225
5.88%, 11/15/24		335	310,046
eircom Finance, Ltd., 9.25%, 5/15/20	EUR	100	117,106
iHeartCommunications, Inc.:			
9.00%, 12/15/19	USD	282	221,370
9.00%, 3/01/21		9	6,716
10.63%, 3/15/23		961	711,140
Intelsat Jackson Holdings SA:			
7.25%, 10/15/20		267	186,233
6.63%, 12/15/22		131	88,098
5.50%, 8/01/23		272	174,760
8.00%, 2/15/24 (c)		460	468,625

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		Par	
Corporate Bonds		(000)	Value
Media (continued)		` ′	
Interpublic Group of Cos., Inc., 3.75%, 2/15/23	USD	2,000	\$ 2,050,524
Lamar Media Corp., 5.75%, 2/01/26 (c)		210	221,025
LGE HoldCo VI BV, 7.13%, 5/15/24	EUR	100	122,670
Live Nation Entertainment, Inc., 7.00%, 9/01/20 (c)	USD	218	228,706
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance, 7.88%,			
5/15/24 (c)		61	63,440
MDC Partners, Inc., 6.50%, 5/01/24 (c)		336	325,080
Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (c)		340	351,900
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (c)		117	119,340
Neptune Finco Corp., 10.13%, 1/15/23 (c)		790	884,800
Nielsen Finance LLC/Nielsen Finance Co.,			
5.00%, 4/15/22 (c)		515	526,587
Numericable Group SA:			
5.38%, 5/15/22	EUR	112	129,346
6.00%, 5/15/22 (c)	USD	345	343,448
7.38%, 5/01/26 (c)		1,301	1,312,384
Outfront Media Capital LLC/Outfront Media Capital Corp.:		,	7- 7
5.25%, 2/15/22		55	55,894
5.63%, 2/15/24		160	165,600
Sirius XM Radio, Inc., 4.25%, 5/15/20 (c)		463	471,681
TCI Communications, Inc., 7.88%, 2/15/26 (e)		610	851,908
TEGNA, Inc. (c):		010	051,700
4.88%, 9/15/21		50	51,000
5.50%, 9/15/24		165	170,363
Telenet Finance VI Luxembourg SCA, 4.88%, 7/15/27	EUR	136	154,347
Time Warner, Inc.:	LOR	150	154,547
3.60%, 7/15/25 (e)	USD	750	777,627
6.10%, 7/15/40	CSD	830	984,660
Tribune Media Co., 5.88%, 7/15/22		514	519,140
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:		314	319,140
5.50%, 1/15/23 (c)		445	458,906
4.00%, 1/15/25	EUR	100	113,323
3.50%, 1/15/27	LUK	100	107,693
Univision Communications, Inc. (c):		100	107,093
5.13%, 5/15/23	USD	1,131 Par	1,139,482
Corporate Bonds		(000)	Value
Media (continued)		(000)	, and
Univision Communications, Inc. (c) (continued):			
5.13%, 2/15/25	USD	390	\$ 387,075
UPCB Finance IV Ltd., 4.00%, 1/15/27	EUR	100	108,762
Virgin Media Finance PLC, 5.75%, 1/15/25 (c)	USD	515	513,712
Virgin Media Secured Finance PLC:	CSD	313	313,712
5.50%, 8/15/26 (c)		200	202,000
4.88%, 1/15/27	GBP	100	137,050
4.36 %, 1/13/27 6.25%, 3/28/29	ODI	100	145,378
WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (c)	USD		
Wind Acquisition Finance SA, 7.00%, 4/23/21	EUR	520 100	535,600 106,814
•	USD		257,400
Ziggo Bond Finance BV, 5.88%, 1/15/25 (c) Ziggo Secured Finance BV, 3.75%, 1/15/25	EUR	260 100	109,791
Ziggo Secured Finance Bv, 5.75%, 1/13/25	EUK	100	109,791
Metals & Mining 1.1%			49,637,898
Alcoa, Inc.:			
5.40%, 4/15/21	USD	340	351,900
5.13%, 10/01/24	USD	445	429,287
Anglo American Capital PLC:		773	727,201
1.75%, 11/20/17	EUR	100	110,598

4.13%, 9/27/22 (c)	USD	200	181,500
3.25%, 4/03/23	EUR	100	99,452
ArcelorMittal:			
6.13%, 6/01/18	USD	251	261,981
7.25%, 2/25/22		14	14,630
7.75%, 3/01/41		130	119,600
Constellium NV (c):			
8.00%, 1/15/23		650	568,750
5.75%, 5/15/24		250	195,000
Freeport-McMoRan, Inc.:			
2.30%, 11/14/17		189	184,275
2.38%, 3/15/18		1,048	1,016,560
3.10%, 3/15/20		105	95,747
4.00%, 11/14/21		90	78,075
3.55%, 3/01/22		431	360,962
3.88%, 3/15/23		564	463,890
5.40%, 11/14/34		278	210,585
5.45%, 3/15/43		149	112,449
Glencore Finance Europe SA, 3.38%, 9/30/20	EUR	100	112,934
Joseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (c)	USD	115	118,163
Kaiser Aluminum Corp., 5.88%, 5/15/24 (c)		74	75,954
Novelis, Inc., 8.75%, 12/15/20		798	827,925

BLACKROCK CORE BOND TRUST

MAY 31, 2016

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		Par	
Corporate Bonds		(000)	Value
Metals & Mining (continued)		(000)	,
Steel Dynamics, Inc.:			
5.13%, 10/01/21	USD	550	\$ 560,659
.25%, 4/15/23		295	302,611
.50%, 10/01/24		48	49,330
eck Resources Ltd.:			
.50%, 2/01/18		171	172,282
.00%, 3/01/19		194	185,755
.00%, 6/01/21 (c)(d)		185	188,700
75%, 2/01/23		66	48,015
.50%, 6/01/24 (c)(d)		227	232,675
Inited States Steel Corp., 8.38%, 7/01/21 (c)		215	221,987
Vise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (c)		266	244,055
			8,196,286
Iulti-Utilities 0.3%			0,170,200
rooklyn Union Gas Co., 3.41%, 3/10/26 (c)		1,880	1,961,301
Iultiline Retail 0.0%		1,000	1,701,301
reiman Marcus Group Ltd., 8.00%, 10/15/21 (c)		350	264,250
ffshore Drilling & Other Services 0.1%		550	204,230
am Research Corp., 3.90%, 6/15/26 (d)		460	468,188
il, Gas & Consumable Fuels 3.9%		700	400,100
lberta Energy Co. Ltd., 7.38%, 11/01/31		49	46,973
e		672	490,560
alifornia Resources Corp., 8.00%, 12/15/22 (c) arrizo Oil & Gas, Inc., 6.25%, 4/15/23		525	,
		323	513,187
enovus Energy, Inc.:		20	20.604
70%, 10/15/19		30	30,694
00%, 8/15/22		25	22,255
80%, 9/15/23		70	62,447
75%, 11/15/39		109	104,742
20%, 9/15/43		15	11,863
heniere Corpus Christi Holdings LLC,			
.00%, 6/30/24 (c)		278	284,950
hesapeake Energy Corp.:			
88%, 4/15/19 (b)		273	200,484
.63%, 8/15/20		35	22,925
00%, 12/15/22 (c)		127	102,235
onocoPhillips Canada Funding Co.,			
95%, 10/15/36 (e)		685	770,993
ONSOL Energy, Inc.:			
88%, 4/15/22		889	724,535
00%, 4/01/23		133	114,380
		Par	,
orporate Bonds		(000)	Value
il, Gas & Consumable Fuels (continued)		(000)	y aluc
ontinental Resources, Inc.:			
00%, 9/15/22	USD	214	\$ 202,230
50%, 4/15/23	CDD	133	121,113
80%, 6/01/24		460	401,350
90%, 6/01/44		110	90,475
restwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 4/01/23 (c)		20	18,700
rownRock LP/CrownRock Finance, Inc.,		610	631,350
13%, 4/15/21 (c)			
enbury Resources, Inc., 9.00%, 5/15/21 (c)		501	492,859
amondback Energy, Inc., 7.63%, 10/01/21		328	348,090
ncana Corp.:			
90%, 11/15/21		99	88,110
50%, 8/15/34		169	149,722
63%, 8/15/37		108	95,118

6.50%, 2/01/38	319	281,840
5.15%, 11/15/41	131	96,332
Energy Transfer Equity LP:		
5.88%, 1/15/24	464	430,360
5.50%, 6/01/27	193	167,427
Freeport-McMoRan Oil & Gas LLC/FCX Oil & Gas, Inc.:		
6.50%, 11/15/20	90	86,400
6.63%, 5/01/21	90	85,275
Genesis Energy LP/Genesis Energy Finance Corp., 5.63%, 6/15/24	55	49,363
Gulfport Energy Corp.:		
7.75%, 11/01/20	146	148,190
6.63%, 5/01/23	15	14,738
Hilcorp Energy I LP/Hilcorp Finance Co.,		
7.63%, 4/15/21 (c)	30	30,975
KeySpan Gas East Corp., 5.82%, 4/01/41 (c)(e)	1,010	1,197,217
Marathon Oil Corp., 5.20%, 6/01/45	195	163,799
Marathon Petroleum Corp., 6.50%, 3/01/41 (e)	2,049	2,044,888
Matador Resources Co., 6.88%, 4/15/23	270	271,350
MEG Energy Corp. (c):		
6.50%, 3/15/21	560	441,000
7.00%, 3/31/24	735	565,950
Memorial Resource Development Corp.,		
5.88%, 7/01/22	393	391,526
MidAmerican Energy Co., 5.80%, 10/15/36 (e)	1,500	1,920,213
MidAmerican Energy Holdings Co., 5.95%, 5/15/37 (e)	1,750	2,207,345

BLACKROCK CORE BOND TRUST

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BlackRock Core Bond Trust (BHK)

Par	

Corporate Bonds	(000)	Value
Oil, Gas & Consumable Fuels (continued)		
NGPL PipeCo LLC (c):		
7.12%, 12/15/17	USD 1,719	\$ 1,798,504
7.77%, 12/15/37	87	85,477
Noble Energy, Inc., 5.63%, 5/01/21	309	321,374
Oasis Petroleum, Inc.:		
7.25%, 2/01/19	25	23,938
6.50%, 11/01/21	200	180,500
6.88%, 3/15/22 (e)	358	329,360
6.88%, 1/15/23	120	108,300
Parsley Energy LLC/Parsley Finance Corp. (c):		
7.50%, 2/15/22	345	364,406
6.25%, 6/01/24	41	41,718
PBF Holding Co. LLC/PBF Finance Corp.,		11,710
8.25%, 2/15/20	94	97,760
QEP Resources, Inc.:	74	71,100
6.88%, 3/01/21	105	105,525
5.25%, 5/01/23	73	67,160
Range Resources Corp.:	13	07,100
5.75%, 6/01/21	213	207,142
•	53	,
5.00%, 8/15/22		49,754
5.00%, 3/15/23	185	172,050
Rockies Express Pipeline LLC, 5.63%, 4/15/20 (c)	565	574,887
RSP Permian, Inc., 6.63%, 10/01/22	179	184,817
Sabine Pass Liquefaction LLC:	0.10	200.00
5.63%, 2/01/21	948	968,145
6.25%, 3/15/22	796	813,910
5.63%, 4/15/23	937	946,370
Sanchez Energy Corp.:		
7.75%, 6/15/21	322	246,330
6.13%, 1/15/23	603	434,160
Seven Generations Energy Ltd. (c):		
8.25%, 5/15/20	705	736,725
6.75%, 5/01/23	15	15,225
SM Energy Co.:		
6.13%, 11/15/22	344	314,760
5.00%, 1/15/24	10	8,551
Southwestern Energy Co.:		
3.30%, 1/23/18	200	193,000
7.50%, 2/01/18	123	123,615
4.10%, 3/15/22	20	16,300
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:		7,7
6.88%, 2/01/21	49	49,613
6.38%, 8/01/22	60	59,550
5.25%, 5/01/23	10	9.400
6.75%, 3/15/24 (c)	50	49,375
0.10 10, 0110121 (0)	D	77,575

Par

Corporate Bonds		(000)	Value
Oil, Gas & Consumable Fuels (continued)			
Tesoro Logistics LP/Tesoro Logistics Finance Corp.:			
6.13%, 10/15/21	USD	26	\$ 26,845
6.38%, 5/01/24		74	76,220
Weatherford International LLC:			
6.35%, 6/15/17		125	126,250
6.80%, 6/15/37		35	23,450
Weatherford International Ltd.:			
6.00%, 3/15/18		169	166,465
5.13%, 9/15/20		107	86,670
4.50%, 4/15/22		75	58,125

6.50%, 8/01/36		50	32,375
7.00%, 3/15/38		55	36,850
5.95%, 4/15/42		107	68,213
Western Gas Partners LP, 5.38%, 6/01/21		1,425	1,435,273
Whiting Petroleum Corp.:			
5.00%, 3/15/19		24	21,600
1.25%, 4/01/20 (c)(h)		881	669,560
5.75%, 3/15/21		305	258,487
6.25%, 4/01/23		139	114,675
Williams Cos., Inc.:			
3.70%, 1/15/23		28	23,590
4.55%, 6/24/24		81	70,673
WPX Energy, Inc.:			
5.25%, 1/15/17		30	29,925
7.50%, 8/01/20		50	49,000
6.00%, 1/15/22		224	201,600
8.25%, 8/01/23		125	122,187
			30,132,262
Paper & Forest Products 0.2%			
International Paper Co., 6.00%, 11/15/41		870	972,565
Pfleiderer GmbH, 7.88%, 8/01/19	EUR	100	116,801
Unifrax I LLC/Unifrax Holding Co.,			
7.50%, 2/15/19 (c)	USD	180	144,000
			1,233,366
Pharmaceuticals 1.6%			, ,
AbbVie, Inc., 3.60%, 5/14/25			
		870	895.819
		870 2.140	895,819 2.115.274
Actavis Funding SCS, 4.55%, 3/15/35		2,140	2,115,274
Actavis Funding SCS, 4.55%, 3/15/35 Actavis, Inc., 3.25%, 10/01/22			
Actavis Funding SCS, 4.55%, 3/15/35 Actavis, Inc., 3.25%, 10/01/22 DPx Holdings BV, 7.50%, 2/01/22 (c)		2,140 4,000 75	2,115,274 4,020,096 76,875
Actavis Funding SCS, 4.55%, 3/15/35 Actavis, Inc., 3.25%, 10/01/22 DPx Holdings BV, 7.50%, 2/01/22 (c) Endo Finance LLC, 5.75%, 1/15/22 (c)		2,140 4,000	2,115,274 4,020,096
Actavis Funding SCS, 4.55%, 3/15/35 Actavis, Inc., 3.25%, 10/01/22 DPx Holdings BV, 7.50%, 2/01/22 (c) Endo Finance LLC, 5.75%, 1/15/22 (c) Endo Finance LLC/Endo Finco, Inc. (c):		2,140 4,000 75 95	2,115,274 4,020,096 76,875 85,263
Actavis Funding SCS, 4.55%, 3/15/35 Actavis, Inc., 3.25%, 10/01/22 DPx Holdings BV, 7.50%, 2/01/22 (c) Endo Finance LLC, 5.75%, 1/15/22 (c)		2,140 4,000 75	2,115,274 4,020,096 76,875

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		Par	
Corporate Bonds		(000)	Value
Pharmaceuticals (continued)			
Ephios Bondco PLC, 6.25%, 7/01/22	EUR	100	\$ 117,106
Forest Laboratories, Inc., 5.00%, 12/15/21 (c)	USD	758	831,892
Grifols Worldwide Operations Ltd., 5.25%, 4/01/22		200	204,500
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (c)		795	811,695
NBTY, Inc., 7.63%, 5/15/21 (c)		397	404,940
Valeant Pharmaceuticals International, Inc. (c):			
6.75%, 8/15/18		1,133	1,107,507
5.38%, 3/15/20		44	38,830
6.38%, 10/15/20		710	631,900
5.63%, 12/01/21		404	341,380
5.88%, 5/15/23		45	37,913
Deal Estate 0.20			12,199,432
Real Estate 0.3%		1 525	1 500 979
AvalonBay Communities, Inc., 3.45%, 6/01/25 (e) Prologis LP, 3.75%, 11/01/25		1,535 315	1,596,878 330,882
			1 027 760
Real Estate Investment Trusts (REITs) 1.5%			1,927,760
Corrections Corp. of America, 4.63%, 5/01/23		65	65,975
ERP Operating LP:			
3.38%, 6/01/25		1,245	1,291,928
4.50%, 6/01/45		1,155	1,249,115
FelCor Lodging LP:			
5.63%, 3/01/23		34	34,680
6.00%, 6/01/25		65	67,112
HCP, Inc. (e):			
3.88%, 8/15/24		3,000	2,971,017
4.00%, 6/01/25		2,000	1,987,550
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21		325	336,573
Simon Property Group LP, 4.75%, 3/15/42 (e)		1,670	1,869,635
Ventas Realty LP, 4.13%, 1/15/26		870	910,954
Ventas Realty LP/Ventas Capital Corp.,			
4.75%, 6/01/21		550	603,502
			11,388,041
Real Estate Management & Development 0.7%			
Northwest Florida Timber Finance LLC,			
4.75%, 3/04/29 (c)(e)		4,600	4,060,811
		Par	
Corporate Bonds		(000)	Value
Real Estate Management & Development (continued)			
Realogy Group LLC/Realogy Co-Issuer Corp. (c):			
4.50%, 4/15/19	USD	240	\$ 247,200
5.25%, 12/01/21		1,113	1,151,955
4.88%, 6/01/23 (d)		303	300,349
			5,760,315
Road & Rail 1.1%			, , ,
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.(c):			
5.13%, 6/01/22		90	82,800
6.38%, 4/01/24		20	19,200
5.25%, 3/15/25		425	372,937
Burlington Northern Santa Fe LLC, 5.75%, 5/01/40 (e)		1,890	2,374,925
Herc Spinoff Escrow Issuer LLC/Herc Spinoff Escrow Issuer Corp. (c)(d):		1,070	2,571,725
7.50%, 6/01/22		63	63,315
7.30%, 6/01/22		48	48,120
1.13 /0, 010 112 1		40	40,120

Hertz Corp., 5.88%, 10/15/20		460	466,325
Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (c)		5,000	5,112,500
Loxam SAS, 3.50%, 5/03/23	EUR	100	112,500
			8,652,622
Semiconductors & Semiconductor Equipment 0.7%			
Analog Devices, Inc., 3.90%, 12/15/25	USD	470	505,897
Applied Materials, Inc., 3.90%, 10/01/25		1,155	1,239,288
NXP BV/NXP Funding LLC (c):			
4.13%, 6/15/20		420	428,400
5.75%, 3/15/23		260	272,350
ON Semiconductor Corp., Series B,			
2.63%, 12/15/26 (h)		250	268,281
QUALCOMM, Inc., 3.45%, 5/20/25		1,950	2,028,749
Sensata Technologies BV, 5.00%, 10/01/25 (c)		350	350,875
			5,093,840
Software 0.5%			
ACI Worldwide, Inc., 6.38%, 8/15/20 (c)		320	330,800
Ensemble S Merger Sub, Inc., 9.00%, 9/30/23 (c)		210	210,262
Infor US, Inc., 6.50%, 5/15/22		495	454,162
Informatica LLC, 7.13%, 7/15/23 (c)		183	174,308

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		Par	
Corporate Bonds		(000)	Value
Software (continued)		Ì	
Nuance Communications, Inc., 5.38%, 8/15/20 (c)	USI	260	\$ 264,225
Oracle Corp., 5.38%, 7/15/40 (e)		1,575	1,888,920
PTC, Inc., 6.00%, 5/15/24		71	73,929
Solera LLC/Solera Finance, Inc., 10.50%, 3/01/24 (c)		557	604,345
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23		90	93,600
			4,094,551
Specialty Retail 0.6%			
Asbury Automotive Group, Inc., 6.00%, 12/15/24		490	499,800
Group 1 Automotive, Inc., 5.00%, 6/01/22		430	427,850
Home Depot, Inc., 5.88%, 12/16/36 (e)		1,660	2,157,910
L Brands, Inc., 6.88%, 11/01/35		347	366,085
Michaels Stores, Inc., 5.88%, 12/15/20 (c)		250	260,000
New Look Secured Issuer PLC, 6.50%, 7/01/22	GBI	P 100	142,344
Party City Holdings, Inc., 6.13%, 8/15/23 (c)	USI	90	91,800
Penske Automotive Group, Inc.:			
5.38%, 12/01/24		371	371,000
5.50%, 5/15/26		127	126,048
Sally Holdings LLC/Sally Capital, Inc.,			,0
5.50%, 11/01/23		320	336,000
ГНОМ Europe SAS, 7.38%, 7/15/19	EUF		118,080
1110.W Europe 3A3, 7.36%, 7113/17	Loi	100	110,000
Fechnology Hardware, Storage & Peripherals 0.4%			4,896,917
Diamond 1 Finance Corp./Diamond 2 Finance Corp. (c)(d):			
4.42%, 6/15/21	USI	90	91,797
5.02%, 6/15/26	031	110	111,197
8.35%, 7/15/46		95	96,708
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 (c)		2,995	3,065,437
Textiles, Apparel & Luxury Goods 0.0%			3,365,139
BiSoho SAS, 5.88%, 5/01/23	EUF	R 100	114,341
Levi Strauss & Co., 5.00%, 5/01/25	USI		120,150
Levi Strauss & Co., 3.00%, 3/01/23	USI	Par	120,130
Corporate Bonds		(000)	Value
Fextiles, Apparel & Luxury Goods (continued)		(/	
Springs Industries, Inc., 6.25%, 6/01/21	USD	36	\$ 36,450
			270,941
Fhrifts & Mortgage Finance 0.0%		260	0.000
Radian Group, Inc., 5.25%, 6/15/20		260	265,200
Tobacco 1.5%			
Altria Group, Inc.:			
9.95%, 11/10/38		516	915,492
10.20%, 2/06/39		894	1,616,052
5.38%, 1/31/44 (e)		4,030	4,902,874
3AT International Finance PLC, 3.95%, 6/15/25 (c)		2,000	2,169,796
Reynolds American, Inc.:			,,
4.45%, 6/12/25		635	697,176
7.00%, 8/04/41		1,000	
.00 /v, 010 *1 *1		1,000	1,194,411
Free line Companies & Distributory COM			11,495,801
Fracting Companies & Distributors 0.0%	CDD	100	142.704
Travis Perkins PLC, 4.50%, 9/07/23	GBP	100	143,784

Transportation Infrastructure 0.3%			
CEVA Group PLC, 7.00%, 3/01/21 (c)	USD	310	281,325
I 595 Express LLC, 3.31%, 12/31/31		1,601	1,614,443
Onorato Armatori SpA, 7.75%, 2/15/23	EUR	100	109,040
Transurban Finance Co., 4.13%, 2/02/26 (c)	USD	580	603,079
			2,607,887
Wireless Telecommunication Services 2.0%			
America Movil SAB de CV, 2.38%, 9/08/16 (e)		1,595	1,600,321
Communications Sales & Leasing, Inc./CSL Capital LLC, 8.25%, 10/15/23		220	207,350
Crown Castle Towers LLC, 6.11%, 1/15/40 (c)		3,155	3,486,703
Digicel Ltd., 6.00%, 4/15/21 (c)		1,550	1,373,114
GEO Group, Inc.:			
5.13%, 4/01/23		265	257,713
6.00%, 4/15/26		42	42,420
Matterhorn Telecom SA, 3.88%, 5/01/22	EUR	100	108,644
OTE PLC, 3.50%, 7/09/20		100	111,265
Rogers Communications, Inc.,			
7.50%, 8/15/38 (e)	USD	2,325	3,067,763
SBA Communications Corp., 5.63%, 10/01/19		138	143,003

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Corporate Bonds Wireless Telecommunication Services (continued)		Par (000)	Value
SBA Tower Trust, 5.10%, 4/15/17 (c)	USD	720	\$ 723,489
Sprint Capital Corp.:	USD	720	\$ 723,489
		140	120.550
90%, 5/01/19		140	130,550
88%, 11/15/28		685	511,181
75%, 3/15/32		110	89,100
orint Communications, Inc.:		1.260	1 446 700
00%, 11/15/18 (c)		1,360	1,446,700
00%, 8/15/20		280	239,546
orint Corp.:			
25%, 9/15/21		240	194,400
13%, 6/15/24		148	111,370
63%, 2/15/25		25	18,805
Mobile USA, Inc.:			
63%, 4/28/21		490	515,112
73%, 4/28/22		130	136,338
00%, 3/01/23		250	260,625
34%, 4/28/23		40	42,350
50%, 1/15/24		240	254,700
38%, 3/01/25		480	502,800
50%, 1/15/26		309	326,767
,			223,737
			15,902,129
otal Corporate Bonds 63.1%			493,188,864
Air Freight & Logistics 0.0% CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21 CEVA Intercompany PV Dutch Term Lean 6.50%, 3/19/21		22	19,049
EVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21		23	19,686
EVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21		4	3,394
EVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21		32	27,153
			69,282
auto Components 0.1%			
ates Global, Inc., Term Loan B, 4.25%, 7/06/21		372	359,438
hemicals 0.0%			
acDermid, Inc., Term Loan B3, 5.50%, 6/07/20		103	103,178
Q Corp., Term Loan, 5.75%, 11/04/22		124	124,999
			228,177
		Par	
oating Rate Loan Interests (b)		(000)	Value
ommercial Services & Supplies 0.0%			
and Energy & Infrastructure			
ervices, Inc., Term Loan B, 4.75%, 11/26/20	USD	119	\$ 116,032
versified Consumer Services 0.0%			
ureate Education, Inc., Term Loan B,			
00%, 6/15/18		120	116,326
versified Telecommunication Services 0.0%			-,-
elenet International Finance Sarl, Term Loan AD, 4.25%, 6/30/24		128	128,604
ood & Staples Retailing 0.0%		120	120,004
S Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19		293	293,319
		293	293,319
ealth Care Equipment & Supplies 0.1%		105	104 456
psugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21		185	184,456
mucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18		160	151,509
solth Core Providers & Corriges 0.10			335,965
ealth Care Providers & Services 0.1%		265	265.012
		365	365,912

Envision Healthcare Corp., Term Loan, 7,794.26% - 5.13%, 7/01/22 (c) MPH Acquisition Holdings LLC, 2016 Term Loan B, 5.00%, 5/26/23 215 216,505 Vizient, Inc., 1st Lien Term Loan, 6.25%, 2/13/23 145 146,723 729,140 Hotels, Restaurants & Leisure 0.1% Amaya Holdings BV, 1st Lien Term Loan, 5.00%, 8/01/21 189 182,978 Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 404,449 423 587,427 Household Products 0.0% TruGreen Limited Partnership, 1st Lien Term Loan B, 6.50%, 4/13/23 75 75,469 IT Services 0.0% First Data Corp., 2021 Extended Term Loan, 4.44%, 3/24/21 260 261,084 Life Sciences Tools & Services 0.0% Pharmaceutical Product Development LLC, 1st Lien Term Loan, 4.50%, 8/18/22 60 60,050

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	Par	
Floating Rate Loan Interests (b)	(000)	Value
Machinery 0.0%		
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	USD 80	\$ 72,066
Media 0.1%		
Cengage Learning Acquisitions, Inc., 2016 Term Loan B, 5.25%, 5/17/23	181	180,383
Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19	114	87,537
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19	111	102,467
Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20	189	189,379
		559,766
Metals & Mining 0.1%	261	240.555
FMG Resources August 2006 Property Ltd., Term Loan B, 4.25%, 6/30/19	364	340,777
Oil, Gas & Consumable Fuels 0.0%	100	07.100
California Resources Corp., Term Loan A, 1.00%, 10/01/19	106	97,123
MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20	58	51,417
Personal Products 0.0%		148,540
NBTY, Inc., Term Loan B, 5.00%, 5/05/23	105	105,578
Pharmaceuticals 0.1%	103	105,576
DPx Holdings BV, 2014 Incremental Term Loan, 4.25%, 3/11/21	191	187,755
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	80	79,865
Valeant Pharmaceuticals International, Inc.:	00	77,003
Series A3 Tranche A, 3.71%, 10/20/18	75	74,332
Series E Term Loan B, 4.75%, 8/05/20	63	62,330
Series F1 Term Loan B, 5.00%, 4/01/22	25	24,297
Selies 1 1 Term Edul B, 5.00 %, 4/01/22	23	·
Professional Services 0.0%		428,579
Advantage Sales & Marketing, Inc.:		
Advantage Sales & Marketing, Inc.: 2014 1st Lien Term Loan, 4.25%, 7/23/21	180	179,213
Advantage Sales & Marketing, Inc.: 2014 1st Lien Term Loan, 4.25%, 7/23/21	180 Par	179,213
2014 1st Lien Term Loan, 4.25%, 7/23/21	Par	
2014 1st Lien Term Loan, 4.25%, 7/23/21 Floating Rate Loan Interests (b)		179,213 Value
2014 1st Lien Term Loan, 4.25%, 7/23/21 Floating Rate Loan Interests (b) Professional Services (continued)	Par	
2014 1st Lien Term Loan, 4.25%, 7/23/21 Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued):	Par (000)	Value
2014 1st Lien Term Loan, 4.25%, 7/23/21 Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued):	Par	
2014 1st Lien Term Loan, 4.25%, 7/23/21 Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22	Par (000)	Value
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0%	Par (000) USD 94	Value \$ 89,095 268,308
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23	Par (000)	Value \$ 89,095
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2%	Par (000) USD 94	Value \$ 89,095 268,308 200,067
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23	Par (000) USD 94 199 943	Value \$ 89,095 268,308 200,067 945,705
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2%	Par (000) USD 94	Value \$ 89,095 268,308 200,067
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23	Par (000) USD 94 199 943 43	Value \$ 89,095 268,308 200,067 945,705 43,363
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23	Par (000) USD 94 199 943 43	\$ 89,095 268,308 200,067 945,705 43,363 170,092
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23	Par (000) USD 94 199 943 43	\$ 89,095 268,308 200,067 945,705 43,363 170,092
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23	Par (000) USD 94 199 943 43 169	Value \$ 89,095 268,308 200,067 945,705 43,363 170,092 1,159,160
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23 Software 0.1% Infor US, Inc., Term Loan B5, 3.75%, 6/03/20	Par (000) USD 94 199 943 43 169	Value \$ 89,095 268,308 200,067 945,705 43,363 170,092 1,159,160 263,816
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23 Software 0.1% Infor US, Inc., Term Loan B5, 3.75%, 6/03/20 Informatica Corp., Term Loan, 4.50%, 8/05/22 Solera Holdings, Inc., Term Loan B, 5.75%, 3/03/23	Par (000) USD 94 199 943 43 169 269 269	Value \$ 89,095 268,308 200,067 945,705 43,363 170,092 1,159,160 263,816 266,013
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23 Software 0.1% Infor US, Inc., Term Loan B5, 3.75%, 6/03/20 Informatica Corp., Term Loan B, 5.75%, 3/03/23 Textiles, Apparel & Luxury Goods 0.0%	Par (000) USD 94 199 943 43 169 269 269 269 358	Value \$ 89,095 268,308 200,067 945,705 43,363 170,092 1,159,160 263,816 266,013 359,940 889,769
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23 Software 0.1% Infor US, Inc., Term Loan B5, 3.75%, 6/03/20 Informatica Corp., Term Loan, 4.50%, 8/05/22 Solera Holdings, Inc., Term Loan B, 5.75%, 3/03/23 Textiles, Apparel & Luxury Goods 0.0% J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21	Par (000) USD 94 199 943 43 169 269 269	\$ 89,095 268,308 200,067 945,705 43,363 170,092 1,159,160 263,816 266,013 359,940
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23 Software 0.1% Infor US, Inc., Term Loan B5, 3.75%, 6/03/20 Informatica Corp., Term Loan B, 5.75%, 3/03/23 Textiles, Apparel & Luxury Goods 0.0% J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21 Wireless Telecommunication Services 0.0%	Par (000) USD 94 199 943 43 169 269 269 269 358	\$ 89,095 268,308 200,067 945,705 43,363 170,092 1,159,160 263,816 266,013 359,940 889,769 59,204
Floating Rate Loan Interests (b) Professional Services (continued) Advantage Sales & Marketing, Inc. (continued): 2014 2nd Lien Term Loan, 7.50%, 7/25/22 Real Estate Investment Trusts (REITs) 0.0% MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23 Semiconductors & Semiconductor Equipment 0.2% Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23 Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23 ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23 Software 0.1% Infor US, Inc., Term Loan B5, 3.75%, 6/03/20 Informatica Corp., Term Loan B, 5.75%, 3/03/23 Textiles, Apparel & Luxury Goods 0.0% J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21	Par (000) USD 94 199 943 43 169 269 269 269 358	Value \$ 89,095 268,308 200,067 945,705 43,363 170,092 1,159,160 263,816 266,013 359,940 889,769

Foreign Agency Obligations

Argentine Republic Government International Bond (c):			
7.50%, 4/22/26		3,875	4,066,813
7.63%, 4/22/46		3,121	3,191,223
Cyprus Government International Bond, 4.63%, 2/03/20 (c)	EUR	1,210	1,428,835
Iceland Government International Bond, 5.88%, 5/11/22	USD	3,555	4,063,081
Italian Government International Bond, 5.38%, 6/15/33		2,925	3,507,686
Portugal Government International Bond, 5.13%, 10/15/24 (c)		5,870	5,858,788

BLACKROCK CORE BOND TRUST

MAY 31, 2016

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Par	Schedule of Investments (continued)	BlackRock Core Bond Trust		Core Bond Trust (BHK)
Sloveing Agency Obligations 30% 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,186 23,112,1			Par	
Sloveina Government International Bonds, 538%, 5710/23 (c) USD 864 \$ 905,760 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,186 23.112,18	Foreign Agency Obligations		(000)	Value
City of Derroit Michigan, GO, Financial Recovery (b): Series B-14, 400%, 4011/44 80 35.514 Series B-24, 400%, 4011/44 80 35.514 Resolution:	Slovenia Government International Bond, 5.85%, 5/10/23 (c)	USD	` /	\$ 995,760
City of Derroit Michigan, GO, Financial Recovery (b): Series B-14, 400%, 4011/44 80 35.514 Series B-24, 400%, 4011/44 80 35.514 Resolution:				
City of Derroit Michigan, GO, Financial Recovery (b): Series B-14, 400%, 4011/44 80 35.514 Series B-24, 400%, 4011/44 80 35.514 Resolution:	Municipal Bonds			
Series B.2, 4.00%, 4.001.44 Resolution:				
City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution:				/
Resolution:			80	35,514
Series EE, 5.50%, 611543 9.90 1.096,042	· · · · · · · · · · · · · · · · · · ·			
Series GG, Build America Bonds, 5.72%, 601542 1,390 1,865,853 1,900,2517 1,900,2517 1,900,2517 1,900,2517 1,900,2517 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900 1,900			930	1 006 042
Water & Sewer System. Series EE, 538%, 6/15/43 770 902.517				
Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 11/5/49 2.55 3.409.524 Metropolium Transportation Authority, RB, Build America Bonds, Series, C.7.34%, 11/15/39 1.295 2.019.028 Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds Series, C.7.34%, 11/15/39 1.200 2.393.260 New York State Dormitory Authority, RB, Build America Bonds: 1.100 1.416,723 5.65%, 31/5/39 1.900 2.496.291 1.900 2.496.291 1.900 2.496.291 1.900 2.496.291 1.900 2.496.291 1.900 2.496.291 1.900 2.496.291 1.900 2.496.291 1.900 2.496.291 1.900 2.496.291 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.639.908 1.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720				
Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7,34%, 11/15/39 2,000 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260 2,393,260	East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 6/01/40		1,900	2,541,915
Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds. Scries. A, 7.06%, 400157 New York State Dormitory Authority, RB, Build America Bonds.			2,535	
Bonds			1,295	2,019,928
New York State Dormitory Authority, RB, Build America Bonds: 1,100			2 000	2 202 260
1,100			2,000	2,393,260
1,900 2,496,391 1,900 2,496,391 1,900 2,496,391 1,900 2,496,391 1,900 2,496,391 1,900 2,496,391 1,900 2,496,391 1,900 2,906,375 1,900 2,906,375 1,900 2,906,375 1,900 2,906,375 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381 1,900 2,906,381			1 100	1.416.723
Port Authority of New York & New Jersey, RB, 159th Series, 6.04%, 12/01/29 780 992,675	·		,	
State of California, GO, Build America Bonds, Various Purposes: 1,55%, 401/39 280 430,811 7,65%, 301/40 1,720 2,639,908 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 1,913,060 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000				
1,720				ŕ
State of Illinois, GO, Pension, 5.10%, 6/01/33 2,000 1,913,060 Par	7.55%, 4/01/39		280	430,811
Municipal Bonds				
Municipal Bonds	State of Illinois, GO, Pension, 5.10%, 6/01/33			1,913,060
University of California, RB, Build America Bonds, 5,95%, 5/15/45 Total Municipal Bonds 3,2% Non-Agency Mortgage-Backed Securities Collateralized Mortgage Obligations 0,8% Banc of America Funding Corp., Series 2006-428, Class 1A2, 6,00%, 3/25/37 931 815,901 Countrywide Alternative Loan Trust: Series 2005-64CR, Class 1A15, 5,50%, 12/25/35 1,602 1,528,930 2,89%, 7/27/36, (b)(c) 1,224 880,619 Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 6,36%, 3/20/47 (b) 1,077 1,070,436 GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3,46%, 6/19/35 (b) 715 705,761 GSR Mortgage Loan Trust: Series 2006-4R, Class 1A1, 5,00%, 5/25/36 124 114,324 Series 2007-4F, Class 3A1, 6,00%, 7/25/37 300 269,827 JPMorgan Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3,00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1,18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13,3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3,60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5,60%, 4/14/33 (b)(c) 1,418 1,429,45			Par	
University of California, RB, Build America Bonds, 5,95%, 5/15/45 Total Municipal Bonds 3,2% Non-Agency Mortgage-Backed Securities Collateralized Mortgage Obligations 0,8% Banc of America Funding Corp., Series 2006-428, Class 1A2, 6,00%, 3/25/37 931 815,901 Countrywide Alternative Loan Trust: Series 2005-64CR, Class 1A15, 5,50%, 12/25/35 1,602 1,528,930 2,89%, 7/27/36, (b)(c) 1,224 880,619 Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 6,36%, 3/20/47 (b) 1,077 1,070,436 GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3,46%, 6/19/35 (b) 715 705,761 GSR Mortgage Loan Trust: Series 2006-4R, Class 1A1, 5,00%, 5/25/36 124 114,324 Series 2007-4F, Class 3A1, 6,00%, 7/25/37 300 269,827 JPMorgan Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3,00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1,18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13,3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3,60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5,60%, 4/14/33 (b)(c) 1,418 1,429,45	w		(000)	•••
Non-Agency Mortgage-Backed Securities Solution So		HCD		
Non-Agency Mortgage-Backed Securities Collateralized Mortgage Obligations 0.8% Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37 931 815,901 Countrywide Alternative Loan Trust: Series 2005-64CB, Class 1A15, 5.50%, 12/25/35 1,602 1,528,930 Series 2006-0A21, Class A1, 0.63%, 3/20/47 (b) 1,224 880,619 Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 2.89%, 7/27/36 (b)(c) 1,077 1,070,436 GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.46%, 6/19/35 (b) 715 705,761 GSR Mortgage Loan Trust Series 2005-4F, Class 1A1, 5.00%, 5/25/36 124 114,324 Series 2007-4F, Class 3A1, 6.00%, 7/25/37 300 269,827 JPMorgan Mortgage Trust, Series 2006-A3, Class 1A12, 6.50%, 8/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245	•	USD	003	
Collateralized Mortgage Obligations 0.8% Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37 931 815,901	Total Mulicipal Bolids 5.2 //			23,412,077
Collateralized Mortgage Obligations 0.8% Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37 931 815,901				
Collateralized Mortgage Obligations 0.8% Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37 931 815,901	Non-Agency Mortgage-Rocked Securities			
Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37 Countrywide Alternative Loan Trust: Series 2006-64CB, Class 1A15, 5.50%, 12/25/35 Series 2006-0A21, Class A1, 0.63%, 3/20/47 (b) Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 2.89%, 7/27/36 (b)(c) GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.46%, 6/19/35 (b) GSR Mortgage Loan Trust Series 2006-4F, Class 1A1, 5.00%, 5/25/36 Series 2006-4F, Class 3A1, 6.00%, 7/25/37 JPMorgan Mortgage Trust, Series 2006-83, Class 1A12, 6.50%, 8/25/36 Machine Trust, Series 2006-4F, Class 1A1, 5.00%, 5/25/36 Series 2007-4F, Class 3A1, 6.00%, 7/25/37 JPMorgan Mortgage Trust, Series 2006-83, Class 1A12, 6.50%, 8/25/36 (b) Manu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245				
Countrywide Alternative Loan Trust: Series 2005-64CB, Class IA15, 5.50%, 12/25/35			931	815,901
Series 2006-OA21, Class A1, 0.63%, 3/20/47 (b) 1,224 880,619 Credit Suisse Mortgage Capital Certificates, 880,619 Series 2011-2R, Class 2A1, 1,077 1,070,436 GMAC Mortgage Corp. Loan Trust, 880,619 1,077 1,070,436 GMAC Mortgage Corp. Loan Trust, 880,619 715 705,761 GSR Mortgage Loan Trust: 880,619 124 114,324 Series 2006-4F, Class 1A1, 5.00%, 5/25/36 124 114,324 Series 2007-4F, Class 3A1, 6.00%, 7/25/37 300 269,827 PMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36 112 93,217 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 1,418 1,429,245				
Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 2.89%, 7/27/36 (b)(c) 1,077 1,070,436 GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.46%, 6/19/35 (b) 715 705,761 GSR Mortgage Loan Trust: Series 2006-4F, Class 1A1, 5.00%, 5/25/36 124 114,324 Series 2007-4F, Class 3A1, 6.00%, 7/25/37 300 269,827 JPMorgan Mortgage Trust, Series 2006-83, Class 1A12, 6.50%, 8/25/36 112 93,217 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245	Series 2005-64CB, Class 1A15, 5.50%, 12/25/35		1,602	1,528,930
Series 2011-2R, Class 2A1, 2.89%, 7/27/36 (b)(c) 1,077 1,070,436 GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.46%, 6/19/35 (b) 715 705,761 GSR Mortgage Loan Trust: Series 2006-4F, Class 1A1, 5.00%, 5/25/36 124 114,324 Series 2007-4F, Class 3A1, 6.00%, 7/25/37 300 269,827 JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36 112 93,217 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245			1,224	880,619
2.89%, 7/27/36 (b)(c) 1,070,436 GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.46%, 6/19/35 (b) 715 705,761 GSR Mortgage Loan Trust: Series 2006-4F, Class 1A1, 5.00%, 5/25/36 124 114,324 Series 2007-4F, Class 3A1, 6.00%, 7/25/37 300 269,827 JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36 112 93,217 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245	· ·			
GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.46%, 6/19/35 (b) GSR Mortgage Loan Trust: Series 2006-4F, Class 1A1, 5.00%, 5/25/36 Series 2007-4F, Class 3A1, 6.00%, 7/25/37 JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) WaMu Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245			1.077	1.070.426
Series 2005-AR3, Class 5A1, 3.46%, 6/19/35 (b) 715 705,761 GSR Mortgage Loan Trust: 715 705,761 Series 2006-4F, Class 1A1, 5.00%, 5/25/36 124 114,324 Series 2007-4F, Class 3A1, 6.00%, 7/25/37 300 269,827 JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36 112 93,217 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 1,418 1,429,245			1,0//	1,070,436
GSR Mortgage Loan Trust: Series 2006-4F, Class 1A1, 5.00%, 5/25/36 124 114,324 Series 2007-4F, Class 3A1, 6.00%, 7/25/37 300 269,827 JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36 112 93,217 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245			715	705 761
Series 2006-4F, Class 1A1, 5.00%, 5/25/36 124 114,324 Series 2007-4F, Class 3A1, 6.00%, 7/25/37 300 269,827 JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36 112 93,217 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5,62%, 4/10/49 (b) 1,418 1,429,245			, 13	703,701
Series 2007-4F, Class 3A1, 6.00%, 7/25/37 300 269,827 JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36 112 93,217 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 1,418 1,429,245			124	114,324
Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b) 797 638,616 WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5,62%, 4/10/49 (b) 1,418 1,429,245				
WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b) 260 214,818 6,332,449 Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245				•
Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245				
Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245	WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b)		260	214,818
Commercial Mortgage-Backed Securities 13.3% Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245				
Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class 4,170 4,164,699 C, 3.60%, 4/14/33 (b)(c) 4,170 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 1,418 1,429,245				6 222 440
C, 3.60%, 4/14/33 (b)(c) 4,164,699 Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245	Commercial Mortgage-Racked Securities 13.3%			6,332,449
Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b) 1,418 1,429,245				6,332,449
5.62%, 4/10/49 (b) 1,418 1,429,245	Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class		4.170	
Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (b) 7,183 8,121,483	Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c)		4,170	
	Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c) Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4,			4,164,699

18 BLACKROCK CORE BOND TRUST

BlackRock Core Bond Trust (BHK)

		Par	
Non-Agency Mortgage-Backed Securities		(000)	Value
Commercial Mortgage-Backed Securities (continued)			
Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48	USD	2,193	\$ 2,209,786
Commercial Mortgage Loan Trust,			
Series 2008-LS1, Class A4B, 6.09%, 12/10/49 (b)		1,016	1,054,468
Commercial Mortgage Trust:		241	240.250
Series 2006-C7, Class AM, 5.82%, 6/10/46 (b)		341	340,359
Series 2013-CR11, Class B, 5.16%, 10/10/46 (b)		7,000	7,866,354
Series 2013-LC6, Class B, 3.74%, 1/10/46		1,390	1,444,867
Series 2013-LC6, Class D, 4.28%, 1/10/46 (b)(c)		1,670	1,500,118
Series 2015-3BP, Class A, 3.18%, 2/10/35 (c) Series 2015-CP22-Class C, 4.13%, 2/10/48 (b)		7,570 5,000	7,799,000 4,887,204
Series 2015-CR22, Class C, 4.13%, 3/10/48 (b) Series 2015-LC19, Class C, 4.26%, 2/10/48 (b)		3,500	3,429,569
Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 2/10/34 (b)(c)		4,585	4,523,664
Credit Suisse Commercial Mortgage Trust:		7,363	7,323,007
Series 2006-C3, Class AM, 6.08%, 6/15/38 (b)		875	874,220
Series 2006-C5, Class AM, 5.34%, 12/15/39		3,500	3,539,265
Series 2010-RR2, Class 2A, 5.94%, 9/15/39 (b)(c)		1,052	1,075,178
Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ, 4.77%, 7/15/37		15	14,781
CSAIL Commercial Mortgage Trust, Series 2015-C1 (b):			1.,701
Class B, 4.04%, 4/15/50		1,110	1,175,702
Class C, 4.30%, 4/15/50		1,000	978,374
Class D, 3.80%, 4/15/50 (c)		1,000	783,058
DBRR Trust, Series 2011-C32, Class A3A, 5.71%, 6/17/49 (b)(c)		730	676,429
GAHR Commercial Mortgage Trust,			,
Series 2015-NRF, Class DFX, 3.38%, 12/15/19 (b)(c)		6,170	6,033,537
Greenwich Capital Commercial Funding Corp., Series 2006-GG7, Class A4, 5.92%, 7/10/38 (b)		14	13,780
		Par	
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued)		(000)	Value
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (c)	USD	2,505	\$ 2,596,891
05 Morigage Securities Corp. 11, Series 2013-0C10, Class D, 3.00 /0, 2/10/40 (C)		4,505	
	CDD		
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c)	002	5,900	5,925,028
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust,	0.02		
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D,	CDD	5,900	5,925,028
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c)	002		
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%,		5,900 1,600	5,925,028 1,506,381
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41		5,900	5,925,028
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b):		5,900 1,600 39	5,925,028 1,506,381 39,135
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40		5,900 1,600 39 8,048	5,925,028 1,506,381 39,135 8,200,878
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45		5,900 1,600 39	5,925,028 1,506,381 39,135
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b):		5,900 1,600 39 8,048 2,144	5,925,028 1,506,381 39,135 8,200,878 2,247,200
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44		5,900 1,600 39 8,048 2,144 8,000	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c)		5,900 1,600 39 8,048 2,144 8,000 3,200	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c)		5,900 1,600 39 8,048 2,144 8,000	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c)		5,900 1,600 39 8,048 2,144 8,000 3,200	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust,		5,900 1,600 39 8,048 2,144 8,000 3,200	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4,		5,900 1,600 39 8,048 2,144 8,000 3,200 431	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CREI, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b)		5,900 1,600 39 8,048 2,144 8,000 3,200 431	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CREI, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust,		5,900 1,600 39 8,048 2,144 8,000 3,200 431	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8:		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763 1,491,229
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45 Class C, 4.87%, 8/15/45 (b)		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763 1,491,229
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45 Class C, 4.87%, 8/15/45 (b) Interest Only Collateralized Mortgage Obligations 0.0%		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763 1,491,229 1,875,324
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45 Class C, 4.87%, 8/15/45 (b) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust,		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180 1,395 1,795	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763 1,491,229 1,875,324 103,465,274
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45 Class C, 4.87%, 8/15/45 (b) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (b)(c)		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763 1,491,229 1,875,324
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45 Class C, 4.87%, 8/15/45 (b) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (b)(c) Interest Only Commercial Mortgage-Backed Securities 0.2%		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180 1,395 1,795	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763 1,491,229 1,875,324 103,465,274
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45 Class C, 4.87%, 8/15/45 (b) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (b)(c) Interest Only Commercial Mortgage-Backed Securities 0.2% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA,		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180 1,395 1,795	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763 1,491,229 1,875,324 103,465,274
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45 Class C, 4.87%, 8/15/45 (b) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (b)(c) Interest Only Commercial Mortgage-Backed Securities 0.2% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.88%, 7/10/48 (b)		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180 1,395 1,795	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763 1,491,229 1,875,324 103,465,274
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45 Class C, 4.87%, 8/15/45 (b) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (b)(c) Interest Only Commercial Mortgage-Backed Securities 0.2% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.88%, 7/10/48 (b) WF-RBS Commercial Mortgage Trust,		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180 1,395 1,795	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763 1,491,229 1,875,324 103,465,274
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c) JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c) JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41 LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40 Series 2007-C7, Class A3, 5.87%, 9/15/45 Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44 Series 2014-CPT, Class G, 3.45%, 7/13/29 (c) RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c) Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b) WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45 Class C, 4.87%, 8/15/45 (b) Interest Only Collateralized Mortgage Obligations 0.0% GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (b)(c) Interest Only Commercial Mortgage-Backed Securities 0.2% Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.88%, 7/10/48 (b)		5,900 1,600 39 8,048 2,144 8,000 3,200 431 4,180 1,395 1,795	5,925,028 1,506,381 39,135 8,200,878 2,247,200 8,105,902 2,845,170 432,233 4,264,763 1,491,229 1,875,324 103,465,274

Total Non-Agency Mortgage-Backed Securities 14.3%	1,849,726 111,647,460

MAY 31, 2016

BLACKROCK CORE BOND TRUST

BlackRock Core Bond Trust (BHK)

Perform Vacurities		Par		
Capital Trusts Banco Bilbaco Vizcaya Argentaria SA, 7.00% (b/lg) 200 206,557 Banco Fopular Sapanol SA, 8.25% (b/lg) 200 105,159 Banco Fopular Sapanol SA, 8.25% (b/lg) 200 217,540 Banco Fopular Sapanol SA, 8.25% (b/lg) 200 217,540 Capital One Financial Corp., Series E. 5.55% (b/lg) 3,000 2,591,750 Capital One Financial Corp., Series E. 5.55% (b/lg) 2,100 2,073,750 Series D., 5.55% (b/lg) 605 616,844 Series D., 5.55% (b/lg) 605 616,844 Series D., 6.15% (b/lg) 605 616,844 Series D., 6.15% (b/lg) 1,000 1,316,900 Series D., 6.15% (b/lg) 200 215,258 Series D., 6.15% (b/lg) 3,000 215,258 Series D., 6.15% (b/lg) 3,000 295,125 Series D., 5.15% (b/lg) 3,000 2,951,259 Series D., 5.15% (b/lg) 3,000 2,951,259 Series D., 5.00% (b/lg) 2,000 2,951,250 Series D., 5.00% (b/lg) 3,300 3,513,555 Series D., 5.00% (b/lg)	Preferred Securities	(000)	Value	
Banks 3.7% Samo Nicoya Agentaria SA, 7.00% (b)(g)		(000)	value	
Banco Popular Espanol SA, 25% (b/g)	^			
Bank of Ireland, 7.38% (b/g) 200 217,918 BBNP Parlbas NA, 7.20% (b)(c)(g) 2,000 3,500 3,501,750 Capital One Financial Corp., Series E, 5.55% (b)(g) 3,500 3,501,750 Capital One Financial Corp., Series E, 5.55% (b)(g) 2,100 2,073,750 Series D, 5.95% (b)(g) 100 97,625 Series D, 5.95% (b)(g) 100 97,625 Series B, 6.13% (b)(g) 100 196,374 Credit Agricole SA:	Banco Bilbao Vizcaya Argentaria SA, 7.00% (b)(g)	200	\$ 206,557	
BNP Pathbas SA, 7.20% (b/b(c))(c) 2.000 2.175.400	Banco Popular Espanol SA, 8.25% (b)(g)		195,159	
Capital One Financial Corp., Series E, 5.55% (b)(g) 3,507, 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 500 50		200	217,913	
Cligoroup Inc.: Capable (big) 2,100 2,073,750 Series D, 5.95% (b/g) 100 97,625 Series R, 6,13% (b/g) 100 197,625 Series R, 6,13% (b/g) 190 190,374 6,63% (b/c)(g) 1,400 1,16,000 4,63% (b/c)(g) 1,000 980,000 Intess Sangaolo SpA, 7,00% (b/g) 1,000 980,000 Intess Sangaolo SpA, 7,00% (b/g) 3,000 2,951,250 Series Q, 5,15% (b/g) 500 520,600 Series Q, 5,15% (b/g) 500 520,600 Series V, 5,00% (b/g) 6,710 6,835,377 Nortea Bank AB, 6,13% (b/g) 3,390 3,513,565 Series V, 5,80% (b/g) 750 80,500 Wells Fargo & Co.: 2,887,822 Capital Markets 0.7% 792 789,000 Goldman Sachs Group, Inc., Series I., 5,70% (b/g) 792 789,000 Morgan Stanley, Series H, 5,45% (b/g) 2,627,20 2,544,002 State Street Corp., Series F, 5,25% (b/g) 2,027,20 2,002,200 Diversified Financial Services (cont				
Series D, 595% (bytg)		3,500	3,501,750	
Series Q, 5.95% (b/g)	U 17 7	2 100	2.072.750	
Series R, 6.13% (b)(g)				
Series T, 6.25% (b)(g)			,	
Credit Agricole SA:			·	
6.63% (b)(c)(g)		190	190,374	
7.88% (b)(c)(g) 1,000 98,000 Intesa Sampaolo SpA, 7.00% (b)(g) 200 215,298 JPMorgan Chase & Co: 3,000 2,951,250 Serice Q, 5.15% (b)(g) 500 500,000 Serice V, 5.00% (b)(g) 6,710 6,483,537 Nordea Bank AB, 6.13% (b)(c)(g) 2,960 2,834,200 Wells Fargo & Co: 2,960 2,834,200 Wells Fargo & Co: 3,390 3,513,565 Series U, 5.88% (b)(g) 3,390 3,513,565 Series U, 5.88% (b)(g) 750 802,200 Capital Markets 0.7% Goldman Sachs Group, Inc., Series L. 5,70% (b)(g) 72 789,030 Morgan Stanley, Series H. 5,46% (b)(g) 2,627 2,544,092 State Street Capital Trust IV, 1,63%, 6/15/37 (b) 140 113,414 State Street Capital Trust IV, 1,63%, 6/15/37 (b) 140 113,414 State Street Capital Trust IV, 1,63%, 6/15/37 (b) 140 113,414 State Street Capital Trust IV, 1,63%, 6/15/37 (b) 120 127,350 Scries D, 4,50% (b)(g) 385 361,900		1.400	1.316.000	
Intest Ampaolo SpA, 7.00% (b)(g)				
JPMorgan Chase & Co.			*	
Series Q, 5.15% (b)(g) 3,000 2,951,250 Series U, 6.13% (b)(g) 500 520,600 Series U, 5.00% (b)(g) 6,710 6,483,337 Nordea Bank AB, 6.13% (b)(c)(g) 2,960 2,834,200 Wells Furgo & Co:	• •			
Series V. J. G.13% (b)(g) S00 S20,000 S20,000 Series V. S. Dów (b)(g) G.710 G.483.537 Nordea Bank AB, 6.13% (b)(c)(g) 2,960 2,834,200 Wells Fargo & Co.:	· · · · ·	3,000	2,951,250	
Series V, 5.00% (b)(g)				
Wells Fargo & Co.: Series V. 5.590% (b)(g) 3,390 3,512,565 Series V. 5.88% (b)(g) 750 802,500 28,897,822 Capital Markets 0.7% Goldman Sachs Group, Inc., Series I., 5.70% (b)(g) 792 789,030 Morgan Stanley, Series I., 5.45% (b)(g) 2,627 2,544,092 State Street Capital Trust IV, 1.63%, 6015/37 (b) 140 113,414 State Street Corp., Series F, 5.25% (b)(g) 2,000 2,052,500 Diversified Financial Services 4.1% Bank of America Corp: Series D., 6.30% (b)(g) 385 361,900 Series V., 5.13% (b)(g) 385 361,900 Series V., 5.13% (b)(g) 385 Series N., 6.30% (b)(g) 8,400 8,043,000 Series F, 4.95% (b)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 8,400 8,403,000 Series E, 4.95% (b)(g) 8,400 8,400 8,403,000 Series E, 4.95% (b)(g) 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,400 8,4		6,710	6,483,537	
Series U, 5.89% (b)(g) 3,390 3,513.565 Series U, 5.88% (b)(g) 750 802,500 28,897,822 Capital Markets 0.7% Goldman Sachs Group, Inc., Series L, 5.70% (b)(g) 792 789,030 Morgan Stanley, Series H, 5.45% (b)(g) 2,627 2,544,092 State Street Carp., Series F, 5.25% (b)(g) 140 113,414 State Street Corp., Series F, 5.25% (b)(g) 2,000 2,052,500 Diversified Financial Services 4.1% Bank of America Corp. 5,499,036 Series DD, 6.30% (b)(g) 120 127,330 Series V, 5.13% (b)(g) 385 361,900 Series V, 5.13% (b)(g) 385 361,900 Series V, 5.10% (b)(g) 8,400 8,043,000 Series V, 5.0% (b)(e)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) 7,107,000 7,157,500 Citigroup, Inc., Series M, 6,30% (b)(g) 7,000				
Series U, 5.88% (b)(g) 750 802,500 Capital Markets 0.7% Coloman Sachs Group, Inc., Series L, 5.70% (b)(g) 792 789,030 Morgan Stanley, Series H, 5.45% (b)(g) 2,627 2,544,092 State Street Capital Trust IV, 1.63%, 6/15/37 (b) 140 113,414 State Street Corp., Series F, 5.25% (b)(g) 2,000 2,052,500 Diversified Financial Services 4.1% Bank of America Corp.: Series DD, 6.30% (b)(g) 120 127,350 Series V, 5.13% (b)(g) 385 361,900 Series V, 5.13% (b)(g) 4,020 4,729,725 Bank of New York Mellon Corp.: Series D, 4.50% (b)(e)(g) 8,400 8,043,000 Series D, 4.50% (b)(e)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 9,000 2,007,500 Phorgan Chase & Co., Series 1, 1-90% (b)(g) 1,000 1,177,500	Wells Fargo & Co.:			
Capital Markets 0.7% Goldman Sachs Group, Inc., Series L., 5.70% (b)(g) Morgan Stanley, Series H., 5.45% (b)(g) Morgan Stanley, Series H., 5.45% (b)(g) Ze, 2627 Z., 544,092 States Street Capital Trust IV, 1.63%, 6/15/37 (b) I40 113,414 State Street Corp., Series F., 5.25% (b)(g) Ze, 000 Zeries V., 5.13% (b)(g) Zeries V.	Series S, 5.90% (b)(g)	3,390	3,513,565	
Capital Markets 0.7% 792 789,030 Goldman Sachs Group, Inc., Series L, 5.45% (b)(g) 2,627 2,544,092 State Street Capital Trust IV, 1.63%, 6/15/37 (b) 140 113,414 State Street Capital Trust IV, 1.63%, 6/15/37 (b) 2,000 2,052,500 5,499,036 Diversified Financial Services 4.1% Bank of America Corp.: Series DD, 6,30% (b)(g) 120 127,350 Series V, 5.13% (b)(g) 385 361,900 Series V, 5.13% (b)(g) 4,620 4,729,725 Bank of New York Mellon Corp.: **** Series P, 4,95% (b)(e)(g) 8,400 8,043,000 Series P, 4,95% (b)(g) 2,000 2,007,500 Par ****Capital Trusts (000) Value ***Capital Trusts (000) Value ***Diversified Financial Services (continued) ****Citypical Properties P, 6,30% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10,25%, 6/20/57 (b) 1,800 1,906,061 1,2736 <td co<="" td=""><td>Series U, 5.88% (b)(g)</td><td>750</td><td>802,500</td></td>	<td>Series U, 5.88% (b)(g)</td> <td>750</td> <td>802,500</td>	Series U, 5.88% (b)(g)	750	802,500
Capital Markets 0.7% 792 789,030 Goldman Sachs Group, Inc., Series L, 5.45% (b)(g) 2,627 2,544,092 State Street Capital Trust IV, 1.63%, 6/15/37 (b) 140 113,414 State Street Capital Trust IV, 1.63%, 6/15/37 (b) 2,000 2,052,500 5,499,036 Diversified Financial Services 4.1% Bank of America Corp.: Series DD, 6,30% (b)(g) 120 127,350 Series V, 5.13% (b)(g) 385 361,900 Series V, 5.13% (b)(g) 4,620 4,729,725 Bank of New York Mellon Corp.: **** Series P, 4,95% (b)(e)(g) 8,400 8,043,000 Series P, 4,95% (b)(g) 2,000 2,007,500 Par **** Capital Trusts (000) Value Diversified Financial Services (continued) **** **** City (b)(e)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10,25%, 6/20/57 (b				
Goldman Sachs Group, Inc., Series L, 5.70% (b)(g) 792 789,030 Morgan Stanley, Series H, 5.45% (b)(g) 2,627 2,544,092 State Street Capital Trust IV, 1.63%, 6/15/37 (b) 140 113,414 State Street Corp., Series F, 5.25% (b)(g) 2,000 2,052,500 Diversified Financial Services 4.1% Series D, 6.30% (b)(g) 120 127,350 Series V, 5.13% (b)(g) 385 361,900 Series X, 6.25% (b)(g) 4,620 4,729,725 Bank of New York Mellon Corp.: 8,400 8,043,000 Series E, 4.95% (b)(e)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 PMorgan Chase & Co., Series I, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,661 Orange SA, 4.00% (b)(g) 3,000 2,730,000 Societ			28,897,822	
Morgan Stanley, Series H, 5.45% (b)(g) 2,627 2,544,092 State Street Capital Trust IV, 1.63%, 6/15/37 (b) 140 113,414 State Street Corp., Series F, 5.25% (b)(g) 2,000 2,052,500 Diversified Financial Services 4.1% Bank of America Corp.: Series DD, 6,30% (b)(g) 120 127,350 Series V, 5.13% (b)(g) 385 361,900 Series V, 5.13% (b)(g) 385 361,900 Series V, 5.13% (b)(g) 4,620 4,729,725 Bank of New York Mellon Corp.: Series D, 6,30% (b)(g) 8,400 8,043,000 Series L, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6,30% (b)(g) 4,000 3,995,000 PMorgan Chase & Co., Series I, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10,25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4,00% (b)(g) 3,000 2,730,000 0.00	Capital Markets 0.7%			
State Street Capital Trust IV, 1.63%, 6/15/37 (b) 140 113,414 State Street Corp., Series F, 5.25% (b)(g) 2,000 2,052,500 5,499,036 Diversified Financial Services 4.1% 8 Bank of America Corp.: Series D, 6.30% (b)(g) 120 127,350 Series V, 5.13% (b)(g) 385 361,900 Series D, 4.50% (b)(g) 4,620 4,729,725 Bank of New York Mellon Corp.: Series D, 4.50% (b)(g)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) 4,000 3,995,000 Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series I, 7,90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10,25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 3,000 2,730,000 7.88% (b)(c)(g) 3,000 2,730,000	Goldman Sachs Group, Inc., Series L, 5.70% (b)(g)	792	789,030	
State Street Corp., Series F, 5.25% (b)(g) 2,000 2,052,500 Diversified Financial Services 4.1% Bank of America Corp.: Series D, 6.30% (b)(g) 120 127,350 Series D, 6.30% (b)(g) 120 127,350 Series V, 5.13% (b)(g) 385 361,900 Series X, 6.25% (b)(g) 4,600 4,729,725 Bank of New York Mellon Corp.: Series D, 4.50% (b)(e)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 Par Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 Pipologo (b) Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 1,800 1,900,061 Orange SA, 4.00% (b)(g) 3,000 2,730,000 2,730,000 2,730,000 2,800 2,000 2,200 <t< td=""><td></td><td>2,627</td><td>2,544,092</td></t<>		2,627	2,544,092	
Diversified Financial Services 4.1%		140	113,414	
Diversified Financial Services 4.1% Bank of America Corp.: 385 361,900 2120 127,350 385 361,900 385 361,900 385 361,900 385 361,900 385 361,900 385 361,900 385 361,900 387 387 381,900 387 387 381,900 389,727 388,400 8,043,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 38,943,000 39,95,000 Prestrict All All All All All All All All All Al	State Street Corp., Series F, 5.25% (b)(g)	2,000	2,052,500	
Diversified Financial Services 4.1% Bank of America Corp.: 3 Series DD, 6.30% (b)(g) 120 127,350 Series V, 5.13% (b)(g) 385 361,900 Series V, 5.13% (b)(g) 4,620 4,729,725 Bank of New York Mellon Corp.: Series D, 4.50% (b)(e)(g) 8,400 8,043,000 Series D, 4.50% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 3,000 2,730,000 7.88% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Comeld Financing III, 6.35% Electric Utilities 0				
Bank of America Corp: Series DD, 6.30% (b)(g) 120 127,350 Series V, 5.13% (b)(g) 385 361,900 Series X, 6.25% (b)(g) 4,620 4,729,725 Bank of New York Mellon Corp.: Series D, 4.50% (b)(e)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1,7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 3,000 2,730,000 Societe Generale SA:			5,499,036	
Series DD, 6.30% (b)(g) 120 127,350 Series V, 5.13% (b)(g) 385 361,900 Series X, 6.25% (b)(g) 4,620 4,729,725 Bank of New York Mellon Corp.: Series D, 4.50% (b)(e)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series I, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10,25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 3,000 2,730,000 Societe Generale SA: 3,000 2,730,000 7.88% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 200 222,541 Electric Utilities 0.6% ComEd Financing III, 6.35% 30 317,928 Electric de France SA, 5.25% (b)(c)(g) 4,200 4,011,000	Diversified Financial Services 4.1%			
Series V, 5.13% (b)(g) 385 361,900 Series X, 6.25% (b)(g) 4,620 4,729,725 Bank of New York Mellon Corp.: Series D, 4.50% (b)(e)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 1,00 112,736 Societe Generale SA: 5 3,000 2,730,000 7.88% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 200 222,541 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electric ite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000	Bank of America Corp.:			
Scries X, 6.25% (b)(g) 4,620 4,729,725 Bank of New York Mellon Corp.: Scries D, 4.50% (b)(e)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) Par Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series I, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA: 5 6.00% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electric ite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000	· , , , , e,			
Bank of New York Mellon Corp.: Series D, 4.50% (b)(e)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA: Colspan="3">Societe Generale SA: Telefonica Europe BV, 4.20% (b)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 ComEd Financing III, 6.35% 300 317,928 Electric tit de France SA, 5.25% (b)(c)(g) 4,200 4,011,000			/	
Series D, 4.50% (b)(e)(g) 8,400 8,043,000 Series E, 4.95% (b)(g) 2,000 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) Citigroup, Inc., Series M, 6,30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1,7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA: 5 5 6.00% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electric ite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000		4,620	4,729,725	
Series E, 4.95% (b)(g) 2,000 Par 2,007,500 Par Capital Trusts (000) Value Diversified Financial Services (continued) 3,995,000 Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10,25%, 6/20/57 (b) 1800 1,906,061 Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA: 5 6.00% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electric ittie de France SA, 5.25% (b)(c)(g) 4,200 4,011,000		0.400	0.042.000	
Capital Trusts (000) Value Diversified Financial Services (continued) 3,995,000 Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series I, 7,90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA: 5 4 6.00% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000				
Capital Trusts (000) Value Diversified Financial Services (continued) 3,995,000 Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA: 5 6.00% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000	Series E, 4.95% (b)(g)	,	2,007,500	
Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA:		rai		
Diversified Financial Services (continued) Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA:	Conital Trusts	(000)	Value	
Citigroup, Inc., Series M, 6.30% (b)(g) 4,000 3,995,000 JPMorgan Chase & Co., Series 1, 7.90% (b)(g) 7,000 7,157,500 Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA:	•	(000)	v aiue	
JPMorgan Chase & Co., Series 1, 7.90% (b)(g) Macquarie Bank Ltd., 10.25%, 6/20/57 (b) Orange SA, 4.00% (b)(g) Societe Generale SA: 6.00% (b)(c)(g) 7,000 1,800 1,906,061 112,736 Societe Generale SA: 6.00% (b)(c)(g) 7,88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000		4 000	3 995 000	
Macquarie Bank Ltd., 10.25%, 6/20/57 (b) 1,800 1,906,061 Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA: 6.00% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000				
Orange SA, 4.00% (b)(g) 100 112,736 Societe Generale SA: 6.00% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Selectric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000				
Societe Generale SA: 6.00% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Selectric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000				
6.00% (b)(c)(g) 3,000 2,730,000 7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 Selectric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000		100	112,.00	
7.88% (b)(c)(g) 1,000 964,532 Telefonica Europe BV, 4.20% (b)(g) 200 222,541 32,357,845 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000		3,000	2,730,000	
Telefonica Europe BV, 4.20% (b)(g) 200 222,541 32,357,845 Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000	-		, ,	
32,357,845 Electric Utilities 0.6% ComEd Financing III, 6.35% Electricite de France SA, 5.25% (b)(c)(g) 32,357,845 300 317,928 4,200 4,011,000				
Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000				
Electric Utilities 0.6% ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000			32.357.845	
ComEd Financing III, 6.35% 300 317,928 Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,011,000	Electric Utilities 0.6%			
Electricite de France SA, 5.25% (b)(c)(g) 4,011,000		300	317,928	
	· ·			

	4,438,106
2,131	2,232,223
2,000	2,055,660
4,100	4,433,125
100	113,209
1,245	1,076,925
2,554	2,742,383
4,500	4,224,600
	14,645,902
	88,070,934
	2,000 4,100 100 1,245 2,554

Preferred Stocks	Shares	
Banks 1.3%		
U.S. Bancorp, 6.00% (b)(g)	300,000	7,941,000
Wells Fargo & Co., 5.85% (b)(g)	75,000	1,986,750
		9,927,750
Capital Markets 0.4%		
Goldman Sachs Group, Inc., Series J, 5.50% (b)(g)	92,000	2,382,800

20 BLACKROCK CORE BOND TRUST

BlackRock Core Bond Trust (BHK)

Preferred Stocks	Shares	Value
Capital Markets (continued)		
SCE Trust III, 5.75% (b)(g)	25,314	\$ 748,029
		3,130,829
Thrifts & Mortgage Finance 0.0%		
Fannie Mae, Series S, 8.25% (b)(g)	10,000	46,800
Total Preferred Stocks 1.7%		13,105,379
Trust Preferred 0.1%		
Diversified Financial Services 0.1%		
Citigroup Capital XIII	29,583	766,923
Total Preferred Securities 13.1%	2,,505	101,943,236
2011.7.10.0.7.00		101,210,200
	Par	
U.S. Government Sponsored Agency Securities	(000)	
Agency Obligations 1.5%	100	2.246.420
Fannie Mae, 5.63%, 7/15/37 (e)	USD 1,600	2,246,429
Federal Home Loan Bank (e): 5.25%, 12/09/22	1,375	1,665,301
5.37%, 9/09/24	2,175	2,721,612
Resolution Funding Corp. (i):	2,173	2,721,012
0.00%, 4/15/30	6,055	4,127,245
0.00%, 7/15/18 - 10/15/18	1,050	1,026,720
5,60,6,7,15,15	1,000	
Collateralized Mortgage Obligations 0.1%		11,787,307
Fannie Mae Mortgage-Backed Securities:		
Series 2005-5, Class PK,		
5.00%, 12/25/34	238	250,062
Series 1991-87, Class S,		
25.50%, 8/25/21 (b)	6	7,576
Series G-49, Class S,		·
988.42%, 12/25/21 (b)	(j)	66
Series G-07, Class S,		
1,094.26%, 3/25/21 (b)	(j)	348
Series 1991-46, Class S,		
2,416.87%, 5/25/21 (b)	(j)	1
Freddie Mac Mortgage-Backed Securities (j):		
Series 0173, Class RS,		2
10.11%, 11/15/21 (b)	(j)	2
		258,055
	Par	
W0 0 10 10 11 10 11 11 11 11 11 11 11 11	(0.00)	** -
U.S. Government Sponsored Agency Securities	(000)	Value
Commercial Mortgage-Backed Securities 0.7% Freddie Mac, Series K013, Class A2,		
3.97%, 1/25/21	USD 1,870	\$ 2,048,241
5.97%, 1/25/21 Freddie Mac Mortgage-Backed Securities,	USD 1,870	φ 4,040,241
Series 2013-K24, Class B,		
3.50%, 11/25/45 (b)(c)	3,500	3,556,490
5.50 /v, 11125/TJ (U)(C)	5,300	5,550,470
		5,604,731
Interest Only Collateralized Mortgage Obligations 1.0%		3,007,731
,		

Fannie Mae Mortgage-Backed Securities:		
Series 1997-50, Class SI,		
1.20%, 4/25/23 (b)	53	1,431
Series 2012-96, Class DI, 4.00%, 2/25/27	7,648	640,539
Series 2012-M9, Class X1,		
4.02%, 12/25/17 (b)	16,348	600,454
Series 2012-47, Class NI, 4.50%, 4/25/42	6,889	1,062,557
Series 089, Class 2, 8.00%, 10/25/18	(j)	9
Series 007, Class 2, 8.50%, 4/25/17	(j)	4
Series G92-05, Class H, 9.00%, 1/25/22	1	63
Series 094, Class 2, 9.50%, 8/25/21	(j)	49
Series 1990-136, Class S,		
19.63%, 11/25/20 (b)	2	2
Series 1991-139, Class PT,		
648.35%, 10/25/21	(j)	1
Series G-10, Class S,		
1,058.62%, 5/25/21 (b)	(j)	1
Series G-12, Class S,		
1,123.62%, 5/25/21 (b)	(j)	1
Freddie Mac Mortgage-Backed Securities:		
Series K707, Class X1,		
1.54%, 12/25/18 (b)	4,799	157,641
Series 2611, Class QI, 5.50%, 9/15/32	766	48,334
Series 1254, Class Z, 8.50%, 4/15/22	23	4,655
Series 1043, Class H,		
43.04%, 2/15/21 (b)	2	3

BLACKROCK CORE BOND TRUST

Schedule of Investments (continued)		BlackRock Core Bond Trust (BF		
			Par	
U.S. Government Sponsored Agency Securities			(000)	Value
Interest Only Collateralized Mortgage Obligations (continued)			(, , ,	
Ginnie Mae Mortgage-Backed Securities (b):				
Series 2009-78, Class SD, 5.76%, 9/20/32		USD	6,964	\$ 1,339,260
Series 2009-116, Class KS, 6.04%, 12/16/39			2,867	465,268
Series 2011-52, Class NS, 6.24%, 4/16/41			18,900	3,749,224
Mortgage-Backed Securities 5.6%				8,069,496
Fannie Mae Mortgage-Backed Securities:				
3.00%, 8/01/43			11,841	12,178,037
4.00%, 12/01/41 - 12/01/43 (e)			7,284	7,831,916
4.50%, 7/01/41 - 4/01/42			16,096	17,561,336
5.00%, 8/01/34			2,663	2,967,307
5.50%, 7/01/16 - 6/01/38			1,416	1,603,786
6.00%, 6/01/16 - 12/01/38 (e)(j)			1,170	1,336,087
Freddie Mac Mortgage-Backed Securities, 6.00%, 6/1/16 - 12/1/18			68	68,330
Ginnie Mae Mortgage-Backed Securities: 5.50%, 8/15/33			59	((517
•				66,517 246
8.00%, 7/15/24			(j)	240
Principal Only Collateralized Mortgage Obligations 0.0%				43,613,562
Fannie Mae Mortgage-Backed Securities,				
0.00%, 2/25/23 - 6/25/23 (i)			17	16,390
Total U.S. Government Sponsored Agency Securities 8.9%			-,	69,349,541
		Par		
U.S. Treasury Obligations		(000)		Value
U.S. Treasury Bonds (e):				
3.00%, 11/15/44	USD	70,500	\$	75,933,435
2.50%, 2/15/46		55,000		53,468,140
U.S. Treasury Notes, 1.63%, 2/15/26 (e)		15,000		14,702,925
Total U.S. Treasury Obligations 18.4% Total Long-Term Investments				144,104,500
(Cost \$1,028,377,039) 136.2%				1,064,542,761
Short-Term Securities 1.7%		Shares		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.42% (k)(l)		12,939,392		12,939,392
Total Short-Term Securities				
(Cost \$12,939,392) 1.7%				12,939,392
Options Purchased				
(Cost \$5,085,664) 0.6%				4,604,656
Total Investments Before Options Written				1 000 000 000
(Cost \$1,046,402,095) 138.5%				1,082,086,809
Options Written (Promising Received \$8,800,128) (0.8) (7)				(6 170 912)
(Premiums Received \$8,899,128) (0.8)%				(6,170,813)
Total Investments, Net of Options Written				1,075,915,996
(Cost \$1,037,502,967) 137.7% Liabilities in Excess of Other Assets (37.7)%				(294,342,581)
LIADINUCS III EACES OF OTHER ASSETS (37,7)76				(274,342,301)
Net Assets 100.0%			\$	781,573,415

^{*} As of May 31, 2016, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

Tax cost		\$ 1,046,057,039
Gross unrealized		\$ 53,658,623 (17,628,853)
Net unrealized a		\$ 36,029,770
22	BLACKROCK CORE BOND TRUST	MAY 31, 2016

Schedule	of Investments	(continued)

BlackRock Core Bond Trust (BHK)

Notes to Schedule of Investments					
Notes to Schedule of Investments					
(a) Non-income producing security.					
(b) Variable rate security. Rate as of period end.					
(c) Security exempt from registration pursuant to Rule 144A from registration to qualified institutional investors.	under the Securities A	Act of 1933, as ame	ended. These securities	may be resold in tran	sactions exemp
(d) When-issued security.					
(e) All or a portion of security has been pledged as collateral	in connection with ou	ntstanding reverse r	repurchase agreements		
(f) Payment-in-kind security which may pay interest/dividence rates.	ls in additional par/sh	ares and/or in cash	. Rates shown are the	current rate and possib	ole payment
(g) Perpetual security with no stated maturity date.					
(h) Convertible security.					
(i) Zero-coupon bond.					
(j) Amount is less than \$500.					
(k) During the period ended May 31, 2016, investments in iss Company Act of 1940, as amended, were as follows:	uers considered to be	affiliates of the Tr	rust for purposes of Sec	ction 2(a)(3) of the Inv	vestment
	Shares Held		Shares Held		
Affiliate	at August 31, 2015	Net Activity	at May 31, 2016	Value at May 31, 2016	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	9,920,365	3,019,027	12,939,392	\$ 12,939,392	\$ 32,032

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

⁽¹⁾ Current yield as of period end.

Portfolio Abbreviations

ADS American Depositary Shares

AUD Australian Dollar
CAD Canadian Dollar
CHF Swiss Franc

CLO Collateralized Loan Obligation

CR Custodian Receipt

EUR Euro

GBP British Pound

GO General Obligation Bonds

JPY Japanese Yen

LIBOR London Interbank Offered Rate MBS Mortgage-Backed Security

MSCI Morgan Stanley Capital International

NOK Norwegian Krone New Zealand Dollar NZD OTC Over-the-Counter PIK Payment-In-Kind RB Revenue Bonds SEK Swedish Krona USD U.S. Dollar ZAR South African Rand

BLACKROCK CORE BOND TRUST

MAY 31, 2016

BlackRock Core Bond Trust (BHK)

Reverse Repurchase Agreements

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements
Merrill Lynch, Pierce, Fenner & Smith	,					U.S. Government Sponsored	, and the second
Inc.	0.22%	6/02/15	Open	\$ 1,323,001	\$ 1,325,944	Agency Securities	Open/Demand1
Merrill Lynch, Pierce, Fenner & Smith				, , , , , , , ,	, , , , , ,	U.S. Government Sponsored	· · · · · · · ·
Inc.	0.22%	6/02/15	Open	830,000	831,846	Agency Securities	Open/Demand1
Barclays Capital, Inc.	0.55%	12/17/15	Open	546,875	548,262	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	518,150	519,464	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	994,500	997,022	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	355,781	356,684	Corporate Bonds	Open/Demand1
Barclays Capital, Inc.	0.55%	12/17/15	Open	1,014,125	1.016,697	Corporate Bonds	Open/Demand1
Barclays Capital, Inc.	0.55%	12/17/15	Open	971,438	973,901	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	4,831,250	4,843,503	Corporate Bonds	Open/Demand1
Barclays Capital, Inc.	0.55%	12/17/15	Open	718,875	720,698	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	2,973,750	2,981,292	Corporate Bonds	Open/Demand1
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	950,950	953,800	Corporate Bonds	Open/Demand1
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	1,454,375	1,458,734	Corporate Bonds	Open/Demand ¹
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	1,104,688	1,107,998	Corporate Bonds	Open/Demand ¹
Credit Suisse Securities (USA) LLC	0.75%	12/17/15	Open	1,509,269	1,514,488	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,713,750	1,718,807	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	3,131,250	3,140,491	Corporate Bonds	Open/Demand1
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,228,500	1,232,125	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,028,510	2,034,496	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,693,125	1,698,122	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	4,342,500	4,355,315	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,822,500	1,827,878	Corporate Bonds	Open/Demand1
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,036,475	2,042,485	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,909,860	1,915,496	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,835,000	1,840,415	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,435,225	1,439,461	Corporate Bonds	Open/Demand1
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,019,250	2,025,209	Corporate Bonds	Open/Demand1
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,175,000	2,181,419	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,002,725	2,008,635	Corporate Bonds	Open/Demand1
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,448,563	1,452,837	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	4,725,000	4,738,944	Corporate Bonds	Open/Demand1
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,995,000	4,006,758	Corporate Bonds	Open/Demand1
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	2,857,000	2,865,408	Corporate Bonds	Open/Demand ¹
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,930,000	3,941,566	Corporate Bonds	Open/Demand1
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,529,000	3,539,386	Corporate Bonds	Open/Demand ¹
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	7,342,000	7,363,608	Capital Trusts	Open/Demand ¹
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,698,000	3,708,883	Corporate Bonds	Open/Demand1
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	4,884,000	4,898,374	Corporate Bonds	Open/Demand ¹
UBS Ltd.	0.75%	2/02/16	Open	2,176,875	2,182,292	Corporate Bonds	Open/Demand ¹
UBS Ltd.	0.75%	2/02/16	Open	2,323,000	2,328,781	Corporate Bonds	Open/Demand ¹

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BlackRock Core Bond Trust (BHK)

Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements
UBS Ltd.	0.75%	2/02/16	Open	\$ 1,729,125	\$ 1,733,428	Corporate Bonds	Open/Demand1
UBS Ltd.	0.75%	2/02/16	Open	626,775	628,335	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	2/11/16	Open	687,375	688,719	Corporate Bonds	Open/Demand1
UBS Ltd.	0.75%	2/12/16	Open	1,464,375	1,467,731	Corporate Bonds	Open/Demand ¹
Deutsche Bank AG	0.20%	4/22/16	Open	24,156,250	24,168,422	U.S. Treasury Obligations	Open/Demand ¹
BNP Paribas Securites Corp.	0.39%	5/03/16	Open	70,768,750	70,790,217	U.S. Treasury Obligations	Open/Demand1
BNP Paribas Securites Corp.			•			U.S. Government Sponsored	•
•	0.46%	5/03/16	Open	1,397,975	1,398,475	Agency Securities	Open/Demand1
BNP Paribas Securites Corp.			•			U.S. Government Sponsored	•
•	0.46%	5/03/16	Open	850,025	850,329	Agency Securities	Open/Demand1
BNP Paribas Securites Corp.			•			U.S. Government Sponsored	•
•	0.46%	5/03/16	Open	1,398,375	1,398,875	Agency Securities	Open/Demand1
BNP Paribas Securites Corp.			•			U.S. Government Sponsored	•
	0.46%	5/03/16	Open	871,500	871,812	Agency Securities	Open/Demand1
Credit Agricole Securities (USA) Inc.	0.34%	5/05/16	Open	29,287,500	29,294,545	U.S. Treasury Obligations	Open/Demand1
BNP Paribas Securites Corp.	0.32%	5/06/16	Open	14,850,000	14,851,040	U.S. Treasury Obligations	Open/Demand1
Bank of Montreal						U.S. Government Sponsored	
	0.49%	5/11/16	6/13/16	1,294,000	1,294,352	Agency Obligations	Up to 30 Days
HSBC Securities (USA), Inc.						U.S. Government Sponsored	
	0.53%	5/11/16	6/13/16	36,692,000	36,702,804	Agency Obligations	Up to 30 Days
Merrill Lynch, Pierce, Fenner &						U.S. Government Sponsored	
Smith, Inc.	0.51%	5/11/16	6/13/16	4,314,000	4,315,222	Agency Obligations	Up to 30 Days
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,198,000	1,198,324	Corporate Bonds	Open/Demand1
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	803,000	803,217	Corporate Bonds	Open/Demand1
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	506,000	506,137	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	506,000	506,137	Corporate Bonds	Open/Demand1
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	837,000	837,227	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	2,483,000	2,483,672	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	970,000	970,263	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,053,000	1,053,285	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,053,000	1,053,285	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,525,000	1,525,413	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,012,000	1,012,274	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	2,405,000	2,405,651	Corporate Bonds	Open/Demand1
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,151,875	1,152,187	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	2,405,000	2,405,651	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,796,000	1,796,486	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,198,000	1,198,324	Corporate Bonds	Open/Demand1
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,960,000	1,960,531	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,558,000	1,558,422	Corporate Bonds	Open/Demand ¹
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	1,981,000	1,981,537	Corporate Bonds	Open/Demand1

BLACKROCK CORE BOND TRUST

MAY 31, 2016

BlackRock Core Bond Trust (BHK)

Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity			Face Value Including Accrued	Type of Underlying	Remaining Contractual Maturity of
Counterparty	Rate	Date	Date ¹	1	Face Value	Interest	Collateral	the Agreements
Deutsche Bank AG	2.00%	5/20/16	Open		329,360	329,195	Corporate Bonds	Open/Demand1
Total				\$	307 497 395	\$ 307.829.048		

¹ Certain agreements have no stated maturity and can be terminated by either party at any time.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

Contracts Long					_	realized oreciation
(Short)	Issue	Expiration	Noti	onal Value	(Der	oreciation)
(45)	German Euro BOBL Futures	June 2016	EUR	6,578,100	\$	(44)
(60)	German Euro-Bund Futures	June 2016	EUR	10,946,476		1,944
(400)	10-Year U.S. Treasury Note	September 2016	USD	51,875,000		(85,150)
48	10-Year U.S. Ultra Long Treasury Note	September 2016	USD	6,768,750		(437)
205	2-Year U.S. Treasury Note	September 2016	USD	44,670,781		23,860
664	5-Year U.S. Treasury Note	September 2016	USD	79,757,813		51,987
(42)	Long U.S. Treasury Bond	September 2016	USD	6,859,125		(36,246)
140	Ultra Long U.S. Treasury Bond	September 2016	USD	24,517,500		61,988
175	90 Day Euro Future	December 2016	USD	43,211,875		(31,532)
(225)	90 Day Euro Future	December 2016	USD	55,434,375		17,831
45	90 Day Euro Future	March 2016	USD	11,082,375		7,751
Total	·				\$	11.952

Forward Foreign Currency Exchange Contracts

						Unrealized
Curren	cy	C	urrency		Settlement	Appreciation
Purcha	sed		Sold	Counterparty	Date	(Depreciation)
CAD	2,504,038	USD	1,950,000	Citibank N.A.	6/02/16	\$ (40,497)
AUD	2,660,000	NZD	2,859,989	Morgan Stanley & Co. International PLC	6/03/16	(12,523)
AUD	10,465,000	USD	8,067,102	Bank of America N.A.	6/03/16	(503,821)
AUD	7,565,000	USD	5,666,887	Goldman Sachs International	6/03/16	(199,498)
CAD	2,445,000	JPY	211,022,888	HSBC Bank PLC	6/03/16	(41,219)
JPY	216,714,192	CAD	2,460,000	Northern Trust Co.	6/03/16	81,177
SEK	16,017,378	EUR	1,720,000	Morgan Stanley & Co. International PLC	6/03/16	6,487
USD	3,889,413	AUD	5,105,000	Goldman Sachs International	6/03/16	199,919
USD	1,952,667	AUD	2,670,000	HSBC Bank PLC	6/03/16	23,000
USD	5,665,871	AUD	7,625,000	Northern Trust Co.	6/03/16	155,119
USD	1,945,000	CAD	2,437,362	Citibank N.A.	6/03/16	86,350
USD	112,878	EUR	100,000	Citibank N.A.	6/06/16	1,599
USD	698,419	EUR	611,000	Morgan Stanley & Co. International PLC	6/06/16	18,506
USD	8,475,769	EUR	7,445,000	Morgan Stanley & Co. International PLC	6/06/16	191,067
USD	108,153	EUR	95,000	Morgan Stanley & Co. International PLC	6/06/16	2,438
USD	147,490	EUR	129,000	Morgan Stanley & Co. International PLC	6/06/16	3,941

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BlackRock Core Bond Trust (BHK)

Forward Foreign Currency Exchange Contracts (continued)

Currence Purchas	•		irrency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD	147,493	EUR	129,000	Morgan Stanley & Co. International PLC	6/06/16	\$ 3,943
USD	62,891	EUR	55,000	Morgan Stanley & Co. International PLC	6/06/16	1,688
USD	114,083	EUR	101,000	Morgan Stanley & Co. International PLC	6/06/16	1,691
USD	1,393,173	EUR	1,228,000	Morgan Stanley & Co. International PLC	6/06/16	26,670
USD	113,343	EUR	100,000	Morgan Stanley & Co. International PLC	6/06/16	2,064
USD	165,119	EUR	145,000	Royal Bank of Scotland PLC	6/06/16	3,765
USD	113,255	EUR	100,000	Royal Bank of Scotland PLC	6/06/16	1,976
USD	138,831	GBP	96,000	Morgan Stanley & Co. International PLC	6/06/16	(213)
USD	82,244	GBP	57,000	Royal Bank of Scotland PLC	6/06/16	(313)
USD	1,122,851	GBP	778,000	Royal Bank of Scotland PLC	6/06/16	(3,983)
USD	11,944,450	GBP	8,171,000	State Street Bank and Trust Co.	6/06/16	109,797
AUD	2,660,000	NZD	2,900,068	JPMorgan Chase Bank N.A.	6/15/16	(39,291)
CAD	2,547,773	GBP	1,335,000	Citibank N.A.	6/15/16	9,112
EUR	845,000	ZAR	14,362,430	Citibank N.A.	6/15/16	29,128
GBP	1,335,000	CAD	2,558,267	Northern Trust Co.	6/15/16	(17,114)
GBP	1,350,000	NZD	2,899,151	Citibank N.A.	6/15/16	(4,820)
NZD	2,927,784	GBP	1,350,000	Citibank N.A.	6/15/16	24,180
USD	1,950,065	AUD	2,650,000	Morgan Stanley & Co. International PLC	6/15/16	35,717
ZAR	14,579,641	EUR	845,000	Morgan Stanley & Co. International PLC	6/15/16	(15,343)
AUD	5,114,457	GBP	2,655,000	Goldman Sachs International	6/30/16	(153,456)
AUD	5,427,568	GBP	2,665,000	Northern Trust Co.	6/30/16	58,127
GBP	1,966,143	AUD	3,881,284	BNP Paribas Securities Corp.	6/30/16	45,912
GBP	743,857	AUD	1,468,609	Goldman Sachs International	6/30/16	17,233
AUD	2,545,000	NOK	15,742,472	Royal Bank of Scotland PLC	7/01/16	(44,226)
NOK	12,765,658	AUD	2,129,116	Deutsche Bank AG	7/01/16	(11,327)
NOK	3,248,549	AUD	540,884	UBS AG	7/01/16	(2,215)
NOK	16,173,605	NZD	2,880,000	Bank of America N.A.	7/06/16	(12,133)
SEK	32,353,362	CHF	3,860,000	Northern Trust Co.	7/06/16	(5,293)
USD	961,453	EUR	861,000	Barclays Bank PLC	7/06/16	2,319
USD	10,455,381	EUR	9,363,000	Barclays Bank PLC	7/06/16	25,214
USD	98,110	EUR	88,000	HSBC Bank PLC	7/06/16	80
USD	1,269,724	GBP	867,000	Barclays Bank PLC	7/06/16	13,695
USD	11,777,533	GBP	8,042,000	Barclays Bank PLC	7/06/16	127,027
Total						\$ 201,656

Exchange-Traded Options Purchased

	Put/	Expiration	Strike		
Description	Call	Date	Price	Contracts	Value
U.S. 10 Year Note	Call	8/26/16	USD 131.50	53	\$ 32,297
U.S. 10 Year Note	Put	7/22/16	USD 129.00	30	19,219
Total					\$ 51.516

BLACKROCK CORE BOND TRUST

MAY 31, 2016

BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Purchased

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Description	C		Exercise	Receive Exercise Rate	8	Expiration		ount	X7-1
Description	Counterparty	Call	Rate			Date	,	5 000	Value
5-Year Interest Rate Swap	Deutsche Bank AG	Call	1.35%	Receive	3-Month LIBOR	11/17/16	USD	5,000	\$ 42,168
5-Year Interest Rate Swap	Citibank N.A.	Call	1.39%	Receive	3-Month LIBOR	11/18/16	USD	5,000	46,090
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.25%	Receive	3-Month LIBOR	2/17/17	USD	3,000	153,862
2-Year Interest Rate Swap	Citibank N.A.	Call	1.55%	Receive	3-Month LIBOR	1/25/18	USD	40,000	360,532
10-Year Interest Rate Swap	Barclays Bank PLC	Call	1.65%	Receive	3-Month LIBOR	1/07/19	USD	4,920	164,801
10-Year Interest Rate Swap	Deutsche Bank AG	Call	1.65%	Receive	3-Month LIBOR	1/07/19	USD	4,920	164,801
30-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	2.47%	Receive	3-Month LIBOR	1/22/19	USD	650	85,407
10-Year Interest Rate Swap	Citibank N.A.	Call	1.50%	Receive	3-Month LIBOR	2/04/19	USD	5,000	145,946
30-Year Interest Rate Swap	Deutsche Bank AG	Call	3.12%	Receive	3-Month LIBOR	9/17/20	USD	800	185,049
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	3.12%	Receive	3-Month LIBOR	9/17/20	USD	800	185,049
30-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	2.40%	Receive	3-Month LIBOR	2/08/21	USD	670	94,054
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.42%	Receive	3-Month LIBOR	2/08/21	USD	670	95,462
30-Year Interest Rate Swap	Deutsche Bank AG	Call	2.40%	Receive	3-Month LIBOR	2/09/21	USD	1,000	140,415
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.50%	Receive	3-Month LIBOR	4/27/21	USD	1,070	163,061
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	3.03%	Receive	3-Month LIBOR	12/10/25	USD	2,000	192,542
10-Year Interest Rate Swap	Barclays Bank PLC	Call	2.83%	Receive	3-Month LIBOR	1/13/26	USD	2,000	174,498
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.30%	Pay	3-Month LIBOR	9/21/16	USD	4,020	894
30-Year Interest Rate Swap	UBS Securities LLC	Put	2.85%	Pay	3-Month LIBOR	10/14/16	USD	6,000	18,422
5-Year Interest Rate Swap	Deutsche Bank AG.	Put	1.35%	Pay	3-Month LIBOR	11/17/16	USD	5,000	60,031
5-Year Interest Rate Swap	Citibank N.A.	Put	1.39%	Pay	3-Month LIBOR	11/18/16	USD	5,000	55,532
30-Year Interest Rate Swap	Barclays Bank PLC	Put	2.40%	Pay	3-Month LIBOR	4/13/17	USD	2,650	114,956
10-Year Interest Rate Swap	Barclays Bank PLC	Put	3.65%	Pay	3-Month LIBOR	1/07/19	USD	4,920	37,937
10-Year Interest Rate Swap	Deutsche Bank AG	Put	3.65%	Pay	3-Month LIBOR	1/07/19	USD	4,920	37,937
30-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.47%	Pay	3-Month LIBOR	1/22/19	USD	650	57,808
10-Year Interest Rate Swap	Citibank N.A.	Put	3.00%	Pay	3-Month LIBOR	2/04/19	USD	5,000	87,764
30-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.55%	Pay	3-Month LIBOR	4/04/19	USD	3,600	306,251

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BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Purchased (continued)

Pav/

							Noti	onal		
D	Q	Put/	Exercise	Receive	Floating Rate	Expiration	Amo		*7 *	
Description	Counterparty	Call	Rate	Exercise Rate	Index	Date	(00)())	Value	
30-Year Interest Rate										
Swap	Deutsche Bank AG	Put	3.12%	Pay	3-Month LIBOR	9/17/20	USD	800	\$ 49,40	05
30-Year Interest Rate										
Swap	JPMorgan Chase Bank N.A.	Put	3.12%	Pay	3-Month LIBOR	9/17/20	USD	800	49,40	05
10-Year Interest Rate	_			·						
Swap	Bank of America N.A.	Put	3.50%	Pay	3-Month LIBOR	2/01/21	USD	4,000	89,70	67
30-Year Interest Rate										
Swap	Goldman Sachs Bank USA	Put	2.40%	Pay	3-Month LIBOR	2/08/21	USD	670	86,4	55
30-Year Interest Rate										
Swap	JPMorgan Chase Bank N.A.	Put	2.42%	Pay	3-Month LIBOR	2/08/21	USD	670	84,98	85
30-Year Interest Rate										
Swap	Deutsche Bank AG	Put	2.40%	Pay	3-Month LIBOR	2/09/21	USD	1,000	129,0	86
30-Year Interest Rate										
Swap	JPMorgan Chase Bank N.A.	Put	2.50%	Pay	3-Month LIBOR	4/27/21	USD	1,070	129,12	26
10-Year Interest Rate										
Swap	JPMorgan Chase Bank N.A.	Put	3.03%	Pay	3-Month LIBOR	12/10/25	USD	2,000	106,19	97
10-Year Interest Rate										
Swap	Barclays Bank PLC	Put	2.83%	Pay	3-Month LIBOR	1/13/26	USD	2,000	119,74	48
Total									\$ 4,015,44	43

OTC Options Purchased

			Strike		Notional Amount				
Don't star	Put/	G	Expiration	ъ.	•	(0	.00\	T 7	
Description	Call	Counterparty	Date	Pr		(000)		Vá	alue
CAD Currency	Call	Barclays Bank PLC	6/01/16	JPY	87.25	CAD	9,935	\$	8
GBP Currency	Call	BNP Paribas Securities Corp.	6/28/16	AUD	2.03	GBP	5,410	10	0,052
AUD Currency	Call	Citibank N.A.	6/29/16	NOK	6.60	AUD	7,480		573
AUD Currency	Call	Deutsche Bank AG	6/2916	NOK	6.60	AUD	7,480		573
EUR Currency	Call	Deutsche Bank AG	7/29/16	USD	1.14	EUR	10,535	9	2,250
AUD Currency	Put	HSBC Bank PLC	6/01/16	USD	0.70	AUD	10,465		
USD Currency	Put	BNP Paribas Securities Corp.	6/01/16	CAD	1.26	USD	7,760		
NZD Currency	Put	HSBC Bank PLC	6/15/16	USD	0.68	NZD	28,045	22	8,633
AUD Currency	Put	UBS Securities LLC	6/29/16	NOK	5.85	AUD	14,960	3	0,783
EUR Currency	Put	Deutsche Bank AG	7/29/16	USD	1.09	EUR	10,530	8	4,825
Total								\$ 53	7,697

Exchange-Traded Options Written

			St	rike		
	Put/ I	Expiration				
Description	Call	Date	P	rice	Contracts	Value
U.S. 10 Year Note	Call	6/24/16	USD	133.00	53	\$ (2,484)
90-Day Euro Future	Call	12/19/16	USD	99.25	110	(11,688)
Total						\$ (14,172)

BLACKROCK CORE BOND TRUST

MAY 31, 2016

BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Written

Pay/

				Receive		Notional				
		Put/	Exercise	Exercise	Floating Rate	Expiration	Am	ount		
Description	Counterparty	Call	Rate	Rate	Index	Date	(0	000)	Value	
5-Year Interest Rate Swap	Deutsche Bank AG	Call	2.10%	Pay	3-Month LIBOR	12/05/16	USD	6,700	\$ (228,328)	
5-Year Interest Rate Swap	Barclays Bank PLC	Call	0.01%	Pay	3-Month LIBOR	2/10/17	EUR	39,800	(213,409)	
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	1.50%	Pay	3-Month LIBOR	2/17/17	USD	4,500	(61,773)	
5-Year Interest Rate Swap	Barclays Bank PLC	Call	0.01%	Pay	3-Month LIBOR	2/17/17	EUR	4,500	(24,458)	
5-Year Interest Rate Swap	UBS AG	Call	0.01%	Pay	3-Month LIBOR	3/10/17	EUR	10,000	(56,195)	
5-Year Interest Rate Swap	UBS AG	Call	0.10%	Pay	3-Month LIBOR	10/26/17	EUR	6,200	(56,522)	
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	0.15%	Pay	3-Month LIBOR	12/04/17	EUR	10,000	(105,557)	
2-Year Interest Rate Swap	Barclays Bank PLC	Call	1.05%	Pay	3-Month LIBOR	12/15/17	USD	39,800	(175,275)	
2-Year Interest Rate Swap	Credit Suisse Securities (USA) LLC	Call	1.05%	Pay	3-Month LIBOR	12/18/17	USD	19,900	(88,036)	
2-Year Interest Rate Swap	Barclays Bank PLC	Call	0.88%	Pay	3-Month LIBOR	1/08/18	USD	8,200	(28,519)	
2-Year Interest Rate Swap	Citibank N.A.	Call	1.05%	Pay	3-Month LIBOR	1/25/18	USD	60,000	(276,463)	
2-Year Interest Rate Swap	Deutsche Bank AG	Call	0.70%	Pay	3-Month LIBOR	2/09/18	USD	11,000	(29,872)	
2-Year Interest Rate Swap	Barclays Bank PLC	Call	0.90%	Pay	3-Month LIBOR	2/12/18	USD	17,600	(66,233)	
5-Year Interest Rate Swap	Barclays Bank PLC	Call	0.25%	Pay	3-Month LIBOR	3/12/18	EUR	3,450	(46,071)	
2-Year Interest Rate Swap	JP Morgan Chase Bank N.A.	Call	1.00%	Pay	3-Month LIBOR	3/16/18	USD	6,500	(29,350)	
2-Year Interest Rate Swap	Goldman Sachs & Co.	Call	1.00%	Pay	3-Month LIBOR	3/19/18	USD	38,200	(173,621)	
2-Year Interest Rate Swap	Goldman Sachs & Co.	Call	0.85%	Pay	3-Month LIBOR	4/06/18	USD	25,000	(94,760)	
2-Year Interest Rate Swap	Goldman Sachs & Co.	Call	0.75%	Pay	3-Month LIBOR	4/12/18	USD	38,200	(123,394)	
2-Year Interest Rate Swap	Deutsche Bank AG	Call	0.90%	Pay	3-Month LIBOR	4/16/18	USD	38,800	(157,896)	
2-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	0.85%	Pay	3-Month LIBOR	4/27/18	USD	15,000	(57,370)	
2-Year Interest Rate Swap	Deutsche Bank AG	Call	0.90%	Pay	3-Month LIBOR	4/30/18	USD	17,100	(71,021)	
10-Year Interest Rate Swap	Barclays Bank PLC	Call	2.50%	Pay	3-Month LIBOR	1/07/19	USD	4,100	(294,747)	
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.50%	Pay	3-Month LIBOR	1/07/19	USD	4,100	(294,747)	
10-Year Interest Rate Swap	Citibank N.A.	Call	2.15%	Pay	3-Month LIBOR	2/04/19	USD	4,000	(215,149)	
5-Year Interest Rate Swap	Deutsche Bank AG	Put	0.75%	Receive	3-Month LIBOR	9/02/16	EUR	10,400	(180)	

BLACKROCK CORE BOND TRUST

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BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Written (continued)

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Lay/	

						Not	ional		
	Put/	Exercise	Receive	Floating Rate	Expiration				
Counterparty	Call	Rate	Exercise Rate	Index	Date	(0	00)	V	alue
JPMorgan Chase Bank N.A.	Put	2.45%	Receive	3-Month LIBOR	9/21/16	USD	16,900	\$	(2,307)
Goldman Sachs Bank USA	Put	2.00%	Receive	3-Month LIBOR	10/03/16	USD	1,000		(1,070)
Deutsche Bank AG	Put	2.10%	Receive	3-Month LIBOR	12/05/16	USD	6,700	((11,231)
JPMorgan Chase Bank N.A.	Put	2.20%	Receive	3-Month LIBOR	1/09/17	USD	3,600		(6,342)
Barclays Bank PLC	Put	0.50%	Receive	3-Month LIBOR	2/10/17	EUR	49,800	((82,865)
JPMorgan Chase Bank N.A.	Put	3.50%	Receive	3-Month LIBOR	2/17/17	USD	3,000		(1,252)
Barclays Bank PLC	Put	0.51%	Receive	3-Month LIBOR	2/17/17	EUR	6,000	((10,225)
Barclays Bank PLC	Put	0.45%	Receive	3-Month LIBOR	2/23/17	EUR	12,100	((26,902)
Deutsche Bank AG	Put	0.45%	Receive	3-Month LIBOR	2/23/17	EUR	14,200	((31,571)
Barclays Bank PLC	Put	1.60%	Receive	3-Month LIBOR	4/13/17	USD	12,900	(1	52,105)
Goldman Sachs & Co.	Put	1.15%	Receive	3-Month LIBOR	9/11/17	EUR	10,800	((12,878)
Royal Bank of Scotland PLC	Put	1.10%	Receive	3-Month LIBOR	9/25/17	EUR	10,000	((14,622)
Goldman Sachs Bank USA	Put	2.20%	Receive	3-Month LIBOR	10/02/17	USD	1,200		(8,137)
Citibank N.A.	Put	0.50%	Receive	3-Month LIBOR	10/23/17	EUR	3,340	((21,948)
Citibank N.A.	Put	1.00%	Receive	3-Month LIBOR	10/23/17	EUR	6,670	((14,334)
UBS AG	Put	0.50%	Receive	3-Month LIBOR	10/26/17	EUR	6,200	((41,352)
UBS AG	Put	1.00%	Receive	3-Month LIBOR	10/26/17	EUR	12,300	((26,968)
Goldman Sachs Bank USA	Put	0.50%	Receive	3-Month LIBOR	10/30/17	EUR	7,000	((47,200)
Goldman Sachs Bank USA	Put	1.00%	Receive	3-Month LIBOR	10/30/17	EUR	14,000	((31,251)
Goldman Sachs Bank USA	Put	0.65%	Receive	3-Month LIBOR	12/04/17	EUR	10,000	((55,448)
Barclays Bank PLC	Put	1.95%	Receive	3-Month LIBOR	12/15/17	USD	39,800	(1	14,685)
Credit Suisse International	Put	2.02%	Receive	3-Month LIBOR	12/18/17	USD	19,900	((51,906)
Barclays Bank PLC	Put	1.88%	Receive	3-Month LIBOR	1/08/18	USD	8,200	((28,452)
UBS AG	Put	1.00%	Receive	3-Month LIBOR	1/08/18	EUR	7,200	((22,420)
Citibank N.A.	Put	2.30%	Receive	3-Month LIBOR	1/25/18	USD	20,000	((36,434)
Deutsche Bank AG.	Put	1.70%	Receive	3-Month LIBOR	2/09/18	USD	11,000	((54,932)
	JPMorgan Chase Bank N.A. Goldman Sachs Bank USA Deutsche Bank AG JPMorgan Chase Bank N.A. Barclays Bank PLC JPMorgan Chase Bank N.A. Barclays Bank PLC Barclays Bank PLC Deutsche Bank AG Barclays Bank PLC Goldman Sachs & Co. Royal Bank of Scotland PLC Goldman Sachs Bank USA Citibank N.A. Citibank N.A. UBS AG UBS AG Goldman Sachs Bank USA Barclays Bank PLC Credit Suisse International Barclays Bank PLC UBS AG Citibank N.A.	Counterparty Call JPMorgan Chase Bank N.A. Put Goldman Sachs Bank USA Deutsche Bank AG JPMorgan Chase Bank N.A. Put Barclays Bank PLC JPMorgan Chase Bank N.A. Put Barclays Bank PLC JPMorgan Chase Bank N.A. Put Barclays Bank PLC Deutsche Bank AG Barclays Bank PLC Deutsche Bank AG Barclays Bank PLC Deutsche Bank AG Barclays Bank PLC Goldman Sachs & Co. Put Goldman Sachs & Co. Put Goldman Sachs Bank USA Citibank N.A. Put Citibank N.A. Put UBS AG Put Goldman Sachs Bank USA Goldman Sachs Bank USA Goldman Sachs Bank USA Fut Goldman Sachs Bank USA Citibank N.A. 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BLACKROCK CORE BOND TRUST

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BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Written (continued)

Pay/	

							Notional				
		Put/	Exercise	Receive	Floating Rate	Expiration	An	ount			
Description	Counterparty	Call	Rate	Exercise Rate	Index	Date	(0	000)		Value	
2-Year Interest Rate Swap	Barclays Bank PLC	Put	1.90%	Receive	3-Month LIBOR	2/12/18	USD	17,600	\$	(65,225)	
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.75%	Receive	3-Month LIBOR	3/05/18	EUR	15,000		(93,228)	
5-Year Interest Rate Swap	Deutsche Bank AG	Put	0.35%	Receive	3-Month LIBOR	3/09/18	EUR	22,310		(294,983)	
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.65%	Receive	3-Month LIBOR	3/12/18	EUR	3,450		(26,424)	
2-Year Interest Rate Swap	JP Morgan Chase Bank N.A.	Put	2.00%	Receive	3-Month LIBOR	3/16/18	USD	6,500		(22,551)	
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.00%	Receive	3-Month LIBOR	3/19/18	USD	38,200		(133,822)	
2-Year Interest Rate Swap	Goldman Sachs Bank USA .	Put	1.85%	Receive	3-Month LIBOR	3/29/18	USD	5,000		(22,509)	
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.85%	Receive	3-Month LIBOR	4/06/18	USD	25,000		(113,429)	
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.75%	Receive	3-Month LIBOR	4/12/18	USD	38,200		(203,247)	
2-Year Interest Rate Swap	Deutsche Bank AG	Put	1.70%	Receive	3-Month LIBOR	4/16/18	USD	38,800		(223,294)	
2-Year Interest Rate Swap	JP Morgan Chase Bank N.A.	Put	1.75%	Receive	3-Month LIBOR	4/27/18	USD	15,000		(82,252)	
2-Year Interest Rate Swap	Deutsche Bank AG	Put	1.90%	Receive	3-Month LIBOR	4/30/18	USD	17,100		(76,664)	
10-Year Interest Rate Swap	Barclays Bank PLC	Put	2.80%	Receive	3-Month LIBOR	1/07/19	USD	4,100		(87,300)	
10-Year Interest Rate Swap	Deutsche Bank AG	Put	2.80%	Receive	3-Month LIBOR	1/07/19	USD	4,100		(87,300)	
10-Year Interest Rate Swap	Citibank N.A.	Put	2.35%	Receive	3-Month LIBOR	2/04/19	USD	4,000		(144,457)	
2-Year Interest Rate Swap	Goldman Sachs International	Put	1.75%	Receive	3-Month LIBOR	4/04/19	USD	40,000		(363,863)	
10-Year Interest Rate Swap	Bank of America N.A.	Put	5.50%	Receive	3-Month LIBOR	2/01/21	USD	10,000		(48,975)	
Total									\$	(5,967,306)	

OTC Options Written

						Not	ional		
	Put/]	Expiration	Stri	ke	Am	ount		
Description	Call	Counterparty	Date	Pric	ce	(0	00)	V	alue
AUD Currency	Call	HSBC Bank PLC	6/01/16	USD	0.74	AUD	10,465	\$	(15)
AUD Currency	Call	UBS AG	6/29/16	NOK	6.60	AUD	14,960		(1,146)
NZD Currency	Call	UBS AG	7/22/16	NOK	5.93	NZD	28,040	(59,116)
NZD Currency	Put	HSBC Bank PLC	6/15/16	USD	0.65	NZD	56,090	(60,531)
NZD Currency	Put	UBS AG	7/22/16	NOK	5.36	NZD	28,040	(68,527)
Total								\$ (1	89,335)

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BlackRock Core Bond Trust (BHK)

Centrally Cleared Interest Rate Swaps

Fixed	Floating	Effective	Expiration		tional nount	Unrealized Appreciation
Rate	Rate	Date	Date	(000)	(Depreciation)
$0.77\%^{1}$	3-Month LIBOR	N/A	2/05/18	USD	107,000	\$ 396,872
1.40%1	Overnight USD LIBOR	N/A	5/31/20	USD	10,590	(170,473)
1.48%1	Overnight USD LIBOR	N/A	5/31/20	USD	10,030	(192,241)
1.36%1	3-Month LIBOR	10/05/162	11/30/20	USD	37,000	(47,265)
$0.00\%^{3}$	6-Month EURIBOR	6/10/162	1/04/21	EUR	5,670	1,129
$0.00\%^{1}$	6-Month EURIBOR	N/A	5/12/21	EUR	1,800	1,590
$0.00\%^{1}$	6-Month EURIBOR	6/13/162	6/13/21	EUR	3,400	1,544
1.55%1	3-Month LIBOR	9/30/162	5/15/23	USD	12,600	
1.57%1	3-Month LIBOR	9/30/162	5/15/23	USD	12,400	
$0.40\%^{3}$	6-Month EURIBOR	6/10/162	2/15/25	EUR	6,370	(1,301)
$0.42\%^3$	6-Month EURIBOR	6/10/16 ²	2/15/25	EUR	3,140	3,622
1.73%1	3-Month LIBOR	N/A	5/03/26	USD	740	(13,803)
$2.41\%^{1}$	3-Month LIBOR	N/A	1/19/46	USD	300	(18,309)
2.33%1	3-Month LIBOR	N/A	1/25/46	USD	300	(12,959)
$2.25\%^{1}$	3-Month LIBOR	N/A	2/05/46	USD	400	(10,279)
$2.06\%^{1}$	3-Month LIBOR	N/A	2/12/46	USD	200	4,026
$2.16\%^{1}$	3-Month LIBOR	N/A	2/12/46	USD	500	(2,372)
$2.04\%^{1}$	3-Month LIBOR	N/A	2/16/46	USD	150	4,281
2.11%1	3-Month LIBOR	N/A	4/07/46	USD	300	2,745
$2.26\%^{3}$	3-Month LIBOR	N/A	4/27/46	USD	100	2,655
$2.11\%^{1}$	3-Month LIBOR	N/A	5/18/46	USD	150	1,098
Total						\$ (49,440)

¹ Trust pays a fixed rate and receives the floating rate.

OTC Credit Default Swaps Buy Protection

				Notional		Premiu	ıms Un	realized
	Pay		Expiration	Amount		Paid	d App	reciation
Issuer/Index	Fixed Rate	Counterparty	Date	(000)	Value	(Receiv	ed)(Dep	reciation)
Australia & New Zealand Banking Group Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD 1	\$ (5)	\$	4 \$	(9)
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD 1	(4)		4	(8)
Total					\$ (9)	\$	8 \$	(17)

OTC Credit Default Swaps Sell Protection

					Noti			1 I Cilliums	Unrealized Appreciation
Y (Y)	Receive		Expiration	Credit	Amo		¥7. 1	Paid	<i>a</i>
Issuer/Index	Fixed Rate	Counterparty	Date	Rating ¹	(00	U)2	Value	(Received)	(Depreciation)
MetLife, Inc.	1.00%	Credit Suisse International	9/20/16	A-	USD	1,080	\$ 4,984	\$ (6,322)	\$ 11,306
MetLife, Inc.	1.00%	Deutsche Bank AG	9/20/16	A-	USD	1,460	6,737	(7,744)	14,481
MetLife, Inc.	1.00%	Goldman Sachs Bank USA	9/20/16	A-	USD	1,000	4,614	(5,129)	9,743
MetLife, Inc.	1.00%	Morgan Stanley Capital Services LLC	9/20/16	A-	USD	550	2,538	(2,537)	5,075

² Forward swap.

³ Trust pays a floating rate and receives the fixed rate.

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BlackRock Core Bond Trust (BHK)

OTC Credit Default Swaps Sell Protection (continued)

	Receive		Expiration	Credit	Noti Amo	onal ount		Premiums Paid	Unrealized Appreciation
Issuer/Index	Fixed Rate	Counterparty	Date	Rating ¹	$(000)^2$		Value	(Received)	(Depreciation)
MetLife, Inc.	1.00%	Morgan Stanley Capital Services LLC	9/20/16	A-	USD	1,810	\$ 8,352	\$ (9,414)	\$ 17,766
MetLife, Inc.	1.00%	Citibank N.A.	12/20/16	A-	USD	595	3,994	(4,919)	8,913
MetLife, Inc.	1.00%	Citibank, N.A.	12/20/16	A-	USD	575	3,870	(5,154)	9,024
Markit CMBX North America, Series 8	3.00%	Barclays Bank PLC	10/17/57	NR	USD	5,000	(914,844)	(530,799)	(384,045)
Markit CMBX North America, Series 8	3.00%	Credit Suisse International	10/17/57	NR	USD	2,500	(457,422)	(262,213)	(195,209)
Total							\$ (1,337,177)	\$ (834,231)	\$ (502,946)

OTC Interest Rate Swaps

						Unrealized	
Fixed	Floating		Effective	Expiration	Notional Amount	Appreciation	
Rate	Rate	Counterparty	Date	Date	(000)	(Depreciation)	
$0.0\%^{1}$	3-Month LIBOR	JPMorgan Chase Bank N.A.	5/19/25	5/19/35	USD 5,000	\$ 31,487	
$0.0\%^{1}$	3-Month LIBOR	JPMorgan Chase Bank N.A.	5/21/25	5/21/35	USD 2,500	23,930	
$0.0\%^{1}$	3-Month LIBOR	Citibank N.A	6/09/25	6/09/35	USD 1,500	14,856	
$0.0\%^{1}$	3-Month LIBOR	Citibank N.A	6/09/25	6/09/35	USD 1,500	15,209	
Total						\$ 85,482	

¹ Trust pays the floating rate and receives the fixed rate.

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Using Standard & Poor s (S&P s) rating of the issuer.
 The maximum potential amount the Trust may pay should a negative credit event take place as defined under the terms of the agreement.

Forward swap.

BlackRock Core Bond Trust (BHK)

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of investments and derivative financial instruments. For information about the Trust s policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

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

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

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

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

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

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

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 76,700,014	\$ 11,050,536	\$ 87,750,550
Common Stocks		136,501		136,501
Corporate Bonds		485,621,341	7,567,523	493,188,864
Floating Rate Loan Interests		7,845,809	51,417	7,897,226
Foreign Agency Obligations		23,112,186		23,112,186
Municipal Bonds		25,412,697		25,412,697
Non-Agency Mortgage-Backed Securities		111,647,460		111,647,460
Preferred Securities	\$ 13,872,303	88,070,933		101,943,236
U.S. Government Sponsored Agency Securities		69,349,539	2	69,349,541
U.S. Treasury Obligations		144,104,500		144,104,500
Short-Term Securities:				
Money Market Funds	12,939,392			12,939,392
Options Purchased	51,516	4,553,140		4,604,656
Total	\$ 26,863,211	\$ 1,036,554,120	\$ 18,669,478	\$ 1,082,086,809

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BlackRock Core Bond Trust (BHK)

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments ¹				
Assets:				
Credit contracts		\$ 76,308		\$ 76,308
Foreign currency contracts		1,308,941		1,308,941
Interest rate contract	\$ 165,361	505,044		670,405
Liabilities:				
Credit contracts		(579,271)		(579,271)
Foreign currency contracts		(1,107,285)		(1,107,285)
Interest rate contract	(167,581)	(6,625,643)		(6,793,224)
Total	\$ (2,220)	\$ (6,421,906)		\$ (6,424,126)

Derivative financial instruments are swaps, futures contracts, forward foreign currency exchange contracts and options written. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value.

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

	Level 1	Level 2	Level 3	Total
Assets:				
Foreign currency at value	\$ 1,082,621			\$ 1,082,621
Cash pledged:				
Collateral OTC derivatives	5,600,000			5,600,000
Futures contracts	1,325,970			1,325,970
Centrally cleared swaps	1,493,940			1,493,940
Collateral reverse repurchase agreements	1,194,000			1,194,000
Liabilities:				
Bank overdraft		\$ (8,755)		(8,755)
Cash received:				
Centrally cleared swaps		(520,000)		(520,000)
Collateral reverse repurchase agreements		(422,000)		(422,000)
Reverse repurchase agreements		(307,829,048)		(307,829,048)
Total	\$ 10,696,531	\$ (308,779,803)		\$ (298,083,272)

During the period ended May 31, 2016, there were no transfers between Level 1 and Level 2.

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BlackRock Core Bond Trust (BHK)

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

Assets:	Asset-Backed Securities	Corporate Bonds	Floating Rate Loan Interests	Non-Agency Mortgage-Backed Securities	U.S Government Sponsored Agency Securities	Total
Opening balance, as of August 31, 2015	\$ 22,613,310	\$ 5,716,325		\$ 8	\$ 357	\$ 28,330,000
Transfers into Level 3						
Transfers out of Level 3	(6,308,800)					(6,308,800)
Accrued discounts/premiums	(146,931)		\$ 755			(146,176)
Net realized gain (loss)	(353,091)		38	8	4	(353,041)
Net change in unrealized appreciation						
(depreciation)	2,059	250,521	7,640	(8)	(354)	259,858
Purchases		1,621,622	43,135			1,664,757
Sales	(4,756,011)	(20,945)	(151)	(8)	(5)	(4,777,120)
Closing balance, as of May 31, 2016	\$ 11,050,536	\$ 7,567,523	\$ 51,417		\$ 2	\$ 18,669,478
Net change in unrealized appreciation (depreciation) on investments still held at May 31, 2016 ¹	\$ 75,663	\$ 250,521	\$ 7,640	\$ (8)	\$ (354)	\$ 333,463

Any difference between net change in unrealized appreciation (depreciation) on investments still held at May 31, 2016 is generally due to investments no longer held or categorized as Level 3 at period end.

The following table summarizes the valuation techniques used and unobservable inputs utilized by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) to determine the value of certain of the Trust s Level 3 investments as of period end. The table does not include Level 3 investments with values based upon unadjusted third party pricing information in the amount of \$1,326,579. A significant change in third party pricing information could result in a significantly lower or higher value of such Level 3 investments.

	Value	Valuation Techniques	Unobservable Inputs	Range of Unobservable Inputs Utilized	Weighted Average
Assets:		•	•		<u>G</u>
Corporate Bonds	\$ 7,567,523	Yield Analysis	Credit Spread ¹	162.0 - 256.0	
		·	T-Bond Reference Rate ¹	1.66% - 2.50%	
			Weighted Average Life ¹	6.21 - 24.17 years	

Decrease in unobservable input may result in a significant increase to value, while an increase in the unobservable input may result in a significant decrease in value.

MAY 31, 2016

Item 2 Controls and Procedures

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

Item 3 Exhibits

Certifications Attached hereto

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

BlackRock Core Bond Trust

By: /s/ John M. Perlowski John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock Core Bond Trust

Date: July 22, 2016

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

By: /s/ John M. Perlowski

John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock Core Bond Trust

Date: July 22, 2016

By: /s/ Neal J. Andrews

Neal J. Andrews

Chief Financial Officer (principal financial officer) of

BlackRock Core Bond Trust

Date: July 22, 2016