

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

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

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

Investment Company Act file number: 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 08/31/2018

Date of reporting period: 05/31/2018

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

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

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

Schedule of Investments (unaudited) (continued)

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

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

Schedule of Investments (unaudited) (continued)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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| | | | |
|---|-----|-------|-----------|
| Moody's Corp., 4.50%, 09/01/22 | | 1,800 | 1,872,296 |
| MSCI, Inc., 5.25%, 11/15/24 ^(b) | | 75 | 75,750 |
| Northern Trust Corp., 3.95%, 10/30/25 | | 8,000 | 8,193,584 |
| SPARC EM SPC Panama Metro Line 2 SP, 0.00%, 12/05/22 ^{(b)(k)} | | 280 | 251,440 |
| Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^(b) | | 324 | 313,972 |
| Travelport Corporate Finance PLC, 6.00%, 03/15/26 ^(b) | | 123 | 123,615 |
| UniCredit SpA (5 year EUR Swap + 4.10%), 5.75%, 10/28/25 ^(h) | EUR | 107 | 133,277 |
| Vantiv LLC/Vanity Issuer Corp. ^(b) : 3.88%, 11/15/25 | GBP | 100 | 128,415 |
| 4.38%, 11/15/25 | USD | 200 | 189,000 |
| WMG Acquisition Corp., 5.50%, 04/15/26 ^(b) | | 84 | 83,160 |

29,181,707

Diversified Telecommunication Services 3.5%

| | | | |
|--|-----|-------|-----------|
| AT&T, Inc. ^(f) : 6.38%, 03/01/41 | | 520 | 587,249 |
| 5.15%, 03/15/42 | | 2,400 | 2,371,253 |
| 4.75%, 05/15/46 | | 2,710 | 2,506,639 |
| CenturyLink, Inc.: 5.63%, 04/01/25 | | 144 | 134,469 |
| Series P, 7.60%, 09/15/39 | | 7 | 5,915 |
| Series S, 6.45%, 06/15/21 | | 383 | 392,115 |
| Series T, 5.80%, 03/15/22 | | 172 | 169,893 |
| Series U, 7.65%, 03/15/42 | | 138 | 116,610 |
| Series W, 6.75%, 12/01/23 ^(f) | | 163 | 162,593 |
| Series Y, 7.50%, 04/01/24 | | 212 | 217,968 |
| Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(b) | | 201 | 179,895 |
| Embarq Corp., 8.00%, 06/01/36 | | 46 | 43,700 |
| Frontier Communications Corp.: 7.13%, 03/15/19 | | 220 | 222,750 |
| 10.50%, 09/15/22 | | 60 | 54,000 |
| 7.13%, 01/15/23 | | 147 | 107,861 |
| 6.88%, 01/15/25 | | 253 | 161,920 |
| 11.00%, 09/15/25 | | 525 | 420,000 |
| Level 3 Financing, Inc.: 5.38%, 08/15/22 | | 127 | 127,000 |
| 5.63%, 02/01/23 | | 189 | 190,597 |
| 5.13%, 05/01/23 | | 95 | 92,867 |
| 5.38%, 01/15/24 | | 114 | 111,150 |
| 5.38%, 05/01/25 | | 123 | 119,003 |
| 5.25%, 03/15/26 | | 663 | 630,181 |
| OTE PLC, 3.50%, 07/09/20 | EUR | 100 | 120,827 |
| SoftBank Group Corp.(5 year USD ICE Swap + 4.85%), 6.88% ^{(h)(i)} | USD | 215 | 194,037 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Trinidad Drilling Ltd., 6.63%, 02/15/25^(b)

243

231,457

8

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

Hotels, Restaurants & Leisure (continued)

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

Oil, Gas & Consumable Fuels (continued)

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

5.25%, 05/01/23

10

10,075

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Total Foreign Agency Obligations 4.1%
(Cost \$32,405,272)

31,296,182

Municipal Bonds 3.2%

California 0.9%

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

(000)

Collateralized Mortgage Obligations (continued)

GSR Mortgage Loan Trust:

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

Commercial Mortgage-Backed Securities 8.6%

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Total Preferred Securities 12.2% 93,145,522

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

Collateralized Mortgage Obligations 4.2%

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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| | | | |
|--|--------|-----|------------|
| Series 0019, Class R, 6696.22%, 03/15/20 ^{(c)(e)} | | (m) | |
| Ginnie Mae Mortgage-Backed Securities^(a): | | | |
| Series 2009-78, Class SD, (1 mo. LIBOR + 6.20%), 4.25%, 09/20/32 | 4,735 | | 453,036 |
| Series 2009-116, Class KS, (1 mo. LIBOR + 6.47%), 4.54%, 12/16/39 | 1,664 | | 203,386 |
| Series 2011-52, Class NS, (1 mo. LIBOR + 6.67%), 4.74%, 04/16/41 | 13,569 | | 2,161,734 |
| | | | 4,151,537 |
| Mortgage-Backed Securities 8.1% | | | |
| Fannie Mae Mortgage-Backed Securities^(f): | | | |
| 3.00%, 08/01/43 | 9,348 | | 9,150,320 |
| 4.00%, 12/01/41 - 04/01/56 | 30,329 | | 31,244,657 |
| 4.50%, 07/01/41 - 07/01/55 | 16,755 | | 17,681,552 |
| 5.00%, 08/01/34 | 1,665 | | 1,785,435 |
| 5.50%, 06/01/38 | 815 | | 884,257 |
| 6.00%, 12/01/38 | 669 | | 740,827 |
| Freddie Mac Mortgage-Backed Securities, 6.00%, 09/01/18 - 12/01/18 | 3 | | 3,696 |
| Ginnie Mae Mortgage-Backed Securities: | | | |
| 5.50%, 08/15/33 | 45 | | 48,405 |
| 8.00%, 07/15/24 | | | 85 |
| | | | 61,539,234 |
| Principal Only Collateralized Mortgage Obligations 0.0% | | | |
| Fannie Mae Mortgage-Backed Securities^(k): | | | |
| Series 1993-51, Class E, 0.00%, 02/25/23 | 5 | | 4,967 |
| Series 203, Class 1, 0.00%, 02/25/23 | 2 | | 1,503 |
| Series 1993-70, Class A, 0.00%, 05/25/23 | 1 | | 844 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|---------------|
| Principal Only Collateralized Mortgage Obligations (continued) | | |
| Fannie Mae Mortgage-Backed Securities ^(k) (continued): | | |
| Series 0228, Class 1, 0.00%, 06/25/23 | USD 1 \$ | 1,237 |
| | | 8,551 |
| Total U.S. Government Sponsored Agency Securities | 14.5% | |
| (Cost \$111,099,231) | | 110,648,199 |
| U.S. Treasury Obligations | 16.3% | |
| U.S. Treasury Bonds ^(f) : | | |
| 3.00%, 11/15/44 | 61,400 | 61,656,633 |
| 2.50%, 02/15/46 | 66,500 | 60,442,266 |
| U.S. Treasury Notes, 2.75%, 11/15/47 | 2,000 | 1,907,265 |
| Total U.S. Treasury Obligations | 16.3% | |
| (Cost \$131,995,669) | | 124,006,164 |
| Total Long-Term Investments | 140.5% | |
| (Cost \$1,064,475,496) | | 1,071,474,811 |
| <i>Security</i> | | |
| Short-Term Securities | <i>Shares</i> | <i>Value</i> |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.61% ^{(o)(p)} | 20,931,481 \$ | 20,931,481 |
| Total Short-Term Securities | | 20,931,481 |
| (Cost \$20,931,481) | | |
| Options Purchased | | 2,876,240 |
| (Cost \$3,705,818) | | |
| Total Investments Before Options | | |
| Written | 143.6% | |
| (Cost \$1,089,112,796) | | 1,095,282,533 |
| Options Written | (0.5)% | |
| (Premiums Received \$3,752,326) | | (4,191,901) |
| Total Investments, Net of Options | | |
| Written | 143.1% | |
| (Cost \$1,085,360,470) | | 1,091,090,632 |

| | | |
|--|----------------|-----------------------|
| Liabilities in Excess of Other Assets | (43.1)% | (328,358,513) |
| Net Assets Applicable to Common | | |
| Shares | 100.0% | \$ 762,732,119 |

- (a) Variable rate security. Rate shown is the rate in effect as of period end.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Variable or floating rate security, which interest rate adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. Rate shown is the rate in effect as of period end.
- (d) When-issued security.
- (e) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (f) All or a portion of the security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (g) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
- (h) Variable rate security. Security may be issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.
- (i) Convertible security.
- (j) Perpetual security with no stated maturity date.
- (k) Zero-coupon bond.
- (l) Step-up bond that pays an initial coupon rate for the first period and then a higher coupon rate for the following periods. Rate as of period end.
- (m) Amount is less than \$500.
- (n) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.
- (o) Annualized 7-day yield as of period end.

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

(P) During the year ended May 31, 2018, investments in issuers considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, and/or related parties of the Trust were as follows:

| | <i>Shares Held at 08/31/17</i> | <i>Net Activity</i> | <i>Shares Held at 05/31/18</i> | <i>Value at 05/31/18</i> | <i>Income</i> | <i>Net Realized Gain (Loss) ^(a)</i> | <i>Change in Unrealized Appreciation (Depreciation)</i> |
|---|--|-------------------------|--|------------------------------|---------------|--|---|
| Affiliated BlackRock Liquidity Funds, T-Fund, Institutional Class | 4,374,729 | 16,556,752 | 20,931,481 | \$ 20,931,481 | \$ 79,135 | \$ 36 | \$ |

(a) Includes net capital gain distributions, if applicable.

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

Portfolio Abbreviations

CLO Collateralized Loan Obligation

EUR Euro

FNMA Federal National Mortgage Association

GBP British Pound

GO General Obligation Bonds

LIBOR London Interbank Offered Rate

NZD New Zealand Dollar

OTC Over-the-Counter

PIK Payment-In-Kind

RB Revenue Bonds

USD U.S. Dollar

Reverse Repurchase Agreements

| | <i>Interest Rate</i> | <i>Trade Date</i> | <i>Maturity Date</i> ^(a) | <i>Face Value</i> | <i>Face Value Including Accrued Interest</i> | <i>Type of Non-Cash Underlying Collateral</i> | <i>Remaining Contractual Maturity of the Agreement</i> |
|--|----------------------|-------------------|-------------------------------------|-------------------|--|---|--|
| party a ies tional, apital s LLC apital s LLC apital s LLC apital s LLC apital s LLC apital s LLC apital s LLC aribas ies | 1.85% | 06/20/17 | Open | \$ 28,687,500 | \$ 29,071,673 | U.S. Treasury Obligations | Open/Demand |
| | 2.09 | 08/30/17 | Open | 3,509,000 | 3,556,777 | Corporate Bonds | Open/Demand |
| | 2.09 | 08/30/17 | Open | 1,901,250 | 1,927,137 | Corporate Bonds | Open/Demand |
| | 2.09 | 08/30/17 | Open | 2,154,375 | 2,183,708 | Corporate Bonds | Open/Demand |
| | 2.09 | 08/30/17 | Open | 2,227,500 | 2,257,829 | Corporate Bonds | Open/Demand |
| | 2.09 | 09/29/17 | Open | 1,644,750 | 1,665,038 | Corporate Bonds | Open/Demand |
| | 2.09 | 09/29/17 | Open | 1,850,000 | 1,872,819 | Corporate Bonds | Open/Demand |
| | 2.09 | 09/29/17 | Open | 3,885,700 | 3,933,629 | Corporate Bonds | Open/Demand |
| | 1.57 | 12/14/17 | Open | 856,832 | 862,948 | Corporate Bonds | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

Reverse Repurchase Agreements (continued)

| | <i>Interest Rate</i> | <i>Trade Date</i> | <i>Maturity Date</i> ^(a) | <i>Face Value</i> | <i>Face Value Including Accrued Interest</i> | <i>Type of Non-Cash Underlying Collateral</i> | <i>Remaining Contractual Maturity of the Agreement</i> |
|--|----------------------|-------------------|-------------------------------------|-------------------|--|---|--|
| Interparty Paribas Securities | 1.85% | 12/14/17 | Open | \$ 1,311,750 | \$ 1,321,898 | U.S. Government Sponsored Agency Securities | Open/Demand |
| Interparty Paribas Securities | 1.85 | 12/14/17 | Open | 797,125 | 803,292 | U.S. Government Sponsored Agency Securities | Open/Demand |
| Interparty Paribas Securities | 1.85 | 12/14/17 | Open | 1,409,169 | 1,420,070 | U.S. Government Sponsored Agency Securities | Open/Demand |
| Interparty Morgan Securities | (0.05) | 01/08/18 | Open | 157,620 | 157,502 | Corporate Bonds | Open/Demand |
| Interparty Morgan Securities | 1.25 | 01/09/18 | Open | 165,241 | 165,966 | Corporate Bonds | Open/Demand |
| Interparty Morgan & Inc. | 1.86 | 01/22/18 | Open | 761,063 | 765,572 | U.S. Government Sponsored Agency Securities | Open/Demand |
| Interparty Morgan & Inc. | 1.86 | 01/22/18 | Open | 1,263,125 | 1,270,609 | U.S. Government Sponsored Agency Securities | Open/Demand |
| Interparty Morgan AG | (0.50) | 01/25/18 | Open | 71,000 | 70,845 | Corporate Bonds | Open/Demand |
| Interparty Capital Securities LLC | 2.09 | 01/30/18 | Open | 2,590,750 | 2,607,924 | Corporate Bonds | Open/Demand |
| Interparty Capital Securities LLC | 2.09 | 01/30/18 | Open | 8,151,615 | 8,205,651 | Corporate Bonds | Open/Demand |
| Interparty Capital Securities LLC | 2.09 | 01/30/18 | Open | 8,404,995 | 8,460,711 | Corporate Bonds | Open/Demand |
| Interparty Capital Securities LLC | 2.09 | 01/30/18 | Open | 7,171,075 | 7,218,611 | Corporate Bonds | Open/Demand |
| Interparty Morgan Securities, Inc. | (1.50) | 02/02/18 | Open | 129,430 | 129,123 | Corporate Bonds | Open/Demand |
| Interparty Morgan Securities, Inc. | (0.50) | 02/13/18 | Open | 897,500 | 895,898 | Capital Trusts | Open/Demand |

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| | | | | | | | |
|-----------------------------------|--------|----------|------|-----------|-----------|-----------------|-------------|
| Morgan Credit Group LLC | 1.90 | 03/09/18 | Open | 3,640,000 | 3,655,131 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.00 | 03/09/18 | Open | 1,710,000 | 1,717,493 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.25 | 03/15/18 | Open | 1,945,000 | 1,954,293 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | (1.25) | 03/23/18 | Open | 97,282 | 97,056 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.11 | 04/11/18 | Open | 744,200 | 746,381 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.09 | 04/11/18 | Open | 3,159,000 | 3,168,170 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.09 | 04/11/18 | Open | 3,510,375 | 3,520,565 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.09 | 04/11/18 | Open | 3,160,300 | 3,169,474 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.09 | 04/11/18 | Open | 4,382,625 | 4,395,347 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.09 | 04/11/18 | Open | 2,438,000 | 2,445,077 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.09 | 04/11/18 | Open | 3,155,625 | 3,164,785 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.09 | 04/11/18 | Open | 3,670,000 | 3,680,653 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.09 | 04/11/18 | Open | 2,502,000 | 2,509,263 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.09 | 04/11/18 | Open | 6,838,600 | 6,858,451 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.25 | 04/12/18 | Open | 1,162,480 | 1,166,040 | Corporate Bonds | Open/Demand |
| Paribas Credit Group LLC | 2.25 | 04/12/18 | Open | 1,114,781 | 1,118,195 | Corporate Bonds | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | Face Value Including Accrued Interest | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreement |
|--------------|---------------|------------|------------------------------|--------------|---------------------------------------|--|---|
| Al, Inc. | 2.25% | 04/12/18 | Open | \$ 1,259,349 | \$ 1,263,206 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 2,044,876 | 2,050,420 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 2,918,750 | 2,927,053 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 1,543,500 | 1,547,891 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 2,425,000 | 2,431,898 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 4,725,000 | 4,738,441 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 2,239,650 | 2,246,021 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 1,827,420 | 1,832,619 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 1,634,500 | 1,639,150 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 1,905,000 | 1,910,419 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 1,768,500 | 1,773,531 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 2,366,595 | 2,373,327 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 1,920,488 | 1,925,951 | Corporate Bonds | Open/Demand |
| Capital | 2.09 | 04/12/18 | Open | 1,777,500 | 1,782,556 | Corporate Bonds | Open/Demand |
| Paribas | | | | | | U.S. Treasury | |
| Securities | 1.74 | 05/08/18 | Open | 61,016,250 | 61,087,029 | Obligations | Open/Demand |
| Sche | | | | | | U.S. Treasury | |
| AG | 1.79 | 05/08/18 | Open | 22,250,000 | 22,280,298 | Obligations | Open/Demand |
| C | | | | | | U.S. Government | |
| Securities | | | | | | Sponsored Agency | |
|), Inc. | 1.89 | 05/10/18 | 6/13/18 | 911,000 | 911,861 | Securities | Up to 30 Days |
| C | 1.89 | 05/10/18 | 6/13/18 | 2,644,000 | 2,646,499 | U.S. Government | Up to 30 Days |
| Securities | | | | | | Sponsored Agency | |

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| | | | | | | | |
|-------------------------|------|----------|---------|------------|------------|---|---------------|
|), Inc. C urities | | | | | | Securities U.S. Government Sponsored Agency | |
|), Inc. C urities | 1.89 | 05/10/18 | 6/13/18 | 8,263,000 | 8,270,809 | Securities U.S. Government Sponsored Agency | Up to 30 Days |
|), Inc. C urities | 1.89 | 05/10/18 | 6/13/18 | 7,578,000 | 7,585,161 | Securities U.S. Government Sponsored Agency | Up to 30 Days |
|), Inc. C urities | 1.89 | 05/10/18 | 6/13/18 | 2,560,000 | 2,562,419 | Securities U.S. Government Sponsored Agency | Up to 30 Days |
|), Inc. C urities | 1.89 | 05/10/18 | 6/13/18 | 7,290,000 | 7,296,889 | Securities U.S. Government Sponsored Agency | Up to 30 Days |
|), Inc. C urities | 1.89 | 05/10/18 | 6/13/18 | 1,797,000 | 1,798,698 | Securities U.S. Government Sponsored Agency | Up to 30 Days |
|), Inc. C urities | 1.89 | 05/10/18 | 6/13/18 | 751,000 | 751,710 | Securities U.S. Government Sponsored Agency | Up to 30 Days |
|), Inc. C urities | 1.89 | 05/10/18 | 6/13/18 | 18,215,000 | 18,232,213 | Securities | Up to 30 Days |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | Face Value Including Accrued Interest | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreement |
|-------------------------|---------------|------------|------------------------------|--------------|---------------------------------------|---|---|
| Securities (), Inc. | 1.89% | 05/10/18 | 6/13/18 | \$ 1,927,000 | \$ 1,928,821 | U.S. Government Sponsored Agency Securities | Up to 30 Days |
| Securities (), Inc. | 1.89 | 05/10/18 | 6/13/18 | 4,767,000 | 4,771,505 | U.S. Government Sponsored Agency Securities | Up to 30 Days |
| Securities (), Inc. | 1.89 | 05/10/18 | 6/13/18 | 2,256,000 | 2,258,132 | U.S. Government Sponsored Agency Securities | Up to 30 Days |
| Securities (), Inc. | 2.00 | 05/14/18 | Open | 1,835,000 | 1,836,733 | Capital Trusts | Open/Demand |
| Securities (), Inc. | (1.50) | 05/15/18 | Open | 207,570 | 207,432 | Capital Trusts | Open/Demand |
| Securities (), Inc. | (1.00) | 05/18/18 | Open | 93,188 | 93,151 | Corporate Bonds | Open/Demand |
| Securities (), Inc. | (3.00) | 05/18/18 | Open | 544,573 | 543,938 | Corporate Bonds | Open/Demand |
| Securities (), Inc. | (1.00) | 05/22/18 | Open | 56,780 | 56,766 | Corporate Bonds | Open/Demand |
| Securities (), Inc. | (2.25) | 05/23/18 | Open | 1,002,488 | 1,002,989 | Corporate Bonds | Open/Demand |
| Securities (), Inc. | 2.25 | 05/23/18 | Open | 1,113,813 | 1,114,369 | Corporate Bonds | Open/Demand |
| Securities (), Inc. | 2.25 | 05/23/18 | Open | 935,782 | 936,254 | Corporate Bonds | Open/Demand |
| Securities (), Inc. | 2.25 | 05/23/18 | Open | 977,765 | 978,254 | Corporate Bonds | Open/Demand |
| Securities (), Inc. | 2.17 | 05/23/18 | Open | 3,909,600 | 3,911,485 | Corporate Bonds | Open/Demand |
| Securities (), Inc. | 2.00 | 05/23/18 | Open | 3,248,000 | 3,249,444 | Corporate Bonds | Open/Demand |
| Securities (), Inc. | 2.00 | 05/23/18 | Open | 3,622,000 | 3,623,610 | Corporate Bonds | Open/Demand |
| Securities (), Inc. | 2.25 | 05/23/18 | Open | 3,915,000 | 3,916,958 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|----------------------------|------|----------|------|-----------|-----------|-------------------------------|-------------|
| ities (), Inc. | 0.75 | 05/24/18 | Open | 140,910 | 140,931 | Corporate Bonds | Open/Demand |
| ays al, Inc. | 0.25 | 05/24/18 | Open | 150,804 | 150,811 | Corporate Bonds | Open/Demand |
| roup al et, Inc. | 2.00 | 05/24/18 | Open | 547,950 | 548,163 | Corporate Bonds | Open/Demand |
| t Suisse ities) LLC | 2.00 | 05/24/18 | Open | 2,211,000 | 2,211,860 | Corporate Bonds | Open/Demand |
| t Suisse ities) LLC | 2.00 | 05/24/18 | Open | 1,148,875 | 1,149,322 | Corporate Bonds | Open/Demand |
| t Suisse ities) LLC | 2.00 | 05/24/18 | Open | 2,323,825 | 2,324,729 | Corporate Bonds | Open/Demand |
| t Suisse ities) LLC | 2.00 | 05/24/18 | Open | 1,446,250 | 1,446,812 | Corporate Bonds | Open/Demand |
| ities | 2.05 | 05/29/18 | Open | 3,732,750 | 3,733,175 | Foreign Agency Obligations | Open/Demand |
| ities | 2.10 | 05/29/18 | Open | 3,781,425 | 3,781,866 | Foreign Agency Obligations | Open/Demand |
| ities | 2.25 | 05/29/18 | Open | 2,591,698 | 2,592,021 | Corporate Bonds | Open/Demand |
| ities | 2.25 | 05/29/18 | Open | 335,775 | 335,817 | Corporate Bonds | Open/Demand |
| ura ities national, | 2.20 | 05/30/18 | Open | 3,713,461 | 3,713,688 | Foreign Agency Obligations | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

Reverse Repurchase Agreements (continued)

| | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreement |
|---------------------------------------|---------------|------------|------------------------------|----------------|----------------------------|--|---|
| | | | | Face Value | Including Accrued Interest | | |
| Counterparty Capital Assets LLC | 2.09% | 05/30/18 | Open | \$ 3,066,000 | \$ 3,066,178 | Corporate Bonds | Open/Demand |
| | | | | \$ 342,462,293 | \$ 343,682,887 | | |

(a) 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

| Description | Number of Contracts | Expiration Date | Notional Amount (000) | Value / |
|---------------------------------------|---------------------|-----------------|-----------------------|--|
| | | | | Unrealized Appreciation (Depreciation) |
| Long Contracts: | | | | |
| Euro Stoxx 600 Index | 1 | 06/15/18 | \$ 9 | \$ (791) |
| Ultra Long U.S. Treasury Bond | 34 | 09/19/18 | 5,423 | 170,514 |
| 90-Day Euro Future | 98 | 03/18/19 | 23,852 | (31,040) |
| | | | | 138,683 |
| Short Contracts: | | | | |
| Euro Bund | 1 | 06/07/18 | 155 | (1,824) |
| 10-Year U.S. Treasury Note | 333 | 09/19/18 | 40,106 | (271,935) |
| 10-Year U.S. Ultra Long Treasury Note | 135 | 09/19/18 | 17,326 | 5,023 |
| 11-Long U.S. Treasury Bond | 26 | 09/19/18 | 3,773 | (82,066) |
| Long Gilt Future | 1 | 09/26/18 | 164 | (2,115) |
| 2-Year U.S. Treasury Note | 415 | 09/28/18 | 88,077 | (227,022) |
| 5-Year U.S. Treasury Note | 42 | 09/28/18 | 4,783 | 12,452 |

| | | | | |
|--------------------|----|----------|--------|--------------|
| 90-Day Euro Future | 98 | 03/16/20 | 23,799 | (3,911) |
| | | | | (571,398) |
| | | | | \$ (432,715) |

Forward Foreign Currency Exchange Contracts*Unrealized**Appreciation*

| <i>Currency Purchased</i> | <i>Currency Sold</i> | <i>Counterparty</i> | <i>Settlement Date</i> | <i>(Depreciation)</i> |
|---------------------------|----------------------|--|------------------------|-----------------------|
| EUR 1,897,000 | USD 2,214,748 | Morgan Stanley & Co. International PLC | 06/04/18 | \$ 2,941 |
| EUR 8,313,000 | USD 9,705,428 | Morgan Stanley & Co. International PLC | 06/04/18 | 12,890 |
| USD 11,894 | EUR 10,000 | Standard Chartered Bank | 06/04/18 | 204 |
| USD 112,513 | EUR 94,000 | State Street Bank and Trust Co. | 06/04/18 | 2,622 |
| USD 116,656 | EUR 97,000 | State Street Bank and Trust Co. | 06/04/18 | 3,258 |
| USD 201,193 | EUR 168,000 | State Street Bank and Trust Co. | 06/04/18 | 4,792 |
| USD 2,333,092 | EUR 1,927,000 | UBS AG | 06/04/18 | 80,332 |
| USD 9,773,077 | EUR 8,072,000 | UBS AG | 06/04/18 | 336,501 |
| USD 11,343,757 | GBP 8,233,000 | Australia and New Zealand Bank Group | 06/04/18 | 399,213 |
| USD 1,923,127 | GBP 1,397,000 | BNP Paribas S.A. | 06/04/18 | 66,024 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

Forward Foreign Currency Exchange Contracts (continued)

| <i>Currency Purchased</i> | | <i>Currency Sold</i> | | <i>Counterparty</i> | <i>Settlement Date</i> | <i>Unrealized Appreciation (Depreciation)</i> |
|---------------------------|------------|----------------------|------------|--|------------------------|---|
| USD | 119,928 | GBP | 89,000 | Royal Bank of Scotland PLC | 06/04/18 | \$ 1,616 |
| USD | 139,474 | NZD | 198,000 | Australia and New Zealand Bank Group | 06/05/18 | 914 |
| USD | 1,760,644 | GBP | 1,321,393 | BNP Paribas S.A. | 07/05/18 | 1,221 |
| USD | 10,969,773 | GBP | 8,233,000 | BNP Paribas S.A. | 07/05/18 | 7,611 |
| USD | 138,897 | NZD | 198,000 | Australia and New Zealand Bank Group | 07/05/18 | 334 |
| | | | | | | 920,473 |
| GBP | 1,321,393 | USD | 1,757,849 | BNP Paribas S.A. | 06/04/18 | (1,255) |
| GBP | 8,233,000 | USD | 10,952,360 | BNP Paribas S.A. | 06/04/18 | (7,816) |
| NZD | 198,000 | USD | 138,897 | Australia and New Zealand Bank Group | 06/05/18 | (337) |
| USD | 2,220,097 | EUR | 1,897,000 | Morgan Stanley & Co. International PLC | 07/05/18 | (3,017) |
| USD | 9,728,870 | EUR | 8,313,000 | Morgan Stanley & Co. International PLC | 07/05/18 | (13,222) |
| | | | | | | (25,647) |
| | | | | | | \$ 894,826 |

Interest Rate Caps Purchased

| <i>Description</i> | <i>Exercise Rate</i> | <i>Counterparty</i> | <i>Expiration Date</i> | <i>Notional Amount (000)</i> | | <i>Value</i> | <i>Unrealized Premiums Paid (Depreciation)</i> | |
|----------------------------|----------------------|---------------------|------------------------|------------------------------|--------|--------------|--|------------|
| 2Y 10Y CMS Index Cap | 0.24% | Barclays Bank PLC | 01/24/19 | USD | 18,000 | \$ 10,465 | \$ 25,560 | \$(15,095) |
| 2Y 10Y CMS Index Cap | 0.33 | Barclays Bank PLC | 01/30/19 | USD | 19,180 | 6,926 | 21,098 | (14,172) |
| | | | | | | \$ 17,391 | \$ 46,658 | \$(29,267) |

Exchange-Traded Options Purchased

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| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | | <i>Exercise Price</i> | | <i>Notional Amount (000)</i> | <i>Value</i> |
|----------------------------|--------------------------------|----------------------------|-----|---------------------------|-----|----------------------------------|--------------|
| Call | | | | | | | |
| 10-Year U.S. Treasury Note | 47 | 06/22/18 | USD | 120.75 | USD | 5,675 | \$ 17,625 |
| 90-Day Euro Future | 13 | 03/18/19 | USD | 97.38 | USD | 3,165 | 4,713 |
| | | | | | | | 22,338 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

OTC Interest Rate Swaptions Purchased

| | Paid by the Trust | | Received by the Trust | | | Expiration Date | Exercise Rate | Amount |
|------|-------------------|-------------|-----------------------|-------------|--------------------------|--------------------|------------------|--------|
| | Rate | Frequency | Rate | Frequency | Counterparty | | | |
| wap, | 3-Month LIBOR, | | | | | | | |
| | 2.32% | Quarterly | 1.25% | Semi-annual | Deutsche Bank AG | 10/17/18 | 1.25% | USD |
| wap, | 3-Month LIBOR, | | | | | | | |
| | 2.32 | Quarterly | 2.75 | Semi-annual | Barclays Bank PLC | 03/13/19 | 2.75 | USD |
| wap, | 6-Month JPY | | | | | | | |
| | LIBOR, 0.02 | Semi-annual | 0.65 | Semi-annual | Barclays Bank PLC | 06/08/20 | 0.65 | JPY |
| wap, | 6-Month JPY | | | | Morgan Stanley & Co. | | | |
| | LIBOR, 0.02 | Semi-annual | 0.66 | Semi-annual | International PLC | 09/14/20 | 0.66 | JPY |
| wap, | 6-Month JPY | | | | | | | |
| | LIBOR, 0.02 | Semi-annual | 0.66 | Semi-annual | Barclays Bank PLC | 09/14/20 | 0.66 | JPY |
| wap, | 6-Month JPY | | | | | | | |
| | LIBOR, 0.02 | Semi-annual | 0.78 | Semi-annual | JPMorgan Chase Bank N.A. | 04/16/21 | 0.78 | JPY |
| wap, | 3-Month LIBOR, | | | | | | | |
| | 2.32 | Quarterly | 3.11 | Semi-annual | Goldman Sachs Bank USA | 04/26/23 | 3.11 | USD |
| wap, | 3-Month LIBOR, | | | | | | | |
| | 2.32 | Quarterly | 2.60 | Semi-annual | Deutsche Bank AG | 01/25/27 | 2.60 | USD |
| wap, | 3-Month LIBOR, | | | | | | | |
| | 2.32 | Quarterly | 2.40 | Semi-annual | Deutsche Bank AG | 02/08/27 | 2.40 | USD |
| wap, | 3-Month LIBOR, | | | | | | | |
| | 2.32 | Quarterly | 2.99 | Semi-annual | JPMorgan Chase Bank N.A. | 04/27/38 | 2.99 | USD |
| wap, | | | 3-Month LIBOR, | | | | | |
| | 3.25 | Semi-annual | 2.32 | Quarterly | Deutsche Bank AG | 02/13/19 | 3.25 | USD |
| wap, | | | 3-Month LIBOR, | | | | | |
| | 4.00 | Semi-annual | 2.32 | Quarterly | Goldman Sachs Bank USA | 02/03/20 | 4.00 | USD |
| wap, | | | 6-Month JPY | | | | | |
| | 1.10 | Semi-annual | LIBOR, 0.02 | Semi-annual | Barclays Bank PLC | 05/15/20 | 1.10 | JPY |
| wap, | | | 6-Month JPY | | | | | |
| | 0.65 | Semi-annual | LIBOR, 0.02 | Semi-annual | Barclays Bank PLC | 06/08/20 | 0.65 | JPY |
| wap, | | | 6-Month JPY | | | | | |
| | 0.66 | Semi-annual | LIBOR, 0.02 | Semi-annual | Barclays Bank PLC | 09/14/20 | 0.66 | JPY |

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| | | | | | | | | |
|------|------|-------------|----------------------------|-------------|---|----------|------|-----|
| wap, | 0.66 | Semi-annual | 6-Month JPY LIBOR, 0.02 | Semi-annual | Morgan Stanley & Co. International PLC | 09/14/20 | 0.66 | JPY |
| wap, | 3.50 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | Bank of America N.A. | 02/01/21 | 3.50 | USD |
| wap, | 3.50 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | Citibank N.A. | 02/01/21 | 3.50 | USD |
| wap, | 0.78 | Semi-annual | 6-Month JPY LIBOR, 0.02 | Semi-annual | JPMorgan Chase Bank N.A. | 04/16/21 | 0.78 | JPY |
| wap, | 1.25 | Semi-annual | 6-Month JPY LIBOR, 0.02 | Semi-annual | Credit Suisse International | 01/11/22 | 1.25 | JPY |
| wap, | 1.55 | Semi-annual | 6-Month JPY LIBOR, 0.02 | Semi-annual | Credit Suisse International | 02/22/22 | 1.55 | JPY |
| wap, | 1.60 | Semi-annual | 6-Month JPY LIBOR, 0.02 | Semi-annual | JPMorgan Chase Bank N.A. | 03/16/22 | 1.60 | JPY |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

OTC Interest Rate Swaptions Purchased (continued)

| Paid by the Trust | | Received by the Trust | | Counterparty | Expiration Date | Exercise Rate | Notional Amount |
|-------------------|-------------|-----------------------|-------------|--------------------------|-----------------|---------------|-----------------|
| Rate | Frequency | Rate | Frequency | | | | |
| | | 6-Month JPY LIBOR, | | | | | |
| 1.45% | Semi-annual | 0.02% | Semi-annual | JPMorgan Chase Bank N.A. | 04/04/22 | 1.45% | JPY 25 |
| | | 3-Month LIBOR, | | | | | |
| 3.25 | Semi-annual | 2.32 | Quarterly | Goldman Sachs Bank USA | 05/03/22 | 3.25 | USD |
| | | 3-Month LIBOR, | | | | | |
| 3.00 | Semi-annual | 2.32 | Quarterly | JPMorgan Chase Bank N.A. | 08/16/22 | 3.00 | USD 2 |
| | | 3-Month LIBOR, | | | | | |
| 3.35 | Semi-annual | 2.32 | Quarterly | Barclays Bank PLC | 02/13/23 | 3.35 | USD |
| | | 3-Month LIBOR, | | | | | |
| 3.11 | Semi-annual | 2.32 | Quarterly | Goldman Sachs Bank USA | 04/26/23 | 3.11 | USD |
| | | 3-Month LIBOR, | | | | | |
| 3.00 | Semi-annual | 2.32 | Quarterly | JPMorgan Chase Bank N.A. | 04/12/27 | 3.00 | USD |
| | | 6-Month EURIBOR, | | | | | |
| 4.00 | Annual | (0.27) | Semi-annual | Barclays Bank PLC | 08/09/33 | 4.00 | EUR |
| | | 3-Month LIBOR, | | | | | |
| 2.99 | Semi-annual | 2.32 | Quarterly | JPMorgan Chase Bank N.A. | 04/27/38 | 2.99 | USD |

(a) Forward settling swaption.

Exchange-Traded Options Written

| Description | Number of Contracts | Expiration Date | Exercise Price | Notional | |
|--------------------|---------------------|-----------------|----------------|--------------|------------|
| | | | | Amount (000) | Value |
| Call | | | | | |
| 90-Day Euro Future | 9 | 01/26/18 | USD 97.25 | USD (2,188) | \$ (4,613) |

OTC Interest Rate Swaptions Written

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| | Paid by the Trust | | Received by the Trust | | Counterparty | Expiration Date | Exercise Rate | Notional Amount |
|------------|-------------------|-------------|----------------------------|-------------|---|-----------------|---------------|-----------------|
| | Rate | Frequency | Rate | Frequency | | | | |
| Rate Swap, | 2.45% | Semi-annual | 3-Month LIBOR, 2.32% | Quarterly | Deutsche Bank AG | 07/13/18 | 2.45% | USD |
| Rate Swap, | 0.90 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | Deutsche Bank AG | 10/17/18 | 0.90 | USD |
| Rate Swap, | 0.65 | Annual | 6-Month EURIBOR, (0.27) | Semi-annual | Morgan Stanley & Co. International PLC | 01/03/19 | 0.65 | EUR |
| Rate Swap, | 2.50 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | Barclays Bank PLC | 02/13/19 | 2.50 | USD |
| Rate Swap, | 2.00 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | Barclays Bank PLC | 03/13/19 | 2.00 | USD |
| Rate Swap, | 2.20 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | JPMorgan Chase Bank N.A. | 03/21/19 | 2.20 | USD |
| Rate Swap, | 1.75 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | JPMorgan Chase Bank N.A. | 03/28/19 | 1.75 | USD |
| Rate Swap, | 2.20 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | JPMorgan Chase Bank N.A. | 04/12/19 | 2.20 | USD |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

OTC Interest Rate Swaptions Written (continued)

| Paid by the Trust | | Received by the Trust | | Counterparty | Expiration Date | Exercise Rate | Amount |
|-------------------|-------------|-----------------------|-------------|---|-----------------|---------------|--------|
| Rate | Frequency | Rate | Frequency | | | | |
| | | 3-Month LIBOR, | | | | | |
| 2.45% | Semi-annual | 2.32% | Quarterly | JPMorgan Chase Bank N.A. | 05/30/19 | 2.45% | USD |
| | | 3-Month LIBOR, | | | | | |
| 1.70 | Semi-annual | 2.32 | Quarterly | Barclays Bank PLC | 11/04/19 | 1.70 | USD |
| | | 3-Month LIBOR, | | | | | |
| 2.20 | Semi-annual | 2.32 | Quarterly | Deutsche Bank AG | 02/07/20 | 2.20 | USD |
| | | 3-Month LIBOR, | | | | | |
| 2.35 | Semi-annual | 2.32 | Quarterly | Deutsche Bank AG | 02/14/20 | 2.35 | USD |
| | | 3-Month LIBOR, | | | | | |
| 2.35 | Semi-annual | 2.32 | Semi-annual | UBS AG | 02/21/20 | 2.35 | USD |
| | | 3-Month LIBOR, | | | | | |
| 2.88 | Semi-annual | 2.32 | Quarterly | Deutsche Bank AG | 04/14/20 | 2.88 | USD |
| | | 3-Month LIBOR, | | | | | |
| 2.89 | Semi-annual | 2.32 | Quarterly | Credit Suisse International | 04/14/20 | 2.89 | USD |
| | | 3-Month LIBOR, | | | | | |
| 2.94 | Semi-annual | 2.32 | Quarterly | Bank of America N.A. | 04/17/20 | 2.94 | USD |
| | | 3-Month LIBOR, | | | | | |
| 2.90 | Semi-annual | 2.32 | Quarterly | Deutsche Bank AG | 05/29/20 | 2.90 | USD |
| | | 3-Month LIBOR, | | | | | |
| 1.70 | Semi-annual | 2.32 | Quarterly | Goldman Sachs Bank USA | 01/05/22 | 1.70 | USD |
| | | 3-Month LIBOR, | | | | | |
| 1.75 | Semi-annual | 2.32 | Semi-annual | Deutsche Bank AG | 02/08/22 | 1.75 | USD |
| | | 3-Month LIBOR, | | | | | |
| 3-Month LIBOR | Quarterly | 2.32 | Semi-annual | Goldman Sachs Bank USA | 06/27/18 | 1.45 | USD |
| | | 3-Month LIBOR, | | | | | |
| 3-Month LIBOR | Quarterly | 2.32 | Semi-annual | Deutsche Bank AG | 07/13/18 | 2.45 | USD |
| | | 3-Month LIBOR, | | | | | |
| 3-Month LIBOR | Quarterly | 2.32 | Semi-annual | Barclays Bank PLC | 09/06/18 | 2.45 | USD |
| | | 3-Month LIBOR, | | | | | |
| 3-Month LIBOR | Quarterly | 2.32 | Semi-annual | Goldman Sachs Bank USA | 09/06/18 | 1.50 | USD |
| | | 6-Month EURIBOR, | | | | | |
| 3-Month LIBOR | Semi-annual | (0.27) | Annual | Morgan Stanley & Co. International PLC | 01/03/19 | 1.65 | EUR |
| 6-Month LIBOR | Quarterly | | Semi-annual | Deutsche Bank AG | 01/29/19 | 2.95 | USD |

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| | | | | | | | | | | |
|---------------|-----------|--|----------------|-------------|--------------------------|----------|------|-----|--|--|
| ap, | | | 3-Month LIBOR, | | | | | | | |
| | | | 2.32 | | | | | | | |
| ap, | | | 3-Month LIBOR, | | | | | | | |
| 3-Month LIBOR | Quarterly | | 2.32 | Semi-annual | Goldman Sachs Bank USA | 03/21/19 | 2.60 | USD | | |
| ap, | | | 3-Month LIBOR, | | | | | | | |
| 6-Month LIBOR | Quarterly | | 2.32 | Semi-annual | JPMorgan Chase Bank N.A. | 03/21/19 | 3.15 | USD | | |
| ap, | | | 3-Month LIBOR, | | | | | | | |
| 3-Month LIBOR | Quarterly | | 2.32 | Semi-annual | JPMorgan Chase Bank N.A. | 03/28/19 | 2.75 | USD | | |
| ap, | | | 3-Month LIBOR, | | | | | | | |
| 3-Month LIBOR | Quarterly | | 2.32 | Semi-annual | JPMorgan Chase Bank N.A. | 04/08/19 | 2.35 | USD | | |
| ap, | | | 3-Month LIBOR, | | | | | | | |
| 3-Month LIBOR | Quarterly | | 2.32 | Semi-annual | JPMorgan Chase Bank N.A. | 04/12/19 | 2.60 | USD | | |
| ap, | | | 3-Month LIBOR, | | | | | | | |
| 3-Month LIBOR | Quarterly | | 2.32 | Semi-annual | Barclays Bank PLC | 05/02/19 | 3.20 | USD | | |
| ap, | | | 3-Month LIBOR, | | | | | | | |
| 3-Month LIBOR | Quarterly | | 2.32 | Semi-annual | JPMorgan Chase Bank N.A. | 05/08/19 | 3.15 | USD | | |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

OTC Interest Rate Swaptions Written (continued)

| | Paid by the Trust | | Received by the Trust | | | Expiration Date | Exercise Rate | | Notional Amount (000) |
|------|----------------------------|-------------|-----------------------|-------------|-----------------------------|--------------------|------------------|-----|--------------------------|
| | Rate | Frequency | Rate | Frequency | Counterparty | | | | |
| Rate | 3-Month LIBOR, 2.32% | Quarterly | 3.25% | Semi-annual | JPMorgan Chase Bank N.A. | 05/30/19 | 3.25% | USD | 28,520 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 2.70 | Semi-annual | Barclays Bank PLC | 11/04/19 | 2.70 | USD | 11,900 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 2.70 | Semi-annual | JPMorgan Chase Bank N.A. | 11/06/19 | 2.70 | USD | 20,000 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 2.85 | Semi-annual | JPMorgan Chase Bank N.A. | 01/21/20 | 2.85 | USD | 18,900 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 3.15 | Semi-annual | Barclays Bank PLC | 02/03/20 | 3.15 | USD | 35,510 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 3.20 | Semi-annual | Deutsche Bank AG | 02/07/20 | 3.20 | USD | 10,790 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 3.35 | Semi-annual | Deutsche Bank AG | 02/14/20 | 3.35 | USD | 10,690 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 3.35 | Semi-annual | UBS AG | 02/21/20 | 3.35 | USD | 10,600 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 2.88 | Semi-annual | Deutsche Bank AG | 04/14/20 | 2.88 | USD | 16,840 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 2.89 | Semi-annual | Credit Suisse International | 04/14/20 | 2.89 | USD | 16,870 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 2.94 | Semi-annual | Bank of America N.A. | 04/17/20 | 2.94 | USD | 16,540 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 3.15 | Semi-annual | Goldman Sachs Bank USA | 05/05/20 | 3.15 | USD | 8,800 |
| Rate | 6-Month JPY LIBOR, 0.02 | Semi-annual | 2.10 | Semi-annual | Barclays Bank PLC | 05/15/20 | 2.10 | JPY | 250,000 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 3.50 | Semi-annual | JPMorgan Chase Bank N.A. | 05/18/20 | 3.50 | USD | 10,000 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 3.55 | Semi-annual | Deutsche Bank AG | 05/22/20 | 3.55 | USD | 16,000 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 2.90 | Semi-annual | Deutsche Bank AG | 05/29/20 | 2.90 | USD | 9,270 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 3.35 | Semi-annual | Goldman Sachs Bank USA | 05/29/20 | 3.35 | USD | 13,040 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 5.50 | Semi-annual | Bank of America N.A. | 02/01/21 | 5.50 | USD | 10,000 |

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| | | | | | | | | | |
|------|----------------------------|-------------|------|-------------|--------------------------|----------|------|-----|--------|
| | 3-Month LIBOR, 2.32 | Quarterly | 5.50 | Semi-annual | Citibank N.A. | 02/01/21 | 5.50 | USD | 10,950 |
| | 6-Month EURIBOR, (0.27) | Semi-annual | 2.15 | Annual | JPMorgan Chase Bank N.A. | 04/19/21 | 2.15 | EUR | 4,400 |
| Rate | 3-Month LIBOR, 2.32 | Quarterly | 3.25 | Semi-annual | Goldman Sachs Bank USA | 05/03/22 | 3.25 | USD | 10,130 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

Centrally Cleared Credit Default Swaps Sell Protection

| Obligation/Index | Financing | | Termination Date | Credit Rating ^(a) | Notional | | Value | Upfront Premium Paid (Received) | Unrealized Appreciation (Depreciation) |
|------------------------------------|----------------------------|-------------------|------------------|------------------------------|-----------------------------|-----------|------------|---------------------------------|--|
| | Rate Received by the Trust | Payment Frequency | | | Amount (000) ^(b) | | | | |
| Ke Energy Corp. Traxx XO, Series 1 | 5.00% | Quarterly | 12/20/21 | CCC | USD 270 | \$ 11,062 | \$ (8,053) | \$ | |
| | 5.00 | Quarterly | 06/20/23 | NR | EUR 170 | 19,092 | 20,991 | | |
| | | | | | | \$ 30,154 | \$ 12,938 | \$ | |

^(a) Using Standard & Poor's (S&P's) rating of the issuer or the underlying securities of the index, as applicable.

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

Centrally Cleared Interest Rate Swaps

| | Paid by the Trust | | Received by the Trust | | Effective Date | Termination Date | Notional Amount (000) | Value (Received) | Upfront Premium Paid | Unrealized Appreciation (Depreciation) |
|----------------|-------------------|-------------|-----------------------|----------------|-------------------------|------------------|-----------------------|------------------|----------------------|--|
| | Frequency | Rate | Frequency | Rate | | | | | | |
| 3-Month LIBOR, | Quarterly | 1.59% | Semi-annual | 3-Month LIBOR, | 06/13/18 ^(a) | 08/01/18 | USD 357,000 | \$ (147,090) | \$ 3,632 | \$ (150,000) |
| 3-Month LIBOR, | Semi-annual | 2.32 | Quarterly | 3-Month LIBOR, | 08/01/18 ^(a) | 09/26/18 | USD 312,000 | 148,873 | 3,174 | 145,000 |
| 3-Month LIBOR, | Quarterly | 2.41 | Semi-annual | 3-Month LIBOR, | N/A | 03/21/19 | USD 39,000 | (1,680) | 336 | (2,000) |
| 3-Month LIBOR, | Quarterly | 2.59 | Semi-annual | 3-Month LIBOR, | 09/17/18 ^(a) | 09/17/19 | USD 17,880 | (6,419) | 191 | (6,000) |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | 3-Month LIBOR, | 03/21/19 ^(a) | 03/21/20 | USD 39,000 | (11,532) | 418 | (11,000) |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | 3-Month LIBOR, | 07/05/18 ^(a) | 07/05/20 | USD 28,670 | 21,136 | 330 | 20,000 |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | 3-Month LIBOR, | 07/09/18 ^(a) | 07/07/20 | USD 6,000 | 87,207 | | 87,000 |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | 3-Month LIBOR, | 09/16/19 ^(a) | 09/16/20 | USD 18,320 | (1,517) | 196 | (1,000) |
| 3-Month LIBOR, | Semi-annual | | Quarterly | 3-Month LIBOR, | 10/11/18 ^(a) | 10/11/20 | USD 2,500 | 1,961 | 29 | 1,000 |

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| | | | | | | | | | | |
|------------|-------------|------------------------|-------------------------|-------------------------|----------|-------|---------|-----------|-----|-------|
| | | 3-Month LIBOR, 2.32 | | | | | | | | |
| nth LIBOR, | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 12/03/18 ^(a) | 12/03/20 | USD | 22,400 | 253,443 | 263 | 253 |
| | Quarterly | 2.32 | Semi-annual | 12/17/19 ^(a) | 12/17/20 | USD | 39,000 | (203,383) | 417 | (203) |
| | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 12/21/18 ^(a) | 12/21/20 | USD | 5,460 | 51,460 | 64 | 51 |
| | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 01/31/19 ^(a) | 01/31/21 | USD | 17,170 | 51,452 | 202 | 51 |
| | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 02/20/19 ^(a) | 02/20/21 | USD | 8,260 | 2,374 | 97 | 2 |
| nth LIBOR, | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 03/18/19 ^(a) | 03/18/21 | USD | 30,110 | (26,774) | 355 | (27 |
| nth LIBOR, | Quarterly | 2.76 | Semi-annual | 04/01/19 ^(a) | 04/01/21 | USD | 4,530 | (6,786) | 53 | (6 |
| nth LIBOR, | Quarterly | 2.76 | Semi-annual | 04/01/19 ^(a) | 04/01/21 | USD | 4,530 | (6,742) | 53 | (6 |
| Quarterly | 2.86 | Semi-annual | 04/06/20 ^(a) | 04/06/21 | USD | 8,460 | (2,197) | 90 | (2 | |
| | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 04/25/19 ^(a) | 04/25/21 | USD | 2,990 | (9,561) | 34 | (9 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

Centrally Cleared Interest Rate Swaps (continued)

| Term | Paid by the Trust | | Received by the Trust | | | | Upfront | | |
|------|-------------------|---------------------|-----------------------|-------------------------|------------------|-----------------------|----------------|--------------|--------------------------------------|
| | Frequency | Rate | Frequency | Effective Date | Termination Date | Notional Amount (000) | Value Received | Premium Paid | Unrealized Appreciation/Depreciation |
| 12 | Quarterly | 2.95% | Semi-annual | 05/30/19 ^(a) | 05/30/21 | USD 4,570 | \$ 7,749 | \$ 53 | \$ 7,696 |
| 12 | Quarterly | 2.88 | Semi-annual | 05/31/19 ^(a) | 05/31/21 | USD 3,820 | 1,132 | 44 | 1,088 |
| 12 | Quarterly | 2.89 | Semi-annual | 05/31/19 ^(a) | 05/31/21 | USD 3,820 | 1,712 | 44 | 1,668 |
| 12 | Quarterly | 2.90 | Semi-annual | 05/31/19 ^(a) | 05/31/21 | USD 5,480 | 3,757 | 63 | 3,694 |
| 12 | Quarterly | 2.80 | Semi-annual | 05/31/19 ^(a) | 05/31/21 | USD 3,820 | (4,817) | 44 | (4,861) |
| 12 | Quarterly | 2.82 | Semi-annual | 05/31/19 ^(a) | 05/31/21 | USD 7,660 | (6,314) | 88 | (6,402) |
| 12 | Quarterly | 2.81 | Semi-annual | 05/31/19 ^(a) | 05/31/21 | USD 3,810 | (4,226) | 44 | (4,270) |
| 12 | Quarterly | 2.76 | Semi-annual | 05/31/19 ^(a) | 05/31/21 | USD 7,660 | (14,606) | 88 | (14,694) |
| 12 | Quarterly | 2.76 | Semi-annual | 05/31/19 ^(a) | 05/31/21 | USD 6,890 | (13,662) | 79 | (13,741) |
| 12 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 06/03/19 ^(a) | 06/03/21 | USD 3,830 | 3,166 | 44 | 3,122 |
| 12 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 06/04/19 ^(a) | 06/04/21 | USD 4,120 | (3,687) | 47 | (3,734) |
| 12 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 11/08/19 ^(a) | 11/08/21 | USD 5,900 | 75,721 | 69 | 75,652 |
| 12 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 12/17/20 ^(a) | 12/17/21 | USD 39,000 | 192,943 | 417 | 192,526 |
| 12 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 01/22/20 ^(a) | 01/22/22 | USD 7,200 | 36,036 | 85 | 35,951 |
| 12 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 02/07/20 ^(a) | 02/07/22 | USD 13,020 | 9,447 | 153 | 9,294 |
| 12 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 02/24/20 ^(a) | 02/24/22 | USD 3,930 | (5,290) | 46 | (5,336) |
| 12 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 03/24/20 ^(a) | 03/24/22 | USD 9,300 | (16,244) | 109 | (16,353) |
| 12 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 04/06/21 ^(a) | 04/06/22 | USD 8,460 | 1,989 | 90 | 1,899 |
| 12 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 04/07/20 ^(a) | 04/07/22 | USD 3,750 | 2,533 | 43 | 2,490 |

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| | | | | | | | | | | |
|--------------|-------------|------------------------|-------------|-------------------------|----------|-----|-------|----------|----|----------|
| | | 3-Month LIBOR, 2.32 | | | | | | | | |
| 3 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 05/12/20 ^(a) | 05/12/22 | USD | 3,670 | (13,202) | 42 | (13,202) |
| 0 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 05/19/20 ^(a) | 05/19/22 | USD | 1,650 | (9,666) | 19 | (9,666) |
| 7 | Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 06/02/20 ^(a) | 06/02/22 | USD | 4,000 | 1,262 | 46 | 1,262 |
| Month LIBOR, | Quarterly | 2.66 | Semi-annual | N/A | 02/15/23 | USD | 5,490 | 2,885 | 68 | 2,885 |
| Month LIBOR, | Quarterly | 2.78 | Semi-annual | N/A | 03/02/23 | USD | 3,140 | 4,558 | 40 | 4,558 |
| Month LIBOR, | Quarterly | 2.80 | Semi-annual | N/A | 03/15/23 | USD | 3,920 | 6,587 | 50 | 6,587 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

Centrally Cleared Interest Rate Swaps (continued)

| Paid by the Trust | | Received by the Trust | | | | | Upfront | | | |
|----------------------|-------------|-----------------------|-------------|-------------------------|------------------|-----------------------|----------------|--------------|-------------------------|-------------------------|
| | Frequency | Rate | Frequency | Effective Date | Termination Date | Notional Amount (000) | Value Received | Premium Paid | Unrealized Appreciation | Unrealized Depreciation |
| 3-Month LIBOR, 0.02% | Quarterly | 2.71% | Semi-annual | N/A | 04/03/23 | USD 9,210 | \$ (30,862) | \$ 118 | \$ (30,900) | |
| 3-Month LIBOR, | Quarterly | 2.74 | Semi-annual | N/A | 04/03/23 | USD 4,700 | (9,001) | 60 | (9,000) | |
| 3-Month LIBOR, | Semi-annual | 2.32 | Quarterly | N/A | 05/22/23 | USD 2,870 | (27,675) | 36 | (27,675) | |
| 3-Month LIBOR, | Quarterly | 2.65 | Semi-annual | 01/25/19 ^(a) | 01/25/24 | USD 3,290 | (31,293) | 43 | (31,293) | |
| 3-Month LIBOR, | Quarterly | 2.75 | Semi-annual | 01/31/19 ^(a) | 01/31/24 | USD 7,480 | (36,609) | 99 | (36,609) | |
| 3-Month LIBOR, | Quarterly | 2.86 | Semi-annual | 02/15/19 ^(a) | 02/15/24 | USD 3,300 | (10) | 42 | (10) | |
| 3-Month LIBOR, | Quarterly | 3.08 | Semi-annual | 05/13/19 ^(a) | 05/13/24 | USD 740 | 7,136 | 9 | 7,136 | |
| 3-Month LIBOR, | Quarterly | 3.19 | Semi-annual | 05/21/19 ^(a) | 05/21/24 | USD 790 | 11,306 | 10 | 11,306 | |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | 05/31/19 ^(a) | 05/31/24 | USD 3,180 | 7,393 | 40 | 7,393 | |
| 3-Month LIBOR, | Quarterly | 2.90 | Semi-annual | 06/03/19 ^(a) | 06/03/24 | USD 1,270 | 1,151 | 16 | 1,151 | |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | 09/28/18 ^(a) | 04/30/25 | USD 2,550 | (30,348) | 35 | (30,348) | |
| 3-Month LIBOR, | Quarterly | 2.75 | Semi-annual | 01/05/22 ^(a) | 01/05/27 | USD 1,430 | (10,360) | 18 | (10,360) | |
| 3-Month LIBOR, | Quarterly | 2.32 | Semi-annual | N/A | 05/03/27 | USD 1,020 | (43,873) | | (43,873) | |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | N/A | 10/12/27 | USD 4,100 | 179,515 | 60 | 179,515 | |
| 3-Month LIBOR, | Semi-annual | 0.37 | Semi-annual | N/A | 01/29/28 | JPY 181,730 | 14,446 | 28 | 14,446 | |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | N/A | 02/15/28 | USD 2,860 | (23,111) | 44 | (23,111) | |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | 09/28/18 ^(a) | 02/15/28 | USD 9,940 | (228,160) | 147 | (228,160) | |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | N/A | 03/02/28 | USD 1,630 | (11,993) | 25 | (11,993) | |
| 3-Month LIBOR, | Semi-annual | LIBOR, 2.32 | Quarterly | N/A | 03/15/28 | USD 2,040 | (14,222) | 31 | (14,222) | |

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| | | | | | | | | | | |
|----------------|------------------------|-----------|-------------|----------|----------|-------|---------|---------|---------|---------|
| | 3-Month LIBOR, 2.32 | | | | | | | | | |
| | 3-Month LIBOR, 2.32 | Quarterly | N/A | 03/27/28 | USD | 1,620 | (7,456) | 25 | (7,456) | |
| | 3-Month LIBOR, 2.32 | Quarterly | N/A | 04/03/28 | USD | 4,770 | 23,138 | 74 | 23,138 | |
| | 3-Month LIBOR, 2.32 | Quarterly | N/A | 04/03/28 | USD | 2,440 | 4,658 | 38 | 4,658 | |
| | 3-Month LIBOR, 2.32 | Quarterly | N/A | 04/19/28 | USD | 800 | (2,761) | 12 | (2,761) | |
| 3-Month LIBOR, | Quarterly | 3.14 | Semi-annual | N/A | 05/22/28 | USD | 3,300 | 78,265 | 49 | 78,265 |
| 3-Month LIBOR | Semi-annual | 0.86 | Annual | N/A | 05/31/28 | EUR | 420 | (2,030) | 7 | (2,030) |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

Centrally Cleared Interest Rate Swaps (continued)

| Paid by the Trust | | Received by the Trust | | | | | Upfront Premium / Unrealized Appreciation (Depreciation) | | |
|-------------------|--------------------------|-----------------------|-------------------------|------------------|-----------------------|------------------|--|--|--|
| Frequency | Rate | Frequency | Effective Date | Termination Date | Notional Amount (000) | Value (Received) | Paid | Unrealized Appreciation (Depreciation) | |
| Annual | 6-Month EURIBOR, (0.27)% | Semi-annual | 02/20/19 ^(a) | 02/20/29 | EUR 1,970 | \$ (69,336) | \$ 44 | \$ (69,336) | |
| Annual | 6-Month EURIBOR, (0.27) | Semi-annual | 02/22/19 ^(a) | 02/22/29 | EUR 990 | (35,837) | 22 | (35,837) | |
| Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 01/27/27 ^(a) | 01/27/37 | USD 730 | 5,847 | 10 | 5,847 | |
| Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 03/22/27 ^(a) | 03/20/37 | USD 1,000 | (4,306) | 14 | (4,306) | |
| Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 06/28/27 ^(a) | 06/28/37 | USD 1,130 | 26,116 | | 26,116 | |
| Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 09/29/27 ^(a) | 09/29/37 | USD 760 | 10,863 | 12 | 10,863 | |
| Quarterly | 3.18 | Semi-annual | 05/09/28 ^(a) | 05/09/38 | USD 1,590 | 18,461 | 24 | 18,461 | |
| Semi-annual | 3-Month LIBOR, 2.32 | Quarterly | 09/28/18 ^(a) | 11/15/43 | USD 4,340 | (219,796) | 82 | (219,796) | |
| Quarterly | 3.06 | Semi-annual | 02/15/23 ^(a) | 02/15/53 | USD 3,210 | 97,839 | 72 | 97,839 | |
| | | | | | | \$ 101,083 | \$ 13,195 | \$ 87,888 | |

^(a) Forward swap.

OTC Credit Default Swaps Buy Protection

| Reference Obligation/Underlying | Financing Rate Paid | Payment Frequency | Counterparty | Termination Date | Notional Amount (000) | Upfront Premium (Paid) | Unrealized Appreciation (Depreciation) |
|---------------------------------|---------------------|-------------------|--------------|------------------|-----------------------|------------------------|--|
| | | | | | | | |

| | | | | | | | | | |
|-------------------------------|-------|-----------|-------------------|----------|-----|-----|-----------|-----------|------------|
| Frontier Communications Corp. | 5.00% | Quarterly | Barclays Bank PLC | 06/20/23 | USD | 123 | \$ 34,721 | \$ 41,831 | \$ (7,110) |
| | | | | | | | \$ 34,721 | \$ 41,831 | \$ (7,110) |

OTC Credit Default Swaps Sell Protection

| <i>Index</i> | <i>Financing Rate Received by the Trust</i> | <i>Payment Frequency</i> | <i>Counterparty</i> | <i>Termination Date</i> | <i>Credit Rating ^(a)</i> | <i>Notional Amount (000) ^(b)</i> | <i>Value</i> | <i>Premium Paid (Received)</i> |
|--------------|---|--------------------------|-----------------------------|-------------------------|-------------------------------------|---|--------------|--------------------------------|
| | 5.00% | Quarterly | Credit Suisse International | 06/20/22 | BB+ | EUR 20 | \$ 2,950 | \$ 3,200 |
| | 5.00 | Quarterly | Barclays Bank PLC | 12/20/22 | BB+ | EUR 20 | 2,944 | 3,690 |
| Milano | 1.00 | Quarterly | Citibank N.A. | 12/20/22 | N/R | EUR 20 | (750) | (370) |
| London | 1.00 | Quarterly | BNP Paribas S.A. | 06/20/23 | BB+ | EUR 10 | (1,235) | (1,020) |
| | 1.00 | Quarterly | JPMorgan Chase Bank N.A. | 06/20/23 | BB+ | EUR 10 | (1,235) | (1,010) |
| | 1.00 | Quarterly | Citibank N.A. | 06/20/23 | BBB | EUR 20 | (3,136) | (3,140) |
| | 5.00 | Quarterly | Credit Suisse International | 06/20/23 | BB+ | EUR 10 | 982 | 1,020 |
| | 5.00 | Quarterly | Credit Suisse International | 06/20/23 | BB+ | EUR 5 | 449 | 550 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

OTC Credit Default Swaps Sell Protection (continued)

| Financing Rate Received by the Trust | Payment Frequency | Counterparty | Termination Date | Credit Rating ^(a) | Currency | Notional Amount | | Value | Unrealized Preferred |
|--|----------------------|---|---------------------|---------------------------------|----------|----------------------|----|----------------|-------------------------|
| | | | | | | (000) ^(b) | | | |
| 5.00% | Quarterly | Morgan Stanley & Co. International PLC | 06/20/23 | BB+ | EUR | 15 | \$ | 1,515 | \$ |
| 5.00 | Quarterly | BNP Paribas S.A. | 06/20/23 | BB+ | EUR | 5 | | 728 | |
| 3.00 | Monthly | Barclays Bank PLC | 10/17/57 | N/R | USD | 5,000 | | (619,516) | (51) |
| 3.00 | Monthly | Credit Suisse International Morgan Stanley & Co. | 10/17/57 | N/R | USD | 2,500 | | (309,758) | (25) |
| 3.00 | Monthly | International PLC Morgan Stanley & Co. | 10/17/57 | N/R | USD | 5,550 | | (690,437) | (75) |
| 3.00 | Monthly | International PLC | 09/17/58 | N/R | USD | 9,450 | | (944,483) | (1,18) |
| 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/R | USD | 5,000 | | (499,726) | (55) |
| 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/R | USD | 5,000 | | (499,726) | (55) |
| 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/R | USD | 5,000 | | (499,726) | (54) |
| 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/R | USD | 5,000 | | (499,726) | (55) |
| | | | | | | | | \$ (4,559,886) | \$ (4,90) |

(a) Using Standard & Poor's (S&P's) rating of the issuer or the underlying securities of the index, as applicable.

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

Fair Value Hierarchy as of Period End

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

Level 1 Unadjusted quoted prices in active markets/exchanges for identical assets or liabilities that 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. Investments classified within Level 3 have significant unobservable inputs used by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) in determining the price for Fair Valued Investments. Level 3 investments include equity or debt issued by privately held companies or funds. There may not be a secondary market, and/or there are a limited number of investors. Level 3 investments may also be adjusted to reflect illiquidity and/or non-transferability, with the amount of such discount estimated by the Global Valuation Committee in the absence of market information.

Changes in valuation techniques may result in transfers into or out of an assigned level within the hierarchy. In accordance with the Trust's policy, 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's policy regarding valuation of investments and derivative financial instruments, refer to the Trust's most recent financial statements as contained in its semi-annual report.

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As of May 31, 2018, the following tables summarize the Trust's investments and derivative financial instruments categorized in the disclosure hierarchy:

| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|--|----------------|------------------|----------------|------------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments: | | | | |
| Asset-Backed Securities | \$ | \$ 85,616,936 | \$ 2,079,315 | \$ 87,696,251 |
| Corporate Bonds | 640,545 | 507,446,099 | 6,504,876 | 514,591,520 |
| Floating Rate Loan Interests | | 15,226,769 | 1,643,554 | 16,870,323 |
| Foreign Agency Obligations | | 31,296,182 | | 31,296,182 |
| Municipal Bonds | | 24,184,778 | | 24,184,778 |
| Non-Agency Mortgage-Backed Securities | | 69,035,873 | | 69,035,873 |
| Preferred Securities | 7,038,903 | 85,312,020 | | 92,350,923 |
| Trust Preferred | 794,599 | | | 794,599 |
| U.S. Government Sponsored Agency Securities | | 110,648,197 | 2 | 110,648,199 |
| Unfunded Floating Rate Loan Interests ^(a) | | 23 | | 23 |
| U.S. Treasury Obligations | | 124,006,164 | | 124,006,164 |
| Short-Term Securities | 20,931,481 | | | 20,931,481 |
| Options Purchased | | | | |
| Interest Rate Contracts | 22,338 | 17,391 | | 39,729 |
| | \$ 29,427,866 | \$ 1,052,790,432 | \$ 10,227,747 | \$ 1,092,446,045 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

May 31, 2018

| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|---|----------------|----------------|----------------|----------------|
| Derivative Financial Instruments ^(b) | | | | |
| Assets: | | | | |
| Credit contracts | \$ | \$ 524,107 | \$ | \$ 524,107 |
| Forward foreign currency contracts | | 920,473 | | 920,473 |
| Interest rate contracts | 187,989 | 1,449,607 | | 1,637,596 |
| Liabilities: | | | | |
| Credit contracts | | (169,831) | | (169,831) |
| Forward foreign currency contracts | | (25,647) | | (25,647) |
| Equity contracts | (791) | | | (791) |
| Interest rate contracts | (624,526) | (5,549,007) | | (6,173,533) |
| | \$ (437,328) | \$ (2,850,298) | \$ | \$ (3,287,626) |

(a) Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.

(b) 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 or face value, including accrued interest, for financial reporting purposes. As of period end, reverse repurchase agreements of \$343,682,887 are categorized as level 2 within the disclosure hierarchy.

During the period ended May 31, 2018, there were no transfers between Level 1 and Level 2.

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:

| | <i>Asset-Backed Securities</i> | <i>Corporate Bonds</i> | <i>U.S. Government Floating Agency Rate Loan Securities</i> | <i>Total</i> |
|--|--------------------------------|------------------------|---|--------------|
| Assets: | | | | |
| Opening Balance, as of August 31, 2017 | \$ 2,069,938 | \$ 7,166,469 | \$ 707,182 | \$ 9,943,591 |
| Transfers into Level 3 | | | 426,347 | 426,347 |
| Transfers out of Level 3 | (1,750,000) | | (364,965) | (2,114,965) |
| Accrued discounts (premiums) | (81,804) | | 1,887 | (79,917) |
| Net realized gain (loss) | | | 15,553 | 15,553 |

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| | | | | | |
|---|--------------|--------------|--------------|------|---------------|
| Net change in unrealized appreciation (depreciation) ^(a) | 46,181 | (209,238) | 25,810 | | (137,247) |
| Purchases | 1,795,000 | | 1,252,987 | | 3,047,987 |
| Sales | | (452,355) | (421,247) | | (873,602) |
| Closing Balance, as of May 31, 2018 | \$ 2,079,315 | \$ 6,504,876 | \$ 1,643,554 | \$ 2 | \$ 10,227,747 |
| Net change in unrealized appreciation (depreciation) on investments still held at May 31, 2018 ^(a) | \$ 46,181 | \$ (209,238) | \$ 26,422 | \$ | \$ (136,636) |

^(a) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at May 31, 2018 is generally due to derivative financial investments no longer held or categorized as Level 3 at period end.

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

Item 2 Controls and Procedures

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

Item 3 Exhibits

Certifications Attached hereto

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

BlackRock Core Bond Trust

By: /s/ John M. Perlowski
John M. Perlowski
Chief Executive Officer (principal executive officer) of
BlackRock Core Bond Trust

Date: July 19, 2018

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 19, 2018

By: /s/ Neal J. Andrews
Neal J. Andrews
Chief Financial Officer (principal financial officer) of
BlackRock Core Bond Trust

Date: July 19, 2018