

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

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

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

Investment Company Act file number: 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 08/31/2016

Date of reporting period: 05/31/2016

Item 1 Schedule of Investments

Schedule of Investments May 31, 2016 (Unaudited)

BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

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

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

1

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Asset-Backed Securities</b>			
<b>Asset-Backed Securities (continued)</b>			
OZLM VII Ltd., Series 2014-7A, Class C, 4.23%, 7/17/26 (b)(c)	USD	470	\$ 415,232
OZLM VIII Ltd., Series 2014-8A, Class C, 4.13%, 10/17/26 (b)(c)		1,750	1,533,302
Regatta V Funding Ltd., Series 2014-1A, Class C, 4.09%, 10/25/26 (b)(c)		2,000	1,751,155
SLM Private Credit Student Loan Trust, Series 2004-B, Class A2, 0.83%, 6/15/21 (b)		77	76,549
SLM Private Education Loan Trust, Series 2012-A, Class A1, 1.83%, 8/15/25 (b)(c)		118	118,298
SLM Student Loan Trust (c):			
Series 2012-A, Class A2, 3.83%, 1/17/45		690	717,071
Series 2014-A, Class B, 3.50%, 11/15/44		500	487,702
Small Business Administration Participation Certificates, Series 1996-20K, Class 1, 6.95%, 11/01/16		8	8,557
SMB Private Education Loan Trust, Series 2015-C, Class C, 4.50%, 9/17/46 (c)		5,900	5,695,466
Sound Point CLO Ltd., Series 2014-3A, Class D, 4.24%, 1/23/27 (b)(c)		1,250	1,097,995
Steele Creek CLO Ltd., Series 2014-1A, Class C, 3.85%, 8/21/26 (b)(c)		2,500	2,472,375
Stewart Park CLO Ltd., Series 2015-1A, Class D, 4.08%, 4/15/26 (b)(c)		1,000	880,470
Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32		816	812,228
Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.49%, 7/23/23 (b)(c)		1,000	952,821
Symphony CLO VII Ltd., Series 2011-7A, Class E, 4.23%, 7/28/21 (b)(c)		1,500	1,494,404
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.93%, 1/15/27 (b)(c)		555	551,870
Voya CLO Ltd., Series 2012-2AR, Class CR, 3.58%, 10/15/22 (b)(c)		1,500	1,481,115
		<b>Par</b>	
		<b>(000)</b>	<b>Value</b>
<b>Asset-Backed Securities</b>			
<b>Asset-Backed Securities (continued)</b>			
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22	USD	2,360	\$ 2,421,395
			86,929,090
<b>Interest Only Asset-Backed Securities 0.1%</b>			
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c)		3,597	256,275
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29		8,117	565,185
			821,460
<b>Total Asset-Backed Securities 11.2%</b>			<b>87,750,550</b>
<b>Corporate Bonds</b>			
<b>Aerospace &amp; Defense 0.6%</b>			
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (c)		220	182,600
Bombardier, Inc. (c):			
7.50%, 3/15/18		42	42,840
5.50%, 9/15/18		196	192,080
6.00%, 10/15/22		89	76,095
7.50%, 3/15/25		200	176,000
KLX, Inc., 5.88%, 12/01/22 (c)		165	162,525
Moog, Inc., 5.25%, 12/01/22 (c)		180	182,925
TransDigm, Inc.:			
5.50%, 10/15/20		211	216,011
7.50%, 7/15/21		175	185,337
6.00%, 7/15/22		1,118	1,137,565
6.50%, 7/15/24		198	201,960
6.38%, 6/15/26 (c)(d)		236	236,295
United Technologies Corp., 6.13%, 7/15/38 (e)		1,450	1,903,286
			4,895,519
<b>Air Freight &amp; Logistics 0.1%</b>			
XPO Logistics, Inc.:			
7.88%, 9/01/19 (c)		245	254,800
5.75%, 6/15/21	EUR	100	107,450

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

2 BLACKROCK CORE BOND TRUST MAY 31, 2016

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

3



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Building Products (continued)</b>			
CPG Merger Sub LLC, 8.00%, 10/01/21 (c)	USD	520	\$ 491,400
Masonite International Corp., 5.63%, 3/15/23 (c)		200	209,000
Ply Gem Industries, Inc., 6.50%, 2/01/22		546	543,270
Standard Industries, Inc. (c):			
5.13%, 2/15/21		94	97,525
5.50%, 2/15/23		153	157,590
USG Corp.:			
9.75%, 1/15/18		500	558,885
5.50%, 3/01/25 (c)		170	180,625
			3,002,925
<b>Capital Markets 2.3%</b>			
CDP Financial, Inc., 5.60%, 11/25/39 (c)		5,890	7,607,500
E*Trade Financial Corp., 4.63%, 9/15/23		275	275,687
Goldman Sachs Group, Inc., 3.75%, 5/22/25 (e)		8,965	9,232,740
Morgan Stanley, 4.00%, 7/23/25		905	951,310
			18,067,237
<b>Chemicals 0.6%</b>			
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV, 7.38%, 5/01/21 (c)		152	161,014
Chemours Co.:			
6.63%, 5/15/23		83	74,493
7.00%, 5/15/25		100	87,687
Dow Chemical Co., 4.13%, 11/15/21		700	760,878
Huntsman International LLC:			
4.88%, 11/15/20		101	102,767
5.13%, 4/15/21	EUR	100	114,547
Ineos Finance PLC, 4.00%, 5/01/23		100	108,736
Inovyn Finance PLC, 6.25%, 5/15/21		100	115,298
Methanex Corp., 3.25%, 12/15/19	USD	1,650	1,543,506
Momentive Performance Materials, Inc., 3.88%, 10/24/21		301	240,800
Montichem Holdeo 3 SA, 5.25%, 6/15/21	EUR	100	111,488
NOVA Chemicals Corp., 5.25%, 8/01/23 (c)	USD	88	88,220
Platform Specialty Products Corp. (c):			
10.38%, 5/01/21		37	37,740
6.50%, 2/01/22		909	807,306
PQ Corp., 6.75%, 11/15/22 (c)		214	223,095
	<b>Par</b>		
<b>Corporate Bonds</b>			
<b>Chemicals (continued)</b>			
PSPC Escrow Corp., 6.00%, 2/01/23	EUR	100	\$ 98,748
WR Grace & Co-Conn (c):			
5.13%, 10/01/21	USD	97	100,576
5.63%, 10/01/24		80	84,600
			4,861,499
<b>Commercial Services &amp; Supplies 0.7%</b>			
ADS Waste Holdings, Inc., 8.25%, 10/01/20		166	170,980
ADT Corp.:			
3.50%, 7/15/22		255	233,962
4.13%, 6/15/23		110	102,300
Aramark Services, Inc., 5.13%, 1/15/24 (c)		92	95,450
Aviation Capital Group Corp. (c):			
4.63%, 1/31/18		1,300	1,330,875

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Computer Technology 0.0%</b>			
Western Digital Corp., 7.38%, 4/01/23 (c)	USD	129	\$ 134,160
<b>Construction &amp; Engineering 0.7%</b>			
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (c)		382	322,790
ITR Concession Co. LLC, 4.20%, 7/15/25 (c)		4,000	4,113,024
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (c)		505	510,050
Swissport Investments SA, 6.75%, 12/15/21	EUR	100	114,881
			5,060,745
<b>Construction Materials 0.5%</b>			
American Tire Distributors, Inc., 10.25%, 3/01/22 (c)	USD	164	142,065
Beacon Roofing Supply, Inc., 6.38%, 10/01/23		313	331,780
HD Supply, Inc.: 7.50%, 7/15/20		962	1,014,910
5.25%, 12/15/21 (c)		1,170	1,231,425
5.75%, 4/15/24 (c)		667	693,680
LKQ Italia Bondco SpA, 3.88%, 4/01/24	EUR	157	181,019
PulteGroup, Inc., 5.50%, 3/01/26	USD	158	161,062
Rexel SA, 3.50%, 6/15/23	EUR	100	113,490
			3,869,431
<b>Consumer Finance 2.0%</b>			
Ally Financial, Inc.:			
6.25%, 12/01/17	USD	320	332,800
4.63%, 3/30/25		430	428,925
8.00%, 11/01/31		2,498	2,935,150
Capital One Financial Corp., 4.75%, 7/15/21 (e)		1,935	2,131,946
Corivas Campus Living USG LLC, 5.30%, 7/01/50		5,700	5,953,080
Ford Motor Credit Co. LLC:			
8.13%, 1/15/20		1,530	1,817,689
4.25%, 9/20/22		1,600	1,696,119
Navient Corp.:			
5.00%, 10/26/20		180	168,300
6.13%, 3/25/24		59	51,975
5.88%, 10/25/24		56	47,880
OneMain Financial Holdings LLC (c):			
6.75%, 12/15/19		67	67,670
7.25%, 12/15/21		23	23,115
			15,654,649
	<b>Par</b>		
		<b>(000)</b>	<b>Value</b>
<b>Corporate Bonds</b>			
<b>Containers &amp; Packaging 0.5%</b>			
Ardagh Packaging Finance PLC, 9.13%, 10/15/20 (c)	USD	1,045	\$ 1,095,160
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
6.75%, 1/31/21 (c)		200	201,500
3.88%, 5/15/21 (b)(c)		200	200,500
4.25%, 1/15/22	EUR	100	113,351
6.75%, 5/15/24		100	112,934
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (c):			
4.63%, 5/15/23	USD	271	269,645
7.25%, 5/15/24		435	443,700
Ball Corp.:			
4.38%, 12/15/20		152	158,840
5.00%, 3/15/22		120	125,400
4.38%, 12/15/23	EUR	100	120,272
Crown Americas LLC/Crown Americas Capital Corp. IV, 4.50%, 1/15/23	USD	265	267,981

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

5

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par (000)	Value
<b>Corporate Bonds</b>			
<b>Diversified Financial Services (continued)</b>			
Aircastle Ltd. (continued):			
5.00%, 4/01/23	USD	91	\$ 93,048
Bank of America Corp.:			
5.63%, 7/01/20 (e)		2,200	2,458,568
3.30%, 1/11/23		10,000	10,180,580
Deutsche Bank AG, 4.50%, 5/19/26	EUR	100	110,504
FMR LLC, 4.95%, 2/01/33 (c)(e)	USD	2,300	2,441,218
Garfunkelux Holdco 3 SA, 8.50%, 11/01/22	GBP	100	146,486
General Electric Capital Corp.,			
6.15%, 8/07/37	USD	2,150	2,923,690
General Electric Co.:			
6.75%, 3/15/32 (e)		2,500	3,457,782
6.88%, 1/10/39		135	197,582
General Motors Financial Co., Inc.,			
4.25%, 5/15/23		807	824,748
HSBC Holdings PLC, 6.88% (b)(d)(g)		200	201,500
IntercontinentalExchange Group, Inc.,			
4.00%, 10/15/23		470	497,824
International Lease Finance Corp.:			
8.25%, 12/15/20		150	176,438
5.88%, 8/15/22		320	349,200
Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 4/01/20 (c)		595	559,300
Moody's Corp., 4.50%, 9/01/22 (e)		1,800	1,982,714
MSCI, Inc., 5.75%, 8/15/25 (c)		60	63,150
Northern Trust Corp., 3.95%, 10/30/25 (e)		8,000	8,716,224
Reynolds Group Issuer, Inc.:			
7.88%, 8/15/19		530	545,237
9.88%, 8/15/19		370	384,337
5.75%, 10/15/20		194	200,063
6.88%, 2/15/21		470	487,625
8.25%, 2/15/21		200	207,760
UBS Group AG, Series ., 6.88% (b)(g)		200	197,099
UniCredit SpA:			
6.95%, 10/31/22	EUR	140	179,810
5.75%, 10/28/25 (b)		107	127,008
			39,558,889
<b>Diversified Telecommunication Services 3.4%</b>			
AT&T, Inc.:			
6.38%, 3/01/41	USD	520	611,110
5.15%, 3/15/42		1,400	1,458,748
4.75%, 5/15/46		2,710	2,691,531
CenturyLink, Inc., 6.45%, 6/15/21		280	284,200
Frontier Communications Corp.:			
7.13%, 3/15/19		115	122,188
7.13%, 1/15/23		50	44,625
7.63%, 4/15/24		205	180,913
		Par (000)	Value
<b>Corporate Bonds</b>			
<b>Diversified Telecommunication Services (continued)</b>			
Frontier Communications Corp. (continued):			
6.88%, 1/15/25	USD	721	\$ 600,232
Level 3 Financing, Inc.:			
5.38%, 8/15/22		152	154,280
5.63%, 2/01/23		374	381,947
5.13%, 5/01/23		420	422,100
5.38%, 1/15/24		165	167,921
5.38%, 5/01/25		293	298,186
5.25%, 3/15/26 (c)		223	222,443
SoftBank Group Corp., 5.25%, 7/30/27	EUR	100	116,828

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	70	69,475
6.00%, 9/30/34		265	251,087
7.20%, 7/18/36		105	107,310
Telecom Italia SpA, 3.25%, 1/16/23	EUR	141	165,512
Telecom Italia SpA/Milano, 3.63%, 1/19/24		200	234,987
Verizon Communications, Inc.:			
3.50%, 11/01/21 (e)	USD	1,000	1,057,332
6.40%, 2/15/38		6,879	8,389,092
6.55%, 9/15/43		6,751	8,843,412
			26,875,459
<b>Electric Utilities 5.9%</b>			
AES Corp.:			
8.00%, 6/01/20		150	175,125
4.88%, 5/15/23		210	207,375
Berkshire Hathaway Energy Co.,			
6.50%, 9/15/37 (e)		5,515	7,415,441
Cleveland Electric Illuminating Co.,			
5.95%, 12/15/36		434	465,317
CMS Energy Corp., 5.05%, 3/15/22 (e)			
		1,832	2,051,856
Duke Energy Carolinas LLC:			
6.10%, 6/01/37		640	829,184
6.00%, 1/15/38 (e)		1,675	2,192,903
4.25%, 12/15/41 (e)		750	808,191
Duke Energy Florida LLC, 6.40%, 6/15/38 (e)			
		770	1,059,936
E.ON International Finance BV, 6.65%, 4/30/38 (c)			
		3,100	3,578,448
Electricite de France SA, 5.60%, 1/27/40 (c)			
		2,800	3,194,246
Florida Power Corp., 6.35%, 9/15/37			
		2,775	3,810,283
Jersey Central Power & Light Co., 7.35%, 2/01/19			
		490	550,580
Ohio Power Co., Series D, 6.60%, 3/01/33 (e)			
		3,000	3,732,171
PacifiCorp, 6.25%, 10/15/37 (e)			
		1,225	1,638,065

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

			3,677,426
<b>Food Products</b>	<b>0.3%</b>		
Acosta, Inc., 7.75%, 10/01/22 (c)		445	429,425
Aramark Services, Inc., 5.13%, 1/15/24		311	322,662
Pinnacle Foods Finance Corp., 5.88%, 1/15/24 (c)		42	44,100
Post Holdings, Inc.:			
6.75%, 12/01/21 (c)		68	71,740
7.38%, 2/15/22		288	304,200
7.75%, 3/15/24 (c)		308	334,565
8.00%, 7/15/25 (c)		277	307,470
Smithfield Foods, Inc., 5.88%, 8/01/21 (c)		338	352,365
TreeHouse Foods, Inc., 6.00%, 2/15/24 (c)		89	93,673
WhiteWave Foods Co., 5.38%, 10/01/22		119	127,181
			2,387,381
<b>Forest Products</b>	<b>0.0%</b>		
Darling Global Finance BV, 4.75%, 5/30/22	EUR	100	113,760
JBS USA LLC/JBS USA Finance, Inc., 5.75%, 6/15/25 (c)	USD	167	159,485
			273,245
<b>Gas Utilities</b>	<b>0.0%</b>		
ONEOK, Inc.:			
4.25%, 2/01/22		45	40,500
7.50%, 9/01/23		90	92,930
			133,430
<b>Health Care Equipment &amp; Supplies</b>	<b>0.3%</b>		
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (c)		185	151,006
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)		785	704,538
Fresenius Medical Care US Finance II, Inc., 4.75%, 10/15/24 (c)		165	171,394
Fresenius US Finance II, Inc., 4.50%, 1/15/23 (c)		170	175,100



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Health Care Equipment &amp; Supplies (continued)</b>			
Kinetic Concepts, Inc./KCI USA, Inc., 7.88%, 2/15/21 (c)	USD	63	\$ 67,585
Mallinckrodt International Finance SA/Mallinckrodt CB LLC, 5.63%, 10/15/23 (c)		199	187,060
Teleflex, Inc.: 3.88% (g)(h)		100	262,000
5.25%, 6/15/24		170	175,950
4.88%, 6/01/26		64	64,160
			1,958,793
<b>Health Care Providers &amp; Services 1.4%</b>			
Acadia Healthcare Co., Inc.:			
5.63%, 2/15/23		456	463,410
6.50%, 3/01/24 (c)		41	42,549
Amsurg Corp., 5.63%, 7/15/22		518	525,770
Centene Escrow Corp. (c):			
5.63%, 2/15/21		401	417,040
6.13%, 2/15/24		308	324,364
CHS/Community Health Systems, Inc., 5.13%, 8/15/18		101	102,880
DaVita HealthCare Partners, Inc., 5.13%, 7/15/24		661	669,923
ExamWorks Group, Inc., 5.63%, 4/15/23		145	155,513
HCA, Inc.:			
3.75%, 3/15/19		264	271,920
6.50%, 2/15/20		652	717,200
4.75%, 5/01/23		1,632	1,664,640
5.88%, 2/15/26		284	293,940
HealthSouth Corp.:			
5.75%, 11/01/24		486	492,682
5.75%, 9/15/25		351	354,510
2.00%, 12/01/43 (h)		225	266,766
Hologic, Inc., 5.25%, 7/15/22 (c)		580	606,825
MEDNAX, Inc., 5.25%, 12/01/23 (c)		134	137,099
MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (c)(d)			
		204	209,610
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (c)		252	259,404
Surgery Center Holdings, Inc., 8.88%, 4/15/21 (c)			
		48	48,240
Tenet Healthcare Corp.:			
6.25%, 11/01/18		159	168,143
6.00%, 10/01/20		324	341,010
4.50%, 4/01/21		21	21,131
4.38%, 10/01/21		112	111,160
8.13%, 4/01/22		472	474,950
6.75%, 6/15/23		565	531,100
	<b>Par</b>		
		<b>(000)</b>	<b>Value</b>
<b>Corporate Bonds</b>			
<b>Health Care Providers &amp; Services (continued)</b>			
UnitedHealth Group, Inc., 3.75%, 7/15/25	USD	1,375	\$ 1,483,336
			11,155,115
<b>Hotels, Restaurants &amp; Leisure 2.8%</b>			
Boyd Gaming Corp., 6.88%, 5/15/23		222	232,767
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20		1,696	1,708,720
Cirsa Funding Luxembourg SA, 5.75%, 5/15/21	EUR	100	114,464

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par (000)	Value
<b>Corporate Bonds</b>			
<b>Hotels, Restaurants &amp; Leisure (continued)</b>			
Station Casinos LLC, 7.50%, 3/01/21	USD	570	\$ 599,925
Unique Pub Finance Co. PLC:			
Series A3, 6.54%, 3/30/21	GBP	2,730	4,048,290
Series A4, 5.66%, 6/30/27		1,136	1,620,441
Series M, 7.40%, 3/28/24		3,000	4,199,572
Series N, 6.46%, 3/30/32		2,390	2,928,577
Vougeot Bidco PLC, 7.88%, 7/15/20		100	151,367
Yum! Brands, Inc.:			
3.75%, 11/01/21	USD	46	44,390
3.88%, 11/01/23		20	18,400
			21,836,454
<b>Household Durables 0.4%</b>			
Beazer Homes USA, Inc., 6.63%, 4/15/18		80	81,622
CalAtlantic Group Inc., 8.38%, 1/15/21		90	105,525
Century Communities, Inc., 6.88%, 5/15/22		460	445,050
DR Horton, Inc., 4.00%, 2/15/20		220	227,150
Lennar Corp.:			
4.75%, 11/15/22		430	426,775
4.88%, 12/15/23		85	83,937
4.75%, 5/30/25		180	176,400
Meritage Homes Corp., 4.50%, 3/01/18		340	346,800
Project Homestake Merger Co., 8.88%, 3/01/23 (c)		155	159,650
PulteGroup, Inc., 6.38%, 5/15/33		330	334,950
TRI Pointe Group, Inc., 4.88%, 7/01/21		125	125,156
TRI Pointe Holdings, Inc.:			
4.38%, 6/15/19		10	10,000
5.88%, 6/15/24		250	249,375
William Lyon Homes, Inc., 8.50%, 11/15/20		240	249,600
			3,021,990
<b>Household Products 0.2%</b>			
Prestige Brands, Inc., 6.38%, 3/01/24 (c)		109	114,722
Spectrum Brands, Inc.:			
6.38%, 11/15/20		400	419,500
6.63%, 11/15/22		695	740,613
5.75%, 7/15/25		10	10,450
Tempur Sealy International, Inc.:			
5.50%, 6/15/26 (c)		91	91,455
			1,376,740
<b>Corporate Bonds</b>			
<b>Independent Power and Renewable Electricity Producers 0.3%</b>			
Calpine Corp.:			
6.00%, 1/15/22 (c)	USD	274	\$ 287,357
5.88%, 1/15/24 (c)		194	203,215
5.50%, 2/01/24		260	251,469
5.75%, 1/15/25		105	101,587
Dynergy, Inc.:			
6.75%, 11/01/19		470	471,175
7.38%, 11/01/22		101	97,465
NRG Energy, Inc.:			
8.25%, 9/01/20		20	20,750
7.88%, 5/15/21		137	142,137
6.63%, 3/15/23		25	24,813
7.25%, 5/15/26 (c)		306	305,235
NRG Yield Operating LLC, 5.38%, 8/15/24		75	72,188
QEP Resources, Inc., 5.38%, 10/01/22		578	537,540

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

9

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

## Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

11



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	
	(000)	Value
<b>Corporate Bonds</b>		
<b>Metals &amp; Mining (continued)</b>		
Steel Dynamics, Inc.:		
5.13%, 10/01/21	USD 550	\$ 560,659
5.25%, 4/15/23	295	302,611
5.50%, 10/01/24	48	49,330
Teck Resources Ltd.:		
2.50%, 2/01/18	171	172,282
3.00%, 3/01/19	194	185,755
8.00%, 6/01/21 (c)(d)	185	188,700
3.75%, 2/01/23	66	48,015
8.50%, 6/01/24 (c)(d)	227	232,675
United States Steel Corp., 8.38%, 7/01/21 (c)	215	221,987
Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (c)	266	244,055
		8,196,286
<b>Multi-Utilities 0.3%</b>		
Brooklyn Union Gas Co., 3.41%, 3/10/26 (c)	1,880	1,961,301
<b>Multiline Retail 0.0%</b>		
Neiman Marcus Group Ltd., 8.00%, 10/15/21 (c)	350	264,250
<b>Offshore Drilling &amp; Other Services 0.1%</b>		
Lam Research Corp., 3.90%, 6/15/26 (d)	460	468,188
<b>Oil, Gas &amp; Consumable Fuels 3.9%</b>		
Alberta Energy Co. Ltd., 7.38%, 11/01/31	49	46,973
California Resources Corp., 8.00%, 12/15/22 (c)	672	490,560
Carrizo Oil & Gas, Inc., 6.25%, 4/15/23	525	513,187
Cenovus Energy, Inc.:		
5.70%, 10/15/19	30	30,694
3.00%, 8/15/22	25	22,255
3.80%, 9/15/23	70	62,447
6.75%, 11/15/39	109	104,742
5.20%, 9/15/43	15	11,863
Cheniere Corpus Christi Holdings LLC,		
7.00%, 6/30/24 (c)	278	284,950
Chesapeake Energy Corp.:		
3.88%, 4/15/19 (b)	273	200,484
6.63%, 8/15/20	35	22,925
8.00%, 12/15/22 (c)	127	102,235
ConocoPhillips Canada Funding Co.,		
5.95%, 10/15/36 (e)	685	770,993
CONSOL Energy, Inc.:		
5.88%, 4/15/22	889	724,535
8.00%, 4/01/23	133	114,380
	<b>Par</b>	
	<b>(000)</b>	<b>Value</b>
<b>Corporate Bonds</b>		
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>		
Continental Resources, Inc.:		
5.00%, 9/15/22	USD 214	\$ 202,230
4.50%, 4/15/23	133	121,113
3.80%, 6/01/24	460	401,350
4.90%, 6/01/44	110	90,475
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 4/01/23 (c)	20	18,700
CrownRock LP/CrownRock Finance, Inc.,		
7.13%, 4/15/21 (c)	610	631,350
Denbury Resources, Inc., 9.00%, 5/15/21 (c)	501	492,859
Diamondback Energy, Inc., 7.63%, 10/01/21	328	348,090
Encana Corp.:		
3.90%, 11/15/21	99	88,110
6.50%, 8/15/34	169	149,722
6.63%, 8/15/37	108	95,118

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>			
NGPL PipeCo LLC (c):			
7.12%, 12/15/17	USD	1,719	\$ 1,798,504
7.77%, 12/15/37		87	85,477
Noble Energy, Inc., 5.63%, 5/01/21		309	321,374
Oasis Petroleum, Inc.:			
7.25%, 2/01/19		25	23,938
6.50%, 11/01/21		200	180,500
6.88%, 3/15/22 (e)		358	329,360
6.88%, 1/15/23		120	108,300
Parsley Energy LLC/Parsley Finance Corp. (c):			
7.50%, 2/15/22		345	364,406
6.25%, 6/01/24		41	41,718
PBF Holding Co. LLC/PBF Finance Corp.,			
8.25%, 2/15/20		94	97,760
QEP Resources, Inc.:			
6.88%, 3/01/21		105	105,525
5.25%, 5/01/23		73	67,160
Range Resources Corp.:			
5.75%, 6/01/21		213	207,142
5.00%, 8/15/22		53	49,754
5.00%, 3/15/23		185	172,050
Rockies Express Pipeline LLC, 5.63%, 4/15/20 (c)		565	574,887
RSP Permian, Inc., 6.63%, 10/01/22		179	184,817
Sabine Pass Liquefaction LLC:			
5.63%, 2/01/21		948	968,145
6.25%, 3/15/22		796	813,910
5.63%, 4/15/23		937	946,370
Sanchez Energy Corp.:			
7.75%, 6/15/21		322	246,330
6.13%, 1/15/23		603	434,160
Seven Generations Energy Ltd. (c):			
8.25%, 5/15/20		705	736,725
6.75%, 5/01/23		15	15,225
SM Energy Co.:			
6.13%, 11/15/22		344	314,760
5.00%, 1/15/24		10	8,551
Southwestern Energy Co.:			
3.30%, 1/23/18		200	193,000
7.50%, 2/01/18		123	123,615
4.10%, 3/15/22		20	16,300
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:			
6.88%, 2/01/21		49	49,613
6.38%, 8/01/22		60	59,550
5.25%, 5/01/23		10	9,400
6.75%, 3/15/24 (c)		50	49,375

Par

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

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

6.50%, 8/01/36		50	32,375
7.00%, 3/15/38		55	36,850
5.95%, 4/15/42		107	68,213
Western Gas Partners LP, 5.38%, 6/01/21		1,425	1,435,273
Whiting Petroleum Corp.:			
5.00%, 3/15/19		24	21,600
1.25%, 4/01/20 (c)(h)		881	669,560
5.75%, 3/15/21		305	258,487
6.25%, 4/01/23		139	114,675
Williams Cos., Inc.:			
3.70%, 1/15/23		28	23,590
4.55%, 6/24/24		81	70,673
WPX Energy, Inc.:			
5.25%, 1/15/17		30	29,925
7.50%, 8/01/20		50	49,000
6.00%, 1/15/22		224	201,600
8.25%, 8/01/23		125	122,187
			30,132,262
<b>Paper &amp; Forest Products 0.2%</b>			
International Paper Co., 6.00%, 11/15/41		870	972,565
Pfleiderer GmbH, 7.88%, 8/01/19	EUR	100	116,801
Unifrax I LLC/Unifrax Holding Co., 7.50%, 2/15/19 (c)	USD	180	144,000
			1,233,366
<b>Pharmaceuticals 1.6%</b>			
AbbVie, Inc., 3.60%, 5/14/25		870	895,819
Actavis Funding SCS, 4.55%, 3/15/35		2,140	2,115,274
Actavis, Inc., 3.25%, 10/01/22		4,000	4,020,096
DPx Holdings BV, 7.50%, 2/01/22 (c)		75	76,875
Endo Finance LLC, 5.75%, 1/15/22 (c)		95	85,263
Endo Finance LLC/Endo Finco, Inc. (c):			
5.88%, 1/15/23		235	202,688
6.00%, 7/15/23		315	275,754

BLACKROCK CORE BOND TRUST

MAY 31, 2016

13

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Pharmaceuticals (continued)</b>			
Ephios Bondco PLC, 6.25%, 7/01/22	EUR	100	\$ 117,106
Forest Laboratories, Inc., 5.00%, 12/15/21 (c)	USD	758	831,892
Grifols Worldwide Operations Ltd., 5.25%, 4/01/22		200	204,500
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (c)		795	811,695
NBTY, Inc., 7.63%, 5/15/21 (c)		397	404,940
Valeant Pharmaceuticals International, Inc. (c):			
6.75%, 8/15/18		1,133	1,107,507
5.38%, 3/15/20		44	38,830
6.38%, 10/15/20		710	631,900
5.63%, 12/01/21		404	341,380
5.88%, 5/15/23		45	37,913
			12,199,432
<b>Real Estate 0.3%</b>			
AvalonBay Communities, Inc., 3.45%, 6/01/25 (e)		1,535	1,596,878
Prologis LP, 3.75%, 11/01/25		315	330,882
			1,927,760
<b>Real Estate Investment Trusts (REITs) 1.5%</b>			
Corrections Corp. of America, 4.63%, 5/01/23		65	65,975
ERP Operating LP:			
3.38%, 6/01/25		1,245	1,291,928
4.50%, 6/01/45		1,155	1,249,115
FelCor Lodging LP:			
5.63%, 3/01/23		34	34,680
6.00%, 6/01/25		65	67,112
HCP, Inc. (e):			
3.88%, 8/15/24		3,000	2,971,017
4.00%, 6/01/25		2,000	1,987,550
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21		325	336,573
Simon Property Group LP, 4.75%, 3/15/42 (e)		1,670	1,869,635
Ventas Realty LP, 4.13%, 1/15/26		870	910,954
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21		550	603,502
			11,388,041
<b>Real Estate Management &amp; Development 0.7%</b>			
Northwest Florida Timber Finance LLC, 4.75%, 3/04/29 (c)(e)		4,600	4,060,811
			Par
<b>Corporate Bonds</b>			
<b>Real Estate Management &amp; Development (continued)</b>			
Realogy Group LLC/Realogy Co-Issuer Corp. (c):			
4.50%, 4/15/19	USD	240	\$ 247,200
5.25%, 12/01/21		1,113	1,151,955
4.88%, 6/01/23 (d)		303	300,349
			5,760,315
<b>Road &amp; Rail 1.1%</b>			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.(c):			
5.13%, 6/01/22		90	82,800
6.38%, 4/01/24		20	19,200
5.25%, 3/15/25		425	372,937
Burlington Northern Santa Fe LLC, 5.75%, 5/01/40 (e)		1,890	2,374,925
Herc Spinoff Escrow Issuer LLC/Herc Spinoff Escrow Issuer Corp. (c)(d):			
7.50%, 6/01/22		63	63,315
7.75%, 6/01/24		48	48,120

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Corporate Bonds</b>			
<b>Software (continued)</b>			
Nuance Communications, Inc., 5.38%, 8/15/20 (c)	USD	260	\$ 264,225
Oracle Corp., 5.38%, 7/15/40 (e)		1,575	1,888,920
PTC, Inc., 6.00%, 5/15/24		71	73,929
Solera LLC/Solera Finance, Inc., 10.50%, 3/01/24 (c)		557	604,345
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23		90	93,600
			4,094,551
<b>Specialty Retail 0.6%</b>			
Asbury Automotive Group, Inc., 6.00%, 12/15/24		490	499,800
Group 1 Automotive, Inc., 5.00%, 6/01/22		430	427,850
Home Depot, Inc., 5.88%, 12/16/36 (e)		1,660	2,157,910
L Brands, Inc., 6.88%, 11/01/35		347	366,085
Michaels Stores, Inc., 5.88%, 12/15/20 (c)		250	260,000
New Look Secured Issuer PLC, 6.50%, 7/01/22	GBP	100	142,344
Party City Holdings, Inc., 6.13%, 8/15/23 (c)	USD	90	91,800
Penske Automotive Group, Inc.:			
5.38%, 12/01/24		371	371,000
5.50%, 5/15/26		127	126,048
Sally Holdings LLC/Sally Capital, Inc.,			
5.50%, 11/01/23		320	336,000
THOM Europe SAS, 7.38%, 7/15/19	EUR	100	118,080
			4,896,917
<b>Technology Hardware, Storage &amp; Peripherals 0.4%</b>			
<b>Diamond 1 Finance Corp./Diamond 2 Finance Corp. (c)(d):</b>			
4.42%, 6/15/21	USD	90	91,797
6.02%, 6/15/26		110	111,197
8.35%, 7/15/46		95	96,708
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 (c)		2,995	3,065,437
			3,365,139
<b>Textiles, Apparel &amp; Luxury Goods 0.0%</b>			
BiSoho SAS, 5.88%, 5/01/23	EUR	100	114,341
Levi Strauss & Co., 5.00%, 5/01/25	USD	120	120,150
	<b>Par</b>		
<b>Corporate Bonds</b>			
<b>Textiles, Apparel &amp; Luxury Goods (continued)</b>			
Springs Industries, Inc., 6.25%, 6/01/21	USD	36	\$ 36,450
			270,941
<b>Thriffs &amp; Mortgage Finance 0.0%</b>			
Radian Group, Inc., 5.25%, 6/15/20		260	265,200
<b>Tobacco 1.5%</b>			
<b>Altria Group, Inc.:</b>			
9.95%, 11/10/38		516	915,492
10.20%, 2/06/39		894	1,616,052
5.38%, 1/31/44 (e)		4,030	4,902,874
BAT International Finance PLC,			
3.95%, 6/15/25 (c)		2,000	2,169,796
Reynolds American, Inc.:			
4.45%, 6/12/25		635	697,176
7.00%, 8/04/41		1,000	1,194,411
			11,495,801
<b>Trading Companies &amp; Distributors 0.0%</b>			
Travis Perkins PLC, 4.50%, 9/07/23	GBP	100	143,784

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

**Transportation Infrastructure 0.3%**

CEVA Group PLC, 7.00%, 3/01/21 (c)	USD	310	281,325
I 595 Express LLC, 3.31%, 12/31/31		1,601	1,614,443
Onorato Armatori SpA, 7.75%, 2/15/23	EUR	100	109,040
Transurban Finance Co., 4.13%, 2/02/26 (c)	USD	580	603,079

2,607,887

**Wireless Telecommunication Services 2.0%**

America Movil SAB de CV, 2.38%, 9/08/16 (e)		1,595	1,600,321
Communications Sales & Leasing, Inc./CSL Capital LLC, 8.25%, 10/15/23		220	207,350
Crown Castle Towers LLC, 6.11%, 1/15/40 (c)		3,155	3,486,703
Digicel Ltd., 6.00%, 4/15/21 (c)		1,550	1,373,114
GEO Group, Inc.:			
5.13%, 4/01/23		265	257,713
6.00%, 4/15/26		42	42,420
Matterhorn Telecom SA, 3.88%, 5/01/22	EUR	100	108,644
OTE PLC, 3.50%, 7/09/20		100	111,265
Rogers Communications, Inc.,			
7.50%, 8/15/38 (e)	USD	2,325	3,067,763
SBA Communications Corp., 5.63%, 10/01/19		138	143,003

BLACKROCK CORE BOND TRUST

MAY 31, 2016

15



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par (000)	Value
<b>Corporate Bonds</b>			
<b>Wireless Telecommunication Services (continued)</b>			
SBA Tower Trust, 5.10%, 4/15/17 (c)	USD	720	\$ 723,489
Sprint Capital Corp.:			
6.90%, 5/01/19		140	130,550
6.88%, 11/15/28		685	511,181
8.75%, 3/15/32		110	89,100
Sprint Communications, Inc.:			
9.00%, 11/15/18 (c)		1,360	1,446,700
7.00%, 8/15/20		280	239,546
Sprint Corp.:			
7.25%, 9/15/21		240	194,400
7.13%, 6/15/24		148	111,370
7.63%, 2/15/25		25	18,805
T-Mobile USA, Inc.:			
6.63%, 4/28/21		490	515,112
6.73%, 4/28/22		130	136,338
6.00%, 3/01/23		250	260,625
6.84%, 4/28/23		40	42,350
6.50%, 1/15/24		240	254,700
6.38%, 3/01/25		480	502,800
6.50%, 1/15/26		309	326,767
			15,902,129
<b>Total Corporate Bonds</b>	<b>63.1%</b>		493,188,864
<b>Floating Rate Loan Interests (b)</b>			
<b>Air Freight &amp; Logistics 0.0%</b>			
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21		22	19,049
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21		23	19,686
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21		4	3,394
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21		32	27,153
			69,282
<b>Auto Components 0.1%</b>			
Gates Global, Inc., Term Loan B, 4.25%, 7/06/21		372	359,438
<b>Chemicals 0.0%</b>			
MacDermid, Inc., Term Loan B3, 5.50%, 6/07/20		103	103,178
PQ Corp., Term Loan, 5.75%, 11/04/22		124	124,999
			228,177
<b>Floating Rate Loan Interests (b)</b>			
<b>Commercial Services &amp; Supplies 0.0%</b>			
Brand Energy & Infrastructure			
Services, Inc., Term Loan B, 4.75%, 11/26/20	USD	119	\$ 116,032
<b>Diversified Consumer Services 0.0%</b>			
Laureate Education, Inc., Term Loan B,			
5.00%, 6/15/18		120	116,326
<b>Diversified Telecommunication Services 0.0%</b>			
Telenet International Finance Sarl, Term Loan AD, 4.25%, 6/30/24		128	128,604
<b>Food &amp; Staples Retailing 0.0%</b>			
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19		293	293,319
<b>Health Care Equipment &amp; Supplies 0.1%</b>			
Capsugel Holdings US, Inc., Term Loan B, 4.00%, 7/31/21		185	184,456
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18		160	151,509
			335,965
<b>Health Care Providers &amp; Services 0.1%</b>		365	365,912

## Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

Envision Healthcare Corp., Term Loan,

7,794.26% - 5.13%, 7/01/22 (c)

MPH Acquisition Holdings LLC, 2016 Term Loan B, 5.00%, 5/26/23	215	216,505
Vizient, Inc., 1st Lien Term Loan, 6.25%, 2/13/23	145	146,723

729,140

**Hotels, Restaurants & Leisure 0.1%**

Amaya Holdings BV, 1st Lien Term Loan, 5.00%, 8/01/21	189	182,978
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20	423	404,449

587,427

**Household Products 0.0%**

TruGreen Limited Partnership, 1st Lien Term Loan B, 6.50%, 4/13/23	75	75,469
--	----	--------

**IT Services 0.0%**

First Data Corp., 2021 Extended Term Loan, 4.44%, 3/24/21	260	261,084
---	-----	---------

**Life Sciences Tools & Services 0.0%**

Pharmaceutical Product Development LLC, 1st Lien Term Loan, 4.50%, 8/18/22	60	60,050
--	----	--------

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	
	(000)	Value
<b>Floating Rate Loan Interests (b)</b>		
<b>Machinery 0.0%</b>		
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	USD 80	\$ 72,066
<b>Media 0.1%</b>		
Cengage Learning Acquisitions, Inc., 2016 Term Loan B, 5.25%, 5/17/23	181	180,383
Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19	114	87,537
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19	111	102,467
Univision Communications, Inc., Term Loan C4, 4.00%, 3/01/20	189	189,379
		559,766
<b>Metals &amp; Mining 0.1%</b>		
FMG Resources August 2006 Property Ltd., Term Loan B, 4.25%, 6/30/19	364	340,777
<b>Oil, Gas &amp; Consumable Fuels 0.0%</b>		
California Resources Corp., Term Loan A, 1.00%, 10/01/19	106	97,123
MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20	58	51,417
		148,540
<b>Personal Products 0.0%</b>		
NBTY, Inc., Term Loan B, 5.00%, 5/05/23	105	105,578
<b>Pharmaceuticals 0.1%</b>		
DPx Holdings BV, 2014 Incremental Term Loan, 4.25%, 3/11/21	191	187,755
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	80	79,865
Valeant Pharmaceuticals International, Inc.:		
Series A3 Tranche A, 3.71%, 10/20/18	75	74,332
Series E Term Loan B, 4.75%, 8/05/20	63	62,330
Series F1 Term Loan B, 5.00%, 4/01/22	25	24,297
		428,579
<b>Professional Services 0.0%</b>		
Advantage Sales & Marketing, Inc.:		
2014 1st Lien Term Loan, 4.25%, 7/23/21	180	179,213
	<b>Par</b>	
<b>Floating Rate Loan Interests (b)</b>		
<b>Professional Services (continued)</b>		
Advantage Sales & Marketing, Inc. (continued):		
2014 2nd Lien Term Loan, 7.50%, 7/25/22	USD 94	\$ 89,095
		268,308
<b>Real Estate Investment Trusts (REITs) 0.0%</b>		
MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23	199	200,067
<b>Semiconductors &amp; Semiconductor Equipment 0.2%</b>		
Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23	943	945,705
Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23	43	43,363
ON Semiconductor Corp., Term Loan B, 5.25%, 3/31/23	169	170,092
		1,159,160
<b>Software 0.1%</b>		
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20	269	263,816
Informatica Corp., Term Loan, 4.50%, 8/05/22	269	266,013
Solera Holdings, Inc., Term Loan B, 5.75%, 3/03/23	358	359,940
		889,769
<b>Textiles, Apparel &amp; Luxury Goods 0.0%</b>		
J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21	80	59,204
<b>Wireless Telecommunication Services 0.0%</b>		
T-Mobile USA, Inc., Term Loan B, 3.50%, 11/09/22	303	305,099
<b>Total Floating Rate Loan Interests 1.0%</b>		<b>7,897,226</b>

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

**Foreign Agency Obligations**

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

17

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
<b>Foreign Agency Obligations</b>			
Slovenia Government International Bond, 5.85%, 5/10/23 (c)	USD	864	\$ 995,760
<b>Total Foreign Agency Obligations</b>	<b>3.0%</b>		23,112,186

**Municipal Bonds**

City of Detroit Michigan, GO, Financial Recovery (b):			
Series B-1, 4.00%, 4/01/44		251	96,518
Series B-2, 4.00%, 4/01/44		80	35,514
City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution:			
Series EE, 5.50%, 6/15/43		930	1,096,042
Series GG, Build America Bonds, 5.72%, 6/15/42		1,390	1,865,853
Water & Sewer System, Series EE, 5.38%, 6/15/43		770	902,517
East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 6/01/40		1,900	2,541,915
Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 1/15/40		2,535	3,409,524
Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7.34%, 11/15/39		1,295	2,019,928
Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds, Series A, 7.06%, 4/01/57		2,000	2,393,260
New York State Dormitory Authority, RB, Build America Bonds:			
5.63%, 3/15/39		1,100	1,416,723
5.60%, 3/15/40		1,900	2,496,391
Port Authority of New York & New Jersey, RB, 159th Series, 6.04%, 12/01/29		780	992,675
State of California, GO, Build America Bonds, Various Purposes:			
7.55%, 4/01/39		280	430,811
7.63%, 3/01/40		1,720	2,639,908
State of Illinois, GO, Pension, 5.10%, 6/01/33		2,000	1,913,060

Par

**Municipal Bonds**

		(000)	Value
University of California, RB, Build America Bonds, 5.95%, 5/15/45	USD	885	\$ 1,162,058
<b>Total Municipal Bonds</b>	<b>3.2%</b>		25,412,697

**Non-Agency Mortgage-Backed Securities**

<b>Collateralized Mortgage Obligations 0.8%</b>			
Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37			
		931	815,901
Countrywide Alternative Loan Trust:			
Series 2005-64CB, Class 1A15, 5.50%, 12/25/35		1,602	1,528,930
Series 2006-OA21, Class A1, 0.63%, 3/20/47 (b)		1,224	880,619
Credit Suisse Mortgage Capital Certificates,			
Series 2011-2R, Class 2A1,			
2.89%, 7/27/36 (b)(c)		1,077	1,070,436
GMAC Mortgage Corp. Loan Trust,			
Series 2005-AR3, Class 5A1, 3.46%, 6/19/35 (b)		715	705,761
GSR Mortgage Loan Trust:			
Series 2006-4F, Class 1A1, 5.00%, 5/25/36		124	114,324
Series 2007-4F, Class 3A1, 6.00%, 7/25/37		300	269,827
JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36		112	93,217
Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.00%, 5/25/36 (b)		797	638,616
WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.18%, 5/25/47 (b)		260	214,818
			6,332,449

**Commercial Mortgage-Backed Securities 13.3%**

Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (b)(c)			
		4,170	4,164,699
Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.62%, 4/10/49 (b)			
		1,418	1,429,245
Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.10%, 9/10/46 (b)			
		7,183	8,121,483



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par (000)	Value
<b>Non-Agency Mortgage-Backed Securities</b>			
<b>Commercial Mortgage-Backed Securities (continued)</b>			
Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48	USD	2,193	\$ 2,209,786
Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.09%, 12/10/49 (b)		1,016	1,054,468
Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.82%, 6/10/46 (b)		341	340,359
Series 2013-CR11, Class B, 5.16%, 10/10/46 (b)		7,000	7,866,354
Series 2013-LC6, Class B, 3.74%, 1/10/46		1,390	1,444,867
Series 2013-LC6, Class D, 4.28%, 1/10/46 (b)(c)		1,670	1,500,118
Series 2015-3BP, Class A, 3.18%, 2/10/35 (c)		7,570	7,799,000
Series 2015-CR22, Class C, 4.13%, 3/10/48 (b)		5,000	4,887,204
Series 2015-LC19, Class C, 4.26%, 2/10/48 (b)		3,500	3,429,569
Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 2/10/34 (b)(c)		4,585	4,523,664
Credit Suisse Commercial Mortgage Trust: Series 2006-C3, Class AM, 6.08%, 6/15/38 (b)		875	874,220
Series 2006-C5, Class AM, 5.34%, 12/15/39		3,500	3,539,265
Series 2010-RR2, Class 2A, 5.94%, 9/15/39 (b)(c)		1,052	1,075,178
Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ, 4.77%, 7/15/37		15	14,781
CSAIL Commercial Mortgage Trust, Series 2015-C1 (b): Class B, 4.04%, 4/15/50		1,110	1,175,702
Class C, 4.30%, 4/15/50		1,000	978,374
Class D, 3.80%, 4/15/50 (c)		1,000	783,058
DBRR Trust, Series 2011-C32, Class A3A, 5.71%, 6/17/49 (b)(c)		730	676,429
GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX, 3.38%, 12/15/19 (b)(c)		6,170	6,033,537
Greenwich Capital Commercial Funding Corp., Series 2006-GG7, Class A4, 5.92%, 7/10/38 (b)		14	13,780
		<b>Par (000)</b>	<b>Value</b>
<b>Non-Agency Mortgage-Backed Securities</b>			
<b>Commercial Mortgage-Backed Securities (continued)</b>			
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (c)	USD	2,505	\$ 2,596,891
Hilton USA Trust, Series 2013-HLT, 4.41%, 11/05/30 (c)		5,900	5,925,028
JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D, 5.05%, 11/15/45 (b)(c)		1,600	1,506,381
JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41		39	39,135
LB-UBS Commercial Mortgage Trust (b): Series 2007-C6, Class A4, 5.86%, 7/15/40		8,048	8,200,878
Series 2007-C7, Class A3, 5.87%, 9/15/45		2,144	2,247,200
Morgan Stanley Capital I Trust (b): Series 2007-HQ11, Class A4, 5.45%, 2/12/44		8,000	8,105,902
Series 2014-CPT, Class G, 3.45%, 7/13/29 (c)		3,200	2,845,170
RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (c)		431	432,233
Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.95%, 2/15/51 (b)		4,180	4,264,763
WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 8/15/45		1,395	1,491,229
Class C, 4.87%, 8/15/45 (b)		1,795	1,875,324
			103,465,274
<b>Interest Only Collateralized Mortgage Obligations 0.0%</b>			
GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (b)(c)		1,118	11
<b>Interest Only Commercial Mortgage-Backed Securities 0.2%</b>			
Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.88%, 7/10/48 (b)		19,526	979,100
WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.15%, 8/15/45 (b)(c)		11,499	870,626

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

19



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	
	(000)	Value
<b>Preferred Securities</b>		
<b>Capital Trusts</b>		
<b>Banks 3.7%</b>		
Banco Bilbao Vizcaya Argentaria SA, 7.00% (b)(g)	200	\$ 206,557
Banco Popular Espanol SA, 8.25% (b)(g)	200	195,159
Bank of Ireland, 7.38% (b)(g)	200	217,913
BNP Paribas SA, 7.20% (b)(c)(g)	2,000	2,175,400
Capital One Financial Corp., Series E, 5.55% (b)(g)	3,500	3,501,750
Citigroup, Inc.:		
Series D, 5.95% (b)(g)	2,100	2,073,750
Series Q, 5.95% (b)(g)	100	97,625
Series R, 6.13% (b)(g)	605	616,344
Series T, 6.25% (b)(g)	190	196,374
Credit Agricole SA:		
6.63% (b)(c)(g)	1,400	1,316,000
7.88% (b)(c)(g)	1,000	980,000
Intesa Sanpaolo SpA, 7.00% (b)(g)	200	215,298
JPMorgan Chase & Co.:		
Series Q, 5.15% (b)(g)	3,000	2,951,250
Series U, 6.13% (b)(g)	500	520,600
Series V, 5.00% (b)(g)	6,710	6,483,537
Nordea Bank AB, 6.13% (b)(c)(g)	2,960	2,834,200
Wells Fargo & Co.:		
Series S, 5.90% (b)(g)	3,390	3,513,565
Series U, 5.88% (b)(g)	750	802,500
		28,897,822
<b>Capital Markets 0.7%</b>		
Goldman Sachs Group, Inc., Series L, 5.70% (b)(g)	792	789,030
Morgan Stanley, Series H, 5.45% (b)(g)	2,627	2,544,092
State Street Capital Trust IV, 1.63%, 6/15/37 (b)	140	113,414
State Street Corp., Series F, 5.25% (b)(g)	2,000	2,052,500
		5,499,036
<b>Diversified Financial Services 4.1%</b>		
Bank of America Corp.:		
Series DD, 6.30% (b)(g)	120	127,350
Series V, 5.13% (b)(g)	385	361,900
Series X, 6.25% (b)(g)	4,620	4,729,725
Bank of New York Mellon Corp.:		
Series D, 4.50% (b)(e)(g)	8,400	8,043,000
Series E, 4.95% (b)(g)	2,000	2,007,500
	<b>Par</b>	
	<b>(000)</b>	<b>Value</b>
<b>Capital Trusts</b>		
<b>Diversified Financial Services (continued)</b>		
Citigroup, Inc., Series M, 6.30% (b)(g)	4,000	3,995,000
JPMorgan Chase & Co., Series I, 7.90% (b)(g)	7,000	7,157,500
Macquarie Bank Ltd., 10.25%, 6/20/57 (b)	1,800	1,906,061
Orange SA, 4.00% (b)(g)	100	112,736
Societe Generale SA:		
6.00% (b)(c)(g)	3,000	2,730,000
7.88% (b)(c)(g)	1,000	964,532
Telefonica Europe BV, 4.20% (b)(g)	200	222,541
		32,357,845
<b>Electric Utilities 0.6%</b>		
ComEd Financing III, 6.35%	300	317,928
Electricite de France SA, 5.25% (b)(c)(g)	4,200	4,011,000
Gas Natural Fenosa Finance BV, 4.13% (b)(g)	100	109,178

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

		4,438,106
<b>Industrial Conglomerates</b>	<b>0.3%</b>	
General Electric Co., 5.00% (b)(g)	2,131	2,232,223
<b>Insurance</b>	<b>1.9%</b>	
Allstate Corp:		
5.75%, 8/15/53 (b)	2,000	2,055,660
6.50%, 5/15/57 (b)	4,100	4,433,125
Generali Finance BV, 5.48% (b)(g)	100	113,209
Liberty Mutual Group, Inc., 7.00%, 3/07/67 (b)(c)	1,245	1,076,925
MetLife, Inc., 6.40%, 12/15/36	2,554	2,742,383
Voya Financial, Inc., 5.65%, 5/15/53 (b)	4,500	4,224,600
		14,645,902
<b>Total Capital Trusts</b>	<b>11.3%</b>	<b>88,070,934</b>

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

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

Fannie Mae Mortgage-Backed Securities:

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

21

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

Edgar Filing: BLACKROCK CORE BOND TRUST - Form N-Q

Tax cost	\$	1,046,057,039
Gross unrealized appreciation	\$	53,658,623
Gross unrealized depreciation		(17,628,853)
Net unrealized appreciation	\$	36,029,770

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Variable rate security. Rate as of period end.
- (c) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (d) When-issued security.
- (e) All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (f) 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.
- (g) Perpetual security with no stated maturity date.
- (h) Convertible security.
- (i) Zero-coupon bond.
- (j) Amount is less than \$500.
- (k) During the period ended May 31, 2016, investments in issuers considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliate	Shares Held at August 31, 2015	Net Activity	Shares Held at May 31, 2016	Value at May 31, 2016	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	9,920,365	3,019,027	12,939,392	\$ 12,939,392	\$ 32,032

- (l) Current yield as of period end.

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

Portfolio Abbreviations

<b>ADS</b>	American Depositary Shares
<b>AUD</b>	Australian Dollar
<b>CAD</b>	Canadian Dollar
<b>CHF</b>	Swiss Franc
<b>CLO</b>	Collateralized Loan Obligation
<b>CR</b>	Custodian Receipt
<b>EUR</b>	Euro
<b>GBP</b>	British Pound
<b>GO</b>	General Obligation Bonds
<b>JPY</b>	Japanese Yen
<b>LIBOR</b>	London Interbank Offered Rate
<b>MBS</b>	Mortgage-Backed Security
<b>MSCI</b>	Morgan Stanley Capital International
<b>NOK</b>	Norwegian Krone
<b>NZD</b>	New Zealand Dollar
<b>OTC</b>	Over-the-Counter
<b>PIK</b>	Payment-In-Kind
<b>RB</b>	Revenue Bonds
<b>SEK</b>	Swedish Krona
<b>USD</b>	U.S. Dollar
<b>ZAR</b>	South African Rand

BLACKROCK CORE BOND TRUST

MAY 31, 2016

23



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## Reverse Repurchase Agreements

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.22%	6/02/15	Open	\$ 1,323,001	\$ 1,325,944	U.S. Government Sponsored Agency Securities	Open/Demand <sup>1</sup>
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.22%	6/02/15	Open	830,000	831,846	U.S. Government Sponsored Agency Securities	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	546,875	548,262	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	518,150	519,464	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	994,500	997,022	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	355,781	356,684	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	1,014,125	1,016,697	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	971,438	973,901	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	4,831,250	4,843,503	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	718,875	720,698	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	0.55%	12/17/15	Open	2,973,750	2,981,292	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	950,950	953,800	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	1,454,375	1,458,734	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	1,104,688	1,107,998	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities (USA) LLC	0.75%	12/17/15	Open	1,509,269	1,514,488	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,713,750	1,718,807	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	3,131,250	3,140,491	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,228,500	1,232,125	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,028,510	2,034,496	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,693,125	1,698,122	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	4,342,500	4,355,315	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,822,500	1,827,878	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,036,475	2,042,485	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,909,860	1,915,496	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,835,000	1,840,415	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,435,225	1,439,461	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,019,250	2,025,209	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,175,000	2,181,419	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,002,725	2,008,635	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,448,563	1,452,837	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	0.64%	12/17/15	Open	4,725,000	4,738,944	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,995,000	4,006,758	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	2,857,000	2,865,408	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,930,000	3,941,566	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,529,000	3,539,386	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	7,342,000	7,363,608	Capital Trusts	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,698,000	3,708,883	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	4,884,000	4,898,374	Corporate Bonds	Open/Demand <sup>1</sup>
UBS Ltd.	0.75%	2/02/16	Open	2,176,875	2,182,292	Corporate Bonds	Open/Demand <sup>1</sup>
UBS Ltd.	0.75%	2/02/16	Open	2,323,000	2,328,781	Corporate Bonds	Open/Demand <sup>1</sup>

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## Reverse Repurchase Agreements (continued)

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

BLACKROCK CORE BOND TRUST

MAY 31, 2016

25

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements
Deutsche Bank AG	2.00%	5/20/16	Open	329,360	329,195	Corporate Bonds	Open/Demand <sup>1</sup>
<b>Total</b>				\$ 307,497,395	\$ 307,829,048		

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

## Derivative Financial Instruments Outstanding as of Period End

## Futures Contracts

Contracts Long (Short)	Issue	Expiration	Notional Value	Unrealized Appreciation (Depreciation)
(45)	German Euro BOBL Futures	June 2016	EUR 6,578,100	\$ (44)
(60)	German Euro-Bund Futures	June 2016	EUR 10,946,476	1,944
(400)	10-Year U.S. Treasury Note	September 2016	USD 51,875,000	(85,150)
48	10-Year U.S. Ultra Long Treasury Note	September 2016	USD 6,768,750	(437)
205	2-Year U.S. Treasury Note	September 2016	USD 44,670,781	23,860
664	5-Year U.S. Treasury Note	September 2016	USD 79,757,813	51,987
(42)	Long U.S. Treasury Bond	September 2016	USD 6,859,125	(36,246)
140	Ultra Long U.S. Treasury Bond	September 2016	USD 24,517,500	61,988
175	90 Day Euro Future	December 2016	USD 43,211,875	(31,532)
(225)	90 Day Euro Future	December 2016	USD 55,434,375	17,831
45	90 Day Euro Future	March 2016	USD 11,082,375	7,751
<b>Total</b>				\$ 11,952

## Forward Foreign Currency Exchange Contracts

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



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## Forward Foreign Currency Exchange Contracts (continued)

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

## Exchange-Traded Options Purchased

Description	Put/Call	Expiration Date	Strike Price	Contracts	Value
U.S. 10 Year Note	Call	8/26/16	USD 131.50	53	\$ 32,297
U.S. 10 Year Note	Put	7/22/16	USD 129.00	30	19,219
<b>Total</b>					\$ 51,516

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## OTC Interest Rate Swaptions Purchased

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

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## OTC Interest Rate Swaptions Purchased (continued)

Description	Counterparty	Put/ Call	Exercise Rate	Pay/ Receive Exercise Rate	Floating Rate Index	Expiration Date	Notional Amount (000)	Value	
30-Year Interest Rate Swap	Deutsche Bank AG	Put	3.12%	Pay	3-Month LIBOR	9/17/20	USD 800	\$	49,405
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.12%	Pay	3-Month LIBOR	9/17/20	USD 800		49,405
10-Year Interest Rate Swap	Bank of America N.A.	Put	3.50%	Pay	3-Month LIBOR	2/01/21	USD 4,000		89,767
30-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.40%	Pay	3-Month LIBOR	2/08/21	USD 670		86,455
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.42%	Pay	3-Month LIBOR	2/08/21	USD 670		84,985
30-Year Interest Rate Swap	Deutsche Bank AG	Put	2.40%	Pay	3-Month LIBOR	2/09/21	USD 1,000		129,086
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.50%	Pay	3-Month LIBOR	4/27/21	USD 1,070		129,126
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.03%	Pay	3-Month LIBOR	12/10/25	USD 2,000		106,197
10-Year Interest Rate Swap	Barclays Bank PLC	Put	2.83%	Pay	3-Month LIBOR	1/13/26	USD 2,000		119,748
<b>Total</b>									\$ 4,015,443

## OTC Options Purchased

Description	Put/ Call	Counterparty	Expiration Date	Strike		Notional Amount (000)	Value
				Price			
CAD Currency	Call	Barclays Bank PLC	6/01/16	JPY 87.25	CAD	9,935	\$ 8
GBP Currency	Call	BNP Paribas Securities Corp.	6/28/16	AUD 2.03	GBP	5,410	100,052
AUD Currency	Call	Citibank N.A.	6/29/16	NOK 6.60	AUD	7,480	573
AUD Currency	Call	Deutsche Bank AG	6/29/16	NOK 6.60	AUD	7,480	573
EUR Currency	Call	Deutsche Bank AG	7/29/16	USD 1.14	EUR	10,535	92,250
AUD Currency	Put	HSBC Bank PLC	6/01/16	USD 0.70	AUD	10,465	
USD Currency	Put	BNP Paribas Securities Corp.	6/01/16	CAD 1.26	USD	7,760	
NZD Currency	Put	HSBC Bank PLC	6/15/16	USD 0.68	NZD	28,045	228,633
AUD Currency	Put	UBS Securities LLC	6/29/16	NOK 5.85	AUD	14,960	30,783
EUR Currency	Put	Deutsche Bank AG	7/29/16	USD 1.09	EUR	10,530	84,825
<b>Total</b>							\$ 537,697

## Exchange-Traded Options Written

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





## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## OTC Interest Rate Swaptions Written

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

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## OTC Interest Rate Swaptions Written (continued)

Description	Counterparty	Put/ Exercise		Pay/		Expiration Date	Notional		Value
		Call	Rate	Exercise Rate	Floating Rate Index		Amount	(000)	
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.45%	Receive	3-Month LIBOR	9/21/16	USD	16,900	\$ (2,307)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.00%	Receive	3-Month LIBOR	10/03/16	USD	1,000	(1,070)
5-Year Interest Rate Swap	Deutsche Bank AG	Put	2.10%	Receive	3-Month LIBOR	12/05/16	USD	6,700	(11,231)
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.20%	Receive	3-Month LIBOR	1/09/17	USD	3,600	(6,342)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.50%	Receive	3-Month LIBOR	2/10/17	EUR	49,800	(82,865)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.50%	Receive	3-Month LIBOR	2/17/17	USD	3,000	(1,252)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.51%	Receive	3-Month LIBOR	2/17/17	EUR	6,000	(10,225)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.45%	Receive	3-Month LIBOR	2/23/17	EUR	12,100	(26,902)
5-Year Interest Rate Swap	Deutsche Bank AG	Put	0.45%	Receive	3-Month LIBOR	2/23/17	EUR	14,200	(31,571)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	1.60%	Receive	3-Month LIBOR	4/13/17	USD	12,900	(152,105)
5-Year Interest Rate Swap	Goldman Sachs & Co.	Put	1.15%	Receive	3-Month LIBOR	9/11/17	EUR	10,800	(12,878)
5-Year Interest Rate Swap	Royal Bank of Scotland PLC	Put	1.10%	Receive	3-Month LIBOR	9/25/17	EUR	10,000	(14,622)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.20%	Receive	3-Month LIBOR	10/02/17	USD	1,200	(8,137)
5-Year Interest Rate Swap	Citibank N.A.	Put	0.50%	Receive	3-Month LIBOR	10/23/17	EUR	3,340	(21,948)
5-Year Interest Rate Swap	Citibank N.A.	Put	1.00%	Receive	3-Month LIBOR	10/23/17	EUR	6,670	(14,334)
5-Year Interest Rate Swap	UBS AG	Put	0.50%	Receive	3-Month LIBOR	10/26/17	EUR	6,200	(41,352)
5-Year Interest Rate Swap	UBS AG	Put	1.00%	Receive	3-Month LIBOR	10/26/17	EUR	12,300	(26,968)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	0.50%	Receive	3-Month LIBOR	10/30/17	EUR	7,000	(47,200)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.00%	Receive	3-Month LIBOR	10/30/17	EUR	14,000	(31,251)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	0.65%	Receive	3-Month LIBOR	12/04/17	EUR	10,000	(55,448)
2-Year Interest Rate Swap	Barclays Bank PLC	Put	1.95%	Receive	3-Month LIBOR	12/15/17	USD	39,800	(114,685)
2-Year Interest Rate Swap	Credit Suisse International	Put	2.02%	Receive	3-Month LIBOR	12/18/17	USD	19,900	(51,906)
2-Year Interest Rate Swap	Barclays Bank PLC	Put	1.88%	Receive	3-Month LIBOR	1/08/18	USD	8,200	(28,452)
5-Year Interest Rate Swap	UBS AG	Put	1.00%	Receive	3-Month LIBOR	1/08/18	EUR	7,200	(22,420)
2-Year Interest Rate Swap	Citibank N.A.	Put	2.30%	Receive	3-Month LIBOR	1/25/18	USD	20,000	(36,434)
2-Year Interest Rate Swap	Deutsche Bank AG.	Put	1.70%	Receive	3-Month LIBOR	2/09/18	USD	11,000	(54,932)

BLACKROCK CORE BOND TRUST

MAY 31, 2016

31

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## OTC Interest Rate Swaptions Written (continued)

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

## OTC Options Written

Description	Put/ Call	Counterparty	Expiration Date	Strike Price		Notional Amount (000)	Value
AUD Currency	Call	UBS AG	6/29/16	NOK 6.60	AUD	14,960	(1,146)
NZD Currency	Call	UBS AG	7/22/16	NOK 5.93	NZD	28,040	(59,116)
NZD Currency	Put	HSBC Bank PLC	6/15/16	USD 0.65	NZD	56,090	(60,531)
NZD Currency	Put	UBS AG	7/22/16	NOK 5.36	NZD	28,040	(68,527)
<b>Total</b>							\$ (189,335)

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## Centrally Cleared Interest Rate Swaps

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

<sup>1</sup> Trust pays a fixed rate and receives the floating rate.<sup>2</sup> Forward swap.<sup>3</sup> Trust pays a floating rate and receives the fixed rate.

## OTC Credit Default Swaps Buy Protection

Issuer/Index	Pay Fixed Rate	Counterparty	Expiration Date	Notional Amount (000)	Value	Premiums Paid (Received)	Unrealized Appreciation (Depreciation)
Australia & New Zealand Banking Group Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD 1	\$ (5)	\$ 4	\$ (9)
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD 1	(4)	4	(8)
<b>Total</b>					\$ (9)	\$ 8	\$ (17)

## OTC Credit Default Swaps Sell Protection

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



## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

## OTC Credit Default Swaps Sell Protection (continued)

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

<sup>1</sup> Using Standard & Poor's (S&P's) rating of the issuer.

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

## OTC Interest Rate Swaps

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

<sup>1</sup> Trust pays the floating rate and receives the fixed rate.

<sup>2</sup> Forward swap.

## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

**Fair Value Hierarchy as of Period End**

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

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

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

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

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

Changes in valuation techniques may result in transfers into or out of an assigned level within the hierarchy. In accordance with the Trust'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.

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

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





## Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

<sup>1</sup> Derivative financial instruments are swaps, futures contracts, forward foreign currency exchange contracts and options written. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value.

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

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

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

## Schedule of Investments (concluded)

BlackRock Core Bond Trust (BHK)

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

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

<sup>1</sup> Any difference between net change in unrealized appreciation (depreciation) on investments still held at May 31, 2016 is generally due to investments no longer held or categorized as Level 3 at period end.

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

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

<sup>1</sup> Decrease in unobservable input may result in a significant increase to value, while an increase in the unobservable input may result in a significant decrease in value.

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 22, 2016

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

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

Date: July 22, 2016

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

Date: July 22, 2016