

BLACKROCK CORE BOND TRUST
Form N-Q
January 22, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

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

Investment Company Act file number: 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 08/31/2018

Date of reporting period: 11/30/2017

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Asset-Backed Securities 11.1% | | | |
| AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.25%), 4.61%, 07/20/26 ^{(a)(b)} | USD | 795 | \$ 805,317 |
| ALM VI Ltd., Series 2012-6A, Class B2RR, (3 mo. LIBOR US + 2.05%), 3.41%, 07/15/26 ^{(a)(b)} | | 1,000 | 1,007,900 |
| ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class C2R, (3 mo. LIBOR US + 3.20%), 4.56%, 07/15/27 ^{(a)(b)} | | 2,080 | 2,111,928 |
| Anchorage Capital CLO 2013-1 Ltd., Series 2013-1A, Class CR, 4.56%, 10/13/30 ^{(b)(c)} | | 1,000 | 1,017,227 |
| Anchorage Capital CLO Ltd. ^{(a)(b)} : | | | |
| Series 2014-4A, Class CR, (3 mo. LIBOR US + 3.40%), 4.78%, 07/28/26 | | 1,975 | 2,000,587 |
| Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 5.36%, 01/15/29 | | 650 | 662,534 |
| Ares XXVIII CLO Ltd., Series 2013-3A, Class DR, (3 mo. LIBOR US + 3.25%), 4.60%, 10/17/24 ^{(a)(b)} | | 1,000 | 1,004,663 |
| Ares XXXII CLO Ltd., Series 2014-32A, Class CR, (3 mo. LIBOR US + 3.45%), 4.87%, 11/15/25 ^{(a)(b)} | | 1,250 | 1,256,464 |
| Atlas Senior Loan Fund Ltd., (3 mo. LIBOR US + 3.90%), 5.38%, 11/30/28 ^{(a)(b)} | | 1,250 | 1,271,421 |
| Babson CLO Ltd., Series 2013-IA, Class D, (3 mo. LIBOR US + 3.50%), 4.86%, 04/20/25 ^{(a)(b)} | | 1,500 | 1,508,315 |
| Ballyrock CLO LLC, Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.65%), 5.01%, 10/20/26 ^{(a)(b)} | | 1,970 | 1,974,470 |
| Battalion CLO VII Ltd., Series 2014-7A, Class C, (3 mo. LIBOR US + 3.90%), 5.25%, 10/17/26 ^{(a)(b)} | | 1,000 | 1,001,748 |
| BlueMountain CLO Ltd., Series 2014-3A, Class CR, (3 mo. LIBOR US + 3.20%), 4.56%, 10/15/26 ^{(a)(b)} | | 1,000 | 1,002,510 |
| Bowman Park CLO Ltd., Series 2014-1A, Class D2R, (3 mo. LIBOR US + 3.35%), 4.81%, 11/23/25 ^{(a)(b)} | | 3,000 | 3,016,406 |
| CenterPoint Energy Transition Bond Co. IV LLC, Series 2012-1, Class A3, 3.03%, 10/15/25 | | 2,210 | 2,261,616 |
| CIFC Funding Ltd., Series 2014-4A, Class D, (3 mo. LIBOR US + 3.40%), 4.75%, 10/17/26 ^{(a)(b)} | | 2,000 | 2,014,047 |
| Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, (1 mo. LIBOR US + 0.15%), 1.48%, 01/25/37 ^(a) | | 219 | 218,133 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Asset-Backed Securities (continued) | | | |
| DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 ^(b) | USD | 3,834 | \$ 3,946,958 |
| Dryden Senior Loan Fund ^{(a)(b)} : | | | |
| Series 2014-31A, Class DR, (3 mo. LIBOR US + 3.35%), 4.70%, 04/18/26 | | 1,250 | 1,259,006 |
| Series 2014-34A, Class CR, (3 mo. LIBOR US + 2.15%), 3.51%, 10/15/26 | | 1,000 | 1,002,804 |
| Series 2015-41A, Class A, (3 mo. LIBOR US + 1.50%), 2.86%, 01/15/28 | | 2,550 | 2,563,996 |
| Galaxy XIV CLO Ltd., Series 2012-14A, Class DR, (3 mo. LIBOR US + 4.30%), 5.72%, 11/15/26 ^{(a)(b)} | | 1,000 | 1,010,381 |

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| | | |
|---|-------|-----------|
| GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 4.88%, 10/29/26 ^(a) | 1,000 | 1,006,076 |
| Highbridge Loan Management Ltd., Series 5A-2015 ^{(a)(b)} : Class C1R, (3 mo. LIBOR US + 2.10%), 3.48%, 01/29/26 | 4,000 | 4,024,902 |
| Class D1R, (3 mo. LIBOR US + 3.30%), 4.68%, 01/29/26 | 500 | 501,301 |
| Lendmark Funding Trust, Series 2017-2A, Class A, 2.80%, 05/20/26 ^(b) | 2,880 | 2,879,883 |
| Limerock CLO III LLC, Series 2014-3A, Class C, (3 mo. LIBOR US + 3.60%), 4.96%, 10/20/26 ^{(a)(b)} | 3,750 | 3,755,918 |
| Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 3.57%, 01/27/26 ^{(a)(b)} | 1,800 | 1,805,424 |
| Nelnet Student Loan Trust, Series 2006-1, Class A5, (3 mo. LIBOR US + 0.11%), 1.56%, 08/23/27 ^(a) | 610 | 608,837 |
| Neuberger Berman CLO XV, Series 2013-15A, Class DR, 4.41%, 10/15/29 ^{(b)(c)} | 1,000 | 1,006,999 |
| Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class CR, (3 mo. LIBOR US + 4.25%), 5.66%, 11/14/27 ^{(a)(b)} | 2,250 | 2,311,612 |
| OCP CLO Ltd., Series 2012-2A, Class DR, (3 mo. LIBOR US + 4.47%), 5.92%, 11/22/25 ^{(a)(b)} | 1,000 | 1,018,926 |
| Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, (3 mo. LIBOR US + 3.65%), 5.06%, 11/14/26 ^{(a)(b)} | 2,000 | 2,014,262 |
| OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 ^(b) | 5,000 | 4,996,298 |

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Asset-Backed Securities (continued) | | |
| OZLM Funding III Ltd., Series 2013-3A, Class BR, (3 mo. LIBOR US + 3.00%), 4.36%, 01/22/29 ^{(a)(b)} | USD 1,500 | \$ 1,526,229 |
| OZLM VII Ltd., Series 2014-7A, Class CR, (3 mo. LIBOR US + 3.50%), 4.85%, 07/17/26 ^{(a)(b)} | 950 | 956,237 |
| OZLM VIII Ltd., Series 2014-8A, Class CR, (3 mo. LIBOR US + 3.40%), 4.75%, 10/17/26 ^{(a)(b)} | 1,750 | 1,754,262 |
| Regatta V Funding Ltd., Series 2014-1A, Class C, (3 mo. LIBOR US + 3.45%), 4.82%, 10/25/26 ^{(a)(b)} | 2,000 | 2,005,177 |
| Rockford Tower CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 4.61%, 04/15/29 ^{(a)(b)} | 750 | 760,630 |
| SLM Private Education Loan Trust ^(b) : | | |
| Series 2012-A, Class A2, 3.83%, 01/17/45 | 466 | 472,227 |
| Series 2014-A, Class B, 3.50%, 11/15/44 | 500 | 507,841 |
| SMB Private Education Loan Trust, Series 2015-C, Class C, 4.50%, 09/17/46 ^(b) | 5,900 | 6,079,254 |
| Sound Point CLO IV Ltd., Series 2013-3A, Class DR, (3 mo. LIBOR US + 3.40%), 4.76%, 01/21/26 ^{(a)(b)} | 700 | 701,580 |
| Sound Point CLO VII Ltd., Series 2014-3A, Class D, (3 mo. LIBOR US + 3.60%), 4.96%, 01/23/27 ^{(a)(b)} | 1,250 | 1,258,232 |
| Sound Point CLO XIV Ltd., Series 2016-3A, Class D, (3 mo. LIBOR US + 3.85%), 5.21%, 01/23/29 ^{(a)(b)} | 1,550 | 1,579,509 |
| Stewart Park CLO Ltd., Series 2015-1A, Class D, (3 mo. LIBOR US + 3.45%), 4.81%, 04/15/26 ^{(a)(b)} | 1,000 | 1,003,033 |
| Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 02/25/32 | 618 | 613,852 |
| THL Credit Wind River CLO Ltd., Series 2014-3A, Class DR, (3 mo. LIBOR US + 3.35%), 4.71%, 01/22/27 ^{(a)(b)} | 1,000 | 1,003,855 |
| Voya CLO Ltd., Series 2016-3A, Class D, (3 mo. LIBOR US + 6.85%), 8.20%, 10/18/27 ^{(a)(b)} | 615 | 634,229 |
| Wellfleet CLO 2015-1 Ltd., Series 2015-1A, Class DR, 4.16%, 10/20/27 ^{(b)(c)} | 2,000 | 2,004,390 |
| World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 08/15/22 | 2,360 | 2,398,875 |
| | <i>Par (000)</i> | <i>Value</i> |
| Asset-Backed Securities (continued) | | |
| York CLO Ltd., Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 4.96%, 10/20/29 ^{(a)(b)(d)} | USD 1,750 | \$ 1,778,793 |
| York CLO-4 Ltd., Series 2016-2A, Class D, (3 mo. LIBOR US + 4.10%), 5.46%, 01/20/30 ^{(a)(b)} | 1,500 | 1,547,273 |
| | | 88,434,347 |
| Interest Only Asset-Backed Securities 0.0% | | |
| Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 ^{(b)(d)} | 2,689 | 160,508 |
| Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 04/15/29 ^{(b)(c)(d)} | 3,477 | 159,695 |

| | | |
|--|--------------|------------|
| | | 320,203 |
| Total Asset-Backed Securities | 11.1% | |
| (Cost \$86,773,533) | | 88,754,550 |
| Corporate Bonds | 71.2% | |
| Aerospace & Defense | 1.2% | |
| Arconic, Inc.: | | |
| 5.40%, 04/15/21 | 340 | 362,261 |
| 5.13%, 10/01/24 | 907 | 967,089 |
| 5.90%, 02/01/27 | 70 | 78,050 |
| 6.75%, 01/15/28 | 54 | 63,318 |
| 5.95%, 02/01/37 | 30 | 32,475 |
| Bombardier, Inc. ^(b) : | | |
| 8.75%, 12/01/21 | 583 | 644,950 |
| 6.00%, 10/15/22 | 13 | 12,724 |
| 6.13%, 01/15/23 | 231 | 227,350 |
| 7.50%, 12/01/24 | 176 | 177,478 |
| 7.50%, 03/15/25 | 225 | 226,125 |
| 7.45%, 05/01/34 | 100 | 98,500 |
| Eaton Corp., 4.15%, 11/02/42 | 500 | 510,536 |
| EnPro Industries, Inc., 5.88%, 09/15/22 | 74 | 76,960 |
| KLX, Inc., 5.88%, 12/01/22 ^(b) | 800 | 836,000 |
| Koppers, Inc., 6.00%, 02/15/25 ^(b) | 151 | 162,182 |
| Kratos Defense & Security Solutions, Inc.: | | |
| 7.00%, 05/15/19 | 60 | 61,680 |
| 6.50%, 11/30/25 ^(b) | 114 | 117,135 |
| Lockheed Martin Corp., 4.09%, 09/15/52 | 1,410 | 1,445,385 |
| Moog, Inc., 5.25%, 12/01/22 ^(b) | 180 | 186,975 |
| Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(b) | 116 | 118,900 |

Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Aerospace & Defense (continued) | | |
| TransDigm, Inc.: | | |
| 5.50%, 10/15/20 | USD 211 | \$ 213,110 |
| 6.00%, 07/15/22 | 547 | 564,094 |
| 6.50%, 07/15/24 | 191 | 195,297 |
| 6.50%, 05/15/25 | 132 | 134,719 |
| 6.38%, 06/15/26 | 90 | 91,350 |
| United Technologies Corp., 6.13%, 07/15/38 | 1,450 | 1,897,416 |
| | | 9,502,059 |
| Air Freight & Logistics 0.3% | | |
| FedEx Corp., 4.75%, 11/15/45 | 1,250 | 1,355,891 |
| XPO Logistics, Inc.: | | |
| 5.75%, 06/15/21 | EUR 100 | 122,493 |
| 6.50%, 06/15/22 ^(b) | USD 495 | 517,275 |
| | | 1,995,659 |
| Airlines 2.2% | | |
| Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 ^(b) | 1,710 | 1,718,061 |
| American Airlines Pass-Through Trust: | | |
| Series 2013-2, Class A, 4.95%, 07/15/24 ^(e) | 3,437 | 3,651,366 |
| Series 2015-2, Class A, 4.00%, 03/22/29 | 1,393 | 1,456,446 |
| Series 2015-2, Class AA, 3.60%, 03/22/29 | 1,393 | 1,437,543 |
| Series 2017-1, Class B, 4.95%, 08/15/26 | 1,925 | 2,017,593 |
| Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 05/10/20 | 302 | 308,795 |
| Continental Airlines Pass-Through Trust: | | |
| Series 2010-1, Class B, 6.00%, 07/12/20 | 331 | 338,849 |
| Series 2012-3, Class C, 6.13%, 04/29/18 | 150 | 152,250 |
| Latam Finance Ltd., 6.88%, 04/11/24 ^(b) | 257 | 270,750 |
| Mexico City Airport Trust, 5.50%, 07/31/47 ^(b) | 260 | 260,387 |
| United Airlines Pass-Through Trust: | | |
| Series 2013-1, Class A, 4.30%, 02/15/27 | 3,409 | 3,618,111 |
| Series 2014-2, Class B, 4.63%, 03/03/24 | 2,231 | 2,309,407 |
| | | 17,539,558 |
| | | |
| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
| Auto Components 0.4% | | |
| Adient Global Holdings Ltd., 3.50%, 08/15/24 | EUR 100 | 127,247 |
| Allison Transmission, Inc., 5.00%, 10/01/24 ^(b) | USD 19 | 19,789 |

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| | | | |
|---|-----|-------|-----------|
| Aptiv PLC, 4.40%, 10/01/46 | | 465 | 472,280 |
| Gestamp Funding Luxembourg SA, 3.50%, 05/15/23 | EUR | 100 | 124,629 |
| HP Pelzer Holding GmbH, 4.13%, 04/01/24 | | 100 | 124,143 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp.: | | | |
| 4.88%, 03/15/19 | USD | 367 | 368,376 |
| 6.00%, 08/01/20 | | 20 | 20,600 |
| 6.25%, 02/01/22 | | 430 | 447,200 |
| 6.75%, 02/01/24 | | 234 | 245,700 |
| IHO Verwaltungs GmbH ^(f) : | | | |
| (2.75% Cash or 3.50% PIK), 2.75%, 09/15/21 | EUR | 100 | 122,339 |
| (3.25% Cash or 4.00% PIK), 3.25%, 09/15/23 | | 100 | 124,738 |
| (4.13% Cash or 4.88% PIK), 4.13%, 09/15/21 ^(b) | USD | 200 | 203,202 |
| (4.50% Cash or 5.25% PIK), 4.50%, 09/15/23 ^(b) | | 205 | 209,869 |
| Tesla, Inc., 5.30%, 08/15/25 ^{(b)(e)} | | 360 | 343,692 |
| ZF North America Capital, Inc., 4.75%, 04/29/25 ^(b) | | 150 | 159,807 |
| | | | 3,113,611 |
| Automobiles 0.9% | | | |
| Ford Motor Co., 4.75%, 01/15/43 ^(e) | | 4,255 | 4,215,380 |
| General Motors Co., 6.25%, 10/02/43 | | 2,506 | 2,914,009 |
| | | | 7,129,389 |
| Banks 1.7% | | | |
| Allied Irish Banks PLC, (5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ^(g) | EUR | 100 | 129,285 |
| Banco Inbursa SA Institucion de Banca Multiple, 4.13%, 06/06/24 ^(b) | USD | 255 | 257,780 |
| Banco Popolare, 2.75%, 07/27/20 | EUR | 100 | 124,430 |
| Bankia SA, (5 year EUR Swap + 3.17%), 4.00%, 05/22/24 ^(g) | | 100 | 124,041 |
| Barclays PLC, 3.65%, 03/16/25 ^(e) | USD | 4,320 | 4,311,433 |
| CaixaBank SA, (5 year EUR Swap + 3.35%), 3.50%, 02/15/27 ^(g) | EUR | 100 | 126,446 |
| CIT Group, Inc., 5.00%, 08/01/23 | USD | 395 | 425,099 |
| Cooperatieve Rabobank UA, 3.95%, 11/09/22 | | 1,500 | 1,568,395 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Banks (continued) | | | |
| HSBC Holdings PLC, 6.10%, 01/14/42 | USD | 610 | \$ 826,068 |
| Inversiones Atlantida SA, 8.25%, 07/28/22 ^(b) | | 200 | 206,750 |
| National Bank of Greece SA, 2.75%, 10/19/20 | EUR | 100 | 119,725 |
| Santander Holdings USA, Inc., 4.50%, 07/17/25 | USD | 2,000 | 2,083,363 |
| Santander UK Group Holdings PLC, 2.88%, 08/05/21 | | 1,250 | 1,250,011 |
| Wells Fargo & Co., 3.90%, 05/01/45 ^(e) | | 2,250 | 2,275,536 |
| | | | 13,828,362 |
| Beverages 0.7% | | | |
| Anheuser-Busch InBev Finance, Inc., 4.90%, 02/01/46 ^(e) | | 4,600 | 5,193,107 |
| Central American Bottling Corp., 5.75%, 01/31/27 ^(b) | | 222 | 233,544 |
| | | | 5,426,651 |
| Biotechnology 0.5% | | | |
| Amgen, Inc., 4.40%, 05/01/45 ^(e) | | 2,250 | 2,376,263 |
| Baxalta, Inc., 5.25%, 06/23/45 | | 500 | 564,828 |
| Gilead Sciences, Inc., 4.80%, 04/01/44 | | 1,000 | 1,122,315 |
| Senvion Holding GmbH, 3.88%, 10/25/22 | EUR | 100 | 114,233 |
| | | | 4,177,639 |
| Building Materials 0.1% | | | |
| James Hardie International Finance Ltd.: | | | |
| 4.75%, 01/15/25 | USD | 200 | 203,500 |
| 5.00%, 01/15/28 | | 200 | 203,500 |
| Titan Global Finance PLC, 3.50%, 06/17/21 | EUR | 100 | 126,583 |
| | | | 533,583 |
| Building Products 0.2% | | | |
| Beacon Escrow Corp., 4.88%, 11/01/25 ^(b) | USD | 466 | 475,320 |
| Building Materials Corp. of America ^(b) : | | | |
| 5.38%, 11/15/24 | | 29 | 30,522 |
| 6.00%, 10/15/25 | | 200 | 215,540 |
| CPG Merger Sub LLC, 8.00%, 10/01/21 ^(b) | | 320 | 331,200 |
| Masonite International Corp., 5.63%, 03/15/23 ^(b) | | 354 | 370,479 |
| Ply Gem Industries, Inc., 6.50%, 02/01/22 | | 147 | 152,145 |
| Quintiles IMS, Inc., 4.88%, 05/15/23 ^(b) | | 74 | 76,590 |
| Standard Industries, Inc. ^(b) : | | | |
| 5.13%, 02/15/21 | | 10 | 10,299 |
| 5.50%, 02/15/23 | | 100 | 105,000 |
| | | <i>Par</i> | <i>Value</i> |
| <i>Security</i> | | <i>(000)</i> | |
| Building Products (continued) | | | |

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| | | | | |
|---|-----|-------|----|------------|
| USG Corp., 4.88%, 06/01/27 ^(b) | USD | 273 | \$ | 285,285 |
| | | | | 2,052,380 |
| Cable Television Services 0.0% | | | | |
| CB Escrow Corp., 8.00%, 10/15/25 ^(b) | | 127 | | 127,635 |
| Capital Markets 2.8% | | | | |
| Blackstone CQP Holdco LP ^(b) : | | | | |
| 6.50%, 03/20/21 | | 1,375 | | 1,392,187 |
| 6.00%, 08/18/21 | | 224 | | 224,000 |
| CDP Financial, Inc., 5.60%, 11/25/39 ^{(b)(e)} | | 5,890 | | 7,684,380 |
| Goldman Sachs Group, Inc., 3.75%, 05/22/25 ^(e) | | 8,965 | | 9,190,535 |
| Morgan Stanley: | | | | |
| 4.00%, 07/23/25 | | 905 | | 946,447 |
| 3.13%, 07/27/26 ^(e) | | 2,000 | | 1,963,006 |
| Raymond James Financial, Inc., 4.95%, 07/15/46 | | 400 | | 439,806 |
| SURA Asset Management SA, 4.38%, 04/11/27 ^(b) | | 259 | | 262,497 |
| | | | | 22,102,858 |
| Chemicals 1.1% | | | | |
| Air Liquide Finance SA, 3.50%, 09/27/46 ^(b) | | 360 | | 349,095 |
| Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^(b) | | 600 | | 615,000 |
| Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(b) | | 161 | | 168,648 |
| Blue Cube Spinco, Inc.: | | | | |
| 9.75%, 10/15/23 | | 319 | | 380,009 |
| 10.00%, 10/15/25 | | 183 | | 222,345 |
| CF Industries, Inc.: | | | | |
| 7.13%, 05/01/20 | | 80 | | 87,700 |
| 5.15%, 03/15/34 | | 60 | | 60,450 |
| 4.95%, 06/01/43 | | 116 | | 108,460 |
| Chemours Co.: | | | | |
| 6.63%, 05/15/23 | | 182 | | 192,465 |
| 7.00%, 05/15/25 | | 44 | | 48,125 |
| 5.38%, 05/15/27 | | 404 | | 421,170 |
| Cydsa SAB de C.V., 6.25%, 10/04/27 ^(b) | | 319 | | 317,006 |
| Hexion, Inc., 10.38%, 02/01/22 ^(b) | | 122 | | 112,277 |
| Ineos Finance PLC, 4.00%, 05/01/23 | EUR | 100 | | 122,747 |
| Methanex Corp., 3.25%, 12/15/19 | USD | 1,650 | | 1,654,851 |
| Mexichem SAB de CV ^(b) : | | | | |
| 4.00%, 10/04/27 | | 200 | | 199,000 |
| 5.50%, 01/15/48 | | 200 | | 194,500 |
| Momentive Performance Materials, Inc., 3.88%, 10/24/21 | | 735 | | 762,562 |

Schedule of Investments (unaudited) (continued)

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| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Chemicals (continued) | | | |
| NOVA Chemicals Corp. ^(b) : | | | |
| 4.88%, 06/01/24 | USD | 183 | \$ 185,288 |
| 5.25%, 06/01/27 | | 23 | 23,230 |
| Platform Specialty Products Corp. ^(b) : | | | |
| 6.50%, 02/01/22 | | 1,182 | 1,221,892 |
| 5.88%, 12/01/25 | | 266 | 267,995 |
| PQ Corp.: | | | |
| 6.75%, 11/15/22 ^(b) | | 251 | 270,452 |
| 5.75%, 12/15/25 | | 269 | 275,052 |
| PSPC Escrow Corp., 6.00%, 02/01/23 | EUR | 100 | 124,572 |
| Tronox Finance PLC, 5.75%, 10/01/25 ^(b) | USD | 123 | 127,920 |
| Venator Finance Sarl/Venator Materials LLC, 5.75%, 07/15/25 ^(b) | | 100 | 105,500 |
| Versum Materials, Inc., 5.50%, 09/30/24 ^(b) | | 81 | 86,670 |
| WR Grace & Co-Conn ^(b) : | | | |
| 5.13%, 10/01/21 | | 333 | 352,564 |
| 5.63%, 10/01/24 | | 80 | 86,400 |
| | | | 9,143,945 |
| Commercial Services & Supplies 0.9% | | | |
| ADT Corp.: | | | |
| 6.25%, 10/15/21 | | 236 | 259,600 |
| 3.50%, 07/15/22 | | 143 | 142,464 |
| 4.13%, 06/15/23 | | 264 | 266,804 |
| 4.88%, 07/15/32 ^(b) | | 371 | 351,908 |
| Advanced Disposal Services, Inc., 5.63%, 11/15/24 ^(b) | | 151 | 155,908 |
| Aviation Capital Group Corp. ^(b) : | | | |
| 4.63%, 01/31/18 | | 1,300 | 1,305,674 |
| 7.13%, 10/15/20 | | 1,800 | 2,015,151 |
| Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^(b) | | 388 | 389,940 |
| CD&R Waterworks Merger Sub LLC, 6.13%, 08/15/25 ^(b) | | 245 | 249,974 |
| Harland Clarke Holdings Corp., 8.38%, 08/15/22 ^(b) | | 284 | 296,070 |
| Iron Mountain, Inc., 6.00%, 08/15/23 | | 80 | 83,824 |
| KAR Auction Services, Inc., 5.13%, 06/01/25 ^(b) | | 236 | 244,260 |
| Michael Baker International LLC, 8.75%, 03/01/23 ^(b) | | 65 | 62,075 |
| Mobile Mini, Inc., 5.88%, 07/01/24 | | 343 | 360,150 |
| Paprec Holding SA, 5.25%, 04/01/22 | EUR | 100 | 123,794 |
| Park Aerospace Holdings Ltd. ^(b) : | | | |
| 3.63%, 03/15/21 | USD | 166 | 162,680 |
| 5.25%, 08/15/22 | | 267 | 273,007 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Commercial Services & Supplies (continued) | | | |

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| | | | |
|--|-----|-------|------------|
| Ritchie Bros Auctioneers, Inc., 5.38%, 01/15/25 ^(b) | USD | 226 | \$ 236,170 |
| United Rentals North America, Inc.: 5.75%, 11/15/24 | | 46 | 48,530 |
| 5.88%, 09/15/26 | | 77 | 82,871 |
| Wrangler Buyer Corp., 6.00%, 10/01/25 ^(b) | | 79 | 80,185 |
| | | | 7,191,039 |
| Communications Equipment 0.3% | | | |
| CommScope Technologies LLC, 5.00%, 03/15/27 ^(b) | | 137 | 137,000 |
| CommScope, Inc. ^(b) : 5.00%, 06/15/21 | | 250 | 256,219 |
| 5.50%, 06/15/24 | | 154 | 161,315 |
| Nokia OYJ: 3.38%, 06/12/22 | | 72 | 71,910 |
| 4.38%, 06/12/27 | | 101 | 100,192 |
| 6.63%, 05/15/39 | | 135 | 149,175 |
| Zayo Group LLC/Zayo Capital, Inc.: 6.00%, 04/01/23 | | 776 | 807,525 |
| 6.38%, 05/15/25 | | 108 | 114,615 |
| 5.75%, 01/15/27 ^(b) | | 421 | 433,630 |
| | | | 2,231,581 |
| Construction & Engineering 0.8% | | | |
| Aeropuertos Argentina 2000 SA, 6.88%, 02/01/27 ^(b) | | 370 | 398,890 |
| Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 03/30/29 ^(b) | | 370 | 402,375 |
| BlueLine Rental Finance Corp., 9.25%, 03/15/24 ^(b) | | 793 | 858,422 |
| Brand Energy & Infrastructure Services, Inc., 8.50%, 07/15/25 ^(b) | | 276 | 292,643 |
| Engility Corp., 8.88%, 09/01/24 | | 176 | 189,200 |
| ITR Concession Co. LLC, 4.20%, 07/15/25 ^(b) | | 4,000 | 3,928,402 |
| SPIE SA, 3.13%, 03/22/24 | EUR | 100 | 124,669 |
| Tutor Perini Corp., 6.88%, 05/01/25 ^(b) | USD | 154 | 163,687 |
| Weekley Homes LLC/Weekley Finance Corp., 6.63%, 08/15/25 ^(b) | | 51 | 49,733 |
| | | | 6,408,021 |
| Construction Materials 0.2% | | | |
| American Tire Distributors, Inc., 10.25%, 03/01/22 ^(b) | | 262 | 267,895 |
| H&E Equipment Services, Inc., 5.63%, 09/01/25 ^(b) | | 51 | 53,423 |
| HD Supply, Inc., 5.75%, 04/15/24 ^(b) | | 779 | 829,635 |
| Navistar International Corp., 6.63%, 11/01/25 ^(b) | | 192 | 198,841 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Construction Materials (continued) | | | |
| New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 ^(b) | USD | 108 | \$ 116,910 |
| PulteGroup, Inc.: | | | |
| 5.50%, 03/01/26 | | 17 | 18,445 |
| 6.00%, 02/15/35 | | 27 | 28,890 |
| Rexel SA, 3.50%, 06/15/23 | EUR | 100 | 125,116 |
| Williams Scotsman International, Inc., 7.88%, 12/15/22 ^(b) | USD | 78 | 80,730 |
| | | | 1,719,885 |
| Consumer Discretionary 0.1% | | | |
| Arch Merger Sub, Inc., 8.50%, 09/15/25 ^(b) | | 130 | 117,000 |
| Nielsen Co. Luxembourg SARL, 5.00%, 02/01/25 ^(b) | | 117 | 121,680 |
| ServiceMaster Co. LLC, 5.13%, 11/15/24 ^(b) | | 168 | 170,520 |
| Viking Cruises Ltd. ^(b) : | | | |
| 6.25%, 05/15/25 | | 95 | 99,038 |
| 5.88%, 09/15/27 | | 222 | 224,497 |
| | | | 732,735 |
| Consumer Finance 1.9% | | | |
| Ally Financial, Inc.: | | | |
| 6.25%, 12/01/17 | | 320 | 320,000 |
| 8.00%, 11/01/31 | | 946 | 1,252,267 |
| Capital One Financial Corp., | | | |
| 4.75%, 07/15/21 ^(e) | | 1,935 | 2,078,426 |
| CDK Global, Inc., 4.88%, 06/01/27 ^(b) | | 209 | 215,270 |
| Corivas Campus Living USG LLC, 5.30%, 07/01/50 ^(d) | | 5,700 | 5,798,538 |
| Credivalores-Crediservicios SAS, 9.75%, 07/27/22 ^(b) | | 200 | 207,250 |
| Ford Motor Credit Co. LLC ^(e) : | | | |
| 8.13%, 01/15/20 | | 1,530 | 1,703,900 |
| 4.25%, 09/20/22 | | 1,600 | 1,678,096 |
| IHS Markit Ltd. ^(b) : | | | |
| 4.75%, 02/15/25 | | 156 | 165,251 |
| 4.00%, 03/01/26 ^(h) | | 86 | 86,645 |
| Navient Corp.: | | | |
| 5.00%, 10/26/20 | | 180 | 183,375 |
| 6.63%, 07/26/21 | | 165 | 174,488 |
| 6.50%, 06/15/22 | | 93 | 97,650 |
| 5.50%, 01/25/23 | | 280 | 280,350 |
| 7.25%, 09/25/23 | | 173 | 186,407 |
| 6.13%, 03/25/24 | | 21 | 21,263 |
| 5.88%, 10/25/24 | | 56 | 56,297 |
| 6.75%, 06/25/25 | | 112 | 115,360 |
| 5.63%, 08/01/33 | | 101 | 86,860 |

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| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Consumer Finance (continued) | | | |
| OneMain Financial Holdings LLC ^(b) : | | | |
| 6.75%, 12/15/19 | USD | 101 | \$ 104,283 |
| 7.25%, 12/15/21 | | 152 | 157,806 |
| Springleaf Finance Corp., 6.13%, 05/15/22 | | 50 | 51,875 |
| | | | 15,021,657 |
| Containers & Packaging 0.9% | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: | | | |
| 4.25%, 09/15/22 ^(b) | | 200 | 204,475 |
| 4.63%, 05/15/23 ^(b) | | 271 | 278,114 |
| 6.75%, 05/15/24 | EUR | 100 | 131,969 |
| 7.25%, 05/15/24 ^(b) | USD | 1,475 | 1,615,125 |
| 6.00%, 02/15/25 ^(b) | | 202 | 214,645 |
| 4.75%, 07/15/27 | GBP | 100 | 136,579 |
| Ball Corp.: | | | |
| 5.00%, 03/15/22 | USD | 141 | 151,399 |
| 4.00%, 11/15/23 | | 256 | 263,040 |
| BWAY Holding Co., 5.50%, 04/15/24 ^(b) | | 591 | 616,117 |
| Crown Americas LLC/Crown Americas Capital Corp. V, 4.25%, 09/30/26 | | 75 | 75,375 |
| Horizon Holdings I SASU, 7.25%, 08/01/23 | EUR | 100 | 126,752 |
| JH-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 ^(f) | | 100 | 128,022 |
| Mercer International, Inc.: | | | |
| 7.75%, 12/01/22 | USD | 116 | 122,960 |
| 6.50%, 02/01/24 | | 76 | 80,275 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu: | | | |
| 5.75%, 10/15/20 | | 194 | 197,274 |
| 6.88%, 02/15/21 | | 305 | 310,907 |
| (3 mo. LIBOR US + 3.50%), | | | |
| 4.86%, 07/15/21 ^{(a)(b)} | | 352 | 358,160 |
| 5.13%, 07/15/23 ^(b) | | 161 | 167,037 |
| 7.00%, 07/15/24 ^(b) | | 851 | 913,059 |
| Sappi Papier Holding GmbH, 4.00%, 04/01/23 | EUR | 100 | 124,933 |
| Sealed Air Corp., 4.88%, 12/01/22 ^(b) | USD | 533 | 565,646 |
| Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., | | | |
| 6.38%, 05/01/22 ^(b) | | 389 | 400,184 |
| Silgan Holdings, Inc., 3.25%, 03/15/25 | EUR | 100 | 123,581 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Containers & Packaging (continued) | | | |
| Verallia Packaging SASU, 5.13%, 08/01/22 | USD | 100 | \$ 124,976 |
| | | | 7,430,604 |
| Diversified Consumer Services 0.3% | | | |
| APX Group, Inc.: | | | |
| 6.38%, 12/01/19 | | 21 | 21,289 |
| 8.75%, 12/01/20 | | 184 | 187,855 |
| 7.88%, 12/01/22 | | 121 | 129,470 |
| Ascend Learning LLC, 6.88%, 08/01/25 ^(b) | | 212 | 220,480 |
| GW Honos Security Corp., 8.75%, 05/15/25 ^(b) | | 58 | 62,060 |
| Laureate Education, Inc., 8.25%, 05/01/25 ^(b) | | 210 | 222,205 |
| Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^(b) | | 1,390 | 1,534,212 |
| RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 | | 153 | 153,000 |
| Sotheby's, 5.25%, 10/01/20 ^(d) | | 188 | 192,230 |
| | | | 2,722,801 |
| Diversified Financial Services 3.8% | | | |
| Aircastle Ltd.: | | | |
| 6.25%, 12/01/19 | | 353 | 375,239 |
| 5.50%, 02/15/22 | | 48 | 51,660 |
| Banca IFIS SpA, 4.50%, 10/17/27 ^(c) | EUR | 100 | 121,144 |
| Bank of America Corp.: | | | |
| 5.63%, 07/01/20 | USD | 2,200 | 2,373,624 |
| 3.25%, 10/21/27 ^(e) | | 5,500 | 5,438,092 |
| Docuformas SAPI de C.V., 9.25%, 10/11/22 ^(b) | | 200 | 197,500 |
| FBM Finance, Inc., 8.25%, 08/15/21 ^(b) | | 185 | 197,487 |
| FMR LLC, 4.95%, 02/01/33 ^{(b)(e)} | | 2,300 | 2,578,486 |
| General Electric Co., 6.15%, 08/07/37 ^(e) | | 2,150 | 2,794,358 |
| General Motors Financial Co., Inc., 4.25%, 05/15/23 | | 807 | 842,303 |
| IntercontinentalExchange Group, Inc., 4.00%, 10/15/23 | | 470 | 498,086 |
| Intesa Sanpaolo SpA, 5.02%, 06/26/24 ^{(b)(e)} | | 3,151 | 3,221,507 |
| Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 04/01/20 ^(b) | | 595 | 611,362 |
| LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 ^(f) | EUR | 100 | 122,539 |
| Mercury Bondco PLC, (8.25% Cash or 9.00% PIK), 8.25%, 05/30/21 ^(f) | | 100 | 123,514 |
| Moody's Corp., 4.50%, 09/01/20 ^(d) | USD | 1,800 | 1,926,430 |
| Northern Trust Corp., 3.95%, 10/30/25 ^(e) | | 8,000 | 8,462,406 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Diversified Financial Services (continued) | | | |
| SPARC EM SPC Panama Metro Line 2 SP, 0.00%, 12/05/22 ^(b) | USD | 280 | \$ 256,200 |
| Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^(b) | | 345 | 347,156 |
| UniCredit SpA, (5 year EUR Swap + 4.10%), 5.75%, 10/28/25 ^(g) | EUR | 107 | 142,641 |

| | | | |
|--|-------------|-------|------------|
| | | | 30,681,734 |
| Diversified Telecommunication Services | 3.6% | | |
| AT&T, Inc. ^(c) : | | | |
| 6.38%, 03/01/41 | USD | 520 | 607,647 |
| 5.15%, 03/15/42 | | 2,400 | 2,439,233 |
| 4.75%, 05/15/46 | | 2,710 | 2,572,413 |
| CenturyLink, Inc.: | | | |
| Series P, 7.60%, 09/15/39 | | 7 | 5,810 |
| Series S, 6.45%, 06/15/21 | | 383 | 381,085 |
| Series T, 5.80%, 03/15/22 | | 172 | 164,475 |
| Series U, 7.65%, 03/15/42 | | 138 | 115,920 |
| Series W, 6.75%, 12/01/23 | | 163 | 157,042 |
| Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(b) | | 271 | 262,870 |
| Frontier Communications Corp.: | | | |
| 8.13%, 10/01/18 | | 195 | 193,538 |
| 7.13%, 03/15/19 | | 220 | 212,575 |
| 7.13%, 01/15/23 | | 53 | 37,100 |
| 7.63%, 04/15/24 | | 89 | 62,523 |
| 6.88%, 01/15/25 | | 915 | 626,775 |
| Level 3 Financing, Inc.: | | | |
| 5.38%, 08/15/22 | | 127 | 127,953 |
| 5.63%, 02/01/23 | | 254 | 256,858 |
| 5.13%, 05/01/23 | | 95 | 95,000 |
| 5.38%, 01/15/24 | | 114 | 114,285 |
| 5.38%, 05/01/25 | | 123 | 123,344 |
| 5.25%, 03/15/26 | | 835 | 818,822 |
| OTE PLC, 3.50%, 07/09/20 | EUR | 100 | 125,459 |
| Qwest Corp., 6.75%, 12/01/21 | USD | 90 | 96,089 |
| SoftBank Group Corp.: | | | |
| (5 year USD ICE Swap + 4.85%), 6.88% ^{(g)(i)} | | 415 | 420,187 |
| 4.75%, 09/19/24 | | 200 | 198,978 |
| Telecom Italia Capital SA: | | | |
| 6.38%, 11/15/33 | | 229 | 264,495 |
| 6.00%, 09/30/34 | | 290 | 323,713 |
| 7.20%, 07/18/36 | | 202 | 250,733 |
| 7.72%, 06/04/38 | | 48 | 61,939 |
| Telecom Italia SpA: | | | |
| 1.13%, 03/26/22 | EUR | 100 | 118,846 |
| 3.63%, 01/19/24 | | 200 | 268,328 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|---|--------------|--------------|
| | <i>(000)</i> | |
| Diversified Telecommunication Services (continued) | | |
| Verizon Communications, Inc. ^(e) : | | |
| 6.40%, 02/15/38 | USD 6,879 | \$ 8,390,506 |
| 6.55%, 09/15/43 | 6,751 | 8,664,317 |
| | | 28,558,858 |
| Electric Utilities 6.2% | | |
| AES Corp., 4.88%, 05/15/23 | 190 | 193,975 |
| Berkshire Hathaway Energy Co., 6.50%, 09/15/37 ^(e) | 5,515 | 7,539,885 |
| Black Hills Corp., 3.15%, 01/15/27 | 405 | 393,773 |
| Celeo Redes Operacion Chile SA, 5.20%, 06/22/47 ^(b) | 299 | 302,770 |
| Cleveland Electric Illuminating Co., 5.95%, 12/15/36 | 434 | 538,064 |
| CMS Energy Corp., 5.05%, 03/15/22 ^(e) | 1,832 | 1,995,704 |
| Duke Energy Carolinas LLC: | | |
| 6.10%, 06/01/37 | 640 | 836,462 |
| 6.00%, 01/15/38 | 1,675 | 2,194,027 |
| 4.25%, 12/15/41 | 750 | 808,688 |
| Duke Energy Florida LLC, 6.40%, 06/15/38 | 770 | 1,066,227 |
| E.ON International Finance BV, 6.65%, 04/30/38 ^(b) | 3,100 | 4,077,550 |
| Electricite de France SA, 5.60%, 01/27/40 ^{(b)(e)} | 2,800 | 3,280,259 |
| Enel Finance International NV, 3.63%, 05/25/27 ^(b) | 1,250 | 1,229,268 |
| Energuate Trust, 5.88%, 05/03/27 ^(b) | 201 | 209,291 |
| Florida Power Corp., 6.35%, 09/15/37 ^(e) | 2,775 | 3,805,894 |
| Jersey Central Power & Light Co., 7.35%, 02/01/19 | 490 | 517,170 |
| NextEra Energy Operating Partners LP, 4.25%, 09/15/24 ^(b) | 128 | 129,280 |
| Ohio Power Co., Series D, 6.60%, 03/01/33 ^(e) | 3,000 | 3,926,461 |
| PacifiCorp, 6.25%, 10/15/37 ^(e) | 1,225 | 1,636,097 |
| Pampa Energia SA, 7.50%, 01/24/27 ^(b) | 367 | 399,113 |
| Public Service Co. of Colorado, Series 17, 6.25%, 09/01/37 ^(e) | 2,550 | 3,439,385 |
| Southern California Edison Co.: | | |
| 5.63%, 02/01/36 ^(e) | 1,300 | 1,626,079 |
| Series A, 5.95%, 02/01/38 | 2,175 | 2,872,345 |
| Southern Co., 4.40%, 07/01/46 | 1,000 | 1,048,099 |
| Talen Energy Supply LLC, 6.50%, 06/01/25 | 125 | 105,938 |
| Virginia Electric & Power Co., Series A, 6.00%, 05/15/37 | 3,920 | 5,069,317 |
| | <i>Par</i> | |
| | <i>(000)</i> | <i>Value</i> |
| Electric Utilities (continued) | | |
| Viridian Group FinanceCo PLC/Viridian Power and Energy, 4.00%, 09/15/25 | EUR 100 | \$ 119,061 |
| | | 49,360,182 |
| Electrical Equipment 0.0% | | |
| Anixter, Inc., 5.63%, 05/01/19 | USD 35 | 36,225 |

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| | | | |
|---|-----|-------|-----------|
| Areva SA, 4.88%, 09/23/24 | EUR | 50 | 67,124 |
| | | | 103,349 |
| Electronic Equipment, Instruments & Components 0.4% | | | |
| CDW LLC/CDW Finance Corp.: | | | |
| 5.00%, 09/01/23 | USD | 134 | 140,030 |
| 5.50%, 12/01/24 | | 450 | 490,500 |
| 5.00%, 09/01/25 | | 72 | 75,240 |
| Corning, Inc., 4.38%, 11/15/57 | | 2,000 | 1,968,440 |
| SESI LLC, 7.75%, 09/15/24 ^(b) | | 140 | 144,200 |
| | | | 2,818,410 |
| Energy Equipment & Services 0.7% | | | |
| EnSCO PLC, 5.20%, 03/15/25 | | 25 | 20,500 |
| Enterprise Products Operating LLC, 6.13%, 10/15/39 ^(e) | | 1,400 | 1,741,068 |
| Gates Global LLC/Gates Global Co.: | | | |
| 5.75%, 07/15/22 | EUR | 100 | 121,678 |
| 6.00%, 07/15/22 ^(b) | USD | 499 | 510,377 |
| Genesis Energy LP/Genesis Energy Finance Corp., 5.75%, 02/15/21 | | 142 | 143,242 |
| GrafTech International Ltd., 6.38%, 11/15/20 | | 600 | 598,500 |
| Halliburton Co., 5.00%, 11/15/45 | | 500 | 545,542 |
| Noble Holding International Ltd.: | | | |
| 4.63%, 03/01/21 | | 8 | 7,340 |
| 7.70%, 04/01/25 | | 82 | 69,085 |
| Pattern Energy Group, Inc., | | | |
| 5.88%, 02/01/24 ^(b) | | 148 | 156,510 |
| Pioneer Energy Services Corp., 6.13%, 03/15/22 | | 172 | 139,320 |
| Precision Drilling Corp.: | | | |
| 6.50%, 12/15/21 | | 48 | 48,840 |
| 5.25%, 11/15/24 | | 90 | 84,375 |
| Transocean, Inc.: | | | |
| 5.80%, 10/15/22 | | 256 | 254,080 |
| 9.00%, 07/15/23 ^(b) | | 501 | 541,080 |
| 6.80%, 03/15/38 | | 17 | 13,558 |
| Trinidad Drilling Ltd., 6.63%, 02/15/25 ^(b) | | 243 | 232,065 |
| Weatherford International Ltd.: | | | |
| 7.75%, 06/15/21 | | 185 | 188,700 |
| 8.25%, 06/15/23 | | 55 | 54,863 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Energy Equipment & Services (continued) | | |
| Weatherford International Ltd. (continued) | | |
| 9.88%, 02/15/24 | USD 106 | \$ 111,167 |
| | | 5,581,890 |
| Environmental, Maintenance, & Security Service 0.0% | | |
| Tervita Escrow Corp., 7.63%, 12/01/21 ^(b) | 276 | 279,450 |
| Food & Staples Retailing 0.5% | | |
| Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC: | | |
| 6.63%, 06/15/24 | 124 | 117,180 |
| 5.75%, 03/15/25 | 68 | 60,500 |
| Casino Guichard Perrachon SA, 4.56%, 01/25/23 | EUR 100 | 134,774 |
| CVS Health Corp., 5.13%, 07/20/45 | USD 2,000 | 2,199,052 |
| Lamb Weston Holdings, Inc., 4.63%, 11/01/24 ^(b) | 12 | 12,405 |
| Post Holdings, Inc., 5.63%, 01/15/28 ^{(b)(h)} | 116 | 116,870 |
| Rite Aid Corp., 6.13%, 04/01/23 ^(b) | 164 | 151,700 |
| Walgreens Boots Alliance, Inc., 4.80%, 11/18/44 | 1,000 | 1,046,443 |
| | | 3,838,924 |
| Food Products 0.4% | | |
| Acosta, Inc., 7.75%, 10/01/22 ^(b) | 144 | 104,400 |
| Aramark Services, Inc., 4.75%, 06/01/26 | 151 | 156,474 |
| Arcor SAIC, 6.00%, 07/06/23 ^(b) | 228 | 242,250 |
| B&G Foods, Inc., 5.25%, 04/01/25 | 96 | 98,150 |
| Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 ^(b) | 267 | 290,363 |
| JBS USA LLC/JBS USA Finance, Inc. ^(b) : | | |
| 5.88%, 07/15/24 | 122 | 120,170 |
| 5.75%, 06/15/25 | 520 | 507,650 |
| MARB BondCo PLC, 7.00%, 03/15/24 | 200 | 203,500 |
| Marfrig Holdings Europe BV, 8.00%, 06/08/23 ^(b) | 222 | 233,655 |
| Minerva Luxembourg SA, 6.50%, 09/20/26 ^(b) | 222 | 230,096 |
| Pilgrim's Pride Corp. ^(b) : | | |
| 5.75%, 03/15/25 | 129 | 135,386 |
| 5.88%, 09/30/27 | 111 | 115,856 |
| Post Holdings, Inc. ^(b) : | | |
| 5.50%, 03/01/25 | 187 | 194,246 |
| 5.00%, 08/15/26 | 126 | 124,898 |
| 5.75%, 03/01/27 | 391 | 398,937 |
| | | 3,156,031 |

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| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----------|----------------------|--------------|
| Health Care Equipment & Supplies 0.5% | | | |
| Avantor, Inc. ^(b) : | | | |
| 6.00%, 10/01/24 | USD 1,115 | | \$ 1,115,697 |
| 9.00%, 10/01/25 | 289 | | 283,943 |
| Crimson Merger Sub, Inc., 6.63%, 05/15/22 ^(b) | 801 | | 792,990 |
| DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 06/15/21 ^(b) | 580 | | 549,187 |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC ^(b) : | | | |
| 5.75%, 08/01/22 | 12 | | 11,070 |
| 5.63%, 10/15/23 | 142 | | 124,605 |
| 5.50%, 04/15/25 | 308 | | 259,490 |
| Medtronic, Inc., 4.50%, 03/15/42 | 750 | | 816,925 |
| Teleflex, Inc., 5.25%, 06/15/24 | 170 | | 178,500 |
| | | | 4,132,407 |
| Health Care Providers & Services 1.6% | | | |
| Acadia Healthcare Co., Inc.: | | | |
| 5.63%, 02/15/23 | 95 | | 95,475 |
| 6.50%, 03/01/24 | 258 | | 266,385 |
| Aetna, Inc., 4.50%, 05/15/42 | 575 | | 594,253 |
| Amsurg Corp., 5.63%, 07/15/22 | 513 | | 523,260 |
| Centene Corp.: | | | |
| 5.63%, 02/15/21 | 401 | | 414,032 |
| 6.13%, 02/15/24 | 359 | | 384,130 |
| 4.75%, 01/15/25 | 350 | | 359,030 |
| CHS/Community Health Systems, Inc.: | | | |
| 8.00%, 11/15/19 | 98 | | 87,832 |
| 7.13%, 07/15/20 ^(e) | 123 | | 95,940 |
| 5.13%, 08/01/21 | 59 | | 55,313 |
| 6.25%, 03/31/23 | 123 | | 115,005 |
| DaVita, Inc., 5.13%, 07/15/24 | 187 | | 190,272 |
| Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 ^{(b)(f)} | 177 | | 179,655 |
| Envision Healthcare Corp. ^(b) : | | | |
| 5.13%, 07/01/22 | 163 | | 159,944 |
| 6.25%, 12/01/24 | 68 | | 71,655 |
| HCA, Inc.: | | | |
| 6.50%, 02/15/20 | 916 | | 983,555 |
| 4.75%, 05/01/23 | 562 | | 586,587 |
| 5.00%, 03/15/24 | 469 | | 492,450 |
| 5.38%, 02/01/25 | 516 | | 535,350 |
| 5.25%, 04/15/25 | 256 | | 272,640 |
| 5.88%, 02/15/26 | 375 | | 398,906 |
| 5.25%, 06/15/26 | 381 | | 404,574 |
| 4.50%, 02/15/27 | 157 | | 159,198 |
| 5.50%, 06/15/47 | 585 | | 592,312 |
| HealthSouth Corp., 5.75%, 11/01/24 | 26 | | 26,618 |
| MEDNAX, Inc., 5.25%, 12/01/23 ^(b) | 90 | | 92,250 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Health Care Providers & Services (continued) | | | |
| Molina Healthcare, Inc., 4.88%, 06/15/25 ^(b) | USD | 71 | \$ 71,000 |
| MPH Acquisition Holdings LLC, 7.13%, 06/01/24 ^(b) | | 353 | 379,034 |
| Northwell Healthcare, Inc., 4.26%, 11/01/47 | | 725 | 731,052 |
| Polaris Intermediate Corp., 8.50%, 12/01/22 ^{(b)(f)} | | 302 | 314,201 |
| RegionalCare Hospital Partners Holdings, Inc., 8.25%, 05/01/23 ^(b) | | 97 | 99,182 |
| Sterigenics-Nordion Holdings LLC, 6.50%, 05/15/23 ^(b) | | 95 | 99,750 |
| Surgery Center Holdings, Inc. ^(b) : 8.88%, 04/15/21 | | 98 | 98,735 |
| 6.75%, 07/01/25 ^(e) | | 183 | 166,530 |
| Tenet Healthcare Corp.: 6.00%, 10/01/20 | | 324 | 340,200 |
| 7.50%, 01/01/22 ^(b) | | 100 | 105,500 |
| 8.13%, 04/01/22 | | 905 | 895,950 |
| 6.75%, 06/15/23 ^(e) | | 258 | 241,225 |
| 4.63%, 07/15/24 ^(b) | | 126 | 124,110 |
| THC Escrow Corp. III ^(b) : 5.13%, 05/01/25 | | 424 | 408,100 |
| 7.00%, 08/01/25 | | 100 | 90,750 |
| Vizient, Inc., 10.38%, 03/01/24 ^(b) | | 228 | 257,640 |
| WellCare Health Plans, Inc., 5.25%, 04/01/25 | | 58 | 61,408 |
| | | | 12,620,988 |
| Health Care Technology 0.0% | | | |
| Quintiles IMS, Inc., 3.25%, 03/15/25 ^(b) | EUR | 100 | 122,832 |
| Hotels, Restaurants & Leisure 2.9% | | | |
| Arcos Dorados Holdings, Inc., 5.88%, 04/04/27 ^(b) | USD | 257 | 272,641 |
| Burger King France SAS, (3 mo. Euribor + 5.25%), 5.25%, 05/01/23 ^(a) | EUR | 100 | 122,003 |
| Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 | USD | 1,135 | 1,160,537 |
| Codere Finance 2 Luxembourg SA, 6.75%, 11/01/21 | EUR | 100 | 125,846 |
| CPUK Finance Ltd., 4.25%, 02/28/47 | GBP | 100 | 137,738 |
| CRC Escrow Issuer LLC/CRC Finco, Inc., 5.25%, 10/15/25 ^(b) | USD | 457 | 457,571 |
| Eldorado Resorts, Inc., 6.00%, 04/01/25 | | 77 | 81,066 |
| ESH Hospitality, Inc., 5.25%, 05/01/25 ^(b) | | 88 | 89,540 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Hotels, Restaurants & Leisure (continued) | | | |
| GLP Capital LP/GLP Financing II, Inc.: 5.38%, 11/01/23 | USD | 90 | \$ 96,863 |
| 5.38%, 04/15/26 | | 64 | 69,080 |

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| | | | |
|---|-----|-------|------------|
| Golden Nugget, Inc., 6.75%, 10/15/24 ^(b) | | 34 | 34,723 |
| International Game Technology PLC, 4.75%, 02/15/23 | EUR | 100 | 135,504 |
| Jacobs Entertainment, Inc., 7.88%, 02/01/24 ^(b) | USD | 60 | 64,500 |
| KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 06/01/26 ^(b) | | 100 | 105,750 |
| McDonald's Corp., 3.70%, 01/30/26 | | 510 | 530,180 |
| Melco Resorts Finance Ltd., 4.88%, 06/06/25 ^(b) | | 250 | 251,821 |
| MGM Resorts International: 5.25%, 03/31/20 | | 97 | 102,093 |
| 6.75%, 10/01/20 | | 176 | 192,445 |
| 6.63%, 12/15/21 | | 781 | 868,855 |
| 7.75%, 03/15/22 | | 76 | 88,183 |
| New Red Finance, Inc. ^(b) : 4.25%, 05/15/24 | | 171 | 171,256 |
| 5.00%, 10/15/25 | | 1,049 | 1,074,569 |
| Sabre GLBL, Inc. ^(b) : 5.38%, 04/15/23 | | 62 | 64,480 |
| 5.25%, 11/15/23 | | 133 | 137,987 |
| Scientific Games International, Inc.: 7.00%, 01/01/22 ^(b) | | 1,089 | 1,148,895 |
| 10.00%, 12/01/22 | | 819 | 901,924 |
| 5.00%, 10/15/25 ^(b) | | 65 | 65,731 |
| Six Flags Entertainment Corp. ^(b) : 4.88%, 07/31/24 | | 615 | 625,762 |
| 5.50%, 04/15/27 | | 149 | 154,215 |
| Station Casinos LLC, 5.00%, 10/01/25 ^(b) | | 222 | 221,918 |
| Unique Pub Finance Co. PLC: Series A3, 6.54%, 03/30/21 | GBP | 2,000 | 2,911,792 |
| Series A4, 5.66%, 06/30/27 | | 1,042 | 1,586,083 |
| Series M, 7.40%, 03/28/24 | | 3,000 | 4,634,411 |
| Series N, 6.46%, 03/30/32 | | 2,390 | 3,184,752 |
| Vue International Bidco PLC, 7.88%, 07/15/20 | | 100 | 137,972 |
| Wyndham Worldwide Corp., 4.15%, 04/01/24 | USD | 1,000 | 1,004,745 |
| Yum! Brands, Inc., 3.88%, 11/01/23 | | 27 | 27,203 |
| | | | 23,040,634 |
| Household Durables 0.5% Brookfield Residential Properties, Inc., 6.38%, 05/15/25 ^(b) | | 47 | 49,996 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Household Durables (continued) | | | |
| CalAtlantic Group, Inc.: | | | |
| 8.38%, 01/15/21 | USD | 53 | \$ 61,281 |
| 6.25%, 12/15/21 | | 276 | 303,600 |
| 5.38%, 10/01/22 | | 2 | 2,160 |
| 5.25%, 06/01/26 | | 18 | 18,900 |
| Century Communities, Inc., 6.88%, 05/15/22 | | 460 | 482,287 |
| K Hovnanian Enterprises, Inc. ^(b) : | | | |
| 10.00%, 07/15/22 | | 59 | 64,310 |
| 10.50%, 07/15/24 | | 64 | 70,880 |
| Lennar Corp.: | | | |
| 2.95%, 11/29/20 ^(b) | | 70 | 69,563 |
| 4.13%, 01/15/22 | | 77 | 78,733 |
| 4.75%, 11/15/22 | | 136 | 143,650 |
| 4.88%, 12/15/23 | | 85 | 89,250 |
| 4.75%, 05/30/25 | | 180 | 185,850 |
| 4.75%, 11/29/27 ^(b) | | 255 | 260,737 |
| Mattamy Group Corp. ^(b) : | | | |
| 6.88%, 12/15/23 | | 94 | 98,705 |
| 6.50%, 10/01/25 | | 129 | 135,128 |
| MDC Holdings, Inc., 6.00%, 01/15/43 | | 150 | 148,125 |
| Meritage Homes Corp., 5.13%, 06/06/27 | | 71 | 71,820 |
| Newell Brands, Inc., 4.20%, 04/01/26 | | 1,000 | 1,046,059 |
| PulteGroup, Inc., 6.38%, 05/15/33 | | 256 | 286,720 |
| Tempur Sealy International, Inc.: | | | |
| 5.63%, 10/15/23 | | 2 | 2,080 |
| 5.50%, 06/15/26 | | 132 | 135,135 |
| TRI Pointe Group, Inc.: | | | |
| 4.88%, 07/01/21 | | 73 | 76,468 |
| 5.25%, 06/01/27 | | 34 | 34,719 |
| TRI Pointe Group, Inc./TRI Pointe Homes, Inc.: | | | |
| 4.38%, 06/15/19 | | 10 | 10,200 |
| 5.88%, 06/15/24 | | 177 | 190,664 |
| William Lyon Homes, Inc., 5.88%, 01/31/25 | | 66 | 67,485 |
| | | | 4,184,505 |
| Household Products 0.1% | | | |
| ACCO Brands Corp., 5.25%, 12/15/24 ^(b) | | 59 | 61,434 |
| Prestige Brands, Inc., 6.38%, 03/01/24 ^(b) | | 154 | 160,545 |
| Spectrum Brands, Inc., 6.63%, 11/15/22 | | 170 | 176,375 |
| | | | 398,354 |
| Independent Power and Renewable Electricity Producers 0.4% | | | |

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| | | | | |
|---|-----|-------|--------------|--------------|
| AES Corp., 5.50%, 03/15/24 | | 8 | | 8,380 |
| Calpine Corp. ^(b) : | | | | |
| 5.88%, 01/15/24 | | 258 | | 266,385 |
| 5.25%, 06/01/26 | | 308 | | 311,465 |
| Colbun SA, 3.95%, 10/11/27 ^(b) | | 200 | | 200,375 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Independent Power and Renewable Electricity Producers (continued) | | | | |
| Dynegy, Inc.: | | | | |
| 7.38%, 11/01/22 | USD | 155 | \$ | 165,656 |
| 8.00%, 01/15/25 ^(b) | | 198 | | 217,800 |
| 8.13%, 01/30/26 ^(b) | | 115 | | 127,938 |
| Genneia SA, 8.75%, 01/20/22 ^(b) | | 370 | | 405,605 |
| NRG Energy, Inc.: | | | | |
| 6.63%, 03/15/23 | | 25 | | 25,928 |
| 6.63%, 01/15/27 | | 700 | | 754,250 |
| 5.75%, 01/15/28 | | 333 | | 333,000 |
| NRG Yield Operating LLC, 5.38%, 08/15/24 | | 155 | | 160,812 |
| QEP Resources, Inc., 5.38%, 10/01/22 | | 51 | | 52,211 |
| TerraForm Power Operating LLC ^(b) : | | | | |
| 4.25%, 01/31/23 ^(h) | | 128 | | 128,320 |
| 6.38%, 02/01/23 ⁽ⁱ⁾ | | 126 | | 132,804 |
| 6.63%, 06/15/25 ⁽ⁱ⁾ | | 15 | | 16,444 |
| 5.00%, 01/31/28 ^(h) | | 128 | | 128,480 |
| | | | | 3,435,853 |
| Industrial Conglomerates 0.5% | | | | |
| General Electric Co.: | | | | |
| 6.75%, 03/15/32 ^(e) | | 2,500 | | 3,390,865 |
| 6.88%, 01/10/39 | | 135 | | 191,286 |
| Smiths Group PLC, 3.63%, 10/12/22 ^(b) | | 360 | | 362,765 |
| Vertiv Group Corp., 9.25%, 10/15/24 ^(b) | | 381 | | 413,861 |
| | | | | 4,358,777 |
| Insurance 3.1% | | | | |
| Acrisure LLC/Acrisure Finance, Inc., 7.00%, 11/15/25 ^(b) | | 158 | | 155,827 |
| Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 | | 1,495 | | 1,511,742 |
| American International Group, Inc., 3.75%, 07/10/25 ^(e) | | 3,380 | | 3,464,583 |
| Aon PLC: | | | | |
| 3.88%, 12/15/25 | | 1,445 | | 1,507,738 |
| 4.60%, 06/14/44 | | 500 | | 534,695 |
| Ardonagh Midco 3 PLC, 8.63%, 07/15/23 ^(b) | | 200 | | 208,476 |
| Assicurazioni Generali SpA, (3 mo. Euribor + 7.11%), 7.75%, 12/12/42 ^(g) | EUR | 100 | | 153,840 |
| AssuredPartners, Inc., 7.00%, 08/15/25 ^(b) | USD | 33 | | 33,248 |
| AXA SA, (3 mo. Euribor + 3.05%), 5.25%, 04/16/40 ^(g) | EUR | 500 | | 662,698 |
| Five Corners Funding Trust, | | | | |
| 4.42%, 11/15/23 ^{(b)(e)} | USD | 2,050 | | 2,199,563 |
| Groupama SA, 6.00%, 01/23/27 | EUR | 100 | | 149,971 |
| Hartford Financial Services Group, Inc., 5.13%, 04/15/22 | USD | 1,860 | | 2,036,350 |
| HUB International Ltd., 7.88%, 10/01/21 ^(b) | | 802 | | 834,080 |

SCHEDULES OF INVESTMENTS

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Insurance (continued) | | |
| Liberty Mutual Group, Inc., 6.50%, 05/01/42 ^{(b)(e)} | USD 2,000 | \$ 2,629,884 |
| MetLife, Inc., 6.40%, 12/15/66 | 2,554 | 2,924,024 |
| Muenchener Rueckversicherungs AG, (3 mo. Euribor + 3.50%), 6.00%, 05/26/41 ^(g) | EUR 400 | 565,358 |
| Nationwide Building Society, 4.13%, 10/18/32 ^{(b)(c)} | USD 720 | 719,281 |
| Prudential Financial, Inc.: 5.90%, 03/17/36 | 500 | 627,201 |
| 5.70%, 12/14/36 ^(e) | 1,625 | 2,006,585 |
| Radian Group, Inc.: 5.25%, 06/15/20 | 28 | 29,540 |
| 4.50%, 10/01/24 | 225 | 231,255 |
| Teachers Insurance & Annuity Association of America, 4.27%, 05/15/47 ^(b) | 700 | 724,740 |
| USIS Merger Sub, Inc., 6.88%, 05/01/25 ^(b) | 41 | 41,513 |
| Wayne Merger Sub LLC, 8.25%, 08/01/23 ^(b) | 505 | 528,987 |
| | | 24,481,179 |
| Internet Software & Services 0.2% | | |
| Equinix, Inc., 5.88%, 01/15/26 | 435 | 471,975 |
| Match Group, Inc., 5.00%, 12/15/27 ^{(b)(h)} | 68 | 68,510 |
| Netflix, Inc.: 4.38%, 11/15/26 | 373 | 366,006 |
| 3.63%, 05/15/27 | EUR 100 | 119,620 |
| 4.88%, 04/15/28 ^(b) | USD 308 | 304,535 |
| Symantec Corp., 5.00%, 04/15/25 ^(b) | 124 | 130,138 |
| United Group BV, 4.38%, 07/01/22 | EUR 126 | 156,345 |
| | | 1,617,129 |
| IT Services 0.5% | | |
| Ceridian HCM Holding, Inc., 11.00%, 03/15/21 ^(b) | USD 270 | 284,175 |
| Fidelity National Information Services, Inc., 4.50%, 08/15/46 | 1,000 | 1,024,585 |
| First Data Corp. ^(b) : 7.00%, 12/01/23 | 756 | 801,360 |
| 5.00%, 01/15/24 | 220 | 227,700 |
| 5.75%, 01/15/24 | 1,261 | 1,308,288 |
| Gartner, Inc., 5.13%, 04/01/25 ^(b) | 207 | 216,315 |
| WEX, Inc., 4.75%, 02/01/23 ^(b) | 382 | 390,595 |
| | | 4,253,018 |
| <i>Security</i> | | <i>Value</i> |

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| | <i>Par</i> | |
|--|--------------|--------------|
| | <i>(000)</i> | |
| Life Sciences Tools & Services 0.1% | | |
| Thermo Fisher Scientific, Inc., 5.30%, 02/01/44 | USD 1,000 | \$ 1,176,330 |
| Machinery 0.1% | | |
| SPX FLOW, Inc. ^(b) : | | |
| 5.63%, 08/15/24 | 115 | 121,038 |
| 5.88%, 08/15/26 | 213 | 225,780 |
| Terex Corp., 5.63%, 02/01/25 ^(b) | 455 | 480,309 |
| Wabash National Corp., 5.50%, 10/01/25 ^(b) | 176 | 177,320 |
| | | 1,004,447 |
| Marine 0.3% | | |
| Nakilat, Inc., Series A, 6.07%, 12/31/33 ^(b) | 2,150 | 2,494,000 |
| Media 5.2% | | |
| 21st Century Fox America, Inc., 7.63%, 11/30/28 | 385 | 501,493 |
| Altice Financing SA ^(b) : | | |
| 6.63%, 02/15/23 | 200 | 205,000 |
| 7.50%, 05/15/26 | 607 | 634,315 |
| Altice Luxembourg SA: | | |
| 7.75%, 05/15/22 ^(b) | 400 | 381,000 |
| 6.25%, 02/15/25 | EUR 100 | 111,876 |
| Altice US Finance I Corp., 5.38%, 07/15/23 ^(b) | USD 970 | 986,975 |
| AMC Networks, Inc.: | | |
| 5.00%, 04/01/24 | 114 | 115,425 |
| 4.75%, 08/01/25 | 206 | 204,455 |
| Cablevision SA, 6.50%, 06/15/21 ^(b) | 222 | 235,617 |
| Cablevision Systems Corp.: | | |
| 7.75%, 04/15/18 | 311 | 316,443 |
| 8.00%, 04/15/20 | 325 | 347,750 |
| CBS Radio, Inc., 7.25%, 11/01/24 ^(b) | 53 | 55,783 |
| CCO Holdings LLC/CCO Holdings Capital Corp. ^(b) : | | |
| 4.00%, 03/01/23 | 412 | 411,743 |
| 5.13%, 05/01/23 | 240 | 248,400 |
| 5.13%, 05/01/27 | 1,708 | 1,691,987 |
| 5.00%, 02/01/28 | 480 | 470,400 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp. ^(b) : | | |
| 5.13%, 12/15/21 | 562 | 562,777 |
| 7.75%, 07/15/25 | 960 | 1,022,400 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, | | |
| 4.91%, 07/23/25 ^(e) | 4,700 | 4,965,205 |
| Clear Channel International BV, 8.75%, 12/15/20 ^(b) | 317 | 327,303 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Media (continued) | | | |
| Clear Channel Worldwide Holdings, Inc.: | | | |
| 6.50%, 11/15/22 | USD | 1,921 | \$ 1,938,422 |
| Series B, 7.63%, 03/15/20 | | 443 | 438,570 |
| Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22 ^(e) | | 2,600 | 3,413,137 |
| Comcast Corp.: | | | |
| 6.45%, 03/15/37 | | 790 | 1,050,252 |
| 4.60%, 08/15/45 | | 2,000 | 2,175,326 |
| CSC Holdings LLC: | | | |
| 10.13%, 01/15/23 ^(b) | | 1,190 | 1,343,212 |
| 5.25%, 06/01/24 | | 430 | 419,116 |
| 10.88%, 10/15/25 ^(b) | | 764 | 902,952 |
| Discovery Communications LLC: | | | |
| 3.25%, 04/01/23 | | 1,850 | 1,837,676 |
| 3.45%, 03/15/25 | | 210 | 205,746 |
| DISH DBS Corp.: | | | |
| 6.75%, 06/01/21 | | 350 | 372,750 |
| 5.88%, 07/15/22 | | 470 | 483,512 |
| 5.00%, 03/15/23 | | 264 | 257,730 |
| 5.88%, 11/15/24 | | 34 | 34,255 |
| 7.75%, 07/01/26 | | 655 | 706,581 |
| DISH Network Corp., 3.38%, 08/15/26 | | 265 | 295,309 |
| eircom Finance DAC, 4.50%, 05/31/22 | EUR | 100 | 123,453 |
| GTT Communications, Inc., 7.88%, 12/31/24 ^(b) | USD | 159 | 167,624 |
| Hughes Satellite Systems Corp.: | | | |
| 7.63%, 06/15/21 | | 64 | 70,800 |
| 5.25%, 08/01/26 | | 324 | 328,879 |
| 6.63%, 08/01/26 | | 139 | 145,429 |
| iHeartCommunications, Inc.: | | | |
| 9.00%, 12/15/19 | | 91 | 67,568 |
| 9.00%, 03/01/21 | | 9 | 6,458 |
| 10.63%, 03/15/23 | | 649 | 462,412 |
| Intelsat Jackson Holdings SA: | | | |
| 7.25%, 10/15/20 | | 185 | 174,825 |
| 5.50%, 08/01/23 | | 335 | 274,281 |
| 9.75%, 07/15/25 ^(b) | | 277 | 268,344 |
| Interpublic Group of Cos., Inc., 3.75%, 02/15/23 | | 2,000 | 2,062,161 |
| LG Finance Co. Corp., 5.88%, 11/01/24 ^(b) | | 57 | 60,206 |
| LGE HoldCo VI BV, 7.13%, 05/15/24 | EUR | 100 | 131,868 |
| McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance, 7.88%, 05/15/24 ^(b) | USD | 61 | 60,848 |
| MDC Partners, Inc., 6.50%, 05/01/24 ^(b) | | 228 | 229,140 |

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| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Media (continued) | | | |
| Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 ^(b) | USD | 148 \$ | 157,250 |
| Numericable Group SA, 5.38%, 05/15/22 | EUR | 106 | 128,476 |
| Outfront Media Capital LLC/Outfront Media Capital Corp., 5.25%, 02/15/22 | USD | 55 | 56,547 |
| SFR Group SA ^(b) : | | | |
| 6.00%, 05/15/22 | | 345 | 347,805 |
| 7.38%, 05/01/26 | | 1,101 | 1,109,125 |
| Sirius XM Radio, Inc., 5.00%, 08/01/27 ^(b) | | 41 | 41,461 |
| TCI Communications, Inc., 7.88%, 02/15/26 ^(e) | | 610 | 808,758 |
| TEGNA, Inc., 5.50%, 09/15/24 ^(b) | | 45 | 46,856 |
| Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 ^(b) | | 200 | 200,000 |
| Telesat Canada/Telesat LLC, 8.88%, 11/15/24 ^(b) | | 167 | 186,623 |
| Time Warner, Inc., 6.10%, 07/15/40 | | 830 | 987,194 |
| Tribune Media Co., 5.88%, 07/15/22 | | 182 | 185,640 |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 01/15/25 | EUR | 100 | 125,916 |
| Univision Communications, Inc. ^(b) : | | | |
| 5.13%, 05/15/23 | USD | 272 | 272,000 |
| 5.13%, 02/15/25 | | 135 | 131,456 |
| UPCB Finance IV Ltd., 4.00%, 01/15/27 | EUR | 100 | 127,296 |
| Videotron Ltd., 5.13%, 04/15/27 ^(b) | USD | 222 | 232,545 |
| Virgin Media Finance PLC, 5.75%, 01/15/25 ^(b) | | 515 | 526,587 |
| Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24 | GBP | 100 | 138,115 |
| Virgin Media Secured Finance PLC: | | | |
| 5.25%, 01/15/26 ^(b) | USD | 303 | 312,469 |
| 4.88%, 01/15/27 | GBP | 100 | 138,824 |
| 6.25%, 03/28/29 | | 100 | 146,066 |
| WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 09/01/20 ^(b) | USD | 520 | 529,100 |
| Ziggo Bond Finance BV, 5.88%, 01/15/25 ^(b) | | 260 | 260,000 |
| | | | 41,501,298 |
| Metals & Mining 1.8% | | | |
| Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 ^(b) | | 121 | 128,563 |
| CONSOL Mining Corp., 11.00%, 11/15/25 ^(b) | | 336 | 337,680 |
| Constellium NV ^(b) : | | | |
| 5.75%, 05/15/24 | | 582 | 600,915 |
| 5.88%, 02/15/26 | | 269 | 278,778 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Metals & Mining (continued) | | | |
| First Quantum Minerals Ltd., 7.00%, 02/15/21 ^(b) | USD | 435 | \$ 451,312 |
| Freeport-McMoRan, Inc.: | | | |
| 2.38%, 03/15/18 | | 1,480 | 1,478,150 |
| 3.10%, 03/15/20 | | 799 | 799,999 |
| 4.00%, 11/14/21 | | 121 | 121,666 |
| 3.55%, 03/01/22 | | 164 | 161,745 |
| 3.88%, 03/15/23 | | 1,140 | 1,127,004 |
| 5.40%, 11/14/34 | | 278 | 270,355 |
| 5.45%, 03/15/43 | | 683 | 646,938 |
| Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 ^(b) | | 399 | 428,925 |
| Joseph T Ryerson & Son, Inc., 11.00%, 05/15/22 ^(b) | | 115 | 129,605 |
| Kaiser Aluminum Corp., 5.88%, 05/15/24 | | 74 | 79,365 |
| Kinross Gold Corp.: | | | |
| 4.50%, 07/15/27 ^(b) | | 82 | 82,615 |
| 6.88%, 09/01/41 | | 45 | 51,131 |
| Novelis Corp. ^(b) : | | | |
| 6.25%, 08/15/24 | | 823 | 866,207 |
| 5.88%, 09/30/26 | | 830 | 860,087 |
| Nyrstar Netherlands Holdings BV, 6.88%, 03/15/24 | EUR | 100 | 126,202 |
| Ovako AB, 5.00%, 10/05/22 | | 100 | 121,328 |
| Rio Tinto Finance USA Ltd., 4.75%, 03/22/42 | USD | 400 | 454,871 |
| Steel Dynamics, Inc.: | | | |
| 5.25%, 04/15/23 | | 345 | 355,453 |
| 5.50%, 10/01/24 | | 48 | 51,091 |
| 4.13%, 09/15/25 ^(b) | | 142 | 142,355 |
| SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 ^(b) | | 150 | 158,063 |
| Teck Resources Ltd.: | | | |
| 4.50%, 01/15/21 | | 96 | 99,240 |
| 3.75%, 02/01/23 | | 502 | 507,020 |
| 8.50%, 06/01/24 ^(b) | | 1,096 | 1,243,960 |
| 6.13%, 10/01/35 | | 61 | 68,625 |
| 6.00%, 08/15/40 | | 300 | 333,000 |
| 5.20%, 03/01/42 | | 418 | 413,820 |
| 5.40%, 02/01/43 | | 188 | 188,940 |
| thyssenKrupp AG, 1.38%, 03/03/22 | EUR | 75 | 90,779 |
| United States Steel Corp.: | | | |
| 8.38%, 07/01/21 ^(b) | USD | 215 | 234,888 |
| 6.88%, 08/15/25 | | 125 | 129,350 |
| Vale Overseas Ltd., 6.25%, 08/10/26 | | 237 | 274,894 |
| <i>Security</i> | | | <i>Value</i> |

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| | <i>Par</i> | |
|--|--------------|------------|
| | <i>(000)</i> | |
| Metals & Mining (continued) | | |
| VM Holdings SA, 5.38%, 05/04/27 ^(b) | USD 299 | \$ 315,445 |
| | | 14,210,364 |
| Multi-Utilities 0.1% | | |
| NGL Energy Partners LP/NGL Energy Finance Corp., 6.88%, 10/15/21 | 448 | 454,720 |
| Multiline Retail 0.0% | | |
| Neiman Marcus Group Ltd., 8.00%, 10/15/21 ^(b) | 145 | 82,650 |
| Offshore Drilling & Other Services 0.0% | | |
| Entegris, Inc., 4.63%, 02/10/26 ^(b) | 135 | 137,531 |
| Oil, Gas & Consumable Fuels 6.8% | | |
| Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24 | 79 | 87,098 |
| Anadarko Petroleum Corp., 5.55%, 03/15/26 | 1,500 | 1,670,073 |
| Andeavor Logistics LP, Series A, 6.88% ^{(c)(h)(i)} | 232 | 234,854 |
| Andeavor Logistics LP/Tesoro Logistics Finance Corp.: | | |
| 6.25%, 10/15/22 | 45 | 47,804 |
| 4.25%, 12/01/27 | 250 | 249,866 |
| Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 09/15/24 | 35 | 36,138 |
| Antero Resources Corp.: | | |
| 5.13%, 12/01/22 | 52 | 53,300 |
| 5.63%, 06/01/23 | 51 | 53,168 |
| Ascent Resources Utica Holdings LLC/ARU Finance Corp., 10.00%, 04/01/22 ^(b) | 139 | 151,162 |
| California Resources Corp., 8.00%, 12/15/22 ^(b) | 97 | 71,780 |
| Callon Petroleum Co., 6.13%, 10/01/24 | 261 | 268,830 |
| Canadian Natural Resources Ltd., 3.90%, 02/01/25 | 500 | 511,645 |
| Carrizo Oil & Gas, Inc.: | | |
| 6.25%, 04/15/23 | 126 | 128,992 |
| 8.25%, 07/15/25 | 63 | 68,355 |
| Cenovus Energy, Inc., 4.25%, 04/15/27 ^(b) | 400 | 395,715 |
| Cheniere Corpus Christi Holdings LLC: | | |
| 7.00%, 06/30/24 | 178 | 202,030 |
| 5.88%, 03/31/25 | 384 | 416,160 |
| 5.13%, 06/30/27 ^(b) | 473 | 487,781 |
| Cheniere Energy Partners LP, | | |
| 5.25%, 10/01/25 ^(b) | 124 | 127,255 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | |
| Chesapeake Energy Corp. ^(b) : | | | |
| 8.00%, 01/15/25 | USD | 169 | \$ 168,155 |
| 8.00%, 06/15/27 | | 364 | 348,639 |
| Cia Latinoamericana de Infraestructura & Servicios SA, 9.50%, 07/20/23 ^(b) | | 370 | 396,825 |
| Citgo Holding, Inc., 10.75%, 02/15/20 ^(b) | | 95 | 100,462 |
| ConocoPhillips, 6.50%, 02/01/39 | | 600 | 811,592 |
| ConocoPhillips Canada Funding Co., 5.95%, 10/15/36 | | 685 | 859,325 |
| CONSOL Energy, Inc.: | | | |
| 5.88%, 04/15/22 | | 1,943 | 1,986,717 |
| 8.00%, 04/01/23 | | 48 | 51,240 |
| Continental Resources, Inc.: | | | |
| 3.80%, 06/01/24 | | 207 | 203,895 |
| 4.90%, 06/01/44 | | 105 | 99,750 |
| Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 ^(b) | | 232 | 242,440 |
| Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 04/01/23 | | 20 | 20,700 |
| CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 ^(b) | | 358 | 359,790 |
| DCP Midstream LLC ^(b) : | | | |
| 4.75%, 09/30/21 | | 55 | 56,513 |
| 6.45%, 11/03/36 | | 128 | 136,960 |
| 6.75%, 09/15/37 | | 159 | 170,130 |
| Denbury Resources, Inc.: | | | |
| 5.50%, 05/01/22 | | 118 | 76,700 |
| 4.63%, 07/15/23 | | 15 | 9,075 |
| Devon Energy Corp., 5.85%, 12/15/25 | | 1,000 | 1,160,161 |
| Diamond Offshore Drilling, Inc., 7.88%, 08/15/25 | | 62 | 64,635 |
| Diamondback Energy, Inc., 5.38%, 05/31/25 | | 137 | 141,410 |
| Eclipse Resources Corp., 8.88%, 07/15/23 | | 45 | 46,013 |
| Endeavor Energy Resources LP/EER Finance, Inc. ^{(b)(h)} : | | | |
| 5.50%, 01/30/26 | | 87 | 88,088 |
| 5.75%, 01/30/28 | | 160 | 161,800 |
| Energy Transfer Equity LP: | | | |
| 4.25%, 03/15/23 | | 128 | 128,960 |
| 5.88%, 01/15/24 | | 422 | 452,595 |
| 5.50%, 06/01/27 | | 264 | 275,220 |
| Energy Transfer LP: | | | |
| 4.75%, 01/15/26 | | 1,250 | 1,298,247 |
| 5.30%, 04/15/47 | | 540 | 526,304 |
| Energy Transfer Partners LP, 4.05%, 03/15/25 | | 500 | 500,546 |
| Ensco Jersey Finance Ltd., 3.00%, 01/31/24 ^{(b)(k)} | | 165 | 137,362 |
| <i>Security</i> | | | <i>Value</i> |

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| | <i>Par</i> | |
|---|--------------|------------|
| | <i>(000)</i> | |
| Oil, Gas & Consumable Fuels (continued) | | |
| Enterprise Products Operating LLC, 3.70%, 02/15/26 | USD 500 | \$ 510,112 |
| EOG Resources, Inc.: | | |
| 4.15%, 01/15/26 | 1,000 | 1,056,739 |
| 5.10%, 01/15/36 | 200 | 230,479 |
| EP Energy LLC/Everest Acquisition Finance, Inc.: | | |
| 9.38%, 05/01/20 | 221 | 163,540 |
| 8.00%, 11/29/24 ^(b) | 187 | 187,000 |
| Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 07/15/21 ^(b) | 224 | 236,880 |
| Extraction Oil & Gas, Inc., 7.38%, 05/15/24 ^(b) | 281 | 299,265 |
| Genesis Energy LP/Genesis Energy Finance Corp., 6.50%, 10/01/25 | 97 | 99,668 |
| GNL Quintero SA, 4.63%, 07/31/29 ^(b) | 200 | 208,000 |
| Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^(b) | 350 | 361,375 |
| Gulfport Energy Corp.: | | |
| 6.63%, 05/01/23 | 115 | 117,587 |
| 6.00%, 10/15/24 | 68 | 68,255 |
| 6.38%, 05/15/25 | 74 | 74,555 |
| 6.38%, 01/15/26 ^(b) | 87 | 87,435 |
| Halcon Resources Corp., 6.75%, 02/15/25 ^(b) | 206 | 209,090 |
| Hess Corp., 4.30%, 04/01/27 | 1,100 | 1,095,447 |
| Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., 5.63%, 02/15/26 ^(b) | 299 | 306,849 |
| KeySpan Gas East Corp., 5.82%, 04/01/41 ^{(b)(e)} | 1,010 | 1,305,679 |
| Kinder Morgan, Inc.: | | |
| 4.30%, 06/01/25 | 1,750 | 1,810,121 |
| 5.05%, 02/15/46 | 1,750 | 1,765,986 |
| Marathon Petroleum Corp., 6.50%, 03/01/41 ^(e) | 2,049 | 2,525,218 |
| Matador Resources Co., 6.88%, 04/15/23 | 570 | 601,350 |
| MEG Energy Corp. ^(b) : | | |
| 6.38%, 01/30/23 | 15 | 13,744 |
| 7.00%, 03/31/24 | 456 | 410,400 |
| 6.50%, 01/15/25 | 498 | 488,040 |
| MidAmerican Energy Co., 5.80%, 10/15/36 ^(e) | 1,500 | 1,906,580 |
| MidAmerican Energy Holdings Co., 5.95%, 05/15/37 | 1,750 | 2,241,719 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | |
| Murphy Oil Corp.: | | | |
| 6.88%, 08/15/24 | USD | 177 | \$ 190,496 |
| 5.88%, 12/01/42 | | 45 | 44,325 |
| Nabors Industries, Inc., 0.75%, 01/15/24 ^{(b)(k)} | | 262 | 194,535 |
| Newfield Exploration Co., 5.63%, 07/01/24 | | 75 | 81,000 |
| NGPL PipeCo LLC ^(b) : | | | |
| 4.38%, 08/15/22 | | 127 | 130,175 |
| 4.88%, 08/15/27 | | 31 | 32,183 |
| 7.77%, 12/15/37 | | 316 | 390,260 |
| Noble Holding International Ltd., 7.75%, 01/15/24 | | 152 | 131,480 |
| Oasis Petroleum, Inc.: | | | |
| 6.50%, 11/01/21 | | 35 | 35,438 |
| 6.88%, 03/15/22 | | 8 | 8,150 |
| 6.88%, 01/15/23 | | 23 | 23,431 |
| 2.63%, 09/15/23 ^(k) | | 145 | 165,481 |
| ONEOK, Inc., 6.00%, 06/15/35 | | 25 | 28,194 |
| Paramount Resources Ltd., 6.88%, 06/30/23 ^(b) | | 325 | 345,719 |
| Parker Drilling Co., 7.50%, 08/01/20 | | 43 | 39,345 |
| Parsley Energy LLC/Parsley Finance Corp. ^(b) : | | | |
| 6.25%, 06/01/24 | | 48 | 50,760 |
| 5.38%, 01/15/25 | | 209 | 211,612 |
| 5.25%, 08/15/25 | | 52 | 52,260 |
| 5.63%, 10/15/27 | | 101 | 103,209 |
| PBF Holding Co. LLC/PBF Finance Corp., 7.25%, 06/15/25 ^(b) | | 143 | 150,507 |
| PDC Energy, Inc., 5.75%, 05/15/26 ^(b) | | 125 | 129,375 |
| Petrobras Global Finance BV: | | | |
| 8.75%, 05/23/26 | | 222 | 265,012 |
| 6.00%, 01/27/28 ^(b) | | 239 | 240,434 |
| Petroleos Mexicanos ^(b) : | | | |
| 5.38%, 03/13/22 | | 27 | 28,863 |
| 6.50%, 03/13/27 | | 148 | 163,207 |
| Plains All American Pipeline LP/PAA Finance Corp., 3.65%, 06/01/22 | | 1,000 | 1,006,071 |
| Precision Drilling Corp.: | | | |
| 7.75%, 12/15/23 | | 50 | 51,625 |
| 7.13%, 01/15/26 ^(b) | | 82 | 82,616 |
| QEP Resources, Inc., 5.25%, 05/01/23 | | 51 | 51,638 |
| Range Resources Corp.: | | | |
| 5.88%, 07/01/22 | | 244 | 250,710 |
| 5.00%, 08/15/22 | | 53 | 52,801 |
| 5.00%, 03/15/23 | | 88 | 87,120 |
| 4.88%, 05/15/25 | | 80 | 78,000 |
| Resolute Energy Corp., 8.50%, 05/01/20 | | 279 | 283,534 |

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| <i>Security</i> | | <i>Par</i> <i>(000)</i> | <i>Value</i> |
|--|-----|----------------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | |
| Rockies Express Pipeline LLC ^(b) : | | | |
| 5.63%, 04/15/20 | USD | 565 | \$ 591,837 |
| 6.88%, 04/15/40 | | 229 | 257,911 |
| Rowan Cos., Inc.: | | | |
| 4.88%, 06/01/22 | | 50 | 47,734 |
| 4.75%, 01/15/24 | | 32 | 28,480 |
| 7.38%, 06/15/25 | | 484 | 486,420 |
| RSP Permian, Inc.: | | | |
| 6.63%, 10/01/22 | | 179 | 188,397 |
| 5.25%, 01/15/25 | | 102 | 104,040 |
| Sabine Pass Liquefaction LLC, 5.88%, 06/30/26 | | 1,750 | 1,963,031 |
| Sanchez Energy Corp.: | | | |
| 7.75%, 06/15/21 | | 322 | 305,095 |
| 6.13%, 01/15/23 | | 204 | 172,125 |
| SESI LLC, 7.13%, 12/15/21 | | 60 | 61,275 |
| Seven Generations Energy Ltd., 5.38%, 09/30/25 ^(b) | | 250 | 251,250 |
| SM Energy Co.: | | | |
| 6.50%, 11/15/21 | | 50 | 50,375 |
| 6.50%, 01/01/23 | | 194 | 195,940 |
| 5.63%, 06/01/25 | | 191 | 183,837 |
| 6.75%, 09/15/26 | | 80 | 80,900 |
| Southwestern Energy Co.: | | | |
| 6.70%, 01/23/25 | | 70 | 72,800 |
| 7.50%, 04/01/26 | | 124 | 132,680 |
| 7.75%, 10/01/27 | | 162 | 173,340 |
| Suncor Energy, Inc., 6.50%, 06/15/38 | | 1,000 | 1,316,780 |
| Sunoco Logistics Partners Operations LP, 3.90%, 07/15/26 | | 310 | 304,044 |
| Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^(b) : | | | |
| 5.50%, 09/15/24 | | 284 | 294,650 |
| 5.50%, 01/15/28 | | 228 | 234,840 |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp.: | | | |
| 5.25%, 05/01/23 | | 10 | 10,250 |
| 5.13%, 02/01/25 | | 77 | 78,733 |
| 5.38%, 02/01/27 | | 52 | 53,300 |
| 5.00%, 01/15/28 ^(b) | | 312 | 309,660 |
| TransCanada PipeLines Ltd., 4.63%, 03/01/34 | | 500 | 551,633 |
| Transocean, Inc., 7.50%, 01/15/26 ^(b) | | 188 | 193,170 |
| Weatherford International LLC, 6.80%, 06/15/37 | | 60 | 48,300 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|---|--------------|--------------|
| | <i>(000)</i> | |
| Oil, Gas & Consumable Fuels (continued) | | |
| Weatherford International Ltd.: | | |
| 6.50%, 08/01/36 | USD 143 | \$ 114,400 |
| 7.00%, 03/15/38 | 124 | 103,230 |
| 5.95%, 04/15/42 | 128 | 97,600 |
| Western Gas Partners LP, 5.38%, 06/01/21 | 1,425 | 1,515,813 |
| Whiting Petroleum Corp., 5.00%, 03/15/19 | 400 | 403,000 |
| WildHorse Resource Development Corp., 6.88%, 02/01/25 | 100 | 102,011 |
| Williams Cos., Inc., 5.75%, 06/24/44 | 647 | 681,776 |
| Williams Partners LP: | | |
| 3.90%, 01/15/25 | 1,150 | 1,170,769 |
| 4.00%, 09/15/25 | 750 | 764,304 |
| WPX Energy, Inc.: | | |
| 7.50%, 08/01/20 | 34 | 36,890 |
| 6.00%, 01/15/22 | 139 | 143,170 |
| 8.25%, 08/01/23 | 45 | 50,794 |
| 5.25%, 09/15/24 | 214 | 210,255 |
| YPF SA, 8.50%, 07/28/25 | 370 | 432,530 |
| | | 54,472,303 |
| Paper & Forest Products 0.2% | | |
| International Paper Co., 6.00%, 11/15/41 | 870 | 1,076,296 |
| Norbord, Inc., 6.25%, 04/15/23 ^(b) | 120 | 130,500 |
| | | 1,206,796 |
| Pharmaceuticals 1.9% | | |
| AbbVie, Inc.: | | |
| 3.60%, 05/14/25 | 870 | 888,921 |
| 3.20%, 05/14/26 | 500 | 494,699 |
| 4.45%, 05/14/46 | 2,095 | 2,204,901 |
| Actavis Funding SCS: | | |
| 3.80%, 03/15/25 | 3,250 | 3,276,658 |
| 4.55%, 03/15/35 | 2,140 | 2,202,285 |
| Endo DAC/Endo Finance LLC/Endo Finco, Inc., 5.88%, 10/15/24 ^(b) | 205 | 207,050 |
| Endo Finance LLC/Endo Finco, Inc. ^(b) : | | |
| 5.38%, 01/15/23 | 62 | 48,360 |
| 6.00%, 07/15/23 | 315 | 246,487 |
| Forest Laboratories LLC, 5.00%, 12/15/21 ^(b) | 758 | 813,814 |
| inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., 7.50%, 10/01/24 ^(b) | 128 | 140,480 |
| Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 08/01/23 ^(b) | 795 | 818,850 |
| Mylan NV, 3.95%, 06/15/26 | 750 | 747,186 |
| <i>Security</i> | | <i>Value</i> |

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| | | <i>Par</i> | |
|--|-----|--------------|------------|
| | | <i>(000)</i> | |
| Pharmaceuticals (continued) | | | |
| Nidda Healthcare Holding AG, 3.50%, 09/30/24 | EUR | 100 | \$ 121,405 |
| Synlab Bondco PLC, 6.25%, 07/01/22 | | 100 | 126,166 |
| Team Health Holdings, Inc., 6.38%, 02/01/25 ^(b) | USD | 222 | 200,910 |
| Teva Pharmaceutical Finance Netherlands II BV, 1.25%, 03/31/23 | EUR | 100 | 109,398 |
| Valeant Pharmaceuticals International, Inc. ^(b) : | | | |
| 6.38%, 10/15/20 | USD | 248 | 247,690 |
| 7.50%, 07/15/21 | | 80 | 79,000 |
| 6.75%, 08/15/21 | | 501 | 489,727 |
| 5.63%, 12/01/21 | | 478 | 444,540 |
| 6.50%, 03/15/22 | | 276 | 289,800 |
| 7.25%, 07/15/22 | | 22 | 21,450 |
| 5.88%, 05/15/23 | | 288 | 251,942 |
| 7.00%, 03/15/24 | | 320 | 342,800 |
| 6.13%, 04/15/25 | | 147 | 126,053 |
| 5.50%, 11/01/25 | | 143 | 144,802 |
| | | | 15,085,374 |
| Real Estate Investment Trusts (REITs) 1.3% | | | |
| ERP Operating LP, 4.50%, 06/01/45 | | 1,155 | 1,248,298 |
| Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 ^(b) | | 124 | 126,480 |
| HCP, Inc., 4.00%, 06/01/25 ^(c) | | 2,000 | 2,057,814 |
| Hilton Domestic Operating Co., Inc., 4.25%, 09/01/24 | | 67 | 68,005 |
| iStar, Inc.: | | | |
| 4.63%, 09/15/20 | | 83 | 84,245 |
| 6.00%, 04/01/22 | | 67 | 69,429 |
| 5.25%, 09/15/22 | | 83 | 83,934 |
| MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.: | | | |
| 5.63%, 05/01/24 | | 1,182 | 1,264,740 |
| 4.50%, 09/01/26 | | 478 | 481,585 |
| 4.50%, 01/15/28 ^(b) | | 235 | 233,531 |
| NH Hotel Group SA, 3.75%, 10/01/23 | EUR | 128 | 161,249 |
| Simon Property Group LP, 4.75%, 03/15/42 | USD | 1,670 | 1,824,410 |
| Starwood Property Trust, Inc.: | | | |
| 5.00%, 12/15/21 | | 345 | 359,231 |
| 4.75%, 03/15/25 ^{(b)(h)} | | 68 | 67,830 |
| Trust F/1401, 6.95%, 01/30/44 | | 476 | 524,195 |
| Ventas Realty LP, 4.13%, 01/15/26 | | 870 | 904,267 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par</i> <i>(000)</i> | <i>Value</i> |
|--|-----|----------------------------|--------------|
| Real Estate Investment Trusts (REITs) (continued) | | | |
| Ventas Realty LP/Ventas Capital Corp., 4.75%, 06/01/21 | USD | 550 \$ | 584,360 |
| | | | 10,143,603 |
| Real Estate Management & Development 0.7% | | | |
| ADLER Real Estate AG, 2.13%, 02/06/24 | EUR | 100 | 117,812 |
| Greystar Real Estate Partners LLC, 5.75%, 12/01/25 ^(b) | USD | 124 | 127,720 |
| Howard Hughes Corp., 5.38%, 03/15/25 ^(b) | | 148 | 152,070 |
| Northwest Florida Timber Finance LLC, 4.75%, 03/04/29 ^{(b)(e)} | | 4,600 | 4,382,448 |
| Realogy Group LLC/Realogy Co-Issuer Corp. ^(b) : | | | |
| 5.25%, 12/01/21 | | 133 | 138,320 |
| 4.88%, 06/01/23 | | 335 | 337,512 |
| RESIDOMO Sro, 3.38%, 10/15/24 | EUR | 100 | 122,001 |
| | | | 5,377,883 |
| Road & Rail 1.2% | | | |
| Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.13%, 06/01/22 ^(b) | USD | 261 | 262,631 |
| Burlington Northern Santa Fe LLC, 5.75%, 05/01/40 ^(e) | | 1,890 | 2,412,244 |
| CSX Corp., 4.75%, 05/30/42 | | 350 | 386,479 |
| EC Finance PLC, 2.38%, 11/15/22 | EUR | 100 | 122,023 |
| Herc Rentals, Inc. ^(b) : | | | |
| 7.50%, 06/01/22 | USD | 254 | 273,685 |
| 7.75%, 06/01/24 | | 82 | 89,798 |
| Hertz Corp., 7.63%, 06/01/22 ^(b) | | 102 | 105,287 |
| Lima Metro Line 2 Finance Ltd., 5.88%, 07/05/34 ^(b) | | 5,000 | 5,500,000 |
| Loxam SAS, 3.50%, 05/03/23 | EUR | 100 | 124,351 |
| United Rentals North America, Inc.: | | | |
| 4.63%, 07/15/23 | USD | 72 | 74,160 |
| 5.50%, 07/15/25 | | 93 | 98,929 |
| 4.63%, 10/15/25 | | 349 | 355,631 |
| 4.88%, 01/15/28 | | 128 | 129,440 |
| | | | 9,934,658 |
| Semiconductors & Semiconductor Equipment 0.8% | | | |
| Advanced Micro Devices, Inc., 7.50%, 08/15/22 | | 51 | 57,630 |
| Analog Devices, Inc.: | | | |
| 3.90%, 12/15/25 | | 470 | 489,767 |
| 3.50%, 12/05/26 | | 345 | 347,153 |
| Broadcom Corp./Broadcom Cayman Finance Ltd., 3.88%, 01/15/27 ^(b) | | 2,850 | 2,792,734 |
| | | <i>Par</i> <i>(000)</i> | <i>Value</i> |
| Semiconductors & Semiconductor Equipment (continued) | | | |

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| | | | |
|---|-----|-------|-----------|
| Microchip Technology, Inc. ^(k) : | | | |
| 1.63%, 02/15/25 | USD | 47 | \$ 79,283 |
| 2.13%, 12/15/37 | | 40 | 148,425 |
| Micron Technology, Inc.: | | | |
| 5.25%, 01/15/24 ^(b) | | 27 | 28,147 |
| 5.50%, 02/01/25 | | 7 | 7,403 |
| Series G, 3.00%, 11/15/43 | | 253 | 375,231 |
| Microsemi Corp., 9.13%, 04/15/23 ^(b) | | 14 | 15,838 |
| NXP BV/NXP Funding LLC ^(b) : | | | |
| 4.13%, 06/15/20 | | 420 | 431,681 |
| 4.13%, 06/01/21 | | 278 | 285,817 |
| 3.88%, 09/01/22 | | 200 | 203,750 |
| 5.75%, 03/15/23 | | 260 | 269,100 |
| ON Semiconductor Corp., 1.00%, 12/01/20 ^(k) | | 185 | 228,706 |
| QUALCOMM, Inc., 4.65%, 05/20/35 | | 250 | 259,993 |
| Sensata Technologies BV, 5.00%, 10/01/25 ^(b) | | 330 | 352,275 |
| | | | 6,372,933 |
| Software 2.0% | | | |
| ACI Worldwide, Inc., 6.38%, 08/15/20 ^(b) | | 320 | 326,400 |
| BMC Software Finance, Inc., 8.13%, 07/15/21 ^(b) | | 323 | 326,937 |
| CA, Inc., 3.60%, 08/15/22 | | 705 | 712,511 |
| Genesys Telecommunications Laboratories Inc/Greeneden Lux 3 Sarl/Greeneden US Holdings LLC, 10.00%, 11/30/24 ^(b) | | 280 | 313,600 |
| Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 08/01/22 ^(b) | | 31 | 31,000 |
| Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 ^{(b)(f)} | | 305 | 312,625 |
| Infor US, Inc., 6.50%, 05/15/22 | | 1,096 | 1,128,880 |
| Informatica LLC, 7.13%, 07/15/23 ^(b) | | 492 | 501,840 |
| Microsoft Corp., 3.50%, 11/15/42 ^(e) | | 4,000 | 3,995,113 |
| Nuance Communications, Inc.: | | | |
| 5.38%, 08/15/20 ^(b) | | 39 | 39,546 |
| 6.00%, 07/01/24 | | 182 | 194,740 |
| 5.63%, 12/15/26 ^(b) | | 81 | 84,848 |
| Oracle Corp., 5.38%, 07/15/40 ^(e) | | 3,025 | 3,720,675 |
| PTC, Inc., 6.00%, 05/15/24 | | 125 | 134,063 |
| Rackspace Hosting, Inc., 8.63%, 11/15/24 ^{(b)(e)} | | 135 | 144,788 |
| RP Crown Parent LLC, 7.38%, 10/15/24 ^(b) | | 210 | 218,925 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par</i> <i>(000)</i> | <i>Value</i> |
|---|-----|----------------------------|--------------|
| Software (continued) | | | |
| Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 ^(b) | USD | 1,122 | \$ 1,262,250 |
| Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 ^(b) | | 210 | 218,400 |
| SS&C Technologies Holdings, Inc., 5.88%, 07/15/23 | | 238 | 251,685 |
| TIBCO Software, Inc., 11.38%, 12/01/21 ^(b) | | 553 | 601,387 |
| Veritas US, Inc./Veritas Bermuda Ltd.: | | | |
| 7.50%, 02/01/23 | EUR | 100 | 124,976 |
| 7.50%, 02/01/23 ^(b) | USD | 600 | 630,000 |
| 10.50%, 02/01/24 ^(b) | | 600 | 628,500 |
| | | | 15,903,689 |
| Specialty Retail 0.6% | | | |
| Asbury Automotive Group, Inc., 6.00%, 12/15/24 | | 244 | 254,370 |
| Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 ^(b) | | 231 | 233,887 |
| Group 1 Automotive, Inc.: | | | |
| 5.00%, 06/01/22 | | 110 | 113,438 |
| 5.25%, 12/15/23 ^(b) | | 13 | 13,455 |
| Home Depot, Inc., 5.88%, 12/16/36 | | 1,660 | 2,198,361 |
| JC Penney Corp., Inc.: | | | |
| 8.13%, 10/01/19 | | 28 | 28,350 |
| 6.38%, 10/15/36 | | 14 | 8,400 |
| 7.40%, 04/01/37 | | 39 | 24,570 |
| L Brands, Inc., 6.88%, 11/01/35 | | 251 | 253,510 |
| Lowe's Cos, Inc., 4.38%, 09/15/45 | | 1,000 | 1,080,462 |
| Penske Automotive Group, Inc., 5.50%, 05/15/26 | | 22 | 22,385 |
| PetSmart, Inc., 5.88%, 06/01/25 ^(b) | | 93 | 79,980 |
| Shop Direct Funding PLC, 7.75%, 11/15/22 | GBP | 100 | 128,157 |
| | | | 4,439,325 |
| Technology Hardware, Storage & Peripherals 0.7% | | | |
| Apple, Inc., 4.65%, 02/23/46 ^(e) | USD | 2,400 | 2,740,617 |
| Dell International LLC/EMC Corp. ^(b) : | | | |
| 4.42%, 06/15/21 | | 20 | 20,882 |
| 7.13%, 06/15/24 | | 438 | 476,128 |
| 6.02%, 06/15/26 | | 110 | 120,924 |
| 8.35%, 07/15/46 | | 45 | 56,623 |
| Hewlett Packard Enterprise Co., 4.90%, 10/15/25 | | 1,500 | 1,562,092 |
| Riverbed Technology, Inc., 8.88%, 03/01/23 ^(b) | | 133 | 125,186 |
| | | | |
| <i>Security</i> | | <i>Par</i> <i>(000)</i> | <i>Value</i> |
| Technology Hardware, Storage & Peripherals (continued) | | | |

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| | | | |
|--|-----|-------|------------|
| Western Digital Corp.: | | | |
| 7.38%, 04/01/23 ^(b) | USD | 638 | \$ 693,825 |
| 10.50%, 04/01/24 | | 117 | 135,895 |
| | | | 5,932,172 |
| Textiles, Apparel & Luxury Goods 0.0% | | | |
| BiSoho SAS, 5.88%, 05/01/23 | EUR | 54 | 69,673 |
| Springs Industries, Inc., 6.25%, 06/01/21 | USD | 36 | 36,810 |
| | | | 106,483 |
| Thrifts & Mortgage Finance 0.0% | | | |
| Jerrold Finco PLC, 6.25%, 09/15/21 | GBP | 100 | 139,865 |
| Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. ^(b) : | | | |
| 5.25%, 03/15/22 | USD | 23 | 23,748 |
| 5.25%, 10/01/25 | | 144 | 143,640 |
| | | | 307,253 |
| Tobacco 1.5% | | | |
| Altria Group, Inc.: | | | |
| 9.95%, 11/10/38 | | 516 | 882,940 |
| 10.20%, 02/06/39 | | 894 | 1,551,684 |
| 5.38%, 01/31/44 ^(e) | | 4,030 | 4,816,616 |
| 3.88%, 09/16/46 | | 1,250 | 1,218,178 |
| Reynolds American, Inc.: | | | |
| 4.45%, 06/12/25 | | 635 | 676,937 |
| 7.00%, 08/04/41 | | 1,000 | 1,339,334 |
| 5.85%, 08/15/45 | | 1,500 | 1,828,462 |
| | | | 12,314,151 |
| Transportation Infrastructure 0.3% | | | |
| CEVA Group PLC, 7.00%, 03/01/21 ^(b) | | 310 | 299,150 |
| CMA CGM SA, 7.75%, 01/15/21 | EUR | 100 | 124,313 |
| I 595 Express LLC, 3.31%, 12/31/31 ^{(d)(l)} | USD | 899 | 862,412 |
| Penske Truck Leasing Co. LP/PTL Finance Corp., 3.40%, 11/15/26 ^(b) | | 490 | 482,339 |
| Rumo Luxembourg Sarl, 7.38%, 02/09/24 ^(b) | | 370 | 399,600 |
| Transurban Finance Co. Property Ltd., 4.13%, 02/02/26 ^(b) | | 580 | 602,536 |
| | | | 2,770,350 |
| Utilities 0.2% | | | |
| AES Argentina Generacion SA, 7.75%, 02/02/24 ^(b) | | 370 | 402,005 |
| AES Panama SRL, 6.00%, 06/25/22 ^(b) | | 228 | 239,512 |
| ContourGlobal Power Holdings SA, 5.13%, 06/15/21 | EUR | 100 | 124,307 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Utilities (continued) | | | |
| Generacion Mediterranea SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 07/27/23 ^(b) | USD | 370 | \$ 411,329 |
| Stoneway Capital Corp., 10.00%, 03/01/27 ^{(b)(e)} | | 530 | 565,775 |
| | | | 1,742,928 |
| Wireless Telecommunication Services 2.0% | | | |
| CoreCivic, Inc., 4.75%, 10/15/27 | | 96 | 94,560 |
| Crown Castle Towers LLC, 6.11%, 01/15/40 ^(b) | | 3,155 | 3,340,497 |
| CyrusOne LP/CyrusOne Finance Corp. ^(b) : 5.00%, 03/15/24 | | 356 | 370,240 |
| 5.38%, 03/15/27 | | 35 | 36,663 |
| Digicel Group Ltd., 8.25%, 09/30/20 ^(b) | | 223 | 214,861 |
| Digicel Ltd., 6.00%, 04/15/21 ^(b) | | 1,550 | 1,495,207 |
| Equinix, Inc., 2.88%, 10/01/25 | EUR | 100 | 121,432 |
| GEO Group, Inc.: 5.13%, 04/01/23 | USD | 278 | 279,390 |
| 6.00%, 04/15/26 | | 40 | 41,500 |
| Matterhorn Telecom SA, (3 mo. Euribor + 3.25%), 3.25%, 02/01/23 ^(a) | EUR | 90 | 108,073 |
| Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 ^(b) | USD | 152 | 145,540 |
| Rogers Communications, Inc., 7.50%, 08/15/38 | | 2,325 | 3,247,713 |
| SBA Communications Corp., 4.88%, 09/01/24 | | 112 | 115,920 |
| Sprint Capital Corp.: 6.90%, 05/01/19 | | 140 | 147,175 |
| 6.88%, 11/15/28 | | 498 | 511,072 |
| 8.75%, 03/15/32 | | 621 | 718,807 |
| Sprint Communications, Inc.: 7.00%, 03/01/20 ^(b) | | 609 | 652,391 |
| 6.00%, 11/15/22 | | 200 | 202,000 |
| Sprint Corp.: 7.88%, 09/15/23 | | 511 | 550,602 |
| 7.13%, 06/15/24 | | 822 | 855,398 |
| 7.63%, 02/15/25 | | 356 | 378,072 |
| Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, 3.36%, 03/20/23 ^(b) | | 247 | 248,927 |
| | | | |
| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
| Wireless Telecommunication Services (continued) | | | |
| T-Mobile USA, Inc.: 4.00%, 04/15/22 | USD | 132 | \$ 135,630 |
| 6.00%, 03/01/23 | | 205 | 215,081 |

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| | | |
|---|-----|-------------|
| 6.63%, 04/01/23 | 151 | 157,984 |
| 6.84%, 04/28/23 | 40 | 42,000 |
| 6.50%, 01/15/24 | 240 | 254,700 |
| 6.00%, 04/15/24 | 306 | 325,890 |
| 6.38%, 03/01/25 | 37 | 39,718 |
| 5.13%, 04/15/25 | 135 | 141,075 |
| 5.38%, 04/15/27 | 81 | 86,670 |
| Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC, 8.25%, 10/15/23 | 287 | 274,802 |
| Xplornet Communications, Inc., (9.63% Cash or 10.63% PIK), 9.63%, 06/01/22 ^{(b)(f)} | 79 | 84,135 |
| | | 15,633,725 |
| Total Corporate Bonds 71.2% (Cost \$534,921,743) | | 569,961,122 |
| Floating Rate Loan Interests 1.6% | | |
| Aerospace & Defense 0.1% | | |
| Accudyne Industries LLC, 2017 Term Loan, 5.08%, 08/02/24 ⁽¹⁾ | 331 | 332,380 |
| Sequa Mezzanine Holdings L.L.C., 2nd Lien Term Loan, 10.37%, 04/28/22 ⁽¹⁾ | 40 | 40,450 |
| | | 372,830 |
| Air Freight & Logistics 0.0% | | |
| CEVA Group PLC, Letter of Credit, 6.50%, 03/19/21 ^{(d)(1)} | 18 | 16,902 |
| CEVA Intercompany BV, Dutch Term Loan, 6.88%, 03/19/21 ⁽¹⁾ | 19 | 17,636 |
| CEVA Logistics Canada ULC, Canadian Term Loan, 6.88%, 03/19/21 ⁽¹⁾ | 3 | 2,631 |
| CEVA Logistics US Holdings, Inc., Term Loan, 6.88%, 03/19/21 ⁽¹⁾ | 26 | 25,065 |
| | | 62,234 |
| Auto Components 0.0% | | |
| USI, Inc.: | | |
| 2017 Repriced Term Loan, 1.00%, 05/16/24 ⁽¹⁾ | 56 | 55,720 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Banks 0.0% | | |
| Capri Finance LLC, 1st Lien Term Loan, 4.63%, 11/01/24 ⁽¹⁾ | USD 71 \$ | 70,778 |
| Chemicals 0.1% | | |
| Alpha 3 BV, 2017 Term Loan B1, 4.33%, 01/31/24 ⁽¹⁾ | 81 | 81,268 |
| Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, 4.83%, 06/28/24 ⁽¹⁾ | 35 | 35,117 |
| H.B. Fuller Co., 2017 Term Loan B, 3.53%, 10/12/24 ⁽¹⁾ | 189 | 189,682 |
| Tronox Blocked Borrower LLC, Term Loan B, 4.32%, 09/22/24 ⁽¹⁾ | 23 | 23,159 |
| Tronox Finance LLC, Term Loan B, 4.32%, 09/22/24 ⁽¹⁾ | 53 | 53,443 |
| | | 382,669 |
| Commercial Services & Supplies 0.1% | | |
| Asurion LLC, 2017 2nd Lien Term Loan, 7.35%, 08/04/25 ⁽¹⁾ | 93 | 95,348 |
| West Corp., 2017 Term Loan, 5.35%, 10/10/24 ⁽¹⁾ | 362 | 361,146 |
| | | 456,494 |
| Construction & Engineering 0.2% | | |
| Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, 5.63%, 06/21/24 ⁽¹⁾ | 1,135 | 1,139,635 |
| Construction Materials 0.0% | | |
| Core & Main LP, 2017 Term Loan B, 4.46%, 08/01/24 ⁽¹⁾ | 86 | 86,484 |
| Diversified Consumer Services 0.0% | | |
| Ascend Learning LLC, 2017 Term Loan B, 4.60%, 07/12/24 ⁽¹⁾ | 41 | 41,205 |
| Laureate Education, Inc., 2017 Term Loan B, 5.85%, 04/26/24 ⁽¹⁾ | 80 | 80,122 |
| | | 121,327 |
| Diversified Telecommunication Services 0.1% | | |
| CenturyLink, Inc., 2017 Term Loan B, 2.75%, 01/31/25 | 516 | 493,750 |
| Lumos Networks Operating Co. ⁽¹⁾ : 1st Lien Term Loan B, 3.25%, 10/16/24 | 42 | 42,070 |
| | <i>Par (000)</i> | <i>Value</i> |
| <i>Security</i> | | |
| Diversified Telecommunication Services (continued) | | |
| Lumos Networks Operating Co. ⁽¹⁾ (continued): Topco Term Loan, 3.25%, 10/16/24 | USD 41 \$ | 40,977 |
| | | 576,797 |
| Electrical Equipment 0.0% | | |
| Gates Global LLC, 2017 USD Repriced Term Loan B, 1.00%, 04/01/24 ⁽¹⁾ | 197 | 198,123 |

| | | |
|--|-------|-----------|
| | | 198,123 |
| Energy Equipment & Services 0.1% | | |
| Pioneer Energy Services Corp., Term Loan, 8.99%, 11/02/22 ⁽¹⁾ | 420 | 420,525 |
| Weatherford International Ltd., Term Loan, 3.65%, 07/13/20 ⁽¹⁾ | 182 | 176,682 |
| | | 597,207 |
| Food Products 0.0% | | |
| Chobani LLC, 2017 Term Loan B, 4.74%, 10/09/23 ⁽¹⁾ | 41 | 41,202 |
| Health Care Equipment & Supplies 0.1% | | |
| DJO Finance LLC, 2015 Term Loan, 4.60%, 06/08/20 ⁽¹⁾ | 270 | 267,585 |
| Immucor, Inc., Extended Term Loan B, 6.31%, 06/15/21 ⁽¹⁾ | 513 | 520,563 |
| Ortho-Clinical Diagnostics SA, Term Loan B, 5.08%, 06/30/21 ⁽¹⁾ | 20 | 19,883 |
| | | 808,031 |
| Health Care Providers & Services 0.0% | | |
| Team Health Holdings, Inc., 1st Lien Term Loan, 4.10%, 02/06/24 ⁽¹⁾ | 32 | 31,104 |
| Hotels, Restaurants & Leisure 0.2% | | |
| Caesars Entertainment Resort Properties LLC, Term Loan B, 4.85%, 10/11/20 ⁽¹⁾ | 1,358 | 1,356,690 |
| Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, 2.75%, 09/27/24 ⁽¹⁾ | 382 | 383,910 |
| | | 1,740,600 |
| Household Products 0.0% | | |
| Diamond (BC) B.V., Term Loan, 4.42%, 09/06/24 ⁽¹⁾ | 76 | 76,044 |

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> <i>(000)</i> | <i>Value</i> |
|--|----------------------------|--------------|
| Industrial Conglomerates 0.0% | | |
| Cortes NP Acquisition Corp., 2017 Term Loan B, 5.35%, 11/30/23 ⁽¹⁾ | USD 155 | \$ 156,281 |
| Sequa Corp., 1st Lien Term Loan, 6.87%, 11/28/21 ⁽¹⁾ | 115 | 115,429 |
| | | 271,710 |
| Insurance 0.0% | | |
| Alliant Holdings I, Inc., 2015 Term Loan B, 4.58%, 08/12/22 ⁽¹⁾ | 81 | 81,067 |
| Davis Vision Inc., 1st Lien Term Loan B, 3.50%, 11/01/24 ⁽¹⁾ | 59 | 59,295 |
| | | 140,362 |
| IT Services 0.0% | | |
| Peak 10, Inc. ⁽¹⁾ : | | |
| 2017 1st Lien Term Loan, 4.82%, 08/01/24 | 102 | 102,159 |
| 2017 2nd Lien Term Loan, 8.63%, 08/01/25 | 43 | 43,466 |
| | | 145,625 |
| Life Sciences Tools & Services 0.0% | | |
| Albany Molecular Research, Inc. ⁽¹⁾ : | | |
| 2017 1st Lien Term Loan, 4.58%, 08/30/24 | 102 | 102,298 |
| 2017 2nd Lien Term Loan, 8.33%, 08/30/25 | 17 | 17,212 |
| | | 119,510 |
| Machinery 0.0% | | |
| Hayward Industries, Inc., 1st Lien Term Loan, 4.85%, 08/05/24 ⁽¹⁾ | 38 | 38,095 |
| Media 0.1% | | |
| CSC Holdings LLC, 2017 1st Lien Term Loan, 3.51%, 07/17/25 ⁽¹⁾ | 38 | 37,724 |
| iHeartCommunications, Inc., Term Loan D, 8.08%, 01/30/19 ⁽¹⁾ | 124 | 93,726 |
| Intelsat Jackson Holdings SA, Term Loan B2, 4.07%, 06/30/19 ⁽¹⁾ | 675 | 672,238 |
| | <i>Par</i> <i>(000)</i> | <i>Value</i> |
| Security | | |
| Media (continued) | | |
| Virgin Media Bristol LLC, 2017 Term Loan, 1.00%, 01/15/26 ⁽¹⁾ | USD 100 | \$ 100,058 |
| | | 903,746 |
| Multiline Retail 0.0% | | |
| Neiman Marcus Group, Inc., 2020 Term Loan, 4.49%, 10/25/20 ⁽¹⁾ | 187 | 152,580 |
| Oil, Gas & Consumable Fuels 0.2% | | |
| BCP Renaissance Parent LLC, 2017 Term Loan B, 5.38%, 10/31/24 ⁽¹⁾ | 190 | 191,721 |
| California Resources Corp., 2017 1st Lien Term Loan, 4.75%, 11/08/22 ⁽¹⁾ | 323 | 317,512 |
| Chesapeake Energy Corp., Term Loan, 8.95%, 08/23/21 ⁽¹⁾ | 829 | 881,596 |
| Medallion Midland Acquisition LLC, 1st Lien Term Loan, 4.56%, 10/30/24 ^{(d)(1)} | 86 | 86,108 |

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| | | |
|--|-----|-----------|
| Vine Oil & Gas LP, Term Loan B, 8.22%, 12/12/21 ^{(d)(1)} | 189 | 186,165 |
| | | 1,663,102 |
| Professional Services 0.0% | | |
| Information Resources, Inc., 1st Lien Term Loan, 5.62%, 01/18/24 ⁽¹⁾ | 49 | 49,039 |
| Software 0.3% | | |
| Applied Systems, Inc. (1): | | |
| 2017 1st Lien Term Loan, 4.57%, 09/19/24 | 89 | 89,865 |
| 2017 2nd Lien Term Loan, 8.32%, 09/19/25 | 21 | 21,583 |
| BMC Software Finance, Inc., 2017 Term Loan, 5.10%, 09/10/22 ⁽¹⁾ | 260 | 260,191 |
| Cypress Intermediate Holdings, Inc. ⁽¹⁾ : | | |
| 2017 1st Lien Term Loan, 4.35%, 04/27/24 | 75 | 75,400 |
| 2017 2nd Lien Term Loan, 8.10%, 04/27/25 | 23 | 23,546 |
| Digicel International Finance Ltd., 2017 Term Loan B, 5.08%, 05/28/24 ⁽¹⁾ | 279 | 279,070 |
| Infor (US), Inc., Term Loan B6, 4.08%, 02/01/22 ⁽¹⁾ | 148 | 147,378 |
| Kronos, Inc., 2nd Lien Term Loan, 9.63%, 11/01/24 ⁽¹⁾ | 352 | 363,001 |
| McAfee LLC, 2017 Term Loan B, 5.83%, 09/30/24 ⁽¹⁾ | 199 | 199,840 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Software (continued) | | | |
| Mitchell International, Inc. ⁽¹⁾ : | | | |
| 2017 1st Lien Term Loan, 3.50%, 11/20/24 | USD | 181 | \$ 181,330 |
| 2017 2nd Lien Term Loan, 7.50%, 11/20/25 | | 101 | 101,715 |
| 2017 Delayed Draw Term Loan, 3.50%, 11/20/24 | | 15 | 14,838 |
| Project Alpha Intermediate Holding, Inc., 2017 Term Loan B, 5.04%, 04/26/24 ⁽¹⁾ | | 35 | 34,731 |
| Tempo Acquisition LLC, Term Loan, 4.35%, 05/01/24 ⁽¹⁾ | | 174 | 173,245 |
| Veritas Bermuda Ltd., Repriced Term Loan B, 5.83%, 01/27/23 ⁽¹⁾ | | 467 | 466,573 |
| | | | 2,432,306 |
| Specialty Retail 0.0% | | | |
| Belron SA, Term Loan B, 3.89%, 11/07/24 ⁽¹⁾ | | 85 | 85,558 |
| Textiles, Apparel & Luxury Goods 0.0% | | | |
| Ascend Performance Materials Operations LLC, Term Loan B, 6.58%, 08/12/22 ^{(d)(1)} | | 185 | 186,564 |
| Trading Companies & Distributors 0.0% | | | |
| Beacon Roofing Supply, Inc., 2017 Term Loan B, 2.75%, 08/23/24 ⁽¹⁾ | | 92 | 92,173 |
| Utilities 0.0% | | | |
| ExGen Renewables IV LLC, Term Loan B, 3.00%, 11/07/24 ^{(d)(1)} | | 55 | 55,413 |
| Total Floating Rate Loan Interests 1.6% (Cost \$13,062,305) | | | 13,153,062 |
| Foreign Agency Obligations 4.5% | | | |
| Argentine Republic Government International Bond: | | | |
| 5.63%, 01/26/22 | | 414 | 434,493 |
| 7.50%, 04/22/26 | | 3,875 | 4,380,688 |
| 6.88%, 01/26/27 | | 969 | 1,059,117 |
| 7.63%, 04/22/46 | | 3,121 | 3,498,641 |
| Bahrain Government International Bond, 6.75%, 09/20/29 ^(b) | | 230 | 225,104 |
| Brazilian Government International Bond, 6.00%, 04/07/26 | | 786 | 873,639 |
| Colombia Government International Bond, 3.88%, 04/25/27 | USD | 550 | 557,975 |
| Cyprus Government International Bond, 4.63%, 02/03/20 ^(b) | EUR | 1,210 | 1,567,821 |
| | | <i>Par (000)</i> | <i>Value</i> |
| <i>Security</i> | | | |
| Egypt Government International Bond: | | | |
| 5.75%, 04/29/20 | USD | 1,119 | \$ 1,167,439 |
| 8.50%, 01/31/47 ^(b) | | 291 | 332,712 |
| Hellenic Republic Government Bond ^(j) : | | | |
| 3.00%, 02/24/23 | EUR | 9 | 10,212 |

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| | | | |
|---|-----|--------|-----------|
| 3.00%, 02/24/24 | | 9 | 9,977 |
| 3.00%, 02/24/25 | | 9 | 9,813 |
| 3.00%, 02/24/26 | | 9 | 9,655 |
| 3.00%, 02/24/27 | | 9 | 9,526 |
| 3.00%, 02/24/28 | | 9 | 9,254 |
| 3.00%, 02/24/29 | | 9 | 9,022 |
| 3.00%, 02/24/30 | | 9 | 8,866 |
| 3.00%, 02/24/31 | | 9 | 8,726 |
| 3.00%, 02/24/32 | | 9 | 8,615 |
| 3.00%, 02/24/33 | | 9 | 8,497 |
| 3.00%, 02/24/34 | | 9 | 8,398 |
| 3.00%, 02/24/35 | | 9 | 8,351 |
| 3.00%, 02/24/36 | | 9 | 8,253 |
| 3.00%, 02/24/37 | | 9 | 8,261 |
| 3.00%, 02/24/38 | | 9 | 8,284 |
| 3.00%, 02/24/39 | | 9 | 8,295 |
| 3.00%, 02/24/40 | | 9 | 8,239 |
| 3.00%, 02/24/41 | | 9 | 8,316 |
| 3.00%, 02/24/42 | | 9 | 8,344 |
| Iceland Government International Bond, 5.88%, 05/11/22 ^(e) | USD | 3,555 | 4,010,808 |
| Indonesia Government International Bond: | | | |
| 3.75%, 04/25/22 | | 566 | 583,324 |
| 4.75%, 01/08/26 | | 908 | 983,330 |
| Italian Government International Bond, 5.38%, 06/15/33 | | 2,925 | 3,385,258 |
| Lebanon Government International Bond, 6.85%, 03/23/27 | | 577 | 549,230 |
| Mexican Bonos: | | | |
| 8.00%, 06/11/20 | MXN | 3,100 | 169,799 |
| 7.50%, 06/03/27 | | 11,900 | 648,291 |
| Portugal Government International Bond, 5.13%, 10/15/24 ^{(b)(e)} | USD | 3,970 | 4,232,536 |
| Republic of South Africa Government International Bond: | | | |
| 5.50%, 03/09/20 | | 702 | 737,774 |
| 5.88%, 05/30/22 | | 672 | 731,674 |
| 4.88%, 04/14/26 | | 288 | 288,143 |
| Russian Foreign Bond - Eurobond: | | | |
| 4.88%, 09/16/23 | | 400 | 434,800 |
| 4.75%, 05/27/26 | | 1,000 | 1,058,036 |
| 4.75%, 05/27/26 ^(b) | | 400 | 423,214 |
| Slovenia Government International Bond, 5.85%, 05/10/23 ^(b) | | 864 | 996,014 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> <i>(000)</i> | <i>Value</i> |
|--|----------------------------|--------------|
| Turkey Government International Bond: | | |
| 7.00%, 06/05/20 | USD 593 | \$ 638,365 |
| 5.63%, 03/30/21 | 467 | 489,346 |
| 5.13%, 03/25/22 | 739 | 762,064 |
| 7.38%, 02/05/25 | 186 | 211,845 |
| 6.00%, 03/25/27 | 282 | 295,907 |
| Total Foreign Agency Obligations 4.5% (Cost \$34,453,005) | | 35,904,291 |
| Municipal Bonds 3.1% | | |
| California 0.8% | | |
| East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 06/01/40 | 1,900 | 2,525,575 |
| State of California, GO, Build America Bonds, Various Purposes: | | |
| 7.55%, 04/01/39 | 280 | 433,322 |
| 7.63%, 03/01/40 | 1,720 | 2,659,275 |
| University of California, RB, Build America Bonds, 5.95%, 05/15/45 | 885 | 1,146,933 |
| | | 6,765,105 |
| Georgia 0.3% | | |
| Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds, Series A | 2,000 | 2,433,800 |
| Illinois 0.3% | | |
| State of Illinois, GO, Pension | 2,000 | 1,987,600 |
| Indiana 0.4% | | |
| Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds | 2,535 | 3,300,646 |
| New York 1.3% | | |
| City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution: | | |
| Series EE, 5.50%, 06/15/43 | 930 | 1,032,207 |
| Series GG, Build America Bonds, 5.72%, 06/15/42 | 1,390 | 1,884,200 |
| Water & Sewer System, Series EE, 5.38%, 06/15/43 | 770 | 848,910 |
| Metropolitan Transportation Authority, RB, Build America Bonds, Series C | 1,295 | 1,990,234 |
| New York State Dormitory Authority, RB, Build America Bonds: | | |
| 5.63%, 03/15/39 | 1,100 | 1,365,342 |
| 5.60%, 03/15/40 | 1,900 | 2,419,441 |
| <i>Security</i> | <i>Par</i> <i>(000)</i> | <i>Value</i> |

New York (continued)

| | | | | |
|---|-----|---------|----|------------|
| Port Authority of New York & New Jersey, RB, 159th Series | USD | 780,000 | \$ | 997,004 |
| | | | | 10,537,338 |

Total Municipal Bonds 3.1%

(Cost \$20,478,608) 25,024,489

Non-Agency Mortgage-Backed Securities 9.0%**Collateralized Mortgage Obligations 0.5%**

| | | | | |
|---|--|-------|-----|-----------|
| Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 03/25/37 | | 630 | | 562,755 |
| Collateralized Mortgage Obligation Trust, Series 40, Class R, 571.43%, 04/01/18 ^(d) | | | (n) | |
| Countrywide Alternative Loan Trust: Series 2005-64CB, Class 1A15, 5.50%, 12/25/35 | | 1,200 | | 1,196,423 |
| Series 2006-OA21, Class A1, (1 mo. LIBOR US + 0.19%), 1.47%, 03/20/47 ^(a) | | 882 | | 752,752 |
| Countrywide Home Loan Mortgage Pass-Through Trust, Series 2006-OA5, Class 2A1, (1 mo. LIBOR US + 0.20%), 1.53%, 04/25/46 ^(a) | | | (n) | |
| Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 3.35%, 07/27/36 ^{(b)(c)} | | 15 | | 15,072 |
| GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.82%, 06/19/35 ^(c) | | 342 | | 333,286 |
| GSR Mortgage Loan Trust: Series 2006-4F, Class 1A1, 5.00%, 05/25/36 | | 62 | | 98,807 |
| Series 2007-4F, Class 3A1, 6.00%, 07/25/37 | | 215 | | 197,702 |
| JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 08/25/36 | | 79 | | 66,515 |
| Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.63%, 05/25/36 ^(c) | | 605 | | 565,942 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> <i>(000)</i> | <i>Value</i> |
|--|----------------------------|--------------|
| Collateralized Mortgage Obligations (continued) | | |
| WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, (12 mo. MTA + 0.77%), 1.77%, 05/25/47 ^(a) | USD 210 | \$ 200,858 |
| | | 3,990,112 |
| Commercial Mortgage-Backed Securities 8.4% | | |
| Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 04/14/33 ^{(b)(c)} | 4,170 | 4,224,061 |
| Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.27%, 09/10/46 ^(c) | 7,183 | 7,843,088 |
| Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 | 1,618 | 1,656,071 |
| Commercial Mortgage Trust: | | |
| Series 2013-300P, Class A1, 4.35%, 08/10/30 ^(b) | 1,330 | 1,428,597 |
| Series 2013-CR11, Class B, 5.33%, 08/10/50 ^(c) | 7,000 | 7,549,998 |
| Series 2013-LC6, Class B, 3.74%, 01/10/46 | 1,390 | 1,403,400 |
| Series 2015-3BP, Class A, 3.18%, 02/10/35 ^(b) | 7,570 | 7,629,285 |
| Series 2015-CR22, Class C, 4.26%, 03/10/48 ^(c) | 5,000 | 5,043,295 |
| Series 2015-LC19, Class C, 4.40%, 02/10/48 ^(c) | 3,500 | 3,519,056 |
| Core Industrial Trust, Series 2015-TEXW, Class D, 3.98%, 02/10/34 ^{(b)(c)} | 4,585 | 4,679,144 |
| CSAIL Commercial Mortgage Trust, Series 2015-C1 ^(c) : | | |
| Class B, 4.04%, 04/15/50 | 1,110 | 1,131,962 |
| Class C, 4.44%, 04/15/50 | 1,000 | 1,023,521 |
| GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX, 3.49%, 12/15/34 ^{(b)(c)} | 6,170 | 6,206,840 |
| GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 02/10/46 ^(b) | 2,505 | 2,544,634 |
| JPMorgan Chase Commercial Mortgage Securities Trust: | | |
| Series 2004-LN2, Class A2, 5.12%, 07/15/41 | 4 | 4,229 |
| Series 2016-NINE, Class A, 2.85%, 10/06/38 ^{(b)(c)} | 4,800 | 4,689,337 |
| | <i>Par</i> <i>(000)</i> | <i>Value</i> |
| Commercial Mortgage-Backed Securities (continued) | | |
| Morgan Stanley Capital I Trust, Series 2014-CPT, Class G, 3.56%, 07/13/29 ^{(b)(c)} | USD 3,200 | \$ 3,132,258 |
| WF-RBS Commercial Mortgage Trust, Series 2012-C8: | | |
| Class B, 4.31%, 08/15/45 | 1,395 | 1,459,696 |
| Class C, 5.06%, 08/15/45 ^(c) | 1,795 | 1,853,869 |
| | | 67,022,341 |
| Interest Only Commercial Mortgage-Backed Securities 0.1% | | |
| Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.99%, 07/10/48 ^(c) | 19,229 | 781,892 |
| | | 71,794,345 |

Total Non-Agency Mortgage-Backed Securities 9.0%
(Cost \$70,440,587)

Preferred Securities 12.7%

Capital Trusts 11.5%

Auto Components 0.0%

| | | |
|---|-----|---------|
| General Motors Financial Co., Inc., Series A, 5.75% ^{(c)(i)} | 264 | 271,218 |
|---|-----|---------|

Banks 3.3%

| | | |
|---|-----|---------|
| ABN AMRO Bank NV, 5.75% ^{(g)(i)} | 200 | 260,367 |
|---|-----|---------|

| | | |
|---|-------|-----------|
| Banco Bilbao Vizcaya Argentaria SA, 6.13% ^{(c)(i)} | 2,000 | 2,050,000 |
|---|-------|-----------|

| | | |
|---|-----|---------|
| Banco Santander SA, 6.25% ^{(g)(i)} | 100 | 124,232 |
|---|-----|---------|

| | | |
|--|-------|-----------|
| BNP Paribas SA, 7.20% ^{(b)(g)(i)} | 2,000 | 2,317,500 |
|--|-------|-----------|

| | | |
|--|-------|-----------|
| Capital One Financial Corp., Series E, 5.55% ^{(g)(i)} | 3,500 | 3,648,750 |
|--|-------|-----------|

| | | |
|--|-----|---------|
| CIT Group, Inc., Series A, 5.80% ^{(g)(i)} | 323 | 333,094 |
|--|-----|---------|

Citigroup, Inc.^{(g)(i)}:

| | | |
|-----------------|-------|-----------|
| Series M, 6.30% | 4,000 | 4,326,000 |
|-----------------|-------|-----------|

| | | |
|-----------------|-------|-----------|
| Series P, 5.95% | 2,100 | 2,262,750 |
|-----------------|-------|-----------|

| | | |
|-----------------|-----|---------|
| Series Q, 5.95% | 100 | 104,888 |
|-----------------|-----|---------|

| | | |
|-----------------|-----|---------|
| Series R, 6.13% | 605 | 645,081 |
|-----------------|-----|---------|

| | | |
|---|-----|---------|
| Cooperatieve Rabobank UA, 6.63% ^{(g)(i)} | 200 | 276,011 |
|---|-----|---------|

Credit Agricole SA^{(b)(g)(i)}:

| | | |
|-------|-------|-----------|
| 6.63% | 1,400 | 1,456,997 |
|-------|-------|-----------|

| | | |
|-------|-------|-----------|
| 7.88% | 1,000 | 1,134,030 |
|-------|-------|-----------|

| | | |
|--|-----|---------|
| Intesa Sanpaolo SpA, 7.00% ^{(g)(i)} | 200 | 264,430 |
|--|-----|---------|

| | | |
|--|-------|-----------|
| Nordea Bank AB, 6.13% ^{(b)(g)(i)} | 2,960 | 3,189,400 |
|--|-------|-----------|

Wells Fargo & Co.^{(g)(i)}:

| | | |
|-----------------|-------|-----------|
| Series S, 5.90% | 3,510 | 3,799,575 |
|-----------------|-------|-----------|

| | | |
|-----------------|-----|---------|
| Series U, 5.88% | 430 | 477,300 |
|-----------------|-----|---------|

26,670,405

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Capital Markets 0.7% | | |
| Goldman Sachs Group, Inc., Series P, 5.00% ^{(c)(i)} | USD 545 | \$ 540,912 |
| Morgan Stanley, Series H, 5.45% ^{(g)(i)} | 2,627 | 2,706,861 |
| State Street Corp., Series F, 5.25% ^{(g)(i)} | 2,000 | 2,102,000 |
| | | 5,349,773 |
| Chemicals 0.0% | | |
| Lanxess AG, 4.50% ^{(g)(i)} | 50 | 66,160 |
| Solvay Finance SA, 5.12% ^{(g)(i)} | 100 | 133,546 |
| | | 199,706 |
| Diversified Financial Services 5.0% | | |
| ATF Netherlands BV, 3.75% ^{(g)(i)} | 100 | 124,572 |
| Bank of America Corp. ^{(g)(i)} : | | |
| Series AA, 6.10% | 200 | 221,750 |
| Series V, 5.13% | 385 | 394,625 |
| Series X, 6.25% | 4,620 | 5,116,650 |
| Bank of New York Mellon Corp. ^{(g)(i)} : | | |
| Series D, 4.50% | 8,400 | 8,410,500 |
| Series E, 4.95% | 2,000 | 2,072,500 |
| Barclays PLC, 7.25% ^{(g)(i)} | 200 | 293,809 |
| Credit Suisse Group AG, 5.75% ^{(g)(i)} | 200 | 217,119 |
| HBOS Capital Funding LP, 6.85% ⁽ⁱ⁾ | 100 | 102,139 |
| HSBC Holdings PLC, 6.00% ^{(g)(i)} | 435 | 456,968 |
| HSH Nordbank AG, 7.25% ⁽ⁱ⁾ | 20 | 10,470 |
| HT1 Funding GmbH, 1.84% ^{(g)(i)} | 20 | 23,236 |
| JPMorgan Chase & Co. ^{(g)(i)} : | | |
| Series 1, 7.90% | 7,000 | 7,086,940 |
| Series Q, 5.15% | 3,000 | 3,120,000 |
| Series U, 6.13% | 500 | 553,885 |
| Series V, 5.00% | 6,710 | 6,886,137 |
| Orange SA, 5.75% ^{(g)(i)} | 100 | 150,617 |
| Royal Bank of Scotland Group PLC, 8.63% ^{(g)(i)} | 200 | 225,500 |
| Societe Generale SA ^{(b)(g)(i)} : | | |
| 6.00% | 3,000 | 3,060,000 |
| 7.88% | 1,000 | 1,130,000 |
| | | 39,657,417 |
| Diversified Telecommunication Services 0.1% | | |
| SoftBank Group Corp., 6.00% ^{(g)(i)} | 215 | 213,336 |
| Telefonica Europe BV, 4.20% ^{(g)(i)} | 200 | 251,404 |

| | | <i>Par</i> | | <i>Value</i> |
|---|--------------|--------------|----|--------------|
| | | <i>(000)</i> | | |
| | | | | 464,740 |
| <i>Security</i> | | | | |
| Electric Utilities | 0.6% | | | |
| ComEd Financing III, 6.35% ⁽ⁱ⁾ | | USD 300 | \$ | 330,000 |
| Electricite de France SA, 5.25% ^{(b)(g)(i)} | | 4,200 | | 4,286,100 |
| Enel SpA ^{(g)(i)} : | | | | |
| 5.00% | | 100 | | 129,142 |
| 7.75% | | 100 | | 154,513 |
| Gas Natural Fenosa Finance BV, 4.13% ^{(g)(i)} | | 100 | | 129,856 |
| | | | | 5,029,611 |
| Food & Staples Retailing | 0.0% | | | |
| Danone SA, 1.75% ^{(c)(i)} | | 100 | | 118,918 |
| Industrial Conglomerates | 0.3% | | | |
| General Electric Co., Series D, 5.00% ^{(g)(i)} | | 2,131 | | 2,210,913 |
| Insurance | 1.5% | | | |
| Allstate Corp. ^{(g)(i)} : | | | | |
| 5.75% | | 2,000 | | 2,180,000 |
| 6.50% | | 4,100 | | 4,940,500 |
| Voya Financial, Inc., 5.65% ^{(g)(i)} | | 4,500 | | 4,752,000 |
| | | | | 11,872,500 |
| Total Capital Trusts | 11.5% | | | |
| (Cost \$87,086,136) | | | | 91,845,201 |
| Preferred Stocks | 1.1% | | | |
| Banks | 0.4% | | | |
| Wells Fargo & Co. ^(g) : | | | | |
| Series Q, 5.85% | | 75,000 | | 2,046,000 |
| Series Y, 5.63% | | 50,000 | | 1,295,000 |
| | | | | 3,341,000 |
| Capital Markets | 0.7% | | | |
| Goldman Sachs Group, Inc., Series J, 5.50% ^(g) | | 92,000 | | 2,496,880 |
| Morgan Stanley, Series K, 5.85% ^(g) | | 72,411 | | 1,957,269 |
| SCE Trust III, Series H, 5.75% ^{(g)(i)} | | 25,314 | | 693,351 |
| | | | | 5,147,500 |
| Thriffs & Mortgage Finance | 0.0% | | | |
| Fannie Mae, Series S, 8.25% ^(c) | | 10,000 | | 66,900 |
| | | | | 8,555,400 |

Total Preferred Stocks 1.1%
(Cost \$7,952,925)

Trust Preferreds 0.1%

Diversified Financial Services 0.1%
 Citigroup Capital XIII, 7.88%, 10/30/40

29,583 806,693

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

806,693

Total Preferred Securities 12.7%
(Cost \$95,818,590)

101,207,294

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| U.S. Government Sponsored Agency Securities 12.7% | | |
| U.S. Government Sponsored Agency Securities 12.7% | | |
| Agency Obligations 1.4% | | |
| Fannie Mae, 5.63%, 07/15/37 ^(e) | USD 1,600 | \$ 2,215,145 |
| Federal Home Loan Bank ^(e) : | | |
| 5.25%, 12/09/22 | 1,375 | 1,572,299 |
| 5.37%, 09/09/24 | 2,175 | 2,574,867 |
| Residual Funding Corp., 0.00%, 04/15/30 ^(m) | 6,055 | 4,241,855 |
| Resolution Funding Corp., 0.01%, 07/15/18 - 10/15/18 ^(m) | 1,050 | 1,036,257 |
| | | 11,640,423 |
| Collateralized Mortgage Obligations 4.1% | | |
| Fannie Mae Mortgage-Backed Securities: | | |
| Series 2015-47, Class GL, 3.50%, 07/25/45 | 1,636 | 1,657,386 |
| Series 2005-5, Class PK, 5.00%, 12/25/34 | 101 | 103,381 |
| Series 1991-87, Class S, (1 mo. LIBOR + 26.68%), 23.16%, 08/25/21 ^(a) | 3 | 3,110 |
| Series G-49, Class S, (1 mo. LIBOR + 1034.80%), 896.74%, 12/25/21 ^(a) | (n) | 10 |
| Series G-17, Class S, 944.49%, 06/25/21 ^(c) | (n) | |
| Series G-07, Class S, (1 mo. LIBOR + 1144.57%), 994.84%, 03/25/21 ^(a) | (n) | 93 |
| Series G-33, Class PV, 1,078.42%, 10/25/21 | (n) | |
| Series 1991-46, Class S, (1 mo. LIBOR + 2519.00%), 2,215.00%, 05/25/21 ^(a) | (n) | |
| Freddie Mac Mortgage-Backed Securities: | | |
| Series 4350, Class DY, 4.00%, 06/15/44 | 2,830 | 3,019,306 |
| Series 4549, Class TZ, 4.00%, 11/15/45 | 2,654 | 2,816,119 |
| Series 4398, Class ZX, 4.00%, 09/15/54 | 8,709 | 9,275,389 |
| Series 0173, Class R, 9.00%, 11/15/21 ^(d) | (n) | |
| Series 0173, Class RS, 11.10%, 11/15/21 ^{(c)(d)} | (n) | 2 |
| Series 1057, Class J, 1,008.00%, 03/15/21 | (n) | |
| Series 0192, Class U, 1,009.03%, 02/15/22 ^(c) | (n) | |
| | <i>Par (000)</i> | <i>Value</i> |
| Collateralized Mortgage Obligations (continued) | | |
| Freddie Mac REMICS, Series 4480, Class ZX, 4.00%, 11/15/44 | USD 6,057 | \$ 6,320,363 |
| Ginnie Mae Mortgage-Backed Securities, Series 2014-72, Class MQ, 4.00%, 02/20/44 | 8,858 | 9,343,183 |
| | | 32,538,342 |
| Commercial Mortgage-Backed Securities 0.2% | | |
| Freddie Mac, Series K013, Class A2, 3.97%, 01/25/21 ^(c) | 1,870 | 1,961,045 |

Interest Only Collateralized Mortgage Obligations 0.6%

Fannie Mae Mortgage-Backed Securities:

| | | |
|--|-------|-----------|
| Series 1997-50, Class SI, (1 mo. LIBOR + 9.20%), 1.20%, 04/25/23 ^(a) | 33 | 760 |
| Series 2012-96, Class DI, 4.00%, 02/25/27 | 4,873 | 390,112 |
| Series 2012-M9, Class X1, 4.02%, 12/25/17 ^(c) | 373 | 39 |
| Series 2012-47, Class NI, 4.50%, 04/25/42 | 4,980 | 1,093,404 |
| Series G92-05, Class H, 9.00%, 01/25/22 | (n) | 10 |
| Series 094, Class 2, 9.50%, 08/25/21 | (n) | 20 |
| Series 1990-136, Class S, 18.75%, 11/25/20 ^(a) | 1 | 1 |
| Series 1991-139, Class PT, 648.35%, 10/25/21 | (n) | |
| Series 1991-099, Class L, 930.00%, 08/25/21 | (n) | |
| Series G-10, Class S, 962.45%, 05/25/21 ^(a) | (n) | |
| Series 1990-123, Class M, 1,009.50%, 10/25/20 | (n) | |
| Series G-12, Class S, (1 mo. LIBOR + 1175.53%), 1,021.03%, 05/25/21 ^(a) | (n) | |

Freddie Mac Mortgage-Backed Securities:

| | | |
|---|-------|--------|
| Series K707, Class X1, 1.65%, 12/25/18 ^(c) | 4,646 | 51,247 |
| Series 2611, Class QI, 5.50%, 09/15/32 | 283 | 8,763 |
| Series 1254, Class Z, 8.50%, 04/15/22 | 17 | 2,382 |

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par</i> <i>(000)</i> | | <i>Value</i> |
|--|-----|----------------------------|----|--------------|
| Interest Only Collateralized Mortgage Obligations (continued) | | | | |
| Freddie Mac Mortgage-Backed Securities (continued): | | | | |
| Series 1043, Class H, (1 mo. LIBOR + 45.00%), 39.37%, 02/15/21 ^(a) | USD | 1 | \$ | 1 |
| Series 1054, Class I, (1 mo. LIBOR + 881.40%), 772.58%, 03/15/21 ^(a) | | (n) | | |
| Series 0176, Class M, 1,010.00%, 07/15/21 | | (n) | | |
| Series 1148, Class E, (1 mo. LIBOR + 1196.85%), 1,049.43%, 10/15/21 ^(a) | | (n) | | |
| Series 1056, Class KD, 1,084.50%, 03/15/21 | | (n) | | |
| Series 0019, Class R, 6,696.22%, 03/15/20 ^{(c)(d)} | | (n) | | |
| Series 0075, Class RS, 253.40% ^{(c)(d)} | | (n) | | |
| Ginnie Mae Mortgage-Backed Securities ^(a) : | | | | |
| Series 2009-78, Class SD, (1 mo. LIBOR + 6.20%), 4.92%, 09/20/32 | | 5,136 | | 546,616 |
| Series 2009-116, Class KS, (1 mo. LIBOR + 6.47%), 5.21%, 12/16/39 | | 1,864 | | 266,399 |
| Series 2011-52, Class NS, (1 mo. LIBOR + 6.67%), 5.41%, 04/16/41 | | 14,595 | | 2,528,480 |
| | | | | 4,888,234 |
| Mortgage-Backed Securities 6.4% | | | | |
| Fannie Mae Mortgage-Backed Securities ^(e) : | | | | |
| 3.00%, 8/01/43 | | 9,858 | | 9,885,670 |
| 4.00%, 12/01/41 - 11/01/47 | | 24,158 | | 25,568,731 |
| 4.50%, 07/01/41 - 04/01/42 | | 10,778 | | 11,550,844 |
| 5.00%, 8/01/34 | | 1,845 | | 2,015,020 |
| 5.50%, 6/01/38 | | 893 | | 991,089 |
| 6.00%, 12/01/38 | | 758 | | 857,171 |
| Freddie Mac Mortgage-Backed Securities, 6.00%, 12/01/17 - 12/01/18 | | 9 | | 9,848 |
| Ginnie Mae Mortgage-Backed Securities: | | | | |
| 5.50%, 8/15/33 | | 56 | | 61,795 |
| | | <i>Par</i> <i>(000)</i> | | <i>Value</i> |
| Mortgage-Backed Securities (continued) | | | | |
| Ginnie Mae Mortgage-Backed Securities (continued): | | | | |
| 8.00%, 7/15/24 | USD | (n) | \$ | 93 |
| | | | | 50,940,261 |
| Principal Only Collateralized Mortgage Obligations 0.0% | | | | |
| Fannie Mae Mortgage-Backed Securities ^(m) : | | | | |
| Series 1993-51, Class E, 0.00%, 02/25/23 | | 6 | | 5,914 |
| Series 203, Class 1, 0.00%, 02/25/23 | | 2 | | 1,784 |
| Series 1993-70, Class A, 0.00%, 05/25/23 | | 1 | | 968 |
| Series 0228, Class 1, 0.00%, 06/25/23 | | 2 | | 1,510 |
| | | | | 10,176 |

| | | |
|--|------------|----------------|
| Total U.S. Government Sponsored Agency Securities 12.7% | | |
| (Cost \$99,984,254) | | 101,978,481 |
| U.S. Treasury Obligations 15.5% | | |
| U.S. Treasury Bonds ^(e) : | | |
| 3.00%, 11/15/44 | 61,400 | 63,465,055 |
| 2.50%, 02/15/46 | 64,500 | 60,284,824 |
| Total U.S. Treasury Obligations 15.5% | | |
| (Cost \$128,261,018) | | 123,749,879 |
| Total Long-Term Investments 141.4% | | |
| (Cost \$1,084,193,643) | | 1,131,527,513 |
| Short-Term Securities 1.8% | | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.96% (o)(p) | 14,102,656 | 14,102,656 |
| Total Short-Term Securities 1.8% | | |
| (Cost \$14,102,656) | | 14,102,656 |
| Options Purchased 0.5% | | |
| (Cost \$5,801,902) | | 3,918,708 |
| Total Investments Before Options Written 143.7% | | |
| (Cost \$1,104,098,201) | | 1,149,548,877 |
| Options Written | | |
| (Premiums Received \$4,130,241) (0.4)% | | (3,087,977) |
| Total Investments, Net of Options Written 143.3% | | |
| (Cost \$1,099,967,960) | | 1,146,460,900 |
| Liabilities in Excess of Other Assets (43.3)% | | (346,570,146) |
| Net Assets 100.0% | | \$ 799,890,754 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

- (a) Floating rate security. Rate shown is the rate in effect as of period end.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Variable or floating rate security, which interest rate adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. Rate shown is the rate in effect as of period end.
- (d) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (e) All or a portion of the 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) Variable rate security. Security may be issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.
- (h) When-issued security.
- (i) Perpetual security with no stated maturity date.
- (j) Step-up bond that pays an initial coupon rate for the first period and then a higher coupon rate for the following periods. Rate as of period end.
- (k) Convertible security.
- (l) Variable rate security. Rate shown is the rate in effect as of period end.
- (m) Zero-coupon bond.
- (n) Amount is less than \$500.
- (o) Annualized 7-day yield as of period end.
- (p) During the period ended November 30, 2017, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares | Net | Shares | Value at | Change | Change |
|--|-----------|-----------|------------|---------------|-------------|-----------------------------|
| | Held at | | Held at | | | |
| | 08/31/17 | Activity | 11/30/17 | 11/30/17 | Realized | Unrealized |
| | | | | | Gain (Loss) | Appreciation (Depreciation) |
| BlackRock Liquidity Funds, T-Fund, Institutional Class | 4,374,729 | 9,727,926 | 14,102,656 | \$ 14,102,656 | \$ 21,935 | \$ |

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

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

Portfolio Abbreviations

| | |
|------|---------------------------------------|
| AUD | Australian Dollar |
| CAD | Canadian Dollar |
| CHF | Swiss Franc |
| CLO | Collateralized Loan Obligation |
| EUR | Euro |
| FNMA | Federal National Mortgage Association |
| GBP | British Pound |
| GO | General Obligation Bonds |
| JPY | Japanese Yen |
| NOK | Norwegian Krone |
| NZD | New Zealand Dollar |
| RB | Revenue Bonds |
| SEK | Swedish Krona |
| USD | U.S. Dollar |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

Reverse Repurchase Agreements

| Interest Rate | Trade Date | Maturity Date (a) | Face Value | Face Value Including Accrued Interest | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreement |
|---------------|------------|-------------------|--------------|---------------------------------------|---|---|
| 1.28% | 12/19/16 | Open | \$ 1,011,169 | \$ 1,021,241 | U.S. Government Sponsored Agency Securities | Open/Demand |
| 1.28% | 12/19/16 | Open | 809,375 | 817,437 | U.S. Government Sponsored Agency Securities | Open/Demand |
| 1.28% | 12/19/16 | Open | 1,318,625 | 1,331,759 | U.S. Government Sponsored Agency Securities | Open/Demand |
| 1.28% | 12/19/16 | Open | 614,831 | 620,955 | U.S. Government Sponsored Agency Securities | Open/Demand |
| 1.21% | 12/29/16 | Open | 60,555,750 | 61,087,228 | U.S. Treasury Obligations | Open/Demand |
| 1.14% | 02/27/17 | Open | 22,562,500 | 22,738,588 | U.S. Treasury Obligations | Open/Demand |
| 1.59% | 04/06/17 | Open | 7,780,528 | 7,857,775 | Corporate Bonds | Open/Demand |
| 1.59% | 04/06/17 | Open | 7,038,550 | 7,108,431 | Corporate Bonds | Open/Demand |
| 1.59% | 04/06/17 | Open | 7,670,085 | 7,746,236 | Corporate Bonds | Open/Demand |
| 1.59% | 04/06/17 | Open | 2,655,250 | 2,681,612 | Corporate Bonds | Open/Demand |
| 1.61% | 06/15/17 | Open | 802,000 | 807,918 | Corporate Bonds | Open/Demand |
| 1.22% | 06/15/17 | Open | 1,311,500 | 1,318,776 | U.S. Government Sponsored Agency Securities | Open/Demand |
| 1.22% | 06/15/17 | Open | 788,906 | 793,260 | U.S. Government Sponsored Agency Securities | Open/Demand |

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| | | | | | | | |
|---------------------|-------|----------|------|------------|------------|---------------------------|-------------|
| ies Inc. | 1.50% | 06/19/17 | Open | 3,648,000 | 3,672,928 | Corporate Bonds | Open/Demand |
| ies Inc. | 1.50% | 06/19/17 | Open | 3,665,000 | 3,690,044 | Corporate Bonds | Open/Demand |
| ies Inc. | 1.50% | 06/19/17 | Open | 8,069,000 | 8,124,138 | Capital Trusts | Open/Demand |
| ies Inc. | 1.50% | 06/19/17 | Open | 3,945,000 | 3,971,958 | Corporate Bonds | Open/Demand |
| ies Inc. | 1.75% | 06/19/17 | Open | 3,823,000 | 3,853,478 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 3,329,300 | 3,353,415 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 2,586,000 | 2,604,731 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 3,558,938 | 3,584,716 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 2,472,500 | 2,490,409 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 3,251,250 | 3,274,800 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 3,080,000 | 3,102,309 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 7,128,138 | 7,179,769 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 4,579,375 | 4,612,545 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 3,660,000 | 3,686,511 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 3,315,000 | 3,339,012 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/19/17 | Open | 4,634,500 | 4,668,069 | Corporate Bonds | Open/Demand |
| a ies tional, | 1.24% | 06/20/17 | Open | 28,687,500 | 28,836,157 | U.S. Treasury Obligations | Open/Demand |
| apital s, LLC | 1.59% | 06/21/17 | Open | 1,867,500 | 1,880,779 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/21/17 | Open | 1,930,000 | 1,943,809 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/21/17 | Open | 1,807,500 | 1,820,433 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/21/17 | Open | 1,555,750 | 1,566,881 | Corporate Bonds | Open/Demand |
| apital s, LLC | 1.59% | 06/21/17 | Open | 2,091,000 | 2,105,961 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|----------------------|-------|----------|------|-----------|-----------|-----------------|-------------|
| Capital s, LLC | 1.59% | 06/21/17 | Open | 1,641,500 | 1,653,245 | Corporate Bonds | Open/Demand |
| Capital s, LLC | 1.59% | 06/21/17 | Open | 4,850,000 | 4,884,702 | Corporate Bonds | Open/Demand |
| Capital s, LLC | 1.59% | 06/21/17 | Open | 2,480,000 | 2,497,744 | Corporate Bonds | Open/Demand |
| Capital s, LLC | 1.59% | 06/21/17 | Open | 2,300,002 | 2,316,459 | Corporate Bonds | Open/Demand |
| Capital s, LLC | 1.59% | 06/21/17 | Open | 2,286,900 | 2,303,263 | Corporate Bonds | Open/Demand |
| Capital s, LLC | 1.59% | 06/21/17 | Open | 3,306,250 | 3,329,906 | Corporate Bonds | Open/Demand |
| Capital s, LLC | 1.59% | 06/21/17 | Open | 1,928,180 | 1,941,976 | Corporate Bonds | Open/Demand |
| Capital s, LLC | 1.59% | 06/21/17 | Open | 2,002,725 | 2,017,055 | Corporate Bonds | Open/Demand |
| Suisse ies LLC | 1.50% | 06/27/17 | Open | 1,220,837 | 1,228,714 | Corporate Bonds | Open/Demand |
| Suisse ies LLC | 1.50% | 06/27/17 | Open | 590,200 | 594,008 | Corporate Bonds | Open/Demand |
| Suisse ies LLC | 1.50% | 06/27/17 | Open | 2,544,012 | 2,560,427 | Corporate Bonds | Open/Demand |
| Suisse ies LLC | 1.50% | 06/27/17 | Open | 1,564,875 | 1,574,972 | Corporate Bonds | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

Reverse Repurchase Agreements (continued)

| Party Issue | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | | Type of Non-Cash Underlying Collateral | Remaining Contract Maturity of the Agreement |
|----------------|------------------|---------------|---------------------------------|--------------|-------------------------------|--|---|
| | | | | Face Value | Including Accrued Interest | | |
| LLC Capital | 1.50% | 06/27/17 | Open | \$ 2,369,327 | \$ 2,385,291 | Corporate Bonds | Open/Demand |
| LLC Capital | 1.59% | 08/30/17 | Open | 3,509,000 | 3,523,258 | Corporate Bonds | Open/Demand |
| LLC Capital | 1.59% | 08/30/17 | Open | 1,901,250 | 1,908,975 | Corporate Bonds | Open/Demand |
| LLC Capital | 1.59% | 08/30/17 | Open | 2,154,375 | 2,163,129 | Corporate Bonds | Open/Demand |
| LLC Capital | 1.59% | 08/30/17 | Open | 2,227,500 | 2,236,551 | Corporate Bonds | Open/Demand |
| LLC Capital | 1.95% | 09/12/17 | Open | 6,960,000 | 6,990,160 | Corporate Bonds | Open/Demand |
| LLC Capital | 1.59% | 09/29/17 | Open | 1,584,000 | 1,588,408 | Corporate Bonds | Open/Demand |
| LLC Capital | 1.59% | 09/29/17 | Open | 1,644,750 | 1,649,327 | Corporate Bonds | Open/Demand |
| LLC Capital | 1.59% | 09/29/17 | Open | 1,850,000 | 1,855,148 | Corporate Bonds | Open/Demand |
| LLC Capital | 1.59% | 09/29/17 | Open | 3,885,700 | 3,896,512 | Corporate Bonds | Open/Demand |
| | 1.55% | 10/04/17 | Open | 3,804,917 | 3,814,254 | Foreign Agency Obligations | Open/Demand |
| | 1.60% | 10/04/17 | Open | 3,875,514 | 3,885,332 | Foreign Agency Obligations | Open/Demand |
| | 1.75% | 10/04/17 | Open | 2,654,718 | 2,662,202 | Corporate Bonds | Open/Demand |
| | 1.75% | 10/04/17 | Open | 341,325 | 342,287 | Corporate Bonds | Open/Demand |
| | 1.67% | 10/05/17 | Open | 4,135,000 | 4,145,934 | Corporate Bonds | Open/Demand |
| | 1.67% | 10/05/17 | Open | 5,225,000 | 5,238,816 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|------|-------|----------|---------|----------------|----------------|---|---------------|
| bas | 1.75% | 10/05/17 | Open | 4,604,000 | 4,616,757 | Corporate Bonds | Open/Demand |
| nc. | 0.25% | 11/01/17 | Open | 225,000 | 224,955 | Corporate Bonds | Open/Demand |
| nc. | 0.75% | 11/01/17 | Open | 195,435 | 195,317 | Corporate Bonds | Open/Demand |
| nc. | 0.25% | 11/03/17 | Open | 134,047 | 134,074 | Corporate Bonds | Open/Demand |
| nc. | 1.40% | 11/09/17 | 1/11/18 | 2,376,000 | 2,377,940 | U.S. Government Sponsored Agency Securities | Up to 30 days |
| nc. | 1.40% | 11/09/17 | 1/11/18 | 962,000 | 962,786 | U.S. Government Sponsored Agency Securities | Up to 30 days |
| nc. | 1.40% | 11/09/17 | 1/11/18 | 1,965,000 | 1,966,605 | U.S. Government Sponsored Agency Securities | Up to 30 days |
| nc. | 1.40% | 11/09/17 | 1/11/18 | 2,950,000 | 2,952,409 | U.S. Government Sponsored Agency Securities | Up to 30 days |
| nc. | 1.40% | 11/09/17 | 1/11/18 | 9,658,000 | 9,665,887 | U.S. Government Sponsored Agency Securities | Up to 30 days |
| nc. | 1.40% | 11/09/17 | 1/11/18 | 8,393,000 | 8,399,854 | U.S. Government Sponsored Agency Securities | Up to 30 days |
| nc. | 1.40% | 11/09/17 | 1/11/18 | 2,851,000 | 2,853,328 | U.S. Government Sponsored Agency Securities | Up to 30 days |
| nc. | 1.40% | 11/09/17 | 1/11/18 | 823,672 | 823,700 | U.S. Government Sponsored Agency Securities | Up to 30 days |
| nc. | 0.50% | 11/16/17 | Open | 118,294 | 118,371 | Corporate Bonds | Open/Demand |
| nc., | 1.50% | 11/29/17 | Open | 98,271 | 98,373 | Corporate Bonds | Open/Demand |
| | | | | \$ 327,794,896 | \$ 329,872,479 | | |

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

Derivative Financial Instruments Outstanding as of Period End**Futures Contracts**

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Notional Amount (000)</i> | <i>Value/ Unrealized Appreciation (Depreciation)</i> |
|---------------------------------------|--------------------------------|----------------------------|----------------------------------|--|
| Long Contracts | | | | |
| 90-Day Euro Future | 507 | 12/17/18 | \$ 124,119 | \$ (196,006) |
| Long U.S. Treasury Bond | 3 | 03/20/18 | 455 | (4,780) |
| Ultra Long U.S. Treasury Bond | 43 | 03/20/18 | 7,089 | (88,978) |
| | | | | (289,764) |
| Short Contracts | | | | |
| Euro Bund | (2) | 12/07/17 | 387 | (1,573) |
| 10-Year U.S. Treasury Note | (339) | 03/20/18 | 42,051 | 169,690 |
| 10-Year U.S. Ultra Long Treasury Note | (197) | 03/20/18 | 26,234 | 92,879 |
| 2-Year U.S. Treasury Note | (508) | 03/29/18 | 108,918 | 52,861 |
| 5-Year U.S. Treasury Note | (21) | 03/29/18 | 2,443 | 9,279 |
| Long Gilt Future | (1) | 03/27/18 | 167 | 878 |
| 90-Day Euro Future | (507) | 12/16/19 | 123,879 | 127,196 |
| | | | | 451,210 |
| | | | | \$ 161,446 |

Forward Foreign Currency Exchange Contracts

| <i>Currency Purchased</i> | <i>Currency Sold</i> | <i>Counterparty</i> | <i>Settlement Date</i> | <i>Unrealized Appreciation (Depreciation)</i> |
|---------------------------|----------------------|------------------------------|------------------------|---|
| EUR 1,700,000 | GBP 1,494,342 | Barclays Bank PLC | 12/01/17 | \$ 2,476 |
| EUR 3,485,000 | SEK 34,493,519 | Goldman Sachs International | 12/01/17 | 27,398 |
| GBP 1,504,141 | EUR 1,690,000 | Barclays Bank PLC | 12/01/17 | 22,679 |
| GBP 1,545,265 | EUR 1,730,000 | Goldman Sachs International | 12/01/17 | 30,685 |
| GBP 3,120,000 | NOK 31,525,479 | JPMorgan Chase Bank N.A. | 12/01/17 | 430,118 |
| AUD 2,555,000 | CAD 2,484,587 | Citibank N.A. | 12/12/17 | 6,370 |
| AUD 2,620,000 | NZD 2,883,721 | BNP Paribas S.A. | 12/12/17 | 10,888 |
| AUD 5,270,000 | NZD 5,788,347 | National Australia Bank Ltd. | 12/12/17 | 30,181 |

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| | | | | | | |
|-----|-----------|-----|-------------|--------------------------------------|----------|---------|
| CAD | 4,969,352 | AUD | 5,085,000 | Australia and New Zealand Bank Group | 12/12/17 | 6,307 |
| CHF | 4,040,000 | SEK | 34,280,787 | Goldman Sachs International | 12/12/17 | 11,765 |
| CHF | 3,947,486 | USD | 4,005,000 | Barclays Bank PLC | 12/12/17 | 9,823 |
| EUR | 1,740,000 | JPY | 231,247,740 | BNP Paribas S.A. | 12/12/17 | 16,530 |
| EUR | 1,710,000 | JPY | 226,360,343 | Citibank N.A. | 12/12/17 | 24,248 |
| EUR | 3,410,000 | NOK | 33,261,661 | Goldman Sachs International | 12/12/17 | 61,632 |
| EUR | 3,430,000 | SEK | 33,940,026 | JPMorgan Chase Bank N.A. | 12/12/17 | 27,898 |
| GBP | 1,476,288 | EUR | 1,660,000 | BNP Paribas S.A. | 12/12/17 | 20,302 |
| GBP | 1,510,000 | NOK | 15,810,833 | BNP Paribas S.A. | 12/12/17 | 141,720 |
| GBP | 1,520,000 | SEK | 16,158,933 | Barclays Bank PLC | 12/12/17 | 124,826 |
| GBP | 30,000 | SEK | 336,427 | Goldman Sachs International | 12/12/17 | 372 |
| NZD | 2,899,698 | AUD | 2,620,000 | BNP Paribas S.A. | 12/12/17 | 30 |
| NZD | 2,957,276 | AUD | 2,670,000 | BNP Paribas S.A. | 12/12/17 | 1,562 |
| NZD | 2,900,108 | AUD | 2,600,000 | Citibank N.A. | 12/12/17 | 15,437 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

Forward Foreign Currency Exchange Contracts (continued)

| <i>Currency Purchased</i> | <i>Currency Sold</i> | | <i>Counterparty</i> | <i>Settlement Date</i> | <i>Unrealized Appreciation (Depreciation)</i> | |
|---------------------------|----------------------|-----|---------------------|------------------------------------|---|-----------|
| NZD | 2,730,000 | NOK | 15,325,516 | BNP Paribas S.A. | 12/12/17 | \$ 23,204 |
| SEK | 33,131,358 | NOK | 32,665,000 | Royal Bank of Scotland PLC | 12/12/17 | 32,633 |
| USD | 2,000,000 | CAD | 2,574,145 | JPMorgan Chase Bank N.A. | 12/12/17 | 4,452 |
| USD | 4,015,000 | CHF | 3,771,153 | State Street Bank and Trust Co. | 12/12/17 | 179,518 |
| SEK | 16,758,506 | NOK | 16,300,000 | Barclays Bank PLC | 12/15/17 | 43,628 |
| SEK | 16,777,998 | NOK | 16,300,000 | Deutsche Bank AG | 12/15/17 | 45,958 |
| USD | 2,007,033 | NZD | 2,905,000 | Deutsche Bank AG | 12/15/17 | 21,809 |
| USD | 9,899,896 | EUR | 8,290,000 | Citibank N.A. | 01/04/18 | 10,344 |
| USD | 2,766,862 | EUR | 2,319,000 | HSBC Bank USA N.A. | 01/04/18 | 412 |
| USD | 200,392 | NZD | 293,000 | Bank of America N.A. | 01/04/18 | 217 |
| | | | | | | 1,385,422 |
| EUR | 1,720,000 | GBP | 1,516,126 | Goldman Sachs International | 12/01/17 | (3,180) |
| NOK | 3,716,690 | GBP | 355,000 | BNP Paribas S.A. | 12/01/17 | (33,355) |
| NOK | 15,901,514 | GBP | 1,550,000 | Barclays Bank PLC | 12/01/17 | (184,855) |
| NOK | 12,912,715 | GBP | 1,215,000 | Credit Suisse International | 12/01/17 | (91,055) |
| SEK | 34,035,299 | EUR | 3,485,000 | Citibank N.A. | 12/01/17 | (82,137) |
| USD | 2,713,158 | EUR | 2,328,000 | UBS AG | 12/05/17 | (57,882) |
| USD | 10,394,613 | EUR | 8,919,000 | UBS AG | 12/05/17 | (221,757) |
| USD | 160,041 | GBP | 120,000 | BNP Paribas S.A. | 12/05/17 | (2,251) |
| USD | 130,859 | GBP | 99,000 | Bank of America N.A. | 12/05/17 | (3,032) |
| USD | 1,380,756 | GBP | 1,041,490 | Bank of America N.A. | 12/05/17 | (27,789) |
| USD | 11,805,813 | GBP | 8,905,000 | Bank of America N.A. | 12/05/17 | (237,605) |

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| | | | | | | |
|-----|-------------|-----|-------------|---|----------|-----------|
| USD | 6,536 | GBP | 5,000 | Citibank N.A. Bank of America | 12/05/17 | (226) |
| USD | 244,670 | NZD | 358,000 | N.A. | 12/05/17 | (18) |
| AUD | 2,530,000 | CAD | 2,473,811 | Citibank N.A. | 12/12/17 | (4,185) |
| AUD | 2,590,000 | SEK | 16,479,732 | BNP Paribas S.A. | 12/12/17 | (10,652) |
| CAD | 2,548,591 | USD | 2,000,000 | BNP Paribas S.A. Bank of America | 12/12/17 | (24,262) |
| CHF | 1,944,600 | USD | 2,000,000 | N.A. | 12/12/17 | (22,229) |
| EUR | 1,660,000 | GBP | 1,465,795 | Citibank N.A. Barclays Bank | 12/12/17 | (6,108) |
| EUR | 1,670,000 | JPY | 223,800,307 | PLC | 12/12/17 | (628) |
| JPY | 231,405,838 | EUR | 1,730,000 | BNP Paribas S.A. Barclays Bank | 12/12/17 | (3,217) |
| JPY | 449,602,241 | EUR | 3,390,000 | PLC | 12/12/17 | (40,491) |
| NOK | 15,941,449 | EUR | 1,700,000 | BNP Paribas S.A. | 12/12/17 | (107,743) |
| NOK | 16,131,222 | EUR | 1,710,000 | BNP Paribas S.A. Morgan Stanley & Co. International | 12/12/17 | (96,835) |
| NOK | 15,444,559 | GBP | 1,510,000 | PLC | 12/12/17 | (185,755) |
| NOK | 31,205,050 | NZD | 5,560,000 | BNP Paribas S.A. Credit Suisse | 12/12/17 | (48,142) |
| NOK | 15,325,346 | NZD | 2,730,000 | International | 12/12/17 | (23,224) |
| NOK | 16,300,000 | SEK | 16,659,122 | BNP Paribas S.A. | 12/12/17 | (31,392) |
| NOK | 16,365,000 | SEK | 16,713,944 | Goldman Sachs International Credit Suisse | 12/12/17 | (30,129) |
| NZD | 5,560,000 | NOK | 31,734,590 | International | 12/12/17 | (15,522) |
| SEK | 16,204,058 | AUD | 2,590,000 | BNP Paribas S.A. | 12/12/17 | (22,296) |
| SEK | 33,923,211 | CHF | 4,040,000 | BNP Paribas S.A. | 12/12/17 | (54,501) |
| SEK | 32,725,898 | EUR | 3,430,000 | Citibank N.A. Goldman Sachs | 12/12/17 | (173,007) |
| SEK | 16,209,039 | GBP | 1,550,000 | International | 12/12/17 | (159,419) |
| USD | 1,990,000 | CHF | 1,959,222 | Citibank N.A. Goldman Sachs | 12/12/17 | (2,642) |
| CAD | 2,452,380 | NZD | 2,800,000 | International | 12/15/17 | (12,210) |
| NOK | 16,300,000 | SEK | 16,640,877 | Citibank N.A. | 12/15/17 | (29,565) |
| NOK | 32,730,000 | SEK | 33,317,994 | Citibank N.A. Deutsche Bank | 12/15/17 | (47,831) |
| NOK | 16,300,000 | SEK | 16,646,538 | AG | 12/15/17 | (30,242) |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

Forward Foreign Currency Exchange Contracts (continued)

| <i>Currency Purchased</i> | | <i>Currency Sold</i> | | <i>Counterparty</i> | <i>Settlement Date</i> | <i>Unrealized Appreciation (Depreciation)</i> |
|-----------------------------|------------|----------------------|-----------|--------------------------------|------------------------|---|
| NZD | 2,800,000 | CAD | 2,514,932 | Goldman Sachs International | 12/15/17 | \$ (36,285) |
| NZD | 2,915,000 | USD | 1,996,743 | Deutsche Bank AG | 12/15/17 | (4,686) |
| USD | 107,292 | EUR | 90,000 | JPMorgan Chase Bank N.A. | 01/04/18 | (74) |
| USD | 1,697,572 | GBP | 1,257,000 | Royal Bank of Scotland PLC | 01/04/18 | (4,708) |
| USD | 11,974,839 | GBP | 8,867,000 | Royal Bank of Scotland PLC | 01/04/18 | (33,210) |
| USD | 173,668 | EUR | 148,929 | Bank of America N.A. | 01/30/18 | (4,268) |
| | | | | | | (2,210,600) |
| Net Unrealized Depreciation | | | | | | \$ (825,178) |

Exchange-Traded Options Purchased

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|---------------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call U.S. 10 Year Note | 2 | 12/22/17 | USD 125.50 | \$248 | \$ 125 |

OTC Interest Rate Swaptions Purchased

| <i>Description</i> | <i>Counterparty</i> | <i>Expiration Date</i> | <i>Exercise Rate</i> | <i>Received by the Trust</i> | | | <i>Paid by the Trust</i> | | <i>Notional Amount (000)</i> | <i>Value</i> |
|---|--------------------------------|----------------------------|--------------------------|----------------------------------|----------------------------|--------------------------------|------------------------------|------------|----------------------------------|-------------------|
| | | | | <i>Rate</i> | <i>Frequency</i> | <i>Rate</i> | <i>Frequency</i> | | | |
| Call 10-Year Interest Rate Swap, 12/29/27 | JPMorgan Chase Bank N.A. | 12/29/17 12/29/17 | 2.44% 2.44 | 2.44% 2.44 | Semi-annual Semi-annual | 3-Month LIBOR 3-Month LIBOR | Quarterly Quarterly | USD USD | 1,550 1,550 | \$ 5,954 9,387 |

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| | | | | | | | | | | | |
|--------------------------------------|--|----------|------|------|-------------|---------------|-------------|-----|---------|--------|--|
| 10-Year Interest Rate Swap, 12/29/27 | JPMorgan Chase Bank N.A. | | | | | | | | | | |
| 1-Year Interest Rate Swap, 03/05/19 | JPMorgan Chase Bank N.A. | 03/05/18 | 1.94 | 1.94 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 27,900 | 14,939 | |
| 1-Year Interest Rate Swap, 03/05/19 | JPMorgan Chase Bank N.A. | 03/05/18 | 1.94 | 1.94 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 9,700 | 5,194 | |
| 2-Year Interest Rate Swap, 10/17/20 | Deutsche Bank AG | 10/17/18 | 1.25 | 1.25 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 10,000 | 975 | |
| 10-Year Interest Rate Swap, 03/13/29 | Barclays Bank PLC | 03/13/19 | 2.75 | 2.75 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 2,290 | 82,891 | |
| 2-Year Interest Rate Swap, 03/27/21 | Deutsche Bank AG | 03/27/19 | 2.25 | 2.25 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 20,000 | 94,608 | |
| 2-Year Interest Rate Swap, 04/25/21 | Barclays Bank PLC | 04/25/19 | 2.00 | 2.00 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 20,000 | 56,414 | |
| 15-Year Interest Rate Swap, 06/08/35 | Barclays Bank PLC | 06/08/20 | 0.65 | 0.65 | Semi-annual | 6-Month LIBOR | Semi-annual | JPY | 125,000 | 24,004 | |
| 15-Year Interest Rate Swap, 09/14/35 | Morgan Stanley & Co. International PLC | 09/14/20 | 0.66 | 0.66 | Semi-annual | 6-Month LIBOR | Semi-annual | JPY | 50,000 | 9,939 | |
| 15-Year Interest Rate Swap, 09/14/35 | Barclays Bank PLC | 09/14/20 | 0.66 | 0.66 | Semi-annual | 6-Month LIBOR | Semi-annual | JPY | 50,000 | 9,939 | |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

OTC Interest Rate Swaptions Purchased (continued)

| Description | Counterparty | Expiration Date | Exercise Rate | Rate | Received by | | Paid by | | Notional Amount (000) | Value | |
|---------------------------------|------------------------|-----------------|---------------|---------------|-------------|-------------|---------------|-------------|-----------------------|-------|--------|
| | | | | | the Trust | Rate | the Trust | Frequency | | | |
| 1-year Interest Rate Swap, 1/37 | Deutsche Bank AG | 01/25/27 | 2.60% | 2.60% | | Semi-annual | 3-Month LIBOR | Quarterly | USD | 1,900 | \$ 100 |
| 1-year Interest Rate Swap, 1/37 | Deutsche Bank AG | 02/08/27 | 2.40 | 2.40 | | Semi-annual | 3-Month LIBOR | Quarterly | USD | 1,875 | 87 |
| | | | | | | | | | | | 502 |
| 1-year Interest Rate Swap, 1/48 | Goldman Sachs Bank USA | 01/03/18 | 3.10% | 3-Month LIBOR | Semi-annual | 3.10% | | Quarterly | USD | 3,000 | |
| 1-year Interest Rate Swap, 1/28 | Goldman Sachs Bank USA | 02/20/18 | 2.80 | 3-Month LIBOR | Quarterly | 2.80 | | Semi-annual | USD | 8,000 | 49 |
| 1-year Interest Rate Swap, 1/28 | Goldman Sachs Bank USA | 02/20/18 | 3.20 | 3-Month LIBOR | Quarterly | 3.20 | | Semi-annual | USD | 8,000 | 4 |
| 1-year Interest Rate Swap, 1/48 | Barclays Bank PLC | 09/12/18 | 3.10 | 3-Month LIBOR | Quarterly | 3.10 | | Semi-annual | USD | 1,840 | 22 |
| 1-year Interest Rate Swap, 1/48 | Barclays Bank PLC | 09/12/18 | 3.40 | 3-Month LIBOR | Quarterly | 3.40 | | Semi-annual | USD | 2,300 | 11 |
| 1-year Interest Rate Swap, 1/48 | Barclays Bank PLC | 09/12/18 | 3.70 | 3-Month LIBOR | Quarterly | 3.70 | | Semi-annual | USD | 2,760 | 5 |

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| | | | | | | | | | | | |
|----------------------------|--|----------|------|-----------------|-------------|------|--|-------------|-----|---------|-----|
| ar est Swap, /23 | Deutsche Bank AG | 10/02/18 | 2.45 | 3-Month LIBOR | Quarterly | 2.45 | | Semi-annual | USD | 10,600 | 77 |
| ar est Swap, /23 | Bank of America N.A. | 10/05/18 | 2.50 | 3-Month LIBOR | Quarterly | 2.50 | | Semi-annual | USD | 12,230 | 80 |
| ar est Swap, /23 | Deutsche Bank AG | 10/24/18 | 2.55 | 3-Month LIBOR | Quarterly | 2.55 | | Semi-annual | USD | 20,500 | 127 |
| ar est Swap, /20 | Goldman Sachs Bank USA | 03/04/19 | 0.15 | 6-Month EURIBOR | Semi-annual | 0.15 | | Annual | EUR | 34,880 | 23 |
| ear est Swap, /49 | Goldman Sachs Bank USA | 03/04/19 | 4.00 | 3-Month LIBOR | Quarterly | 4.00 | | Semi-annual | USD | 1,600 | 4 |
| ear est Swap, /35 | Barclays Bank PLC | 05/15/20 | 1.10 | 6-Month LIBOR | Semi-annual | 1.10 | | Semi-annual | JPY | 250,000 | 22 |
| ear est Swap, /35 | Barclays Bank PLC | 06/08/20 | 0.65 | 6-Month LIBOR | Semi-annual | 0.65 | | Semi-annual | JPY | 125,000 | 28 |
| ear est Swap, /35 | Barclays Bank PLC | 09/14/20 | 0.66 | 6-Month LIBOR | Semi-annual | 0.66 | | Semi-annual | JPY | 50,000 | 12 |
| ear est Swap, /35 | Morgan Stanley & Co. International PLC | 09/14/20 | 0.66 | 6-Month LIBOR | Semi-annual | 0.66 | | Semi-annual | JPY | 50,000 | 12 |
| ear est Swap, /31 | Bank of America N.A. | 02/01/21 | 3.50 | 3-Month LIBOR | Quarterly | 3.50 | | Semi-annual | USD | 4,000 | 68 |
| ear est Swap, /31 | Citibank N.A. | 02/01/21 | 3.50 | 3-Month LIBOR | Quarterly | 3.50 | | Semi-annual | USD | 4,380 | 75 |
| ar est Swap, /26 | JPMorgan Chase Bank N.A. | 10/25/21 | 3.25 | 3-Month LIBOR | Quarterly | 3.25 | | Semi-annual | USD | 3,445 | 46 |
| ar est | Barclays Bank PLC | 10/27/21 | 3.15 | 3-Month LIBOR | Quarterly | 3.15 | | Semi-annual | USD | 16,560 | 245 |

| | | | | | | | | | | | |
|---------------------------|------------------------|------|----------|------|---------------|-----------|------|-------------|-----|-------|----|
| Swap, /26 ar est | Goldman Sachs Bank | USA | 12/16/21 | 3.25 | 3-Month LIBOR | Quarterly | 3.25 | Semi-annual | USD | 6,050 | 85 |
| Swap, /26 ar est | JPMorgan Chase Bank | N.A. | 12/16/21 | 3.25 | 3-Month LIBOR | Quarterly | 3.25 | Semi-annual | USD | 6,200 | 87 |

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

OTC Interest Rate Swaptions Purchased (continued)

| Description | Counterparty | Expiration Date | Exercise Rate | Rate | Received by | | Paid by | | Notional Amount (000) | Value |
|---|--------------------------------|--------------------|------------------|---------------|-------------|-----------|-------------|-----------|--------------------------|------------|
| | | | | | the Trust | Frequency | Rate | Frequency | | |
| 10-Year Interest Rate Swap, 01/04/27 | Barclays Bank PLC | 01/04/22 | 3.35% | 3-Month LIBOR | Quarterly | 3.35% | Semi-annual | USD | 19,050 | \$ 248,363 |
| 10-Year Interest Rate Swap, 01/11/32 | Credit Suisse International | 01/11/22 | 1.25 | 6-Month LIBOR | Semi-annual | 1.25 | Semi-annual | JPY | 250,000 | 19,823 |
| 10-Year Interest Rate Swap, 02/22/32 | Credit Suisse International | 02/22/22 | 1.55 | 6-Month LIBOR | Semi-annual | 1.55 | Semi-annual | JPY | 250,000 | 15,691 |
| 10-Year Interest Rate Swap, 03/16/32 | JPMorgan Chase Bank N.A. | 03/16/22 | 1.60 | 6-Month LIBOR | Semi-annual | 1.60 | Semi-annual | JPY | 250,000 | 15,412 |
| 10-Year Interest Rate Swap, 04/04/32 | JPMorgan Chase Bank N.A. | 04/04/22 | 1.45 | 6-Month LIBOR | Semi-annual | 1.45 | Semi-annual | JPY | 250,000 | 17,870 |
| 5-Year Interest Rate Swap, 05/03/37 | Goldman Sachs Bank USA | 05/03/22 | 3.25 | 3-Month LIBOR | Quarterly | 3.25 | Semi-annual | USD | 4,050 | 167,236 |
| 5-Year Interest Rate Swap, 05/03/37 | Goldman Sachs Bank USA | 05/03/22 | 3.25 | 3-Month LIBOR | Quarterly | 3.25 | Semi-annual | USD | 3,950 | 163,106 |
| 10-Year Interest Rate Swap, 08/16/32 | JPMorgan Chase Bank N.A. | 08/16/22 | 3.00 | 3-Month LIBOR | Quarterly | 3.00 | Semi-annual | USD | 22,000 | 880,922 |
| 10-Year Interest Rate Swap, 04/12/37 | JPMorgan Chase Bank N.A. | 04/12/27 | 3.00 | 3-Month LIBOR | Quarterly | 3.00 | Semi-annual | USD | 2,590 | 139,540 |

| | | | | | | | | | | |
|--|----------------------|----------|------|-----------------|-------------|------|--------|-----|-------|--------------|
| 0-Year Interest Rate Swap, 08/09/53 | Barclays Bank PLC | 08/09/33 | 4.00 | 6-Month EURIBOR | Semi-annual | 4.00 | Annual | EUR | 2,410 | 98,683 |
| | | | | | | | | | | 2,857,196 |
| | | | | | | | | | | \$ 3,359,788 |

OTC Options Purchased

| <i>Description</i> | <i>Counterparty</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | | <i>Notional Amount (000)</i> | <i>Value</i> |
|--------------------|--|--------------------------------|----------------------------|---------------------------|--------|----------------------------------|--------------|
| Call | | | | | | | |
| CAD Currency | JPMorgan Chase Bank N.A. | | 12/13/17 | CHF | 0.78 | CAD 20,320 | \$ 3,796 |
| EUR Currency | Barclays Bank PLC | | 12/13/17 | JPY | 135.50 | EUR 13,650 | 31,909 |
| GBP Currency | Deutsche Bank AG | | 12/13/17 | AUD | 1.74 | GBP 12,100 | 449,929 |
| NOK Currency | Citibank N.A. | | 12/13/17 | SEK | 1.04 | NOK 127,980 | 877 |
| NZD Currency | Barclays Bank PLC | | 12/13/17 | JPY | 79.00 | NZD 23,405 | 4,207 |
| USD Currency | Bank of America N.A. | | 12/13/17 | CHF | 1.02 | USD 16,085 | 434 |
| | | | | | | | 491,152 |
| Put | | | | | | | |
| AUD Currency | Credit Suisse International | | 12/13/17 | USD | 0.75 | AUD 20,860 | 21,916 |
| AUD Currency | Morgan Stanley & Co. International PLC | | 12/13/17 | NZD | 1.09 | AUD 15,335 | 5,869 |
| CHF Currency | Goldman Sachs International | | 12/13/17 | NOK | 8.30 | CHF 15,770 | 20,840 |
| NZD Currency | Deutsche Bank AG | | 12/13/17 | USD | 0.67 | NZD 22,155 | 17,369 |
| NZD Currency | Goldman Sachs International | | 12/13/17 | CAD | 0.85 | NZD 22,415 | 1,057 |
| USD Currency | Deutsche Bank AG | | 12/13/17 | JPY | 107.00 | USD 15,985 | 592 |
| | | | | | | | 67,643 |
| | | | | | | | \$ 558,795 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

OTC Interest Rate Swaptions Written

| Description | Counterparty | Expiration Date | Exercise Rate | Rate | Received by | | Paid by | | Notional Amount (000) | Value |
|---------------------------|--|--------------------|------------------|-----------------|-------------|-----------|-------------|-----------|--------------------------|----------|
| | | | | | the Trust | Frequency | Rate | Frequency | | |
| Interest Rate Swap, 12/22 | Morgan Stanley & Co. International PLC | 12/18/17 | 1.70% | 3-Month LIBOR | Quarterly | 1.70% | Semi-annual | USD | 7,600 | \$ |
| Interest Rate Swap, 12/20 | Goldman Sachs Bank USA | 03/01/18 | 1.60 | 3-Month LIBOR | Quarterly | 1.60 | Semi-annual | USD | 24,400 | (18,000) |
| Interest Rate Swap, 12/23 | JPMorgan Chase Bank N.A. | 03/05/18 | 2.41 | 3-Month LIBOR | Quarterly | 2.41 | Semi-annual | USD | 5,580 | (53,000) |
| Interest Rate Swap, 12/23 | JPMorgan Chase Bank N.A. | 03/05/18 | 2.41 | 3-Month LIBOR | Quarterly | 2.41 | Semi-annual | USD | 1,940 | (18,000) |
| Interest Rate Swap, 12/23 | Barclays Bank PLC | 03/13/18 | 0.10 | 6-Month EURIBOR | Semi-annual | 0.10 | Annual | EUR | 11,520 | (2,000) |
| Interest Rate Swap, 12/23 | Bank of America N.A. | 04/11/18 | 1.85 | 3-Month LIBOR | Quarterly | 1.85 | Semi-annual | USD | 7,990 | (5,000) |
| Interest Rate Swap, 12/28 | Deutsche Bank AG | 07/13/18 | 2.45 | 3-Month LIBOR | Quarterly | 2.45 | Semi-annual | USD | 2,000 | (30,000) |
| Interest Rate Swap, 12/20 | Deutsche Bank AG | 10/17/18 | .90 | 3-Month LIBOR | Quarterly | .90 | Semi-annual | USD | 10,000 | (10,000) |
| Interest Rate Swap, 12/20 | Nomura International Plc | 11/28/18 | 2.44 | 3-Month LIBOR | Quarterly | 2.44 | Semi-annual | USD | 5,210 | (5,210) |

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| | | | | | | | | | | | |
|-------|-------|--|----------|------|---------------|-------------|---------------|-------------|-----|--------|-----------|
| 2/28 | Swap, | Barclays Bank PLC | 03/13/19 | 2.00 | 3-Month LIBOR | Quarterly | 2.00 | Semi-annual | USD | 4,580 | (39,000) |
| 3/29 | Swap, | Goldman Sachs Bank USA | 03/21/19 | 1.60 | 3-Month LIBOR | Quarterly | 1.60 | Semi-annual | USD | 15,400 | (13,000) |
| 4/21 | Swap, | Deutsche Bank AG | 03/27/19 | 1.75 | 3-Month LIBOR | Quarterly | 1.75 | Semi-annual | USD | 30,000 | (41,000) |
| 5/21 | Swap, | JPMorgan Chase Bank N.A. | 03/28/19 | 1.75 | 3-Month LIBOR | Quarterly | 1.75 | Semi-annual | USD | 8,470 | (11,000) |
| 6/21 | Swap, | JPMorgan Chase Bank N.A. | 04/12/19 | 1.60 | 3-Month LIBOR | Quarterly | 1.60 | Semi-annual | USD | 6,700 | (6,000) |
| 7/21 | Swap, | Barclays Bank PLC | 04/25/19 | 1.50 | 3-Month LIBOR | Quarterly | 1.50 | Semi-annual | USD | 40,000 | (30,000) |
| 8/21 | Swap, | Barclays Bank PLC | 11/04/19 | 1.70 | 3-Month LIBOR | Quarterly | 1.70 | Semi-annual | USD | 11,900 | (25,000) |
| 9/27 | Swap, | Goldman Sachs Bank USA | 01/05/22 | 1.70 | 3-Month LIBOR | Quarterly | 1.70 | Semi-annual | USD | 5,000 | (53,000) |
| 10/27 | Swap, | Deutsche Bank AG | 02/08/22 | 1.75 | 3-Month LIBOR | Quarterly | 1.75 | Semi-annual | USD | 5,000 | (57,000) |
| | | | | | | | | | | | (389,000) |
| 11/22 | Swap, | Morgan Stanley & Co. International PLC | 12/18/17 | 2.00 | 2.00 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 7,600 | (75,000) |
| 12/28 | Swap, | Goldman Sachs Bank USA | 01/03/18 | 3.00 | 3.00 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 7,430 | |
| | | | 02/16/18 | 2.60 | 2.60 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 4,970 | (17,000) |

| | | | | | | | | | | | |
|---------------------------------|--------------------------------|----------|------|------|-------------|---------------|-----------|-----|--------|------|--|
| Year ended 12/31/ 2018 | Barclays Bank PLC | | | | | | | | | | |
| Year ended 12/31/ 2018 | Goldman Sachs Bank USA | 02/20/18 | 3.00 | 3.00 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 16,000 | (32) | |
| Year ended 12/31/ 2018 | JPMorgan Chase Bank N.A. | 04/06/18 | 2.15 | 2.15 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 8,320 | (10) | |

SCHEDULES OF INVESTMENTS

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

OTC Interest Rate Swaptions Written (continued)

| Description | Counterparty | Expiration Date | Exercise Rate | Received by | | | Paid by the Trust Frequency | Notional Amount (000) | Value |
|---|--------------------------------|--------------------|------------------|-------------------|-------------|---------------|-----------------------------------|--------------------------|-------------|
| | | | | the Trust Rate | Rate | Frequency | | | |
| Put 2-Year Interest Rate Swap, 04/12/20 | Goldman Sachs Bank USA | 04/12/18 | 1.75% | 1.75% | Semi-annual | 3-Month LIBOR | Quarterly | USD 38,200 | (268,159) |
| 2-Year Interest Rate Swap, 06/27/20 | Goldman Sachs Bank USA | 06/27/18 | 1.45 | 1.45 | Semi-annual | 3-Month LIBOR | Quarterly | USD 10,000 | (136,235) |
| 10-Year Interest Rate Swap, 07/13/28 | Deutsche Bank AG | 07/13/18 | 2.45 | 2.45 | Semi-annual | 3-Month LIBOR | Quarterly | USD 2,000 | (35,213) |
| 10-Year Interest Rate Swap, 07/16/28 | JPMorgan Chase Bank N.A. | 07/16/18 | 2.75 | 2.75 | Semi-annual | 3-Month LIBOR | Quarterly | USD 2,000 | (15,317) |
| 10-Year Interest Rate Swap, 07/19/28 | Deutsche Bank AG | 07/19/18 | 2.70 | 2.70 | Semi-annual | 3-Month LIBOR | Quarterly | USD 3,240 | (29,354) |
| 10-Year Interest Rate Swap, 07/26/28 | UBS AG | 07/26/18 | 2.75 | 2.75 | Semi-annual | 3-Month LIBOR | Quarterly | USD 2,000 | (16,233) |
| 10-Year Interest Rate Swap, 08/10/28 | Deutsche Bank AG | 08/10/18 | 2.55 | 2.55 | Semi-annual | 3-Month LIBOR | Quarterly | USD 3,500 | \$ (52,639) |
| 10-Year Interest Rate Swap, 08/16/28 | JPMorgan Chase Bank N.A. | 08/16/18 | 2.70 | 2.70 | Semi-annual | 3-Month LIBOR | Quarterly | USD 31,000 | (320,347) |
| 10-Year Interest Rate Swap, 08/27/28 | Deutsche Bank AG | 08/27/18 | 2.75 | 2.75 | Semi-annual | 3-Month LIBOR | Quarterly | USD 2,000 | (18,849) |

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| | | | | | | | | | | |
|--------------------------------------|--------------------------|----------|------|------|-------------|---------------|-------------|-----|--------|-----------|
| 10-Year Interest Rate Swap, 09/06/28 | Barclays Bank PLC | 09/06/18 | 2.45 | 2.45 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 2,400 | (49,689) |
| 2-Year Interest Rate Swap, 09/06/20 | Goldman Sachs Bank USA | 09/06/18 | 1.50 | 1.50 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 26,000 | (349,353) |
| 30-Year Interest Rate Swap, 09/12/48 | Barclays Bank PLC | 09/12/18 | 2.75 | 2.75 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 1,840 | (59,617) |
| 2-Year Interest Rate Swap, 10/17/20 | Barclays Bank PLC | 10/17/18 | 2.50 | 2.50 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 5,000 | (7,535) |
| 10-Year Interest Rate Swap, 11/28/28 | Nomura International Plc | 11/28/18 | 2.44 | 2.44 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 5,210 | |
| 5-Year Interest Rate Swap, 03/04/24 | Goldman Sachs Bank USA | 03/04/19 | .64 | .64 | Annual | 3-Month LIBOR | Semi-annual | EUR | 6,980 | (68,118) |
| 2-Year Interest Rate Swap, 03/21/21 | Goldman Sachs Bank USA | 03/21/19 | 2.60 | 2.60 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 15,400 | (35,211) |
| 2-Year Interest Rate Swap, 03/28/21 | JPMorgan Chase Bank N.A. | 03/28/19 | 2.75 | 2.75 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 8,470 | (14,135) |
| 2-Year Interest Rate Swap, 04/08/21 | JPMorgan Chase Bank N.A. | 04/08/19 | 2.35 | 2.35 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 7,530 | (30,766) |
| 2-Year Interest Rate Swap, 04/12/21 | JPMorgan Chase Bank N.A. | 04/12/19 | 2.60 | 2.60 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 13,400 | (32,934) |
| 2-Year Interest Rate Swap, 11/04/21 | Barclays Bank PLC | 11/04/19 | 2.70 | 2.70 | Semi-annual | 3-Month LIBOR | Quarterly | USD | 11,900 | (41,797) |
| 2-Year Interest Rate Swap, 11/06/21 | JPMorgan Chase Bank N.A. | 11/06/19 | 2.70 | 2.70 | Quarterly | 3-Month LIBOR | Semi-annual | USD | 20,000 | (70,349) |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

OTC Interest Rate Swaptions Written (continued)

| Description | Counterparty | Expiration Date | Exercise Rate | Received by the Trust | | | Paid by the Trust | | Notional Amount (000) | Value | |
|---|------------------------------|--------------------|------------------|--------------------------|-------------|---------------|----------------------|-------------|--------------------------|---------|----------------|
| | | | | Rate | Frequency | Rate | Frequency | | | | |
| Put 5-Year Interest Rate Swap, 05/15/35 | Barclays Bank PLC | 05/15/20 | 2.10% | 2.10 | Semi-annual | 6-Month LIBOR | % | Semi-annual | JPY | 250,000 | \$ (6,443) |
| 10-Year Interest Rate Swap, 02/01/31 | Bank of America N.A. | 02/01/21 | 5.50 | 5.50 | Semi-annual | 3-Month LIBOR | | Quarterly | USD | 10,000 | (18,776) |
| 10-Year Interest Rate Swap, 02/01/31 | Citibank N.A. | 02/01/21 | 5.50 | 5.50 | Semi-annual | 3-Month LIBOR | | Quarterly | USD | 10,950 | (20,559) |
| 5-Year Interest Rate Swap, 05/03/27 | Goldman Sachs Bank USA | 05/03/22 | 3.25 | 3.25 | Semi-annual | 3-Month LIBOR | | Quarterly | USD | 10,130 | (157,099) |
| 5-Year Interest Rate Swap, 05/03/27 | Goldman Sachs Bank USA | 05/03/22 | 3.25 | 3.25 | Semi-annual | 3-Month LIBOR | | Quarterly | USD | 9,870 | (153,067) |
| | | | | | | | | | | | (2,144,570) |
| | | | | | | | | | | | \$ (2,533,898) |

OTC Options Written

| Description | Counterparty | Number of Contracts | Expiration Date | Exercise Price | Notional Amount (000) | Value |
|----------------------|--|------------------------|--------------------|-------------------|--------------------------|---------|
| Call AUD Currency | Morgan Stanley & Co. International PLC | | 12/13/17 | NZD 1.15 | AUD 15,335 | \$ (70) |
| CAD Currency | | | 12/13/17 | CHF 0.79 | CAD 40,640 | (1,480) |

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| | | | | | | | | |
|--------------|-------------------|----------|-----|--------|-----|--------|-----------|---------------------|
| | JPMorgan Chase | | | | | | | |
| | Bank N.A. | | | | | | | |
| CHF Currency | Goldman Sachs | | | | | | | |
| | International | 12/13/17 | NOK | 8.50 | CHF | 7,885 | (45,983) | |
| EUR Currency | Barclays Bank PLC | 12/13/17 | JPY | 137.50 | EUR | 27,300 | (11,340) | |
| GBP Currency | Deutsche Bank AG | 12/13/17 | AUD | 1.77 | GBP | 24,205 | (437,796) | |
| NZD Currency | Barclays Bank PLC | 12/13/17 | JPY | 80.00 | NZD | 46,810 | (1,120) | |
| | | | | | | | | (497,789) |
| Put | | | | | | | | |
| CHF Currency | Goldman Sachs | | | | | | | |
| | International | 12/13/17 | NOK | 8.20 | CHF | 31,540 | (12,408) | |
| NZD Currency | Deutsche Bank AG | 12/13/17 | CHF | 0.67 | NZD | 23,270 | (43,882) | |
| | | | | | | | | (56,290) |
| Total | | | | | | | | \$ (554,079) |

Centrally Cleared Credit Default Swaps Sell Protection

| <i>Reference Obligation/Index</i> | <i>Financing Rate Received by the Trust</i> | <i>Payment Frequency</i> | <i>Termination Date</i> | <i>Credit Rating^(a)</i> | <i>Notional Amount (000)^(b)</i> | <i>Value (Received)</i> | <i>Upfront Premium</i> | <i>Unrealized Depreciation</i> |
|-----------------------------------|---|--------------------------|-------------------------|------------------------------------|--|-------------------------|------------------------|--------------------------------|
| Chesapeake Energy Corp. | 5.00% | Quarterly | 12/20/21 | CCC | USD 270 | \$(9,287) | \$(9,141) | \$(146) |

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

Centrally Cleared Interest Rate Swaps

| | Paid by the Trust | | Received by the Trust | | Effective Date | Termination Date | Notional Amount (000) | Upfront Premium Paid | Unrealized Appreciation (Depreciation) |
|-----------------|-------------------|---------------|-----------------------|----------|-------------------|---------------------|--------------------------|----------------------------|--|
| | Frequency | Rate | Frequency | Rate | | | | | |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 02/05/16 | 02/05/18 | USD 107,000 | \$ 127,918 | \$ 112 | \$ 127,918 |
| 3-Month LIBOR | Quarterly | 1.59% | Semi-annual | 06/13/18 | 08/01/18 | USD 357,000 | (28,503) | 3,632 | (32,135) |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 08/01/18 | 09/26/18 | USD 312,000 | 54,082 | 3,174 | 50,908 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 10/20/17 | 10/20/19 | USD 9,380 | 20,984 | 104 | 20,880 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 11/10/17 | 11/10/19 | USD 9,400 | 20,690 | 107 | 20,583 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 11/21/17 | 11/21/19 | USD 13,200 | 79,297 | 149 | 79,148 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 05/21/18 | 05/21/20 | USD 10,950 | 78,509 | | 78,509 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 07/03/18 | 07/03/20 | USD 2,810 | 14,975 | | 14,975 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 07/09/18 | 07/07/20 | USD 6,000 | 23,976 | | 23,976 |
| 3-Month LIBOR | Quarterly | 1.94 | Semi-annual | 10/20/17 | 10/20/20 | USD 12,630 | (40,403) | 142 | (40,261) |
| 3-Month LIBOR | Quarterly | 1.94 | Semi-annual | 11/10/17 | 11/10/20 | USD 12,700 | (44,540) | 146 | (44,394) |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 12/03/18 | 12/01/20 | USD 4,000 | 1,881 | 47 | 1,928 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 12/03/18 | 12/03/20 | USD 22,400 | 11,601 | 263 | 11,338 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 11/08/19 | 11/08/21 | USD 5,900 | 13,836 | 69 | 13,767 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 04/04/18 | 05/31/22 | USD 7,410 | 24,962 | 97 | 24,865 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 06/06/17 | 06/06/22 | USD 2,820 | 43,845 | | 43,845 |
| 3-Month LIBOR | Quarterly | 2.00 | Semi-annual | 10/05/17 | 10/05/22 | USD 2,390 | (20,952) | 30 | (20,922) |
| 3-Month LIBOR | Quarterly | 2.00 | Semi-annual | 10/10/17 | 10/10/22 | USD 3,790 | (33,432) | 48 | (33,384) |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 10/20/17 | 10/20/22 | USD 3,860 | 17,189 | 49 | 17,140 |
| 3-Month LIBOR | Quarterly | 2.16 | Semi-annual | 10/27/17 | 10/27/22 | USD 8,040 | (12,226) | 103 | (12,123) |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 11/10/17 | 11/10/22 | USD 3,870 | 20,410 | 50 | 20,360 |
| 3-Month EURIBOR | Semi-annual | 0.26 | Annual | 03/07/18 | 03/07/23 | EUR 2,180 | (5,045) | 35 | (5,010) |
| 3-Month LIBOR | Quarterly | 1.97 | Semi-annual | 10/27/21 | 10/27/26 | USD 720 | (18,545) | 9 | (18,536) |
| 3-Month LIBOR | Quarterly | 2.07 | Semi-annual | 10/29/21 | 10/29/26 | USD 6,160 | (131,794) | 77 | (131,717) |
| 3-Month LIBOR | Quarterly | 2.95 | Semi-annual | 12/21/21 | 12/21/26 | USD 4,100 | 67,955 | 828 | 67,127 |
| 3-Month LIBOR | Quarterly | 2.75 | Semi-annual | 01/05/22 | 01/05/27 | USD 6,930 | 53,612 | 87 | 53,525 |
| 3-Month LIBOR | Quarterly | 3.02 | Semi-annual | 03/14/22 | 03/14/27 | USD 5,220 | 99,038 | 63 | 98,975 |
| 3-Month LIBOR | Quarterly | 2.31 | Semi-annual | 05/03/17 | 05/03/27 | USD 1,020 | (5,554) | | (5,554) |
| 3-Month EURIBOR | Semi-annual | 1.40 | Annual | 06/08/22 | 06/08/27 | EUR 200 | 362 | | 362 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 09/14/17 | 09/14/27 | USD 1,200 | 26,571 | 19 | 26,552 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 09/15/17 | 09/15/27 | USD 900 | 20,061 | 14 | 20,047 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 09/22/17 | 09/22/27 | USD 1,400 | 18,623 | 22 | 18,601 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 09/22/17 | 09/22/27 | USD 130 | 1,418 | 2 | 1,416 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 09/25/17 | 09/25/27 | USD 1,200 | 15,209 | 19 | 15,190 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 10/02/17 | 10/02/27 | USD 1,280 | 8,649 | 20 | 8,629 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 10/12/17 | 10/12/27 | USD 4,100 | 21,906 | 63 | 21,843 |
| 3-Month LIBOR | Semi-annual | 3-Month LIBOR | Quarterly | 10/25/17 | 10/25/27 | USD 2,050 | 3,727 | 32 | 3,695 |

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| | | | | | | | | | | |
|-----------|-------------|---------------|-------------|----------|----------|-----|-------|----------|----|------|
| | Semi-annual | 3-Month LIBOR | Quarterly | 10/27/17 | 10/27/27 | USD | 2,640 | (17,009) | 41 | (17, |
| | Semi-annual | 3-Month LIBOR | Quarterly | 10/27/17 | 10/27/27 | USD | 1,660 | (8,542) | 26 | (8, |
| | Semi-annual | 3-Month LIBOR | Quarterly | 11/14/17 | 11/14/27 | USD | 340 | 584 | 5 | |
| | Semi-annual | 3-Month LIBOR | Quarterly | 11/14/17 | 11/14/27 | USD | 340 | (103) | 5 | (|
| | Semi-annual | 3-Month LIBOR | Quarterly | 11/14/17 | 11/14/27 | USD | 810 | (571) | 13 | (|
| | Semi-annual | 3-Month LIBOR | Quarterly | 11/16/17 | 11/16/27 | USD | 1,000 | (509) | 15 | (|
| nth LIBOR | Quarterly | 2.34 | Semi-annual | 11/17/17 | 11/17/27 | USD | 170 | (790) | 3 | (|
| nth LIBOR | Quarterly | 2.35 | Semi-annual | 11/17/17 | 11/17/27 | USD | 250 | (1,050) | 4 | (1, |
| | Semi-annual | 3-Month LIBOR | Quarterly | 11/21/17 | 11/21/27 | USD | 600 | 593 | 9 | |
| | Semi-annual | 3-Month LIBOR | Quarterly | 11/21/17 | 11/21/27 | USD | 600 | 135 | 9 | |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

Centrally Cleared Interest Rate Swaps (continued)

| Rate | Paid by the Trust | | | Received by the Trust | | | Notional Amount (000) | Value (Received) | Upfront Premium Unrealized | |
|---------------|-------------------|---------------|-------------|-----------------------|------------------|------------------|-----------------------|------------------|----------------------------|-----------------------------|
| | Frequency | Rate | Frequency | Effective Date | Termination Date | Value (Received) | | | Paid | Appreciation (Depreciation) |
| 3.39% | Semi-annual | 3-Month LIBOR | Quarterly | 11/24/17 | 11/24/27 | USD 1,500 | \$ 848 | \$ 23 | \$ 825 | |
| 3-Month LIBOR | Quarterly | 2.36% | Semi-annual | 11/29/17 | 11/29/27 | USD 800 | (2,636) | 12 | (2,648) | |
| 3-Month LIBOR | Quarterly | 2.34 | Semi-annual | 11/30/17 | 11/30/27 | USD 800 | (3,993) | 12 | (4,005) | |
| 3-Month LIBOR | Quarterly | 2.40 | Semi-annual | 12/01/17 | 12/01/27 | USD 4,900 | (113) | 76 | (189) | |
| 3.44 | Semi-annual | 3-Month LIBOR | Quarterly | 12/04/17 | 12/04/27 | USD 1,000 | (3,400) | 15 | (3,415) | |
| 3.90 | Semi-annual | 3-Month LIBOR | Quarterly | 01/27/27 | 01/27/37 | USD 730 | (5,877) | 10 | (5,887) | |
| 3.07 | Semi-annual | 3-Month LIBOR | Quarterly | 03/22/27 | 03/20/37 | USD 1,000 | (20,504) | 14 | (20,518) | |
| 3.68 | Semi-annual | 3-Month LIBOR | Quarterly | 06/28/27 | 06/28/37 | USD 1,130 | 9,168 | | 9,168 | |
| 3.80 | Semi-annual | 3-Month LIBOR | Quarterly | 09/29/27 | 09/29/37 | USD 760 | (472) | 12 | (484) | |
| 3.60 | Semi-annual | 3-Month LIBOR | Quarterly | 03/29/18 | 11/15/43 | USD 2,220 | 5,650 | 45 | 5,605 | |
| | | | | | | | | \$ 501,701 | \$ 9,961 | \$ 491,740 |

OTC Credit Default Swaps Sell Protection

| Reference Obligation/Index | Financing Rate Received by the Trust | Payment Frequency | Counterparty | Termination Date | Credit Rating (a) | Notional Amount (000) (b) | Value | Upfront Premium Unrealized | |
|----------------------------|--------------------------------------|-------------------|--|------------------|-------------------|---------------------------|-------------|----------------------------|-----------------------------|
| | | | | | | | | (Received) | Appreciation (Depreciation) |
| Land Rover | | | Credit Suisse | | | | | | |
| Land Rover | 5.00% | Quarterly | International | 06/20/22 | BB+ | EUR 20 | \$ 4,206 | \$ 3,604 | \$ |
| Land Rover | 5.00 | Quarterly | Barclays Bank PLC | 06/20/22 | BB+ | EUR 10 | 2,075 | 1,789 | |
| Land Rover | 3.00 | Monthly | Barclays Bank PLC | 10/17/57 | N/R | USD 5,000 | (776,511) | (519,768) | (256,815) |
| Land Rover | 3.00 | Monthly | Credit Suisse International | 10/17/57 | N/R | USD 2,500 | (388,256) | (256,815) | (131,115) |
| Land Rover | 3.00 | Monthly | Morgan Stanley & Co. International PLC | 10/17/57 | N/R | USD 5,550 | (861,464) | (759,503) | (101,464) |
| Land Rover | 3.00 | Monthly | Morgan Stanley & Co. International PLC | 09/17/58 | N/R | USD 9,450 | (1,040,396) | (1,195,115) | 154,115 |

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| | | | Co. | | | | | | | |
|--------------------------------|------|---------|---------------------------------------|----------|-----|-----|-------|----------------|----------------|----------|
| it CMBX North ica, Series 9 | 3.00 | Monthly | International Credit Suisse PLC | 09/17/58 | N/R | USD | 5,000 | (550,475) | (555,079) | 4, |
| it CMBX North ica, Series 9 | 3.00 | Monthly | International Credit Suisse PLC | 09/17/58 | N/R | USD | 5,000 | (550,475) | (555,079) | 4, |
| it CMBX North ica, Series 9 | 3.00 | Monthly | International Credit Suisse PLC | 09/17/58 | N/R | USD | 5,000 | (550,474) | (549,016) | (1, |
| it CMBX North ica, Series 9 | 3.00 | Monthly | International Credit Suisse PLC | 09/17/58 | N/R | USD | 5,000 | (550,474) | (555,026) | 4, |
| | | | | | | | | \$ (5,262,244) | \$ (4,940,005) | \$ (322, |

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

Fair Value Hierarchy as of Period End

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

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

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

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

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| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|---|----------------|------------------|----------------|------------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments: | | | | |
| Asset-Backed Securities | \$ | \$ 82,299,373 | \$ 6,455,177 | \$ 88,754,550 |
| Corporate Bonds | | 563,300,172 | 6,660,950 | 569,961,122 |
| Floating Rate Loan Interests | | 12,621,911 | 531,151 | 13,153,062 |
| Foreign Agency Obligations | | 35,904,291 | | 35,904,291 |
| Municipal Bonds | | 25,024,489 | | 25,024,489 |
| Non-Agency Mortgage-Backed Securities | | 66,751,050 | 5,043,295 | 71,794,345 |
| Preferred Securities | 8,555,400 | 91,845,201 | | 100,400,601 |
| Trust Preferred | 806,693 | | | 806,693 |
| U.S. Government Sponsored Agency Securities | | 101,978,479 | 2 | 101,978,481 |
| U.S. Treasury Obligations | | 123,749,879 | | 123,749,879 |
| Short-Term Securities: | | | | |
| Money Market Funds | 14,102,656 | | | 14,102,656 |
| Options Purchased: | | | | |
| Interest rate contracts | 125 | 3,359,788 | | 3,359,913 |
| Foreign currency exchange contracts | | 558,795 | | 558,795 |
| Total | \$ 23,464,874 | \$ 1,107,393,428 | \$ 18,690,575 | \$ 1,149,548,877 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|---|----------------|----------------|----------------|----------------|
| Derivative Financial Instruments ^(a) | | | | |
| Assets: | | | | |
| Credit contracts | \$ | \$ 169,367 | \$ | \$ 169,367 |
| Foreign currency exchange contracts | | 1,385,422 | | 1,385,422 |
| Interest rate contracts | 452,783 | 902,783 | | 1,355,566 |
| Liabilities: | | | | |
| Credit contracts | | (491,749) | | (491,749) |
| Foreign currency exchange contracts | | (2,764,679) | | (2,764,679) |
| Interest rate contracts | (291,337) | (2,944,941) | | (3,236,278) |
| Total | \$ 161,446 | \$ (3,743,797) | \$ | \$ (3,582,351) |

^(a) 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.

During the period ended November 30, 2017, there were no transfers between Level 1 and Level 2.

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount or face value, including accrued interest, for financial reporting purposes. As of period end, reverse repurchase agreements of \$329,872,479 are categorized as Level 2 within the disclosure hierarchy.

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

| | <i>Asset-Backed Securities</i> | <i>Corporate Bonds</i> | <i>Floating Rate Loan Interests</i> | <i>Non-Agency Mortgage Backed Securities</i> | <i>U.S. Government Sponsored Agency Securities</i> | <i>Total</i> |
|---|--------------------------------|------------------------|-------------------------------------|--|--|--------------|
| Assets: | | | | | | |
| Opening balance, as of August 31, 2017 | \$ 2,069,938 | \$ 7,166,469 | \$ 707,182 | \$ | \$ 2 | \$ 9,943,591 |
| Transfers into Level 3 ^(a) | 6,056,650 | | 16,993 | 5,055,094 | | 11,128,737 |
| Transfers out of Level 3 ^(b) | (1,750,000) | | (218,961) | | | (1,968,961) |
| Accrued discounts/premiums | (26,083) | | 1,610 | (372) | | (24,845) |

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| | | | | | | |
|--|--------------|--------------|------------|--------------|------|---------------|
| Net realized gain (loss) | | | 14,963 | | | 14,963 |
| Net change in unrealized appreciation (depreciation) ^(c) | 48,672 | (72,826) | (1,115) | (11,427) | | (36,696) |
| Purchases | 56,000 | | 328,230 | | | 384,230 |
| Sales | | (432,693) | (317,751) | | | (750,444) |
| Closing balance, as of November 30, 2017 | \$ 6,455,177 | \$ 6,660,950 | \$ 531,151 | \$ 5,043,295 | \$ 2 | \$ 18,690,575 |
| Net change in unrealized appreciation (depreciation) on investments still held at November 30, 2017 ^(c) | \$ 48,672 | \$ (72,826) | \$ (504) | \$ (11,427) | \$ | \$ (36,085) |

- (a) As of August 31, 2017, the Trust used observable inputs in determining the value of certain investments. As of November 30, 2017, the Trust used significant unobservable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.
- (b) As of August 31, 2017, the Trust used significant unobservable inputs in determining the value of certain investments. As of November 30, 2017, the Trust used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in the disclosure hierarchy.
- (c) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at November 30, 2017 is generally due to investments no longer held or categorized as Level 3 at period end.

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

Item 2 Controls and Procedures

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

Item 3 Exhibits

Certifications Attached hereto

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

BlackRock Core Bond Trust

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

Date: January 22, 2018

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

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

Date: January 22, 2018

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

Date: January 22, 2018