BLACKROCK CORE BOND TRUST Form N-CSRS May 03, 2017

## UNITED STATES

## SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## FORM N-CSR

## CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

55 East 52<sup>nd</sup> Street, New York, NY 10055

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

Date of fiscal year end: 08/31/2017

Date of reporting period: 02/28/2017

Item 1 Report to Stockholders

FEBRUARY 28, 2017

## SEMI-ANNUAL REPORT (UNAUDITED)

BlackRock Core Bond Trust (BHK)

BlackRock Corporate High Yield Fund, Inc. (HYT)

BlackRock Income Trust, Inc. (BKT)

Not FDIC Insured May Lose Value No Bank Guarantee

## The Markets in Review

### Dear Shareholder,

Risk assets, such as stocks and high yield bonds, enjoyed strong performance in the 12 months ended February 28, 2017. It was a different story for higher-quality assets such as U.S. Treasuries, which generated muted returns after struggling in the latter part of 2016 as reflationary expectations in the United States helped drive a pick-up in global growth and investors braced for higher interest rates.

Markets showed great resilience during the period. Big surprises such as the United Kingdom s vote to leave the European Union and the outcome of the U.S. presidential election brought spikes in equity market volatility, but they were ultimately short-lived. Instead, investors used the sell-offs to seize upon buying opportunities, allowing markets to quickly rebound. We believe this reinforces the case for taking the long view rather than reacting to short-term market noise.

The global reflationary theme rising nominal growth, wages and inflation was the dominant driver of asset returns during the period, outweighing significant political upheavals and uncertainty. This trend accelerated after the U.S. election and continued into the beginning of 2017, stoked by expectations for an extra boost to U.S. growth via fiscal policy.

Although economic momentum is gaining traction, the capacity for rapid global growth is restrained by structural factors including an aging population, low productivity growth and excess savings. A tempered economic growth trend and high valuations across most assets have set the stage for muted investment returns going forward.

Equity markets still have room to move, although the disparity between winners and losers is widening, making selectivity increasingly important. Fixed income investors are also facing challenges as bond markets recalibrate to accommodate rising rates and higher inflation expectations. And in a world where political risk and policy uncertainty abound, there is no lack of potential catalysts for higher volatility.

In this environment, investors need to think globally, extend their scope across a broad array of asset classes and be nimble as market conditions change. We encourage you to talk with your financial advisor and visit blackrock.com for further insight about investing in today s markets.

Sincerely,

### Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

### Total Returns as of February 28, 2017

	6-month	12-month
U.S. large cap equities	10.01%	24.98%
(S&P 500 <sup>®</sup> Index)		
U.S. small cap equities	12.61	36.11
(Russell 2000 <sup>®</sup> Index)		
International equities	4.90	15.75
(MSCI Europe, Australasia,		
Far East Index)		
Emerging market equities	5.51	29.46
(MSCI Emerging Markets Index)		
	0.22	0.39

3-month Treasury bills (BofA Merrill Lynch 3-Month U.S. Treasury Bill Index)		
U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury	(6.17)	(4.09)
Index) U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	(2.19)	1.42
Tax-exempt municipal bonds (S&P Municipal Bond Index)	(2.51)	0.76
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	5.43	21.83

Past performance is no guarantee of future results. Index performance is shown for illustrative purposes only. You cannot invest directly in an index.

THIS PAGE NOT PART OF YOUR FUND REPORT

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## Trust Summary as of February 28, 2017

### **BlackRock Core Bond Trust**

### **Trust Overview**

BlackRock Core Bond Trust s (BHK) (the Trust ) investment objective is to provide current income and capital appreciation. The Trust seeks to achieve its investment objective by investing at least 75% of its managed assets in bonds that are investment grade quality at the time of investment. The Trust s investments will include a broad range of bonds, including corporate bonds, U.S. government and agency securities and mortgage-related securities. The Trust may invest up to 25% of its total managed assets in bonds that at the time of investment are rated Ba/BB or below by Moody s Investors Service, Inc. (Moody s), Standard & Poors Ratings Group (S&P), Fitch Ratings (Fitch) or another nationally recognized rating agency or bonds that are unrated but judged to be of comparable quality by the investment adviser. The Trust may invest up to 10% of its managed assets in bonds issued in foreign currencies. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust s investment objective will be achieved.

Trust Information	
Symbol on New York Stock Exchange ( NYSE ) B	HK
Initial Offering Date Novemb	er 27, 2001
Current Distribution Rate on Closing Market Price as of February 28, 2017 (\$13.34) <sup>1</sup> 5.	85%
Current Monthly Distribution per Common Share <sup>2</sup> \$0	0.065
Current Annualized Distribution per Common Share <sup>2</sup> \$0	0.780
Economic Leverage as of February 28, 2017 <sup>3</sup>	0%

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

- <sup>2</sup> The distribution rate is not constant and is subject to change.
- <sup>3</sup> Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see The Benefits and Risks of Leveraging on page 10.

#### Performance and Portfolio Management Commentary

Returns for the six months ended February 28, 2017 were as follows:

	Returns Ba	<b>Returns Based On</b>		
	Market Price	NAV		
BHK <sup>1,2</sup>	(4.15)%	(2.10)%		
Lipper Corporate BBB-Rated Debt Funds (Leveraged) <sup>3</sup>	0.44%	0.54%		

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> The Trust s discount to NAV widened during the period, which accounts for the difference between performance based on price and performance based on NAV.

<sup>3</sup> Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Trust s absolute performance based on NAV:

#### What factors influenced performance?

The largest detractors from performance included the Trust s stance with respect to duration (and corresponding interest rate sensitivity) as well as the Trust s yield curve positioning. Allocations to investment grade corporate securities, global sovereign/supranational/agency issues, residential mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) also detracted. The largest positive contributions to the Trust s absolute performance came from holdings of high yield corporate bonds, asset-backed securities (ABS) and capital securities.

Describe recent portfolio activity.

Over the six-month period, the Trust s profile with respect to credit risk was essentially unchanged, while sector allocations were rotated to reflect the view that the economy is entering a reflationary period. In addition, the Trust s allocation in global sovereign/supranational/agency issues was reduced and rotated into emerging market debt, investment grade corporate securities, high yield corporate bonds and CMBS. Lastly, agency collateralized mortgage obligations were added to the portfolio.

#### Describe portfolio positioning at period end.

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As of period end, the Trust maintained diversified exposure within non-government spread sectors, including investment grade credit, high yield credit, CMBS and ABS, as well as smaller allocations to non-agency MBS and U.S. municipal bonds. The Trust also held exposure to government-related sectors such as U.S. Treasury securities, agency debt and agency MBS.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

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### BlackRock Core Bond Trust

#### Market Price and Net Asset Value Per Share Summary

	2/28/17	8/31/16	Change	High	Low
Market Price	\$ 13.34	\$ 14.33	(6.91)%	\$ 14.34	\$ 12.59
Net Asset Value	\$ 14.50	\$ 15.25	(4.92)%	\$ 15.29	\$ 13.99

Market Price and Net Asset Value History For the Past Five Years

#### Overview of the Trust s Total Investments

Portfolio Composition	2/28/17	8/31/16
Corporate Bonds	49%	47%
U.S. Treasury Obligations	10	14
Preferred Securities	9	10
Non-Agency Mortgage-Backed Securities	9	10
Asset-Backed Securities	8	8
U.S. Government Sponsored Agency Securities	7	6
Short-Term Securities	1	1
Municipal Bonds	3	2
Foreign Agency Obligations	2	2
Floating Rate Loan Interests	2	1
Options Written	1	(1)
Other <sup>1</sup>		

<sup>1</sup> Representing less than 1% of the Trust s total investments and Other may include Common Stocks and Options Purchased.

<b>Credit Quality Allocation<sup>2,3</sup></b>	<b>2/28/17</b>	<b>8/31/16</b>
AAA/Aaa <sup>4</sup>	22%	24%
AA/Aa	6	4
A	16	14
BBB/Baa	30	22
BB/Ba	12	17
B	8	12
CCC/Caa N/R	33	4 3

<sup>2</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody s if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

- <sup>3</sup> Excludes Short-Term Securities, Options Purchased and Options Written.
- <sup>4</sup> The investment adviser evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors and individual investments. Using this approach, the investment adviser has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.

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## Trust Summary as of February 28, 2017

### BlackRock Corporate High Yield Fund, Inc.

### **Trust Overview**

BlackRock Corporate High Yield Fund, Inc. s (HYT) (the Trust ) primary investment objective is to provide shareholders with current income. The Trust s secondary investment objective is to provide shareholders with capital appreciation. The Trust seeks to achieve its objectives by investing primarily in a diversified portfolio of fixed income securities which are rated at the time of investment to be below investment grade or, if unrated, are considered by the investment adviser to be of comparable quality. The Trust may invest directly in fixed income securities or synthetically through the use of derivatives.

No assurance can be given that the Trust s investment objectives will be achieved.

Trust Information	
Symbol on NYSE	НҮТ
Initial Offering Date	May 30, 2003
Current Distribution Rate on Closing Market Price as of February 28, 2017 (\$11.16) <sup>1</sup>	7.53%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.07
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.84
Economic Leverage as of February 28, 2017 <sup>3</sup>	27%

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

- <sup>2</sup> The distribution rate is not constant and is subject to change.
- <sup>3</sup> Represents bank borrowings as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see The Benefits and Risks of Leveraging on page 10.

#### Performance and Portfolio Management Commentary

Returns for the six months ended February 28, 2017 were as follows:

	Returns Ba	<b>Returns Based On</b>		
	Market Price	NAV		
HYT <sup>1,2</sup>	7.14%	8.00%		
Lipper High Yield Funds (Leveraged) <sup>3</sup>	7.08%	7.59%		

- <sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.
- <sup>2</sup> The Trust s discount to NAV widened during the period, which accounts for the difference between performance based on price and performance based on NAV.
- <sup>3</sup> Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Trust s absolute performance based on NAV:

#### What factors influenced performance?

High yield corporate bonds and floating rate loan interests (bank loans) both benefited from the strong appetite for credit during the six-month period. On a sector basis, the largest contributors to the Trust s returns included the independent energy, metals & mining, and wireless sectors. From a credit-rating perspective, B-rated, BB-rated, and CCC-rated names were the largest contributors, as the lower credit-quality portions of both the high yield and bank loan markets drove the overall rally across the two asset classes. Finally, liquid high yield positions were substantial positive contributors to performance given the strong performance of the asset class over the period, including high yield exchange traded funds, credit default swap indexes and total return swaps.

From a sector perspective, the sole absolute detractor over the semi-annual period was natural gas. From a credit-rating perspective, CC- and C- names were slight detractors. From an asset allocation perspective, the only detractor for the period came from a small allocation to U.S. Treasury securities.

Describe recent portfolio activity.

As the high yield market rallied early in the period, the Trust maintained a slightly overweight market sensitivity, while remaining focused on quality and consistent cash-flow stories where balance sheets and asset coverage are strong. While lower-quality and stressed/distressed portions of the high yield market outperformed over the six months, the Trust remained underweight to the riskier, higher yielding portion of the market in order to prudently manage risk. In that vein, the Trust reduced risk across the consumer cyclical space and with respect to retailers in particular, on the view that the outlook for the space continues to deteriorate under pressure from declining sales and secular changes. By contrast, the Trust added to the cable & satellite and technology sectors over the period.

#### Describe portfolio positioning at period end.

The Trust held the majority of its portfolio in corporate bonds, with a modest allocation to floating rate bank loans. Within high yield corporates, the Trust was underweight in lower-coupon, more interest rate-sensitive bonds while being slightly overweight to single B-rated bonds. The Trust was overweight in high conviction CCC-rated issues while remaining underweight in the highest yielding segment of the lower-related universe where downside risks are greater if volatility picks up or credit sentiment weakens. The Trust continued to favor select equity/equity-like assets with more upside as a substitute to higher-beta (more market sensitive) CCC-rated notes, although this exposure was reduced over the period in favor of high yield issues. The Trust also maintained exposure to equity futures positions to help reduce portfolio risk. The Trust ended the period with a slight long position in equities, and a below-benchmark stance with respect to duration (and corresponding interest rate risk).

At period-end, top issuer overweights included Ligado Networks (wireless), Freeport McMoran Inc. (metals & mining), and Amaya Inc. (gaming). Core issuer/credit biases remained centered on cash-flow views, determination of a specific catalyst and/or idiosyncratic characteristics.

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### BlackRock Corporate High Yield Fund, Inc.

Market Price and Net Asset Value Per Share Summary					
	2/28/17	8/31/16	Change	High	Low
		*		±	<b></b>
Market Price	\$ 11.16	\$ 10.88	2.57%	\$ 11.17	\$ 9.86
Market Price Net Asset Value	\$ 11.16 \$ 12.19	\$ 10.88 \$ 11.79	2.57% 3.39%	\$ 11.17 \$ 12.19	\$ 9.86 \$11.48

Market Price and Net Asset Value History For the Past Five Years

#### Overview of the Trust s Total Investments

Portfolio Composition	2/28/17	8/31/16
Corporate Bonds	81%	79%
Floating Rate Loan Interests	11	9
Preferred Securities	4	4
Asset-Backed Securities	1	2
Common Stocks	3	4
Investment Companies	1	1
Other	1	1

Representing less than 1% of the Trust s total investments and Other may include Non-Agency Mortgage-Backed Securities, Warrants, Other Interests, Short-Term Securities and Options Purchased.

Credit Quality Allocation <sup>2,3</sup>	2/28/17	8/31/16
A	1%	3%
BBB/Baa	7	10
BB/Ba	39	40
В	36	35
CCC/Caa	11	8
N/R	6	4

<sup>2</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody s if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

<sup>3</sup> Excludes Short-Term Securities, Options Purchased and Options Written.

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## Trust Summary as of February 28, 2017

### BlackRock Income Trust, Inc.

### **Trust Overview**

BlackRock Income Trust, Inc. s (BKT) (the Trust ) investment objective is to manage a portfolio of high-quality securities to achieve both preservation of capital and high monthly income. The Trust seeks to achieve its investment objective by investing at least 65% of its assets in mortgage-backed securities. The Trust invests at least 80% of its assets in securities that are (i) issued or guaranteed by the U.S. government or one of its agencies or instrumentalities or (ii) rated at the time of investment either AAA by S&P or Aaa by Moody s. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust s investment objective will be achieved.

Trust Information	
Symbol on NYSE	ВКТ
Initial Offering Date	July 22, 1988
Current Distribution Rate on Closing Market Price as of February 28, 2017 (\$6.26) <sup>1</sup>	5.08%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0265
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.3180
Economic Leverage as of February 28, 2017 <sup>3</sup>	29%

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

- <sup>2</sup> The distribution rate is not constant and is subject to change.
- <sup>3</sup> Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see the Benefits and Risks of Leveraging on page 10.

#### Performance and Portfolio Management Commentary

Returns for the six months ended February 28, 2017 were as follows:

	Returns Ba	<b>Returns Based On</b>	
	Market Price	NAV	
BKT <sup>1,2</sup>	(2.74)%	(0.56)%	
Lipper US Mortgage Funds <sup>3</sup>	2.34%	2.78%	

- <sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.
- <sup>2</sup> The Trust s discount to NAV widened during the period, which accounts for the difference between performance based on price and performance based on NAV.
- <sup>3</sup> Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Trust s absolute performance based on NAV:

#### What factors influenced performance?

The largest detractors from performance were the Trust s allocations within agency collateralized mortgage obligations (CMOs), U.S. agency bonds, 30-year agency MBS pass-throughs and swaps/swaptions strategies.

The largest contributors to performance during the six-month period were the Trust s strategies to manage risk utilizing U.S. Treasury futures held as short positions against the Trust s long positions in agency mortgage-backed securities (MBS). This positioning benefited performance as rates moved higher. Other contributions to returns came from allocations

to agency interest-only and principal-only bonds, positions in commercial mortgage-backed securities (CMBS) and allocations to legacy (i.e., issued prior to 2008) non-agency residential MBS.

The Trust uses interest rate derivatives including futures, options, swaps and swaptions, mainly for the purpose of managing duration, convexity (the rate at which duration changes in response to interest rate movements) and yield curve positioning. The use of derivatives had a positive impact on Trust performance for the period. **Describe recent portfolio activity.** 

The Trust decreased its holdings within agency pass-throughs during the period, while maintaining exposure to agency CMOs. The Trust s allocation to legacy non-agency residential MBS was unchanged. Within CMBS, exposures were slightly reduced as the risk profile became less favorable in the wake of significant spread tightening. The Trust s allocation to asset-backed securities remained minimal. **Describe portfolio positioning at period end.** 

As of period end, the Trust continued to be overweight in well-structured agency CMOs with call protected and seasoned collateral, and those which demonstrated more favorable prepayment characteristics. The Trust also maintained non-benchmark positions in legacy non-agency residential MBS and CMBS.

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### BlackRock Income Trust, Inc.

#### Market Price and Net Asset Value Per Share Summary

	2/28/17	8/31/16	Change	High	Low
Market Price	\$ 6.26	\$ 6.60	(5.15)%	\$ 6.61	\$6.16
Net Asset Value	\$ 6.75	\$ 6.96	(3.02)%	\$ 6.98	\$ 6.71

Market Price and Net Asset Value History For the Past Five Years

### Overview of the Trust s Total Investments

Portfolio Composition U.S. Government Sponsored Agency Securities	<b>2/28/17</b> 123%	<b>8/31/16</b> 97%
U.S. Treasury Obligations	3	2
Short-Term Securities	1	1
Non-Agency Mortgage-Backed Securities	1	1
Asset-Backed Securities	1	1
Borrowed Bonds <sup>1</sup>		
TBA Sale Commitments	(28)	(2)
<sup>1</sup> Representing less than 0.50% of the Trust s total investments.		
Credit Quality Allocation <sup>2,3</sup>	2/28/17	8/31/16
AAA/Aaa <sup>4</sup>	99%	99%
BBB	1	1

<sup>2</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody s if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

<sup>3</sup> Excludes Money Market Funds.

<sup>4</sup> The investment adviser evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors and individual investments. Using this approach, the investment adviser has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.

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## The Benefits and Risks of Leveraging

The Trusts may utilize leverage to seek to enhance the distribution rate on, and net asset value ( NAV ) of, their common shares ( Common Shares ). However, these objectives cannot be achieved in all interest rate environments.

In general, the concept of leveraging is based on the premise that the financing cost of leverage, which is based on short-term interest rates, is normally lower than the income earned by a Trust on its longer-term portfolio investments purchased with the proceeds from leverage. To the extent that the total assets of the Trusts (including the assets obtained from leverage) are invested in higher-yielding portfolio investments, the Trusts shareholders benefit from the incremental net income. The interest earned on securities purchased with the proceeds from leverage is paid to shareholders in the form of dividends, and the value of these portfolio holdings is reflected in the per share NAV.

To illustrate these concepts, assume a Trust s capitalization is \$100 million and it utilizes leverage for an additional \$30 million, creating a total value of \$130 million available for investment in longer-term income securities. If prevailing short-term interest rates are 3% and longer-term interest rates are 6%, the yield curve has a strongly positive slope. In this case, a Trust s financing costs on the \$30 million of proceeds obtained from leverage are based on the lower short-term interest rates. At the same time, the securities purchased by a Trust with the proceeds from leverage earn income based on longer-term interest rates. In this case, a Trust s financing cost of leverage is significantly lower than the income earned on a Trust s longer-term investments acquired from such leverage proceeds, and therefore the holders of Common Shares (Common Shareholders) are the beneficiaries of the incremental net income.

However, in order to benefit shareholders, the return on assets purchased with leverage proceeds must exceed the ongoing costs associated with the leverage. If interest and other costs of leverage exceed the Trusts return on assets purchased with leverage proceeds, income to shareholders is lower than if the Trusts had not used leverage. Furthermore, the value of the Trusts portfolio investments generally varies inversely with the direction of long-term interest rates, although other factors can influence the value of portfolio investments. In contrast, the value of the Trusts obligations under their respective leverage arrangements generally does not fluctuate in relation to interest rates. As a result, changes in interest

rates can influence the Trusts NAVs positively or negatively. Changes in the future direction of interest rates are very difficult to predict accurately, and there is no assurance that the Trusts intended leveraging strategy will be successful.

The use of leverage also generally causes greater changes in each Trust s NAV, market price and dividend rates than comparable portfolios without leverage. In a declining market, leverage is likely to cause a greater decline in the NAV and market price of a Trust s shares than if the Trust were not leveraged. In addition, each Trust may be required to sell portfolio securities at inopportune times or at distressed values in order to comply with regulatory requirements applicable to the use of leverage or as required by the terms of leverage instruments, which may cause the Trusts to incur losses. The use of leverage may limit a Trust s ability to invest in certain types of securities or use certain types of hedging strategies. Each Trust incurs expenses in connection with the use of leverage, all of which are borne by shareholders and may reduce income to the shareholders. Moreover, to the extent the calculation of the Trusts investment advisory fees includes assets purchased with the proceeds of leverage, the investment advisory fees payable to the Trust s investment adviser will be higher than if the Trusts did not use leverage.

Each Trust may utilize leverage through a credit facility or reverse repurchase agreements as described in the Notes to Financial Statements.

Under the Investment Company Act of 1940, as amended (the 1940 Act ), the Trusts are permitted to issue debt up to  $\frac{33}{3}$ % of their total managed assets. A Trust may voluntarily elect to limit its leverage to less than the maximum amount permitted under the 1940 Act. In addition, a Trust may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

If a Trust segregates or designates on its books and records cash or liquid assets having values not less than the value of a Trust s obligations under the reverse repurchase agreement (including accrued interest) then such transaction is not considered a senior security and is not subject to the foregoing limitations and requirements under the 1940 Act.

## Derivative Financial Instruments

The Trusts may invest in various derivative financial instruments. These instruments are used to obtain exposure to a security, commodity, index, market, and/or other asset without owning or taking physical custody of securities, commodities and/or other referenced assets or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage and involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset, possible default of the counterparty to the

transaction or illiquidity of the instrument. The Trusts successful use of a derivative financial instrument depends on the investment adviser s ability to predict pertinent market movements accurately, which cannot be assured. The use of these instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Trust can realize on an investment and/or may result in lower distributions paid to shareholders. The Trusts investments in these instruments, if any, are discussed in detail in the Notes to Financial Statements.

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# Schedule of Investments February 28, 2017 (Unaudited)

### BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

		Par	
Asset-Backed Securities		(000)	Value
Asset-Backed Securities 10.4%			
ALM VI Ltd., Series 2012-6A, Class B2R, 3.82%, 7/15/26 (a)(b)	USD	1,000	\$ 1,002,115
Anchorage Capital CLO 9 Ltd., Series 2016-9A, Class D, 4.95%, 1/15/29 (a)(b)		650	651,690
Apidos CDO, Series 2012-9AR, Class DR, 4.92%, 7/15/23 (a)(b)		1,400	1,401,189
Apidos CLO XIX, Series 2014-19A, Class DR, 4.38%, 10/17/26 (a)(b)		1,000	995,211
Ares XXVIII CLO, Ltd., Series 2013-3A, Class D, 4.52%, 10/17/24 (a)(b)		1,000	1,000,874
Ares XXXII CLO, Ltd., Series 2014-32A, Class CR, 4.49%, 11/15/25 (a)(b)		1,250	1,250,000
Atlas Senior Loan Fund, Ltd., 4.95%, 11/30/28 (a)(b)		1,250	1,250,000
Atrium CDO Corp., Series 9A, Class D, 4.44%, 2/28/24 (a)(b)		1,500	1,503,744
Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.92%, 10/17/26 (a)(b)		1,000	991,626
Bowman Park CLO, Ltd., Series 2014-1A, Class D2R, 4.38%, 11/23/25 (a)(b)		3,000	3,000,000
CenterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3.03%, 10/15/25		2,210	2,276,248
CIFC Funding Ltd. (a)(b):			
Series 2012-3A, Class B1R, 5.04%, 1/29/25		2,500	2,506,672
Series 2013-IA, Class B, 3.83%, 4/16/25		1,000	1,000,896
Series 2014-4A, Class D, 4.42%, 10/17/26		2,000	2,010,825
Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.91%, 1/25/37 (a)		288	279,683
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b)		3,879	3,871,595
Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.82%, 10/15/26 (a)(b)		1,000	996,187
Flatiron CLO Ltd., Series 2014-1A, Class D, 4.62%, 1/15/23 (a)(b)		1,000	1,002,321
Galaxy XV CLO Ltd. (a)(b):			
3.62%, 4/15/25		1,000	1,001,147
5.34%, 11/15/26		1,000	1,001,581
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 4.54%, 10/29/26		1,000	995,080
Highbridge Loan Management Ltd., Series 5A-2015, Class C1, 4.24%, 1/29/26 (a)(b)		4,000	4,019,518
Limerock CLO III LLC, Series 2014-3A, Class C, 4.63%, 10/20/26 (a)(b)		3,750	3,697,971
Madison Park Funding IX Ltd., Series 2012-9AR, Class DR, 4.89%, 8/15/22 (a)(b)		1,200	1,201,107
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, 1.00%, 1/27/26 (a)(b)		1,800	1,800,050
Nelnet Student Loan Trust, Series 2006-1, Class A5, 1.16%, 8/23/27 (a)		795	791,011
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class CR, 5.29%, 11/14/27 (a)(b)		2,250	2,267,631
Oaktree EIF II Ltd., Series 2015-B1A, Class C, 4.14%, 2/15/26 (a)(b)		1,000	1,003,683
OCP CLO Ltd., Series 2012-2A, Class DR, 5.52%, 11/22/25 (a)(b)		1,000	1,001,701
		Par	1,001,701
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)			
Octagon Investment Partners XX Ltd., Series 2014-1A (a)(b):			
Class C, 3.83%, 8/12/26	USD	750	\$ 755,381
Class D, 4.68%, 8/12/26		1,000	1,008,673
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.69%, 11/14/26 (a)(b)		2,000	1,996,014
Octagon Investment Partners XXII Ltd., Series 2014-1A, Class C1, 4.29%, 11/25/25 (a)(b)		2,000	1,991,308
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (b)		5,000	4,986,153
OZLM Funding III, Ltd., Series 2013-3A, Class BR, 4.04%, 1/22/29 (a)(b)		1,500	1,506,175
OZLM VII Ltd., Series 2014-7A, Class C, 4.62%, 7/17/26 (a)(b)		470	472,144
OZLM VIII Ltd., Series 2014-8A, Class C, 4.52%, 10/17/26 (a)(b)		1,750	1,749,816
Regatta V Funding Ltd., Series 2014-1A, Class C, 4.49%, 10/25/26 (a)(b)		2,000	1,956,548
SLM Private Credit Student Loan Trust, Series 2004-B, Class A2, 1.16%, 6/15/21 (a)		16	16,208
SLM Private Education Loan Trust (b):			,
Series 2012-A, Class A1, 2.17%, 8/15/25 (a)		7	7,156
Series 2012-A, Class A2, 3.83%, 1/17/45		690	705,042
Series 2014-A, Class B, 3.50%, 11/15/44		500	498,195
SMB Private Education Loan Trust, Series 2015-C, Class C, 4.50%, 9/17/46 (b)		5,900	5,931,402
Sound Point CLO IV Ltd., Series 2013-3A, Class D, 4.54%, 1/21/26 (a)(b)		700	700,613
Sound Point CLO VII Ltd., Series 2013-3A, Class D, 4.54%, 1/21/20 (a)(b)		1,250	1,256,869
Sound Point CLO VII Ltd., Series 2014-3A, Class D, 4.04%, 1/23/27 (a)(b) Sound Point CLO XIV Ltd., Series 2016-3A, Class D, 4.73%, 1/23/29 (a)(b)		1,230	1,556,129
Stewart Park CLO Ltd., Series 2015-1A, Class D, 4.47%, 4/15/26 (a)(b)		1,000	996,900
Stewart Park CLO Ltd., Series 2013-1A, Class D, 4.47%, 4/15/20 (a)(b) Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32		730	726,998
		750	120,220
Voya CLO Ltd. (a)(b):			

Series 2012-2AR, Class CR, 3.97%, 10/15/22	1.500	1.501.233
	/	,,
Series 2016-3A, Class C, 4.67%, 10/18/27	795	797,959
Series 2016-3A, Class D, 7.67%, 10/18/27	615	623,960
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22	2,360	2,419,356
York CLO-4, Ltd., Series 2016-2A, Class D, 5.06%, 1/20/30 (a)(b)	1,500	1,478,833
		81 410 421
		81,410,421
Interest Only Asset-Backed Securities 0.1%		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b)	3,106	208,695
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b)	7,447	518,861
-		
		777 556
Total Asset-Backed Securities 10.5%		82,137,977
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b)	- ,	,

### Portfolio Abbreviations

AUD	Australian Dollar	EUR	Euro	NZD	New Zealand Dollar
CAD	Canadian Dollar	EURIBOR	Euro Interbank Offered Rate	OTC	Over-the-Counter
CDO	Collateralized Debt Obligation	GBP	British Pound	PIK	Payment-In-Kind
CHF	Swiss Franc	GO	General Obligation Bonds	RB	Revenue Bonds
CLO	Collateralized Loan Obligation	JPY	Japanese Yen	SEK	Swedish Krona
CR	Custodian Receipt	LIBOR	London Interbank Offered Rate	USD	U.S. Dollar
DIP	Debtor-In-Possession	LOC	Letter of Credit		
ETF	Exchange-Traded Fund	NOK	Norwegian Krone		

See Notes to Financial Statements.

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# Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
Corporate Bonds		(000)	Value
Aerospace & Defense 1.1%		. ,	
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (b)	USD	370	\$ 324,675
Bombardier, Inc. (b):			
8.75%, 12/01/21		621	687,757
5.00%, 10/15/22		84	84,105
5.13%, 1/15/23		107	107,000
7.50%, 3/15/25		306	318,240
Eaton Corp., 4.15%, 11/02/42		500	500,227
Harris Corp., 3.83%, 4/27/25		500	513,924
XLX, Inc., 5.88%, 12/01/22 (b)		361	380,025
Koppers, Inc., 6.00%, 2/15/25 (b)		151	157,040
Lockheed Martin Corp., 4.70%, 5/15/46		1,250	1,370,637
Moog, Inc., 5.25%, 12/01/22 (b)		180	184,500
FransDigm, Inc.:			
5.50%, 10/15/20		211	214,693
5.00%, 7/15/22		950	975,631
5.50%, 7/15/24		235	241,462
5.50%, 5/15/25 (b)(c)		133	136,159
5.50%, 5/15/25		110	112,613
5.38%, 6/15/26		26	26,260
Jnited Technologies Corp., 6.13%, 7/15/38 (d)		1,450	1,876,526
			, ,
			0 011 474
			8,211,474
Air Freight & Logistics 0.3%		1.250	1 212 054
FedEx Corp., 4.75%, 11/15/45		1,250	1,313,054
XPO Logistics, Inc.:			
5.75%, 6/15/21	EUR	100	111,872
5.50%, 6/15/22 (b)	USD	535	561,750
5.13%, 9/01/23 (b)		78	81,900
			2,068,576
Airlines 2.3%			
Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 9/15/24 (b)		1,863	1,816,668
American Airlines Pass-Through Trust:			
Series 2013-2, Class A, 4.95%, 7/15/24 (d)		3,586	3,827,951
Series 2015-2, Class A, 4.00%, 3/22/29		1,465	1,501,140
Series 2015-2, Class AA, 3.60%, 3/22/29		1,465	1,471,843
Series 2017-1, Class B, 4.95%, 8/15/26		1,925	1,968,313
Continental Airlines Pass-Through Trust:			
Series 2010-1, Class B, 6.00%, 7/12/20		401	415,093
Series 2012-3, Class C, 6.13%, 4/29/18		520	542,100
United Airlines Pass-Through Trust:			
Series 2013-1, Class A, 4.30%, 2/15/27		3,509	3,688,794
Series 2014-2, Class B, 4.63%, 3/03/24		2,487	2,539,465
			17,771,367
Auto Components 0.3%			
Allison Transmission, Inc., 5.00%, 10/01/24 (b)		199	202,482
CNH Industrial Finance Europe SA, 2.88%, 5/17/23	EUR	175	192,735
Delphi Automotive PLC, 4.40%, 10/01/46	USD	465	444,887
Faurecia, 3.63%, 6/15/23	EUR	100	110,911
Fiat Chrysler Finance Europe, 4.75%, 3/22/21		100	117,064
TE Verwaltungs GmbH, 9.00%, 7/15/20		100	111,409
cahn Enterprises LP/Icahn Enterprises Finance Corp.:			
8.88%, 3/15/19	USD	367	372,964
5.25%, 2/01/22 (b)	050	80	82,600
5.75%, 2/01/24 (b)		271	281,162
(HO Verwaltungs GmbH (e):		2/1	201,102
(2.75% Cash or 3.50% PIK), 2.75%, 9/15/21	EUR	100	109,423
2.15 /v Cuon of 5.50 /v 1 11XJ, 2.15 /v, 7/15/21	LUK	100	107,423

3.25% Cash or 4.00% PIK), 3.25%, 9/15/23		100	109,913
4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (b)	USD	200	202,060
		Par	
		(000)	<b>T</b> 7 <b>T</b>
Corporate Bonds		(000)	Value
Auto Components (continued) IHO Verwaltungs GmbH (e) (continued):			
(4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (b)	USD	200	\$ 191,381
(,,,,,,,	0.3D	200	φ 171,561
			2 520 001
			2,528,991
Automobiles 0.9% Ford Motor Co., 4.75%, 1/15/43 (d)		4,255	4,092,353
General Motors Co., 6.25%, 10/02/43 (d)		2,506	2,854,727
Selectal 1400013 CO., 0.25 /0, 10/02/+5 (d)		2,500	2,004,727
			6,947,080
Banks 1.8%			
Allied Irish Banks PLC, 4.13%, 11/26/25 (a)	EUR	100	110,228
Banco Popolare, 2.75%, 7/27/20		100	108,111
Bankia SA, 4.00%, 5/22/24 (a)		200	216,366
Barclays PLC, 3.65%, 3/16/25	USD	4,320	4,213,819
CaixaBank SA, 3.50%, 2/15/27 (a)	EUR	100	109,014
CIT Group, Inc.:	USD	204	017 072
5.50%, 2/15/19 (b)	03D	206	217,073
5.38%, 5/15/20 5.00%, 8/01/23		410 395	438,700 417,713
Commerzbank AG:		595	71/,/13
7.75%, 3/16/21	EUR	100	127,792
4.00%, 3/23/26	Don	28	30,631
Cooperatieve Rabobank UA, 3.95%, 11/09/22 (d)	USD	1,500	1,540,531
HSBC Holdings PLC, 6.10%, 1/14/42		610	767,192
Santander Holdings USA, Inc., 4.50%, 7/17/25		2,000	2,047,134
Santander UK Group Holdings PLC, 2.88%, 8/05/21		1,250	1,237,315
Wells Fargo & Co., 3.90%, 5/01/45		2,250	2,170,042
			13,751,661
Beverages 0.6%			
Anheuser-Busch InBev Finance, Inc., 4.90%, 2/01/46 (d)		4,250	4,665,123
Biotechnology 0.4%			
Amgen, Inc., 4.40%, 5/01/45		2,250	2,206,318
Gilead Sciences, Inc., 4.80%, 4/01/44	FUD	1,000	1,044,178
Senvion Holding GmbH, 6.63%, 11/15/20	EUR	100	110,362
			3,360,858
Building Materials 0.0%			
Dry Mix Solutions Investissements SAS, 3.93%, 6/15/21 (a)		100	105,940
Titan Global Finance PLC, 3.50%, 6/17/21		100	110,005
			215,945
Building Products 0.3%			
American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 (b)	USD	183	192,150
Building Materials Corp. of America (b):		(5	(( 912
5.38%, 11/15/24		65	66,813
6.00%, 10/15/25 CPG Merger Sub LLC, 8.00%, 10/01/21 (b)		200 520	212,500 544,700
Louisiana-Pacific Corp., 4.88%, 9/15/24		61	61,458
Masonite International Corp., 5.63%, 3/15/23 (b)		200	206,500
Ply Gem Industries, Inc., 6.50%, 2/01/22		431	448,326
Standard Industries, Inc. (b):		.51	
		29	30,233
5.13%, 2/15/21		138	143,520
			1
5.50%, 2/15/23			
5.50%, 2/15/23 USG Corp.:		300	315,000
5.50%, 2/15/23 USG Corp.: 8.25%, 1/15/18			315,000 191,250
5.13%, 2/15/21 5.50%, 2/15/23 USG Corp.: 8.25%, 1/15/18 5.50%, 3/01/25 (b)		300	
5.50%, 2/15/23 USG Corp.: 8.25%, 1/15/18		300	
5.50%, 2/15/23 USG Corp.: 8.25%, 1/15/18		300	191,250

Goldman Sachs Group, Inc., 3.75%, 5/22/25 (d)

8,965

9,095,467

See Notes to Financial Statements.

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# Schedule of Investments (continued)

## BlackRock Core Bond Trust (BHK)

		Par	
Corporate Bonds		(000)	Value
Capital Markets (continued)			
Morgan Stanley, 4.00%, 7/23/25	USD	905	\$ 937,059
State Street Corp., 1.96%, 6/01/77 (a)		140	125,300
			17,538,597
Chemicals 0.8%		2(0	225.154
Air Liquide Finance SA, 3.50%, 9/27/46 (b)		360	337,174
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 2/01/25 (b)		400	400,000
Axalta Coating Systems LLC, 4.88%, 8/15/24 (b)		161	164,220
Blue Cube Spinco, Inc.:		EE	(5 500
9.75%, 10/15/23		55	65,588
10.00%, 10/15/25		25	30,375
CF Industries, Inc.:		20	87,700
7.13%, 5/01/20 5.15%, 3/15/34		80 60	57,038
4.95%, 6/01/43		185	159,100
4.95%, 6/01/45 Chemours Co.:		165	159,100
6.63%, 5/15/23		182	193,147
7.00%, 5/15/25		44	47,795
Hexion, Inc., 10.38%, 2/01/22 (b)		132	135,960
Huntsman International LLC, 4.88%, 11/15/20		132	104,535
Ineos Finance PLC, 4.00%, 5/01/23	EUR	101	110,310
INEOS Group Holdings SA, 5.63%, 8/01/24 (b)(d)	USD	200	203,900
Inovyn Finance PLC, 6.25%, 5/15/21	EUR	100	112,633
Methanex Corp., 3.25%, 12/15/19	USD	1,650	1,665,094
Momentive Performance Materials, Inc., 3.88%, 10/24/21	030	735	720,300
NOVA Chemicals Corp., 5.25%, 8/01/23 (b)		88	90,640
Platform Specialty Products Corp. (b):		00	50,040
10.38%, 5/01/21		37	41,579
5.50%, 2/01/22		934	976,030
PQ Corp., 6.75%, 11/15/22 (b)		214	231,655
PSPC Escrow Corp., 6.00%, 2/01/23	EUR	100	111,263
Fronox Finance LLC:	EUK	100	111,205
5.38%, 8/15/20	USD	141	143,468
7.50%, 3/15/22 (b)	000	43	44,935
Versum Materials, Inc., 5.50%, 9/30/24 (b)		81	84,746
WR Grace & Co-Conn (b):		01	01,710
5.13%, 10/01/21		187	196,817
5.63%, 10/01/24		80	85,000
			6,601,002
Commercial Services & Supplies 0.8%			0,001,002
ADT Corp.:			
3.50%, 7/15/22		402	381,397
4.13%, 6/15/23		55	52,938
4.88%, 7/15/32 (b)		141	113,505
Advanced Disposal Services, Inc., 5.63%, 11/15/24 (b)		151	154,398
Aviation Capital Group Corp. (b):			
4.63%, 1/31/18		1,300	1,332,500
7.13%, 10/15/20		1,800	2,072,250
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (b)		439	459,852
Harland Clarke Holdings Corp., 8.38%, 8/15/22 (b)		190	196,294
fron Mountain, Inc.:			
5.00%, 10/01/20 (b)		175	183,801
6.00%, 8/15/23		80	84,672
Mobile Mini, Inc., 5.88%, 7/01/24		299	312,455
Park Aerospace Holdings Ltd., 5.25%, 8/15/22 (b)		162	168,885
Ritchie Bros Auctioneers, Inc., 5.38%, 1/15/25 (b)		125	128,594
Silk Bidco AS, 7.50%, 2/01/22	EUR	100	113,885
United Rentals North America, Inc.:			

United Rentals North America, Inc.:

7.63%, 4/15/22	USD	31	32,366
5.75%, 11/15/24		60	63,720
			5 951 510
		Den	5,851,512
		Par	
Corporate Bonds		(000)	Value
Communications Equipment 0.3%			
Alcatel-Lucent USA, Inc., 6.45%, 3/15/29	USD	648	\$ 716,040
CommScope, Inc., 5.00%, 6/15/21 (b)		250	257,500
Nokia OYJ, 6.63%, 5/15/39		135	144,112
Zayo Group LLC/Zayo Capital, Inc.:			
5.00%, 4/01/23		834	881,955
5.38%, 5/15/25		258	277,995
.75%, 1/15/27 (b)		143	151,194
			2,428,796
Construction & Engineering 0.6%			2,420,790
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (b)		369	376,380
Engility Corp., 8.88%, 9/01/24 (b)		176	189,200
TR Concession Co. LLC, 4.20%, 7/15/25 (b)		4,000	4,066,160
H CONCESSION CO. ELC, T.2070, 7/15/25 (0)		7,000	+,000,100
			4,631,740
Construction Materials 0.3%			
American Tire Distributors, Inc., 10.25%, 3/01/22 (b)		164	162,770
ID Supply, Inc. (b):			
5.25%, 12/15/21		790	833,450
5.75%, 4/15/24		481	508,657
KQ Italia Bondco SpA, 3.88%, 4/01/24	EUR	157	177,764
PulteGroup, Inc.:			
5.50%, 3/01/26	USD	133	137,988
5.00%, 2/15/35		27	26,595
Rexel SA, 3.50%, 6/15/23	EUR	100	110,805
			1,958,029
Consumer Discretionary 0.0%			1,750,027
Vielsen Co. Luxembourg SARL, 5.00%, 2/01/25 (b)	USD	117	117,877
Silversea Cruise Finance Ltd., 7.25%, 2/01/25 (b)	000	63	65,678
inversed eruise i mance Etd., 7.2576, 2/01/25 (0)		05	05,070
			183,555
Consumer Finance 1.9%			
Ally Financial, Inc.:			
5.25%, 12/01/17		320	330,950
4.63%, 3/30/25		190	194,275
8.00%, 11/01/31		1,803	2,217,690
Capital One Financial Corp., 4.75%, 7/15/21 (d)		1,935	2,096,783
Corivas Campus Living USG LLC, 5.30%, 7/01/50		5,700	5,701,140
Ford Motor Credit Co. LLC:			
3.13%, 1/15/20		1,530	1,766,970
.25%, 9/20/22		1,600	1,675,894
Vavient Corp.:			
6.00%, 10/26/20		180	180,846
6.63%, 7/26/21		104	108,420
.50%, 1/25/23		75	71,813
.25%, 9/25/23		173	177,325
.13%, 3/25/24		59	56,493
.88%, 10/25/24		56	52,500
.63%, 8/01/33		101	81,810
DneMain Financial Holdings LLC (b):			- ,
.75%, 12/15/19		101	105,735
1.25%, 12/15/21		78	81,510
,			51,010
			14.000 174
			14,900,154
Containers & Packaging 0.8%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
5.75%, 1/31/21 (b)		200	207,360
.25%, 1/15/22	EUR	100	109,362

4.25%, 9/15/22 (b)(c)	USD	200	203,000
2.75%, 3/15/24 (c)	EUR	100	106,062
6.75%, 5/15/24		100	117,196
6.00%, 2/15/25 (b)(c)	USD	402	413,055

See Notes to Financial Statements.

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# Schedule of Investments (continued)

## BlackRock Core Bond Trust (BHK)

		Par	
Corporate Bonds		(000)	Value
Containers & Packaging (continued)		()	
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (b):			
4.63%, 5/15/23	USD	271	\$ 275,742
7.25%, 5/15/24		1,475	1,607,750
Ball Corp., 5.00%, 3/15/22		141	149,284
Clearwater Paper Corp., 5.38%, 2/01/25 (b)		181	180,548
Crown European Holdings SA, 3.38%, 5/15/25	EUR	100	109,727
Flex Acquisition Co., Inc., 6.88%, 1/15/25 (b)	USD	98	100,205
H-Holding Finance SA, 8.25%, 12/01/22 (e)	EUR	100	114,773
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu:			
5.75%, 10/15/20	USD	194	199,820
5.88%, 2/15/21		305	313,001
4.52%, 7/15/21 (a)(b)		438	449,497
5.13%, 7/15/23 (b)		363	376,159
7.00%, 7/15/24 (b)		393	422,721
Sappi Papier Holding GmbH, 4.00%, 4/01/23	EUR	100	112,296
Sealed Air Corp. (b):			,
4.88%, 12/01/22	USD	365	377,319
5.88%, 7/15/33	000	6	6,510
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (b)		333	342,157
Verallia Packaging SASU, 5.13%, 8/01/22	EUR	100	112,402
	Don	100	.12,102
			< 10= 0.1<
			6,405,946
Diversified Consumer Services 0.3%			
APX Group, Inc.:			
5.38%, 12/01/19	USD	33	33,949
3.75%, 12/01/20		211	218,385
7.88%, 12/01/22 (b)		130	140,725
7.88%, 12/01/22		86	93,095
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (b)		1,168	1,277,500
Service Corp. International, 4.50%, 11/15/20		315	321,300
Sotheby s, 5.25%, 10/01/22 (b)		18	18,360
Fereos Finance Groupe I SA, 4.13%, 6/16/23	EUR	100	109,039
			2,212,353
Diversified Financial Services 3.6%	LOD	750	77/ 1/0
AerCap Ireland Capital Ltd./AerCap Global Aviation Trust, 3.95%, 2/01/22	USD	750	776,160
Aircastle Ltd., 6.25%, 12/01/19		353	384,770
Bank of America Corp. (d):		2 200	0.405.407
5.63%, 7/01/20		2,200	2,425,106
3.30%, 1/11/23		6,000	6,045,540
FBM Finance, Inc., 8.25%, 8/15/21 (b)		80	85,616
FMR LLC, 4.95%, 2/01/33 (b)(d)		2,300	2,437,131
Garfunkelux Holdco 3 SA, 8.50%, 11/01/22	GBP	100	129,669
General Electric Capital Corp., 6.15%, 8/07/37 (d)	USD	2,150	2,826,497
General Motors Financial Co., Inc., 4.25%, 5/15/23		807	837,237
ntercontinentalExchange Group, Inc., 4.00%, 10/15/23		470	498,345
lefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 4/01/20 (b)		595	605,412
Mercury Bondco PLC (e):			
7.13% Cash or 7.88% PIK), 7.13%, 5/30/21	EUR	100	104,880
8.25% Cash or 9.00% PIK), 8.25%, 5/30/21		100	108,059
Moody s Corp., 4.50%, 9/01/22 (d)	USD	1,800	1,931,924
Northern Trust Corp., 3.95%, 10/30/25 (d)		8,000	8,475,976
UniCredit SpA:			
5.95%, 10/31/22	EUR	140	172,292
5.75%, 10/28/25 (a)		107	121,233
Corporate Bonds		Par	27,965,847 Value

Witersified Telecommunication Services 3.5%           VKR1. Inc. (a):           15%, 310141         USD           15%, 31042         USD           15%, 31044         USD           centuryLink, Inc.:	(000)	
38%, 301/41     USD       15%, 315/42		
1.5%, 315/42         .75%, 515/46         emmyLink, Inc.:         .45%, 615/21         eries U, 7.55%, 315/42         eries V, 7.55%, 315/42         eries V, 7.55%, 315/42         ieries U, 7.55%, 315/42         ieries V, 7.50%, 400124         Tioninari Bell, Inc., 700%, 715/24 (b)         ionsolidated Communications, Inc., 6.50%, 10/01/22         ioniter Communications Corp.:         13%, 10/01/8         13%, 715/24         .65%, 415/20         .15%, 115/25         .16%, 31/524         .88%, 115/24         .88%, 115/25         .163%, 50/123         .38%, 80/125         .25%, 31/52(6 (b)         TFE PLC, 3.50%, 70/02/00       EUR         BA Communications Corp., 4.88%, 9/01/24 (b)       USD         'elecom Italia Capital SA:       .38%, 115/24         .25%, 31/57.03       USP         'elecom Italia SpA:		
75%, 515/46         2enturyLink, Inc.:         45%, 615/21         teries V, 7.50%, 315/42         teries V, 7.50%, 315/42         incinanti Bell, Inc., 7.00%, 7115/24 (b)         Sonsolidated Communications, Ico, 5.50%, 100/1/22         torontier Communications Corp.:         13%, 101/18         13%, 101/18         13%, 101/18         13%, 101/18         13%, 101/18         13%, 115/23         63%, 415/24         83%, 115/25         1.00%, 91/525         20%, 91/525         1.00%, 91/525         21%, 100/18         33%, 501/23         33%, 115/24         33%, 501/25         23%, 115/26         23%, 115/26         24%, 115/24         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 116/23         25%, 11	520	\$ 592,076
ParturyLink, Inc.:	2,400	2,375,484
44%, 6/15/21         ieries U, 7.6%, 3/15/42         ieries U, 7.6%, 3/15/42         incinali Bell, Inc., 7.00%, 7/15/24 (b)         ionsolidated Communications Corp.:         13%, 10/01/18         13%, 10/01/18         13%, 10/01/18         13%, 10/01/18         13%, 10/01/18         13%, 10/12/25         13%, 10/12/25         2evel 3 Financing, Inc.:         33%, 8/15/25         13%, 50/12/5         2evel 3 Financing, Inc.:         33%, 8/15/26         13%, 50/12/5         25%, 20/123         13%, 50/125         25%, 3/15/26 (b)         TFE PLC, 3.50%, 709/20         EUR         BA Communications Corp. 4.88%, 90/12/4 (b)         USD         'elecom Italia Capital SA:         20%, 71/13/3         100%, 9/30/34         20%, 71/13/26         EUR         25%, 11/5/33         100%, 9/30/34         20%, 71/13/26         EUR         25%, 11/16/23         EUR         25%, 11/16/23         EUR         25%, 9/15/34         UBA Communications, Inc. (d):         40%, 21/	2,710	2,534,189
ieries V. 7.65%, 3015/42         ieries Y. 7.50%, 4001/24         incinnati Bell, Inc., 7.00%, 7/15/24 (b)         Consolidated Communications, Inc., 6.50%, 10/01/22         ionter Communications Corp.:         113%, 10/01/18         113%, 715/19         i:50%, 4/15/20         13%, 10/01/18         13%, 715/19         i:50%, 4/15/20         13%, 115/23         i:63%, 4/15/24         88%, 115/25         i:00%, 9/15/25         evel 3 Financing, Inc.:         38%, 8/15/24         38%, 8/15/24         38%, 50/125         1:3%, 115/24         38%, 50/125         1:3%, 115/24         38%, 50/125         1:3%, 115/24         38%, 50/125         1:25%, 3/15/26 (b)         DTE PLC, 3.50%, 709/20       EUR         BA Communications Corp., 4.88%, 901/24 (b)       USD         iecom Italia Capital SA:       :         :25%, 1/15/26 (b)       USD         iecom Italia Capital SA:       :         :25%, 1/16/23       EUR         :63%, 1/15/27       EUR         :63%, 1/19/24       :         :25%, 1/16/23       USD         :55%,		
ieries Y, 7.50%, 4001/24       Siminatia Bell, Inc., 7.00%, 7/15/24 (b)         incinantia Bell, Inc., 7.00%, 7/15/24 (b)       Siminatia Bell, Inc., 7.00%, 7/15/24 (b)         ironsidiated Communications, Inc., 6.50%, 10/01/22       Siminatia Bell, Inc., 7.00%, 7/15/24 (b)         ironsidiated Communications, Inc., 6.50%, 10/01/22       Siminatia Bell, Inc., 7.00%, 7/15/24 (b)         ironsidiated Communications, Inc., 6.50%, 10/01/22       Siminatia Bell, Inc., 7.00%, 7/15/24 (c)         ironsidiated Communications, Inc., 6.50%, 10/01/24 (c)       Siminatia Bell, Inc., 7.00%, 7/01/24 (c)         ironsi, Inc.:       Siminatia Bell, Inc., 7.00%, 7/09/20       EUR         ironsi, Inc.:       Siminatia Bell, Inc., 7.00%, 7/09/20       USD         irecom Italia Capital SA:       Siminatia Simin	437	465,680
Sincinati Bell, Inc., 7.00%, 7/15/24 (b)           Jonsolidated Communications, Inc., 6.50%, 10/01/22           Toriter Communications Corp.:           1.13%, 10/01/18           1.13%, 21/51/9           .50%, 4/15/20           .13%, 11/51/23           .63%, 4/15/24           .88%, 11/5/25           .avel 3 Financing, Inc.:           .38%, 8/15/22           .63%, 4/15/25           .avel 3 Financing, Inc.:           .38%, 11/5/25           .avel 3 Financing, Inc.:           .38%, 11/5/24           .avel 3 Financing, Inc.:           .25%, 11/6/26           .25%, 11/15/33           .00%, 9/00/4           .20%, 7/18/36           .20%, 7/18/36           .20%, 7/18/36           .20%, 7/18/36           .20%, 11/16/23           .20%, 7/15/28           .20%, 11/6/24           .20%, 11/6/23           .20%, 11/6/24	99	90,585
Donsolidated Communications Corp.:	108	116,100
Tontier Communications Corp.:         .13%, 1001/18           .13%, 1001/18	451	476,933
Tontier Communications Corp.:         .13%, 1001/18           .13%, 1001/18	68	67,830
1.13%, 1001/18         .13%, 3/15/19         .13%, 3/15/19         .13%, 1/15/20         .13%, 1/15/23         .63%, 4/15/24         .88%, 1/15/25         .100%, 9/15/25         .evel 3 Financing, Inc.:         .38%, 8/15/22         .63%, 201/23         .13%, 501/23         .38%, 8/15/24         .38%, 501/25         .25%, 3/15/26 (b)         TTE PLC, 3.50%, 7/09/20         EBA Communications Corp., 4.88%, 9/01/24 (b)         USD         'elecom Italia Capital SA:         .38%, 1/15/33         .00%, 9/03/4         .20%, 7/18/36         'elecom Italia SpA:         .25%, 1/16/23       EUR         .63%, 1/16/23       EUR         .63%, 1/16/23       EUR         .63%, 1/16/23       EUR         .63%, 1/16/24       USD         .55%, 9/15/37       USD         S5%, 9/15/43       USD         Vindstream Corp., 7.75%, 10/01/21       Vindstream Corp., 7.75%, 10/01/21         Vindstream Services LLC, 7.50%, 6/01/22       Serkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)         Back Hills Corp., 3.15%, 1/15/27       Serveland Electric Illuminating Co., 5.95%, 1/27/36		,
1.13%, 71/5723 5.0%, 4/15/20 5.0%, 4/15/23 5.3%, 4/15/24 5.3%, 4/15/25 1.00%, 9/15/25 5.5%, 9/15/27 5.5%, 9/15/27	71	75,970
5.9%, 4/15/29 .13%, 1/15/23 .6%, 4/15/24 .88%, 1/15/25 .evel 3 Financing, Inc.: .38%, 8/15/22 .evel 3 Financing, Inc.: .38%, 8/15/23 .13%, 5/01/23 .13%, 5/01/23 .38%, 5/01/25 .25%, 3/15/26 (b) TF PLC, 3.50%, 7/09/20 EUR BA Communications Corp., 4.88%, 9/01/24 (b) USD VIE PLC, 3.50%, 7/09/20 FE RLC, 3.50%, 7/09/20 VIE PLC, 3.50%, 7/07/20 VIE PLC, 3.50%, 9/15/37 VIE PLC, 3.50%, 9/15/37 VIE PLC, 3.50%, 3/15/23 VIE SC POP, 4.88%, 5/15/23 VIE SC PLC, 4.88%, 5/15/23 VIE SC PLC, 4.88%, 5/15/23 VIE VIE PLC, 5.9%, 9/15/37 (d) VIE VIE VIE VIE VIE VIE VIE VIE VIE VIE	220	233,750
1.13%, 1/15/23         6.3%, 4/15/24         8.8%, 1/15/25         .evel 3 Financing, Inc.:         .38%, 8/15/22         .63%, 2/01/23         .13%, 5/01/23         .13%, 5/01/23         .13%, 5/01/23         .13%, 5/01/23         .13%, 5/01/23         .13%, 5/01/23         .13%, 5/01/25         .25%, 3/15/26 (b)         DTE PLC, 3.50%, 7/09/20         EUR         BA Communications Corp., 4.88%, 9/01/24 (b)         USD         Velecom Italia Capital SA:         .20%, 7/18/36         'elecom Italia SpA:         .20%, 7/18/36         'elecom Italia SpA:         .25%, 1/16/23       EUR         .63%, 1/19/24         .63%, 1/19/24         .63%, 1/19/24         .63%, 1/19/24         .63%, 1/19/24         .25%, 1/16/23         .55%, 9/15/38       USD         .55%, 9/15/34         Windstream Corp., 7.75%, 10/01/21         Vindstream Services LLC, 7.50%, 6/01/22         Set Scorp., 4.88%, 5/15/23         Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)         Back Hills Corp., 3.15%, 1/15/27         Civeland Electric Illumina	75	79,500
63%, 4/15/24	50	45,250
88%, 1/15/25         1.00%, 9/15/25         evel 3 Financing, Inc.:         .38%, 8/15/22         .63%, 2/01/23         .13%, 5/01/23         .38%, 5/01/25         .25%, 3/15/26 (b)         TTE PLC, 3.50%, 7/09/20         EUR         B& Communications Corp. 4.88%, 9/01/24 (b)         VBA Communications Corp. 4.88%, 9/01/24 (b)         VBA Communications Corp. 4.88%, 9/01/24 (b)         Vecom Italia Capital SA:         .30%, 7/18/36         20%, 7/18/36         Vecom Italia SpA:         .20%, 7/18/36         Vecom Italia SpA:         .20%, 7/18/36         Vecom Communications, Inc. (d):         .40%, 2/15/38       USD         .55%, 9/15/43       USD         Vindstream Corp., 7.75%, 10/01/21       Vindstream Services LLC, 7.50%, 6/01/22         Vindstream Services LLC, 7.50%, 6/01/22       Vecommunications, Inc. (d):         Mack Hills Corp., 3.15%, 11/5/7       Vecommunications, Inc. (d):         Mack Hills Corp., 3.15%, 11/5/7       Vecommunications, Inc. (d):         Vindstream Services LLC, 7.50%, 6/01/22       Vecommunications, 11/5/7         Veclard Electric Illuminating Co., 5.95%, 12/15/36       Vecommunications, 11/5/7         Veclard Electric Illuminating Co., 5.	205	183,988
1.00%, 9/15/25 evel 3 Financing, Inc.: .38%, 8/15/27 .13%, 5/01/23 .38%, 1/5/24 .38%, 1/5/24 .38%, 1/5/24 .38%, 1/5/24 .38%, 1/15/24 .38%, 1/15/24 .38%, 1/15/24 .38%, 1/15/24 .38%, 1/15/23 .30%, 7/18/36 Vietcom Italia Capital SA: .38%, 1/16/23 .38%, 1/16/23 .20%, 7/18/36 Vietcom Italia SpA: .20%, 7/18/36 Vietcom Italia SpA: .25%, 1/16/23 .25%, 1/15/28 .25%, 1/15/2	915	770,887
avel 3 Financing, Inc.:	379	
38%, 8/15/22         63%, 2/01/23         13%, 5/01/23         .38%, 1/15/24         .38%, 5/01/25         .38%, 5/01/25         .38%, 5/01/25         .25%, 3/15/26 (b)         DTE PLC, 3.50%, 7/09/20         EUR         BA Communications Corp., 4.88%, 9/01/24 (b)         USD         elecom Italia Capital SA:         .38%, 11/15/33         .00%, 9/30/34         .20%, 7/18/36         Celecom Italia SpA:         .25%, 11/16/23         EUR         .63%, 11/19/24         /erizon Communications, Inc. (d):         .40%, 2/15/38       USD         Vindstream Corp., 7.75%, 10/01/21         Vindstream Corp., 7.75%, 10/01/21         Vindstream Services LLC, 7.50%, 6/01/22         Electric Utilities       5.8%         Stargerg Corp., 5.05%, 3/15/22       Oblack Hills Corp., 5.05%, 3/15/22 <td>519</td> <td>380,895</td>	519	380,895
:63%, 2/01/23 :13%, 5/01/23 :38%, 1/15/24 :38%, 1/15/24 :38%, 5/01/25 :25%, 3/15/26 (b) TE PLC, 3.50%, 7/09/20 EUR BA Communications Corp., 4.88%, 9/01/24 (b) USD 'elecom Italia Capital SA: :38%, 1/15/33 :00%, 9/30/34 :20%, 7/18/36 'elecom Italia SpA: :20%, 7/18/36 'elecom Italia SpA: :25%, 1/16/23 EUR :63%, 1/19/24 'erizon Communications, Inc. (d): :40%, 2/15/38 USD :55%, 9/15/43 Vindstream Corp., 7.75%, 10/01/21 Vindstream Corp., 7.75%, 10/01/21 Vindstream Services LLC, 7.50%, 6/01/22 Electric Utilities :5.8% USD :55%, 9/15/23 Erekshire Hathaway Energy Co., 6.50%, 9/15/37 (d) Black Hills Corp., 3.15%, 1/15/27 :eveland Electric Illuminating Co., 5.95%, 12/15/36 :MS Energy Carolinas LLC: :00%, 6/01/37 :00%, 1/15/38 (d) :25%, 12/15/41 (d) Vake Energy Florida LLC, 6.40%, 6/15/38 (d) :20%, 1/21/541 (d) Vake Energy Florida LLC, 6.40%, 6/15/38 (d) :20%, 1/21/541 (d) Vake Energy Florida LLC, 6.40%, 6/15/38 (d) :25%, 12/15/41 (d) Vake Energy Florida LLC, 6.40%, 6/15/38 (d) :26%, 12/15/41 (d) Now, Florida Florida Florida Corp. 5.55%, 2/15/15/15 :26%, 12/15/41 (d) :26%, 12/15/41 (d) :26%	165	171.064
.13%, 5/01/23 .38%, 5/01/25 .25%, 3/15/26 (b) TTE PLC, 3.50%, 7/09/20 EUR BA Communications Corp., 4.88%, 9/01/24 (b) 'elecom Italia Capital SA: .38%, 11/15/33 .00%, 9/30/34 .20%, 7/18/36 'elecom Italia SpA: .25%, 1/16/23 .25%, 1/16/23 .25%, 1/16/23 .25%, 1/16/23 .25%, 1/16/23 .25%, 1/16/23 .25%, 9/15/43 .25%, 1/16/27 .25%, 1/16/27 .25%, 1/16/27 .25%, 1/16/27 .25%, 1/16/27 .25%, 1/16/27 .25%, 1/16/27 .25%, 1/16/27 .25%, 1/15/27 .25%, 1/16/27 .25%, 1/15/27 .25%, 1/16/27 .25%, 1/15/27 .25%, 1/15/27 .25%, 1/15/28 .25%, 9/15/38 .25%, 9/15/38 .25%, 1/15/28 .25%, 1/15/28 .25%	165	171,064
.38%, 1/15/24 .38%, 5/01/25 .25%, 3/15/26 (b) TTE PLC, 3.50%, 7/09/20 EUR BA Communications Corp., 4.88%, 9/01/24 (b) USD VID VID VID VID VID VID VID VI	149	153,843
38%, 5/01/25 25%, 3/15/26 (b) DTE PLC, 3.50%, 7/09/20 EUR BA Communications Corp., 4.88%, 9/01/24 (b) VISD V	95	96,900
25%, 3/15/26 (b) TTE PLC, 3.50%, 7/09/20 EUR BA Communications Corp., 4.88%, 9/01/24 (b) USD eleconi Italia Capital SA:	165	169,331
DTE PLC, 3.50%, 7/09/20       EUR         UBA Communications Corp., 4.88%, 9/01/24 (b)       USD         'elecom Italia Capital SA:	140	144,550
BA Communications Corp., 4.88%, 9/01/24 (b)       USD         'elecom Italia Capital SA:	223	224,951
Pelecom Italia Capital SA:	100	106,470
38%, 11/15/33 .20%, 7/18/36 'elecom Italia SpA: .25%, 11/6/23 EUR .63%, 1/19/24 /erizon Communications, Inc. (d): .40%, 2/15/38 .55%, 9/15/43 Vindstream Corp., 7.75%, 10/01/21 Vindstream Services LLC, 7.50%, 6/01/22 Electric Utilities 5.8% LES Corp., 4.88%, 5/15/23 Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d) Black Hills Corp., 3.15%, 1/15/27 Eleveland Electric Illuminating Co., 5.95%, 12/15/36 EMS Energy Corp., 5.05%, 3/15/22 (d) Duke Energy Carolinas LLC: .10%, 6/01/37 .00%, 1/15/38 (d) .25%, 12/15/41 (d) Duke Energy Florida LLC, 6.40%, 6/15/38 (d) .CON International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) .CON International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) .Con International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) .Con International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) .Con International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) .Con International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) .Con International Finance BV, 6.60%, 3/01/33 (d)	177	176,097
.00%, 9/30/34         .20%, 7/18/36         'elecom Italia SpA:         .25%, 1/16/23       EUR         .63%, 1/19/24         /erizon Communications, Inc. (d):         .40%, 2/15/38       USD         .55%, 9/15/43       USD         Vindstream Corp., 7.75%, 10/01/21       Vindstream Corp., 7.75%, 10/01/21         Vindstream Services LLC, 7.50%, 6/01/22       Vindstream Services LLC, 7.50%, 6/01/22         Electric Utilities       5.8%         ESE Corp., 4.88%, 5/15/23       Serkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)         Back Hills Corp., 3.15%, 1/15/27       Serkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)         Back Hills Corp., 5.05%, 3/15/22 (d)       Serkshire Hathaway Energy Corp., 5.05%, 12/15/36         CMS Energy Carolinas LLC:       Serking Services         Service S		
20%, 7/18/36 'elecom Italia SpA: .25%, 1/16/23 EUR .63%, 1/19/24 /erizon Communications, Inc. (d): .40%, 2/15/38 USD .55%, 9/15/43 Vindstream Corp., 7.75%, 10/01/21 Vindstream Corp., 7.75%, 10/01/21 Vindstream Services LLC, 7.50%, 6/01/22 Electric Utilities 5.8% AES Corp., 4.88%, 5/15/23 Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d) Black Hills Corp., 3.15%, 1/15/27 Eleveland Electric Illuminating Co., 5.95%, 12/15/36 CMS Energy Corp., 5.05%, 3/15/22 (d) Duke Energy Carolinas LLC: .10%, 6/01/37 .00%, 1/15/38 (d) .25%, 12/15/41 (d) Duke Energy Florida LLC, 6.40%, 6/15/38 (d) .20% International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) -Poinda Power Corp., 6.35%, 9/15/37 (d) Biack High Corp., 3.5%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	95	95,950
Pelecom Italia SpA:       EUR $.25\%$ , 1/16/23       EUR $.63\%$ , 1/19/24       ////////////////////////////////////	300	296,250
Pelecom Italia SpA:       EUR $.25\%$ , 1/16/23       EUR $.63\%$ , 1/19/24       ////////////////////////////////////	105	111,195
25%, 1/16/23       EUR         63%, 1/19/24       2         /erizon Communications, Inc. (d):       9         .40%, 2/15/38       USD         .55%, 9/15/43       USD         Vindstream Corp., 7.75%, 10/01/21       10/01/21         Vindstream Services LLC, 7.50%, 6/01/22       2         Electric Utilities       5.8%         AES Corp., 4.88%, 5/15/23       2         Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)       3         Black Hills Corp., 3.15%, 1/15/27       2         Cleveland Electric Illuminating Co., 5.95%, 12/15/36       2         MS Energy Corp., 5.05%, 3/15/22 (d)       2         Duke Energy Carolinas LLC:       5.10%, 6/01/37         .00%, 1/15/38 (d)       2         .25%, 12/15/41 (d)       2         Duke Energy Florida LLC, 6.40%, 6/15/38 (d)       2         .00% International Finance BV, 6.65%, 4/30/38 (b)       2         Electricite de France SA, 5.60%, 1/27/40 (b)(d)       3         Hord Power Corp., 6.35%, 9/15/37 (d)       3         Eresy Central Power & Light Co., 7.35%, 2/01/19       3         Ohio Power Co., Series D, 6.60%, 3/01/33 (d)       3		
:63%, 1/19/24         /erizon Communications, Inc. (d):         :40%, 2/15/38         :55%, 9/15/43         Windstream Corp., 7.75%, 10/01/21         Windstream Services LLC, 7.50%, 6/01/22         Electric Utilities       5.8%         AES Corp., 4.88%, 5/15/23         Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)         Black Hills Corp., 3.15%, 11/15/27         Cleveland Electric Illuminating Co., 5.95%, 12/15/36         ZMS Energy Corp., 5.05%, 3/15/22 (d)         Duke Energy Carolinas LLC:         1.0%, 6/01/37         0.00%, 1/15/38 (d)         .25%, 12/15/41 (d)         Duke Energy Florida LLC, 6.40%, 6/15/38 (d)         C.ON International Finance BV, 6.65%, 4/30/38 (b)         Electricite de France SA, 5.60%, 1/27/40 (b)(d)         "dorida Power Corp., 6.35%, 9/15/37 (d)         ersey Central Power & Light Co., 7.35%, 2/01/19         Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	141	157,904
Verizon Communications, Inc. (d):       USD         .40%, 2/15/38       USD         .55%, 9/15/43       Vindstream Corp., 7.75%, 10/01/21         Vindstream Corp., 7.75%, 10/01/21       Vindstream Services LLC, 7.50%, 6/01/22         Vindstream Services LLC, 7.50%, 6/01/22       Vindstream Services LLC, 7.50%, 6/01/22         Electric Utilities       5.8%         XES Corp., 4.88%, 5/15/23       Serkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)         Black Hills Corp., 3.15%, 1/15/27       Serkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)         Cleveland Electric Illuminating Co., 5.95%, 12/15/36       Serkshire Hathaway Energy Corp., 5.05%, 3/15/22 (d)         Duke Energy Carolinas LLC:       .10%, 6/01/37         .00%, 1/15/38 (d)          .25%, 12/15/41 (d)          Duke Energy Florida LLC, 6.40%, 6/15/38 (d)          .00%, 1/15/38 (d)          .00%, 1/15/38 (d)          .20N International Finance BV, 6.65%, 4/30/38 (b)          Electric tie de France SA, 5.60%, 1/27/40 (b)(d)          Pariate Power Corp., 6.35%, 9/15/37 (d)          Power Corp., 6.35%, 9/15/33 (d)          Ohio Power Co., Series D, 6.60%, 3/01/33 (d)	200	225,387
i.40%, 2/15/38       USD         i.55%, 9/15/43       Windstream Corp., 7.75%, 10/01/21         Windstream Services LLC, 7.50%, 6/01/22       Services LLC, 7.50%, 6/01/22         Electric Utilities       5.8%         AES Corp., 4.88%, 5/15/23       Services LLC, 7.50%, 9/15/37 (d)         Back Hills Corp., 3.15%, 1/15/27       Services LLC, 7.50%, 3/15/22 (d)         Duke Energy Corp., 5.05%, 3/15/22 (d)       Services LLC; 5.05%, 3/15/22 (d)         Duke Energy Carolinas LLC:       Services LLC, 6.40%, 6/15/38 (d)         S.00%, 1/15/38 (d)       Services LLC, 6.40%, 6/15/38 (d)         S.0N International Finance BV, 6.65%, 4/30/38 (b)       Selectricite de France SA, 5.60%, 1/27/40 (b)(d)         Florida Power Corp., 6.35%, 9/15/37 (d)       Services LLC, 7.35%, 2/01/19         Ohio Power Co., Series D, 6.60%, 3/01/33 (d)       Services LLC, 5.00%, 3/01/33 (d)		;= = ;
5.55%, 9/15/43         Windstream Corp., 7.75%, 10/01/21         Windstream Services LLC, 7.50%, 6/01/22         Electric Utilities         5.8%         AES Corp., 4.88%, 5/15/23         Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)         Black Hills Corp., 3.15%, 1/15/27         Ieveland Electric Illuminating Co., 5.95%, 12/15/36         CMS Energy Corp., 5.05%, 3/15/22 (d)         Duke Energy Carolinas LLC:         0.10%, 6/01/37         0.00%, 1/15/38 (d)         .25%, 12/15/41 (d)         Duke Energy Florida LLC, 6.40%, 6/15/38 (d)         2.00 International Finance BV, 6.65%, 4/30/38 (b)         Electricite de France SA, 5.60%, 1/27/40 (b)(d)         Florida Power Corp., 6.35%, 9/15/37 (d)         ersey Central Power & Light Co., 7.35%, 2/01/19         Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	6,879	8,207,514
Windstream Corp., 7.75%, 10/01/21         Windstream Services LLC, 7.50%, 6/01/22         Electric Utilities         5.8%         AES Corp., 4.88%, 5/15/23         Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)         Black Hills Corp., 3.15%, 1/15/27         Leveland Electric Illuminating Co., 5.95%, 12/15/36         ZMS Energy Corp., 5.05%, 3/15/22 (d)         Duke Energy Carolinas LLC:         0.10%, 6/01/37         0.00%, 1/15/38 (d)         .25%, 12/15/41 (d)         Duke Energy Florida LLC, 6.40%, 6/15/38 (d)         2.00 International Finance BV, 6.65%, 4/30/38 (b)         Electricite de France SA, 5.60%, 1/27/40 (b)(d)         Florida Power Corp., 6.35%, 9/15/37 (d)         ersey Central Power & Light Co., 7.35%, 2/01/19         Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	6,751	8,264,655
Windstream Services LLC, 7.50%, 6/01/22         Electric Utilities <b>5.8%</b> AES Corp., 4.88%, 5/15/23         Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)         Black Hills Corp., 3.15%, 1/15/27         Cleveland Electric Illuminating Co., 5.95%, 12/15/36         ZMS Energy Corp., 5.05%, 3/15/22 (d)         Duke Energy Carolinas LLC: <b>6</b> .10%, 6/01/37 <b>9</b> .00%, 1/15/38 (d)         .25%, 12/15/41 (d)         Duke Energy Florida LLC, 6.40%, 6/15/38 (d)         2.00%, 1/15/37 (d)         Electricite de France SA, 5.60%, 1/27/40 (b)(d)         Florida Power Corp., 6.35%, 9/15/37 (d)         ersey Central Power & Light Co., 7.35%, 2/01/19         Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	17	17,510
Electric Utilities 5.8% AES Corp., 4.88%, 5/15/23 Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d) Black Hills Corp., 3.15%, 1/15/27 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 CMS Energy Corp., 5.05%, 3/15/22 (d) Duke Energy Carolinas LLC: 6.10%, 6/01/37 6.00%, 1/15/38 (d) 6.25%, 12/15/41 (d) Duke Energy Florida LLC, 6.40%, 6/15/38 (d) E.ON International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) Florida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	53	52,470
AES Corp., 4.88%, 5/15/23 Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d) Black Hills Corp., 3.15%, 1/15/27 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 CMS Energy Corp., 5.05%, 3/15/22 (d) Duke Energy Carolinas LLC: 6.10%, 6/01/37 6.00%, 1/15/38 (d) 6.00%, 1/15/38 (d) 6.25%, 12/15/41 (d) Duke Energy Florida LLC, 6.40%, 6/15/38 (d) 6.00 International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) Florida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	55	52,470
AES Corp., 4.88%, 5/15/23 Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d) Black Hills Corp., 3.15%, 1/15/27 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 CMS Energy Corp., 5.05%, 3/15/22 (d) Duke Energy Carolinas LLC: 6.10%, 6/01/37 6.00%, 1/15/38 (d) 6.00%, 1/15/38 (d) 6.25%, 12/15/41 (d) Duke Energy Florida LLC, 6.40%, 6/15/38 (d) 6.00 International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) Florida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)		27,161,158
Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d) Black Hills Corp., 3.15%, 1/15/27 Cleveland Electric Illuminating Co., 5.95%, 12/15/36 CMS Energy Corp., 5.05%, 3/15/22 (d) Duke Energy Carolinas LLC: 6.10%, 6/01/37 6.00%, 1/15/38 (d) 6.25%, 12/15/41 (d) Duke Energy Florida LLC, 6.40%, 6/15/38 (d) 6.00 International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) Florida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)		
Black Hills Corp., 3.15%, 1/15/27         Cleveland Electric Illuminating Co., 5.95%, 12/15/36         CMS Energy Corp., 5.05%, 3/15/22 (d)         Duke Energy Carolinas LLC:         6.10%, 6/01/37         5.00%, 1/15/38 (d)         .25%, 12/15/41 (d)         Duke Energy Florida LLC, 6.40%, 6/15/38 (d)         CON International Finance BV, 6.65%, 4/30/38 (b)         Electricite de France SA, 5.60%, 1/27/40 (b)(d)         Plorida Power Corp., 6.35%, 9/15/37 (d)         ersey Central Power & Light Co., 7.35%, 2/01/19         Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	210	208,530
Black Hills Corp., 3.15%, 1/15/27         Cleveland Electric Illuminating Co., 5.95%, 12/15/36         CMS Energy Corp., 5.05%, 3/15/22 (d)         Duke Energy Carolinas LLC:         6.10%, 6/01/37         5.00%, 1/15/38 (d)         .25%, 12/15/41 (d)         Duke Energy Florida LLC, 6.40%, 6/15/38 (d)         CON International Finance BV, 6.65%, 4/30/38 (b)         Electricite de France SA, 5.60%, 1/27/40 (b)(d)         Plorida Power Corp., 6.35%, 9/15/37 (d)         ersey Central Power & Light Co., 7.35%, 2/01/19         Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	5,515	7,221,005
CMS Energy Corp., 5.05%, 3/15/22 (d)         Duke Energy Carolinas LLC:         0.10%, 6/01/37         0.00%, 1/15/38 (d)         0.25%, 12/15/41 (d)         Duke Energy Florida LLC, 6.40%, 6/15/38 (d)         CON International Finance BV, 6.65%, 4/30/38 (b)         Electricite de France SA, 5.60%, 1/27/40 (b)(d)         Plorida Power Corp., 6.35%, 9/15/37 (d)         ersey Central Power & Light Co., 7.35%, 2/01/19         Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	405	389,123
CMS Energy Corp., 5.05%, 3/15/22 (d)         Duke Energy Carolinas LLC:         0.10%, 6/01/37         0.00%, 1/15/38 (d)         0.25%, 12/15/41 (d)         Duke Energy Florida LLC, 6.40%, 6/15/38 (d)         CON International Finance BV, 6.65%, 4/30/38 (b)         Electricite de France SA, 5.60%, 1/27/40 (b)(d)         Plorida Power Corp., 6.35%, 9/15/37 (d)         ersey Central Power & Light Co., 7.35%, 2/01/19         Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	434	489,601
Duke Energy Carolinas LLC:         .10%, 6/01/37         .00%, 1/15/38 (d)         .25%, 12/15/41 (d)         Duke Energy Florida LLC, 6.40%, 6/15/38 (d)         CON International Finance BV, 6.65%, 4/30/38 (b)         Electricite de France SA, 5.60%, 1/27/40 (b)(d)         Plorida Power Corp., 6.35%, 9/15/37 (d)         ersey Central Power & Light Co., 7.35%, 2/01/19         Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	1,832	2,015,510
. 10%, 6/01/37 .00%, 1/15/38 (d) .25%, 12/15/41 (d) Duke Energy Florida LLC, 6.40%, 6/15/38 (d) E.ON International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) Florida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)		
.00%, 1/15/38 (d) .25%, 12/15/41 (d) Duke Energy Florida LLC, 6.40%, 6/15/38 (d) E.ON International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) Florida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	640	806,371
.25%, 12/15/41 (d) Duke Energy Florida LLC, 6.40%, 6/15/38 (d) E.ON International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) Florida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	1,675	2,125,434
Duke Energy Florida LLC, 6.40%, 6/15/38 (d) E.ON International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) Florida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	750	783,534
2. ON International Finance BV, 6.65%, 4/30/38 (b) Electricite de France SA, 5.60%, 1/27/40 (b)(d) Florida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	770	1,036,207
Electricite de France SA, 5.60%, 1/27/40 (b)(d) Florida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	3,100	3,775,028
lorida Power Corp., 6.35%, 9/15/37 (d) ersey Central Power & Light Co., 7.35%, 2/01/19 bhio Power Co., Series D, 6.60%, 3/01/33 (d)		
ersey Central Power & Light Co., 7.35%, 2/01/19 Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	2,800	3,112,931
Dhio Power Co., Series D, 6.60%, 3/01/33 (d)	2,775	3,696,580
	490	535,752
PacifiCorp. 6.25% 10/15/37 (d)	3,000	3,773,514
· · · · · · · · · · · · · · · · · · ·	1,225	1,605,502
Public Service Co. of Colorado, Series 17, 6.25%, 9/01/37 (d)	2,550	3,325,873
Southern California Edison Co. (d):		
.63%, 2/01/36	1,300	1,587,447
eries A, 5.95%, 2/01/38	2,175	2,770,687
outhern Co., 4.40%, 7/01/46	1,000	996,053

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# Schedule of Investments (continued)

## BlackRock Core Bond Trust (BHK)

		Par	
Corporate Bonds		(000)	Value
Electric Utilities (continued)			
Virginia Electric & Power Co., Series A, 6.00%, 5/15/37 (d)	USD	3,920	\$ 4,911,548
			45,166,230
Electrical Equipment 0.0%			
Anixter, Inc., 5.63%, 5/01/19		35	36,925
Areva SA, 4.88%, 9/23/24	EUR	50	53,558
Trionista TopCo GmbH, 6.88%, 4/30/21		110	121,924
			212,407
Electronic Equipment, Instruments & Components 0.1% CDW LLC/CDW Finance Corp.:			
6.00%, 8/15/22	USD	280	296,450
5.00%, 9/01/23	05D	230	241,020
5.00%, 9/01/25 (c)		72	73,035
SESI LLC, 7.13%, 12/15/21		60	61,650
SEST LEC, 7.1570, 12/15/21		00	01,050
			672,155
Energy Equipment & Services 0.8%			
Ensco PLC:			05.140
4.50%, 10/01/24		99	85,140
5.20%, 3/15/25		25	22,125
Enterprise Products Operating LLC, 6.13%, 10/15/39 (d)		1,400	1,649,409
Gates Global LLC/Gates Global Co., 6.00%, 7/15/22 (b)		378	380,835
Genesis Energy LP/Genesis Energy Finance Corp.:			
5.75%, 2/15/21		142	144,130
5.75%, 8/01/22		170	177,225
GrafTech International Ltd., 6.38%, 11/15/20		600	510,000
Halliburton Co., 5.00%, 11/15/45		500	542,783
Noble Holding International Ltd., 4.63%, 3/01/21		8	7,580
Pattern Energy Group, Inc., 5.88%, 2/01/24 (b)		93	95,441
Pioneer Energy Services Corp., 6.13%, 3/15/22		185	172,744
Precision Drilling Corp.:			
5.50%, 12/15/21		70	71,925
5.25%, 11/15/24		90	89,100
Fransocean, Inc.:			
5.00%, 3/15/18		195	199,875
7.38%, 4/15/18		20	20,550
5.80%, 10/15/22		444	415,140
0.00%, 7/15/23 (b)		659	710,072
5.80%, 3/15/38		47	38,540
Frinidad Drilling Ltd., 6.63%, 2/15/25 (b)		243	250,290
Weatherford International Ltd.:		15	200,270
7.75%, 6/15/21		185	199.569
3.25%, 6/15/23		80	86,800
0.88%, 2/15/24 (b)		106	122,430
		100	122,750
			5,991,703
Environmental, Maintenance, & Security Service 0.1%			
Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18	EUR	100	108,212
Fervita Escrow Corp., 7.63%, 12/01/21 (b)	USD	276	288,420
			396,632
Food & Staples Retailing 0.7%			
Albertsons Cos. LLC/Safeway, Inc./New Albertson s, Inc./Albertson s LLC (b):			
Albertson's Cos. LLC/Saleway, me./New Albertson's, me./Albertson's LLC (0).			
		151	160,060
5.63%, 6/15/24		151 169	160,060 169,317
6.63%, 6/15/24 5.75%, 3/15/25 Aramark Services, Inc., 4.75%, 6/01/26			

Casino Guichard Perrachon SA:			
5.98%, 5/26/21	EUR	100	124,811
.56%, 1/25/23		100	118,464
VS Health Corp., 5.13%, 7/20/45 (d)	USD	2,000 <b>Par</b>	2,228,126
Corporate Bonds		(000)	Value
ood & Staples Retailing (continued)		Ì, Î	
ollar Tree, Inc., 5.75%, 3/01/23	USD	914	\$ 969,982
innacle Foods Finance LLC/Pinnacle Foods Finance Corp., 5.88%, 1/15/24		42	44,415
ite Aid Corp.:			
75%, 6/15/21		258	268,965
13%, 4/01/23 (b)		22	23,312
70%, 2/15/27		241	287,995
/algreens Boots Alliance, Inc., 4.80%, 11/18/44		1,000	1,034,985
ood Products 0.2%			5,711,034
costa, Inc., 7.75%, 10/01/22 (b)		167	146,960
ramark Services, Inc., 5.13%, 1/15/24		107	155.045
arling Global Finance BV, 4.75%, 5/30/22	EUR	148	112,357
BS USA LLC/JBS USA Finance, Inc. (b):	LUK	100	112,551
25%, 6/01/21	USD	30	30,900
88%, 7/15/24	0.02	92	96,140
75%, 6/15/25		316	326,270
ost Holdings, Inc. (b):			,
75%, 12/01/21		68	72,998
75%, 3/15/24		232	257,520
50%, 3/01/25		69	70,294
00%, 7/15/25		235	264,962
00%, 8/15/26		29	28,039
reeHouse Foods, Inc., 6.00%, 2/15/24 (b)		89	93,673
/hiteWave Foods Co., 5.38%, 10/01/22		119	129,710
			1,784,868
lealth Care Equipment & Supplies 0.4%		105	2(1.1(2
rimson Merger Sub, Inc., 6.63%, 5/15/22 (b)		405	361,463
JO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b)		716	633,660
resenius Medical Care US Finance II, Inc., 4.75%, 10/15/24 (b) ASIS Healthcare LLC/IASIS Capital Corp., 8.38%, 5/15/19		80 160	82,176 156,400
Iallinckrodt International Finance SA/Mallinckrodt CB LLC (b):		100	150,400
63%, 10/15/23		192	184,320
50%, 4/15/25		240	223,200
Iedtronic, Inc., 4.50%, 3/15/42		750	791,765
eleflex, Inc.:		150	191,105
88%, 8/01/17 (f)		50	155,281
25%, 6/15/24		170	175,525
88%, 6/01/26		39	39,293
			2,803,083
ealth Care Providers & Services 1.6%			
cadia Healthcare Co., Inc.:		204	204 140
63%, 2/15/23 50%, 3/01/24		296 41	304,140 43,563
etna, Inc.:		41	43,505
20%, 6/15/26		1,005	1,013,729
50%, 5/15/20		575	598,484
lere, Inc., 6.38%, 7/01/23 (b)		208	211,120
msurg Corp., 5.63%, 7/15/22		553	575,811
entene Corp.:			
63%, 2/15/21		401	422,052
13%, 2/15/24		51	55,335
75%, 1/15/25		285	293,194
HS/Community Health Systems, Inc.:			
		101	101,631
13%, 8/15/18		101 98	101,631 95,795
HS/Community Health Systems, Inc.: .13%, 8/15/18 .00%, 11/15/19 .13%, 8/01/21			

DaVita HealthCare Partners, Inc., 5.13%, 7/15/24	366	373,549
Envision Healthcare Corp., 5.13%, 7/01/22 (b)	365	373,669

See Notes to Financial Statements.

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# Schedule of Investments (continued)

## BlackRock Core Bond Trust (BHK)

		Par	
Corporate Bonds		(000)	Value
Health Care Providers & Services (continued)			
ICA, Inc.:			
.75%, 3/15/19	USD	264	\$ 270,600
.50%, 2/15/20		652	715,759
75%, 5/01/23		562	589,397
00%, 3/15/24		315	331,931
38%, 2/01/25		772	807,705
25%, 4/15/25		66	70,373
88%, 2/15/26		284	304,590
25%, 6/15/26		361	381,306
50%, 2/15/27		408	406,980
ealthSouth Corp.:			,
75%, 11/01/24		176	179,520
75%, 9/15/25		141	142,763
		225	
00%, 12/01/43 (f)			270,422
ologic, Inc., 5.25%, 7/15/22 (b)		360	375,300
EDNAX, Inc., 5.25%, 12/01/23 (b)		134	138,523
IPH Acquisition Holdings LLC, 7.13%, 6/01/24 (b)		478	515,045
ew Amethyst Corp., 6.25%, 12/01/24 (b)		74	78,440
egionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b)		207	222,525
urgery Center Holdings, Inc., 8.88%, 4/15/21 (b)		48	51,360
enet Healthcare Corp.:			
25%, 11/01/18		159	168,341
00%, 10/01/20		324	343,440
50%, 4/01/21		21	21,263
38%, 10/01/21		112	112,840
50%, 1/01/22 (b)		93	100,673
13%, 4/01/22		789	826,477
.75%, 6/15/23		501	496,616
ealth Care Technology 0.0%			12,764,173
hange Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 3/01/25 (b)		121	124,970
uintiles IMS, Inc., 3.25%, 3/15/25 (b)	EUR	100	106,099
unities INIS, Inc., 5.25%, 5/15/25 (b)	LUK	100	100,099
			231,069
lotels, Restaurants & Leisure 2.4%			
oyd Gaming Corp., 6.88%, 5/15/23	USD	172	185,760
aesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property,			
00%, 10/01/20		1,346	1,408,252
PUK Finance Ltd., 7.00%, 2/28/42	GBP	100	130,915
SH Hospitality, Inc., 5.25%, 5/01/25 (b)	USD	88	88,770
ateway Casinos & Entertainment Ltd., 8.25%, 3/01/24 (b)		48	48,780
ternational Game Technology PLC, 4.75%, 2/15/23	EUR	100	115,571
cobs Entertainment, Inc., 7.88%, 2/01/24 (b)	USD	45	46,238
[cDonald s Corp., 3.70%, 1/30/26		510	523,295
IGM Resorts International:			
63%, 2/01/19		47	51,935
25%, 3/31/20		50	52,625
<i>25%</i> , 10/01/20		127	139,979
			,
63%, 12/15/21		620	692,075
75%, 3/15/22		20	23,350
53%, 9/01/26		86	84,279
ew Red Finance, Inc., 6.00%, 4/01/22 (b)		640	667,392
ortAventura Entertainment Barcelona BV, 7.25%, 12/01/20	EUR	100	109,850
bre GLBL, Inc. (b):			
38%, 4/15/23	USD	62	63,085
25%, 11/15/23		185	187,775
ientific Games International, Inc.:			
00%, 1/01/22 (b)		557	592,412
			0,2,112

10.00%, 12/01/22		547 <b>Par</b>	580,504
Corporate Bonds		(000)	Value
Hotels, Restaurants & Leisure (continued)		(000)	, and
Six Flags Entertainment Corp., 5.25%, 1/15/21 (b)	USD	434	\$ 446,152
Station Casinos LLC, 7.50%, 3/01/21		570	594,225
Thomas Cook Group PLC, 6.25%, 6/15/22	EUR	100	112,879
Unique Pub Finance Co. PLC:			
Series A3, 6.54%, 3/30/21	GBP	2,374	3,210,363
Series A4, 5.66%, 6/30/27		1,089	1,463,389
Series M, 7.40%, 3/28/24		3,000	4,036,351
Series N, 6.46%, 3/30/32		2,390	2,819,020
Vue International Bidco PLC, 7.88%, 7/15/20		100	128,949
Yum! Brands, Inc., 3.88%, 11/01/23	USD	66	64,680
Hausshold Durables 0.4%			18,668,850
Household Durables 0.4% CalAtlantic Group, Inc.:			
8.38%, 1/15/21		53	61,944
5.38%, 10/01/22		2	2,100
5.25%, 6/01/26		5	5,006
Century Communities, Inc., 6.88%, 5/15/22		460	480,125
Lennar Corp.:			,
4.13%, 1/15/22		77	77,963
4.75%, 11/15/22		130	133,705
4.88%, 12/15/23		85	87,763
4.75%, 5/30/25		180	182,250
Mattamy Group Corp., 6.88%, 12/15/23 (b)		70	73,150
Newell Brands, Inc., 4.20%, 4/01/26		1,000	1,052,029
PulteGroup, Inc., 6.38%, 5/15/33		256	264,960
Riverbed Technology, Inc., 8.88%, 3/01/23 (b)		155	165,462
Standard Pacific Corp., 5.88%, 11/15/24		15	16,088
Tempur Sealy International, Inc., 5.50%, 6/15/26		168	165,060
TRI Pointe Group, Inc.:			
4.38%, 6/15/19		10	10,200
4.88%, 7/01/21		125	129,062
5.88%, 6/15/24		125	129,375
William Lyon Homes ,Inc., 5.88%, 1/31/25 (b)		81	81,101
Household Products 0.1%			3,117,343
ACCO Brands Corp., 5.25%, 12/15/24 (b)		59	59,738
Prestige Brands, Inc., 6.38%, 3/01/24 (b)		109	115,540
Spectrum Brands, Inc.:		105	115,540
6.63%, 11/15/22		355	375,412
6.13%, 12/15/24		112	119,179
5.75%, 7/15/25		22	23,375
Independent Dewer and Denewable Flectricity Droducers 0.2%			693,244
Independent Power and Renewable Electricity Producers 0.2% Calpine Corp.:			
6.00%, 1/15/22 (b)		69	72,364
5.88%, 1/15/22 (b)		84	88,620
5.50%, 2/01/24		5	4,950
Dynegy, Inc.:		5	7,750
6.75%, 11/01/19		425	437,750
7.38%, 11/01/22		151	148,357
7.63%, 11/01/24		80	76,000
8.00%, 1/15/25 (b)		14	13,300
NRG Energy, Inc.:			
7.88%, 5/15/21		32	33,200
6.63%, 3/15/23		25	25,313
6.25%, 5/01/24		25	25,000
7.25%, 5/15/26		69	70,984
6.63%, 1/15/27 (b)		379	372,367
NRG Yield Operating LLC, 5.38%, 8/15/24		75	76,875
QEP Resources, Inc., 5.38%, 10/01/22		283	284,415

TerraForm Power Operating LLC, 6.38%, 2/01/23 (b)(g)	126	130,410
		1,859,905

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		Par	
Corporate Bonds		(000)	Value
Industrial Conglomerates 0.6%			
General Electric Co.:			
6.75%, 3/15/32 (d)	USD	2,500	\$ 3,409,900
6.88%, 1/10/39		135	193,672
Smiths Group PLC, 3.63%, 10/12/22 (b)		360	358,458
Vertiv Group Corp, 9.25%, 10/15/24 (b)		293	314,609
			4,276,639
Insurance 2.9%		1 105	1 100 0 10
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25		1,495	1,499,249
American International Group, Inc., 3.75%, 7/10/25 (d)		3,380	3,403,684
Aon PLC:			
3.88%, 12/15/25		1,445	1,483,645
4.60%, 6/14/44		500	489,894
Assicurazioni Generali SpA (a):			
7.75%, 12/12/42	EUR	100	126,084
5.50%, 10/27/47		100	111,767
AXA SA, 5.25%, 4/16/40 (a)		500	590,092
Five Corners Funding Trust, 4.42%, 11/15/23 (b)(d)	USD	2,050	2,181,963
Groupama SA, 6.00%, 1/23/27	EUR	100	108,293
Hartford Financial Services Group, Inc., 5.13%, 4/15/22	USD	1,860	2,064,381
HUB International Ltd. (b):		,	,,
9.25%, 2/15/21		117	121,387
7.88%, 10/01/21		426	450,495
Liberty Mutual Group, Inc., 6.50%, 5/01/42 (b)(d)		2,000	2,496,744
Lincoln National Corp., 3.35%, 3/09/25 (d)		1,045	1,039,432
MetLife, Inc., 6.40%, 12/15/66		2,554	2,822,170
Muenchener Rueckversicherungs AG, 6.00%, 5/26/41 (a)	EUR	400	503,124
	EUK	400	505,124
Prudential Financial, Inc. (d):	USD	500	609 145
5.90%, 3/17/36	USD	500	608,145
5.70%, 12/14/36		1,625	1,913,665
Radian Group, Inc., 5.25%, 6/15/20		185	194,712
Wayne Merger Sub LLC, 8.25%, 8/01/23 (b)		286	301,730
Internet Software & Services 0.1%			22,510,656
Equinix, Inc.:			
4.88%, 4/01/20		173	177.325
4.88%, 4/01/20 5.88%, 1/15/26		245	261,689
		243	201,089
Netflix, Inc.:		0	0 5 40
5.50%, 2/15/22		8	8,540
5.88%, 2/15/25		11	11,894
4.38%, 11/15/26 (b)		452	448,045
Symantec Corp., 5.00%, 4/15/25 (b)		106	108,803
IT Services 0.4%			1,016,296
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (b)		270	101 015
Fidelity National Information Services, Inc., 4.50%, 8/15/46			282,825
First Data Corp. (b):		1,000	975,666
7.00%, 12/01/23		683	734,225
5.75%, 1/15/24		1,424	1,475,620
14 Science Tech & Service 0.20			3,468,336
Life Sciences Tools & Services 0.2%		1.000	1 10 1017
Thermo Fisher Scientific, Inc., 5.30%, 2/01/44		1,000	1,134,017
Machinery 0.1%		~ ~	~~ _~~
Gardner Denver, Inc., 6.88%, 8/15/21 (b)		90	92,700
Navistar International Corp., 8.25%, 11/01/21		30	30,300

5.63%, 8/15/24		115	118,162
5.88%, 8/15/26		105 Par	106,575
Corporate Bonds		(000)	Value
Machinery (continued)	LIAD	201	
Ferex Corp., 5.63%, 2/01/25 (b)	USD	201	\$ 206,276
Frinseo Materials Operating SCA/Trinseo Materials Finance, Inc., 6.38%, 5/01/22	EUR	100	113,854
Marine 0.3%			667,867
Nakilat, Inc., Series A, 6.07%, 12/31/33 (b)(d)	USD	2,150	2,491,420
Media 6.1%			
21st Century Fox America, Inc., 7.63%, 11/30/28		385	507,434
Adria Bidco BV, 7.88%, 11/15/20	EUR	100	110,575
Altice Financing SA:		100	112 107
5.25%, 2/15/23	LICD	100	113,186
7.50%, 5/15/26 (b)	USD	607	651,766
Altice Luxembourg SA:		200	212 750
7.75%, 5/15/22 (b) 5.25%, 2/15/25	EUD	200 100	212,750 112,561
5.25%, 2/15/25 7.63%, 2/15/25 (b)	EUR USD	289	307,785
Altice US Finance I Corp. (b):	03D	209	307,785
5.38%, 7/15/23		770	802,725
5.50%, 5/15/26		293	302,889
AMC Networks, Inc.:		275	502,007
1.75%, 12/15/22		192	193,920
5.00%, 4/01/24		192	192,792
Cablevision Systems Corp.:		.,.	
8.63%, 9/15/17		76	78,375
7.75%, 4/15/18		311	326,550
3.00%, 4/15/20		325	359,125
CBS Radio, Inc., 7.25%, 11/01/24 (b)		149	159,058
CCO Holdings LLC/CCO Holdings Capital Corp.:			
5.25%, 9/30/22		280	291,200
5.13%, 5/01/23 (b)		359	372,462
5.75%, 2/15/26 (b)		197	210,790
5.50%, 5/01/26 (b)		278	295,027
5.13%, 5/01/27 (b)		249	258,649
5.88%, 5/01/27 (b)		616	661,646
Cequel Communications Holdings I LLC/Cequel Capital Corp. (b):			
6.38%, 9/15/20		100	103,063
5.13%, 12/15/21		562	568,827
7.75%, 7/15/25		960	1,063,200
Charter Communications Operating LLC/Charter Communications Operating Capital,		4 000	
4.91%, 7/23/25		4,000	4,213,612
Clear Channel International BV, 8.75%, 12/15/20 (b)		284	301,040
Clear Channel Worldwide Holdings, Inc.:		2.050	2 000 422
5.50%, 11/15/22		2,050	2,090,432
Series B, 7.63%, 3/15/20		95 2.600	95,713
Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22 (d) Comcast Corp.:		2,600	3,495,778
5.45%, 3/15/37 (d)		790	1,015,148
4.60%, 8/15/45		2,000	2,079,060
Cox Communications, Inc. (b):		2,000	2,079,000
5.95%, 6/01/38		1,000	1,089,372
3.38%, 3/01/39 (d)		3,475	4,341,185
CSC Holdings LLC:		2,.75	.,
0.13%, 1/15/23 (b)		790	914,425
5.25%, 6/01/24		430	432,687
0.88%, 10/15/25 (b)		510	614,550
Discovery Communications LLC:			,
3.25%, 4/01/23		1,850	1,819,899
3.45%, 3/15/25		210	200,947
DISH DBS Corp.:			
5.75%, 6/01/21		510	562,275
5.88%, 7/15/22		118	126,555

See Notes to Financial Statements.

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FEBRUARY 28, 2017

		Par	
Corporate Bonds		(000)	Value
Media (continued)		()	
DISH DBS Corp. (continued):			
5.88%, 11/15/24	USD	99	\$ 105,435
7.75%, 7/01/26		575	672,750
DISH Network Corp., 3.38%, 8/15/26 (b)(f)		175	210,656
ircom Finance DAC, 4.50%, 5/31/22	EUR	100	110,919
GTT Escrow Corp., 7.88%, 12/31/24 (b)	USD	50	52,375
Jughes Satellite Systems Corp.:			,
.63%, 6/15/21		64	70,960
.25%, 8/01/26 (b)		329	334,346
5.63%, 8/01/26 (b)		64	66,600
HeartCommunications, Inc.:			,
0.00%, 12/15/19		185	161,644
0.00%, 3/01/21		9	7,290
0.63%, 3/15/23		961	797,630
ntelsat Jackson Holdings SA:			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
.25%, 4/01/19		467	447,152
2.25%, 10/15/20		249	230,325
.50%, 8/01/23		427	351,207
nterpublic Group of Cos., Inc., 3.75%, 2/15/23		2,000	2,023,762
G Finance Co. Corp., 5.88%, 11/01/24 (b)		57	58,639
GE HoldCo VI BV, 7.13%, 5/15/24	EUR	100	120,904
AcGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance,	LUK	100	120,904
.88%, 5/15/24 (b)	USD	61	59,780
ADC Partners, Inc., 6.50%, 5/01/24 (b)	03D	246	237,697
Aidcontinent Communications / Midcontinent Finance Corp. (b):		240	257,097
.25%, 8/01/21		340	353,260
		66	
.88%, 8/15/23		117	71,115
IAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (b)			118,024
Vational CineMedia LLC, 5.75%, 8/15/26		59	60,180
Vexstar Broadcasting, Inc., 5.63%, 8/01/24 (b)		159	162,577
Vielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (b)	FUD	211	217,330
Numericable Group SA, 5.38%, 5/15/22	EUR	106	117,125
Dutfront Media Capital LLC/Outfront Media Capital Corp.:			55 101
.25%, 2/15/22	USD	55	57,131
.63%, 2/15/24		160	168,000
FR Group SA (b):			
.00%, 5/15/22		345	357,831
.38%, 5/01/26		1,501	1,555,411
Sirius XM Radio, Inc., 4.25%, 5/15/20 (b)		463	468,787
CI Communications, Inc., 7.88%, 2/15/26 (d)		610	816,190
Celesat Canada/Telesat LLC, 8.88%, 11/15/24 (b)		115	125,638
'ime Warner, Inc., 6.10%, 7/15/40		830	951,736
ribune Media Co., 5.88%, 7/15/22		573	585,176
Jnitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25	EUR	100	111,714
Jnivision Communications, Inc. (b):			
.13%, 5/15/23	USD	561	561,000
.13%, 2/15/25		351	346,174
IPCB Finance IV Ltd., 4.00%, 1/15/27	EUR	100	109,224
/irgin Media Finance PLC, 5.75%, 1/15/25 (b)	USD	515	528,519
/irgin Media Secured Finance PLC:			
.50%, 8/15/26 (b)		200	204,978
.88%, 1/15/27	GBP	100	124,892
.25%, 3/28/29		100	134,682
VaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (b)	USD	520	540,800
Vind Acquisition Finance SA:			
.00%, 4/23/21	EUR	120	132,404
.38%, 4/23/21 (b)	USD	800	833,000
Ziggo Bond Finance BV, 5.88%, 1/15/25 (b)	000	260	264,225

		47.944	
		Par	47,846,227
		rar	
Corporate Bonds		(000)	Value
Ietals & Mining 1.8%		(000)	, unit
lcoa, Inc.:			
.40%, 4/15/21	USD	340	\$ 364,174
.13%, 10/01/24		445	460,797
.90%, 2/01/27		70	74,987
.95%, 2/01/37		30	30,713
nglo American Capital PLC:		100	104 700
.45%, 9/27/20 (b)		100	104,700
.13%, 4/15/21 (b) .25%, 4/03/23	EUR	200 100	206,040 115,588
.25%, 4/05/25 .88%, 5/14/25 (b)	USD	200	207,500
ArcelorMittal:	0.3D	200	207,500
.75%, 10/15/39		64	74,560
.50%, 3/01/41		216	245,160
'liffs Natural Resources, Inc. (b):		210	210,100
.25%, 3/31/20		130	142,025
.75%, 3/01/25		145	142,245
Constellium NV (b):			,
.00%, 1/15/23		650	682,500
.63%, 3/01/25		832	827,320
irst Quantum Minerals Ltd., 7.00%, 2/15/21 (b)		490	507,456
reeport-McMoRan, Inc.:			
2.30%, 11/14/17		189	188,527
.38%, 3/15/18		1,564	1,556,180
.10%, 3/15/20		620	607,600
.00%, 11/14/21		121	116,160
.55%, 3/01/22		324	300,915
.88%, 3/15/23		774	712,080
.40%, 11/14/34		278	243,945
.45%, 3/15/43		737	630,135
Grinding Media, Inc./MC Grinding Media Canada, Inc., 7.38%, 12/15/23 (b)		121	129,470
oseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (b) Xaiser Aluminum Corp., 5.88%, 5/15/24		115 74	128,225
Cinross Gold Corp.:		/4	77,700
		25	26,438
.88%, 9/01/41		45	45,563
lovelis Corp. (b):		-13	45,505
.25%, 8/15/24		623	660,380
.88%, 9/30/26		610	627,537
Peabody Securities Finance Corp. (b):			
.00%, 3/31/22		82	83,640
.38%, 3/31/25		86	87,720
tio Tinto Finance USA Ltd., 4.75%, 3/22/42		400	441,586
teel Dynamics, Inc.:			
.13%, 10/01/21		550	567,187
.25%, 4/15/23		345	359,266
.50%, 10/01/24		48	51,062
eck Resources Ltd.:			
.00%, 3/01/19		140	143,388
.50%, 1/15/21		96	99,540
.75%, 2/01/23		337	328,508
.50%, 6/01/24 (b)		250	291,875
.13%, 10/01/35		61	63,135
.00%, 8/15/40 25%, 7/15/41		400 43	401,000
25%, 7/15/41 20%, 3/01/42		43 378	44,613 358,034
40%, 2/01/43		188	179,070
40%, 2/01/45 hyssenKrupp AG, 1.38%, 3/03/22	EUR	75	79,128
Inited States Steel Corp., 8.38%, 7/01/21 (b)	USD	215	241,875
mice states siter corp., 0.50 /0, //01/21 (0)	03D	215	241,073
			14,057,247
Aulti-Utilities 0.0%			14,057,247
IGL Energy Partners LP/NGL Energy Finance Corp.:			
88%, 10/15/21		140	144,113
.50%, 11/01/23 (b)		140	136,825
		150	150,025

280,938

See Notes to Financial Statements.

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FEBRUARY 28, 2017

		Par	
Corporate Bonds		(000)	Value
Multiline Retail 0.0%		(000)	, uruv
Neiman Marcus Group Ltd., 8.00%, 10/15/21 (b)	USD	155	\$ 97,263
Oil, Gas & Consumable Fuels 6.5%			, , , , , ,
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24 (b)		79	83,543
Anadarko Petroleum Corp., 5.55%, 3/15/26		1,500	1,684,755
Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 9/15/24 (b)		35	35,525
Antero Resources Corp.:			
5.13%, 12/01/22		52	52,260
5.63%, 6/01/23		51	51,638
Apache Corp., 3.25%, 4/15/22		2,000	2,021,394
California Resources Corp., 8.00%, 12/15/22 (b)		352	300,960
Callon Petroleum Co., 6.13%, 10/01/24 (b)		140	145,950
Canadian Natural Resources Ltd., 3.90%, 2/01/25		500	508,139
Carrizo Oil & Gas, Inc., 6.25%, 4/15/23		95	96,188
Cheniere Corpus Christi Holdings LLC (b):			
7.00%, 6/30/24		278	311,360
5.88%, 3/31/25		576	609,120
Chesapeake Energy Corp.:			
4.27%, 4/15/19 (a)		341	338,442
6.88%, 11/15/20		138	136,620
8.00%, 12/15/22 (b)		184	194,580
8.00%, 1/15/25 (b)(d)		214	212,395
ConocoPhillips Canada Funding Co., 5.95%, 10/15/36 (d)		685	809,147
CONSOL Energy, Inc.:			
5.88%, 4/15/22		1,708	1,665,300
8.00%, 4/01/23		48	50,040
Continental Resources, Inc.:			
4.50%, 4/15/23		98	96,040
3.80%, 6/01/24		277	256,571
4.90%, 6/01/44		190	166,725
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp.:			
6.00%, 12/15/20		25	25,719
6.25%, 4/01/23		20	20,750
CrownRock LP/CrownRock Finance, Inc. (b):			
7.13%, 4/15/21		525	546,000
7.75%, 2/15/23		85	91,588
DCP Midstream LLC (b):			
4.75%, 9/30/21		55	56,788
6.45%, 11/03/36		128	131,520
6.75%, 9/15/37		159	168,540
Denbury Resources, Inc.:			
9.00%, 5/15/21 (b)		501	539,827
5.50%, 5/01/22		110	90,750
Diamondback Energy, Inc., 5.38%, 5/31/25 (b)		137	141,795
Eclipse Resources Corp., 8.88%, 7/15/23		45	46,463
Energy Transfer Equity LP:			
5.88%, 1/15/24		544	584,800
5.50%, 6/01/27		216	228,690
Energy Transfer Partners LP:			
4.05%, 3/15/25		500	502,398
4.75%, 1/15/26		1,250	1,309,505
5.30%, 4/15/47		540	539,633
Ensco Jersey Finance, Ltd., 3.00%, 1/31/24 (b)		341	347,607
Ensco PLC, 8.00%, 1/31/24 (b)		58	59,450
Enterprise Products Operating LLC, 3.70%, 2/15/26		500	506,256
EOG Resources, Inc.:			
4.15%, 1/15/26		1,000	1,052,363
5.10%, 1/15/36		200	220,184
EP Energy LLC/Everest Acquisition Finance, Inc.:			
9.38%, 5/01/20		221	216,027

8.00%, 11/29/24 (b)	173	183,380
	Par	
Corporate Bonds	(000)	Value
Oil, Gas & Consumable Fuels (continued)		
Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (b)	USD 208	\$ 221,520
Genesis Energy LP/Genesis Energy Finance Corp., 5.63%, 6/15/24	25	24,938
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 9/30/21 (b) Gulfport Energy Corp.:	210	221,550
6.63%, 5/01/23	51	51,893
6.00%, 10/15/24 (b)	108	107,460
5.38%, 5/15/25 (b)	60	60,300
Halcon Resources Corp., 6.75%, 2/15/25 (b)	579	573,210
Hess Corp., 4.30%, 4/01/27	1,100	1,100,318
Hilcorp Energy I LP/Hilcorp Finance Co., 5.75%, 10/01/25 (b)	47	46,648
KeySpan Gas East Corp., 5.82%, 4/01/41 (b)(d)	1,010	1,233,762
Kinder Morgan, Inc.:		
4.30%, 6/01/25	1,000	1,028,417
5.05%, 2/15/46	1,750	1,742,825
Marathon Petroleum Corp., 6.50%, 3/01/41 (d)	2,049	2,318,247
Matador Resources Co.:	250	004.050
6.88%, 4/15/23	270	284,850
6.88%, 4/15/23 (b)	300	316,500
MEG Energy Corp. (b):	5(0	572 (00
6.50%, 3/15/21	560 15	572,600
5.38%, 1/30/23 7.00%, 3/31/24	540	13,313 486,000
5.50%, 1/15/25	572	559,130
MidAmerican Energy Co., 5.80%, 10/15/36 (d)	1,500	1,853,254
MidAmerican Energy Holdings Co., 5.95%, 5/15/37 (d)	1,750	2,169,984
Murphy Oil Corp.:	-,	_,_ ,, , , , , ,
6.88%, 8/15/24	177	189,478
6.13%, 12/01/42	45	42,300
Nabors Industries, Inc., 0.75%, 1/15/24 (b)	262	252,830
Newfield Exploration Co., 5.63%, 7/01/24	112	119,840
NGPL PipeCo LLC (b):		
7.12%, 12/15/17	623	645,584
7.77%, 12/15/37	391	442,807
Noble Holding International, Ltd., 7.75%, 1/15/24	434	422,065
Oasis Petroleum, Inc.:	272	276 760
6.50%, 11/01/21 5.88% - 2/15/22 (d)	272	276,760 192.249
5.88%, 3/15/22 (d) 2.63%, 9/15/23 (f)	145	192,249
ONEOK, Inc.:	175	170,504
7.50%, 9/01/23	213	252,937
5.00%, 6/15/35	25	26,313
Paramount Resources Ltd., 6.88%, 6/30/23 (b)	500	528,875
Parker Drilling Co.:		
7.50%, 8/01/20	144	140,400
5.75%, 7/15/22	125	115,625
Parsley Energy LLC/Parsley Finance Corp. (b):		
5.25%, 6/01/24	122	128,176
5.38%, 1/15/25	77	78,155
5.25%, 8/15/25	110	111,100
PBF Holding Co. LLC/PBF Finance Corp., 8.25%, 2/15/20	94	96,115
Petroleos Mexicanos, 5.38%, 3/13/22 (b) Plains All American Pipeline LP/PAA Finance Corp., 3.65%, 6/01/22	27 1,000	28,241 1,019,850
Precision Drilling Corp., 7.75%, 12/15/23 (b)	50	54,125
QEP Resources, Inc., 5.25%, 5/01/23	33	32,505
Range Resources Corp. (b):		52,505
5.88%, 7/01/22	324	331,290
5.00%, 8/15/22	53	51,675
5.00%, 3/15/23	95	92,031
Resolute Energy Corp., 8.50%, 5/01/20	159	162,180

See Notes to Financial Statements.

SEMI-ANNUAL REPORT

FEBRUARY 28, 2017

Corporate Jourds         (000)         Value           0B, Gass, Consumable Purels (continue)         USD         555         \$55, 90025           635%, 911590         203         90, 0002         304         90, 0002           635%, 90122         304         91, 500         91, 500         91, 500           7,85%, 61522         304         91, 500         91, 500         91, 500           8,75%, 91, 502         304         91, 500         91, 500         91, 500           8,75%, 91, 502         304         91, 500         <			Par	
Ohl, Gas & Consumable Pasel (continued)           Kockies Express Poplien LL C(b):           SA38, 4/1520         USD         56         \$ 596,075           SA38, 4/1520         Supplies LL C(b):         Supplies LL C(b):           Revail Cost, Inc:         30         477,50           A888, 601/22         50         477,50         30         477,50           Supplies LL Cost, Inc:         30         477,50         315,400           Revail Cost, Inc:         30         477,50         315,400           Supplies LL Cost, Supp	Corporate Bonds		(000)	Value
SA34_11/S20         USD         S68         S         906/075           Rowan Cos, Inc.:         302_460         302_460           Rowan Cos, Inc.:         304         315_400           AS85_001/22         50         47,750           7.386_01/525         304         315_400           SASP_permin, Inc.:         102         104,550           Sancher Energy Carp:         75         6135_11/1523         56           Sancher Energy Carp:         60         60.223         30.050           Sancher Energy Carp:         109         109,818         100           Sancher Energy Carp:         109         109,818         40.438           Sancher Energy Carp:         30         4.048         40.400           Sancher Energy Carp:         50% (11/524         40         40.400           Sancher Energy Carp:         50% (11/525         40         40.400           Sancher Energy Carp:         50% (11/523         40         40.400           Sannoro			()	
6.88%, 4015402.84302,4604.88%, 6017225047,7503.88%, 601525304315,400RSP Permin, Inc.:6.63%, 1001722179189,2925.25%, 115/25 (b)179189,2925.25%, 115/25 (c)122330,0506.63%, 100172568545,230SFS11.1.C, 6.3%%, 501179668545,230SFS11.1.C, 6.3%%, 5011796060,225Seven Generations Energy Lui, 8,25%, 51520 (b)8892,620SS11.Eregy Co.:1919,81,815.00%, 1,1572210919,81,815.00%, 1,1572454,6685.01%, 1,15725100885.01%, 1,15724600683,1006.75%, 91,157263030,0005.34%, 6017254038,400Summer Energy Lui, 6,50%, 613481001,275,738Summer Energy Lui, 6,50%, 613481001,275,738Sumer Energy Lui, 6,50%, 613481001,275,738Sumer Energy Lui, 6,50%, 613481001,275,738Sumer Energy Lui, 6,50%, 613481001,275,738Sumer Energy Lui, 6,50%, 613481001,275,738Sumere Energy Lui, 6,50%, 613481001,275,738Sumere Energy Lui, 6,50%, 613481001,275,738Sumere Energy Lui, 6,50%, 613481001,275,738Sumere Energy Lui, 6,50%, 6134810010,225Sumere Energy Lui, 2,50%, 50172165,550Sumere Energy Lui, 2,50%, 50172165,550<				
Rowan Cos., Inc.:99.7797.48%; (of 1925509.7797.48%; (of 1925)304315.400KSP Permian, Inc.:0104.5505.25%; (J1525 (b)102104.550Sanchez Inergy Corp.:322330.0506.13%; (J1523)5285286.13%; (J1523)600600.225Seven Generations Energy Lul, 8.25%, 5/15/20 (b)8802.620Sheregy Corp.:600602.225Seven Generations Energy Lul, 8.25%, 5/15/20 (b)8802.620Sheregy Corp.:74.6885.03%; (ol)/25285269.6816.13%; (J115/22)09683.1006.75%, (J15/20)9394.628Southwestern Energy Co.:9394.628Southwestern Energy Co.:9394.628Southwestern Energy Co.:90683.1006.75%, (J1220)690683.1006.75%, (J1220)690683.1006.75%, (J123)94030.607Sunco Logistics Parters Operlings7275.060Talgens Energy Farters Cler103810010.257Sunco Logistics Parters Operlings7780.080Sunco Logistics Sunca LP, 30%, 71.152631010.325Sunco Logistics Parters Operlings7275.060Talgens Energy Farters Cler203810110.325Sunco Logistics Farters Operlings7275.060Tags Resources Parters LP/Targa Resources Parters Cler2039103103.550Sunco Logistics Faranee Corp. 6.1	5.63%, 4/15/20	USD		\$ 596,075
4.88%, 60/0225047,750RSP Permin, Inc.:RSP Permin, Inc.:RSP Permin, Inc.:6.3%, 100/1221795.25%, 11/525 (b)17918.92 (c)3223.05%3223.05%685.45%, 15/213225.68545.280SESI LLC, 6.3%, 50/19605.0%, 11/523685.0%, 11/524695.0%, 11/5241095.0%, 11/5241095.0%, 11/5241095.0%, 11/5241095.0%, 11/5241095.0%, 11/5241095.0%, 11/5241005.0%, 11/5241005.0%, 11/5241005.0%, 11/5241005.0%, 11/5241005.0%, 11/5241005.0%, 11/5251005.0%, 11/5261005.0%, 11/5261005.0%, 11/5261005.0%, 11/5261005.0%, 11/5261005.0%, 11/5261005.0%, 11/5261005.3%, 201/271005.3%, 201/281005.3%, 201/281005.3%, 201/281005.3%, 201/281005.3%, 201/281005.3%, 201/281005.3%, 201/281005.3%, 201/281005.3%, 201/281005.3%, 201/281005.3%, 201/281005.3%, 201/281015.3%, 201/281057.3	6.88%, 4/15/40		284	302,460
7.88% (v15/250.00115189.2926.63% (v15/25 (v)102104.550Sancher, Energy Corp.7.5% (v15/25 (v)0.006.036.13% (v15/25 (v))0.006.02.52Strall, L1, C. 6.38%, 50/1/96.006.02.52Seven Generations Energy Ld, 8.25%, 5/15/20 (b)6.892.620Strall, L2, C. 6.38%, 50/1/95.636.00Strall, L2, C. Strall, L1/5/25.636.00Strall, L2, C. Strall, L1/5/26.006.63.100Strall, L2, C. Strall, L2/506.006.63.100Strall, L2/2/D6.006.63.100Strall, L2/2/D6.006.63.100Strall, L2/2/D6.006.63.100Strall, L2/2/D6.006.63.100Strall, L2/2/D6.006.63.100Strall, L2/2/D7.007.7Strall, Strall, L2/501010.00.00Strall, L2/2/D7.007.7Strall, L2/2/D7.007.00Strall, L2/2/D7.007.00Strall, L2/2/D7.007.00Strall, Strall, L2/2/D7.007.00Strall, Strall, L2/2/D7.007.00Strall, Strall, L2/2/D7.007.00Strall, Strall, L2/2/D <td></td> <td></td> <td></td> <td></td>				
RSP Permin, Inc::       179       189,292         6.345, 100/122       179       189,292         5.255, 115/25 (b)       102       104,550         Sanchez Energy Corp:       322       330,050         6.135, 115/23       568       564,5200         SPSI LLC, 6.385, 501/19       60       602,255         Sever Generations Energy Lid, 8.25%, 5/15/20 (b)       88       92,620         SN Energy Co:       109       109,818         5.078, 1/15/24       109       109,818         5.078, 1/15/26       293       24,628         6.135, 1/11/27,20       690       683,100         6.758, 0/125       240       38,400         Summer Energy Loc:       100       10,273,738         Summer Energy Co:       100       127,738         Summer Energy Lutres LPTalgrase Energy Finance Corp. 5,758, 4/15/25       40       43,000         Summer Energy Lutres LPTalgrase Energy Finance Corp. 5,758, 4/15/25       40       43,000         Summer Energy Lutres LPTalgrase Energy Prinner Corp. 6,015,015/28       100       127,573,81         Summer Energy Lutres LPTalgrase Energy Finance Corp. (b):       77       75,000         Targras Energy Patters LPTalgras Energy Patters LPTalgras       60       61,950 <td< td=""><td></td><td></td><td></td><td></td></td<>				
6.378, 1001/22         179         189,292           Samcher, Energy Corp.         90         102         104,550           Smither, Energy Corp.         322         33,005           6.138, 11/15/23         568         545,280           Stell LL C, 6.388, 50/1/9         60         60,235           Steven Generations Energy Lid, 8.25%, 5/15/20 (b)         88         92,620           St Hangy Corp.         90         109,818           5.035, 10/15/22         109         109,818           5.035, 10/15/22         20         40,88           5.035, 10/15/24         28         269,081           6.755, 9/15/26         30         94,628           5.005, 11/23/25         40         48,000           Summit Midstream Finance Corp. 5,75%, 4/15/25         40         48,000           Summit Midstream Finance Corp. 5,75%, 4/15/25         40         38,000           Sumoti Finergy, Ine., 6,50%, 6/15/38         1,00         12,257,38           Sunce Finergy, Ine., 6,50%, 6/15/38         1,00         12,57,38           Sunce Finergy, Ine., 6,50%, 6/15/38         1,00         12,57,38           Sunce Finergy, Ine., 6,50%, 6/15/38         1,00         12,52           Sunce Finergy, Ine., 6,50%, 6/15/37         10 </td <td></td> <td></td> <td>304</td> <td>315,400</td>			304	315,400
5.25%, 115/25 (p)         102         104,550           5.25%, 115/25 (p)         322         330,050           6.13%, 115/23         568         554,260           SENI LLC, 6.38%, 501/19         60         60.225           Stern Generations Renzy Lid, 8.25%, 5115/20 (b)         88         92,260           SM Energy Co.:         90         109,818           5.00%, 11/57,4         5         4,688           5.03%, 11/57,4         5         4,688           6.73%, 10/12,5         285         269,0681           6.73%, 10/12,5         40         43,400           Sommer Energy Co.:         93         94,628           Summer Energy Co.:         600         633,100           Sommer Energy Co.:         40         43,400           Summer Sumery, Inc., 650%, 61538         100         30,6175           Sumeor Logistics Partners Detentions LP, 3.90%, 711,526         40         43,000           Sumeor Logistics Partners Detentions LP, 3.90%, 711,526         310         30,61,75           Stars, 201/22         71         75,060         310           Stars, 201/23         72         75,06         310           Stars, 201/24         72         75,060         313%,201/24 <t< td=""><td></td><td></td><td>. = 0</td><td></td></t<>			. = 0	
Sanchez Energy Corp.: 755%, 4/15/21 50% (1/15/23) 50% (1/15/24) 50% (1/				
7,75%, (v1521       568       545,280         613%, 11/523       568       545,280         SESE LLC, 6.38%, 50/1/9       60       60,225         Seven Generations Energy Lud, 8.25%, 5/15/20 (b)       88       92,620         SM Energy Co.:       109       109,818         6.13%, 11/15/24       5       4,688         5.63%, 60/125       23       94,628         Southwestern Energy Co.:       93       94,628         Southwestern Energy Co.:       690       683,100         Southwestern Energy Co.:       40       38,400         Summit Midstream Holdings LLC/Summit Midstream Finance Corp., 5.75%, 4/15/25       40       40,600         Suncoe Logistics Patterns Depremotes LP, 3.90%, 71/5/26       310       306,175         Tallgrass Energy Patterns LP/Tallgrass Energy Finance Corp. (b):       276       278,760         Sys%, 50/1/23       77       80,800       5,35%, 201/25       60       61,950         Sys%, 50/1/23       77       80,800       5,25%, 501/23       10       10,325         Tesoro Logistics Patterns LP/Taga Resources Patterns Finance Corp. (b):       77       80,800       5,25%, 501/23       10       10,325         Tesoro Logistics Patterns LP/Taga Resources Patterns Finance Corp. (c) 19, 10,10,212			102	104,550
6.13%, 1/15/23         568         545,280           Sirsli,L.G., 58%, 50/1/9         60         60,225           Seven Generations Eargy Lid, 8,25%, 5/15/20 (b)         88         92,620           Sirsli,L.G., 58%, 60/1/25         109         109,818           5.00%, 1/15/24         5         4,688           5.63%, 60/1/25         285         269,681           6.75%, 9/15/26         93         94,628           Southwestern Eargy Co.:         690         683,100           6.70%, 1/23/25         40         38,400           Summit Midstream Holings LLC/Summit Midstream Finance Corp., 5.75%, 4/15/25         40         40,600           Suncer Eargy, Line, 6.50%, 6/15/38         1,000         1,275,738           Suncer Eargy, Partnere LPTailgrass Eargy Finance Corp. (b):         77         80,080           5.38%, 20/125         77         80,080         5,25%, 50/1/3         77         80,080           5.38%, 20/125         60         66,1950         525%, 50/1/3         77         80,080           5.35%, 50/1/3         10         10,325         525%         500         536           Taigras Eargy Partner LPTaigra Resources Partners Finance Corp.:         72         73,600         525%         537         536			222	220.050
SERI LLC, 6.38%, 501/19       60       60.225         Seven Generations Energy Ld., 8.25%, 5/15/20 (b)       7       7         SN Harray Co.       5       4,688         5.00%, 1/15/24       5       4,688         5.03%, 1/15/26       285       269,601         5.03%, 1/15/26       285       269,601         5.03%, 1/15/26       30       94,628         Soutiwestern Energy Co.:       600       683,100         5.00%, 1/15/20       40       38,400         Suncor Logitics Partners Operations LP, 30%, 7/15/26       100       1,275,738         Suncor Logitics Partners Operations LP, 30%, 7/15/26       10       30,61,75         Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (b):       77       80,0080         Sos%, 9/15/24       27       75,60       53%, 20/125       75         Targa Resources Partners IP/Targa Resources Partners Finance Corp.:       77       80,0080       52,55%, 50/123       10       10,325         Sosw Ocry, (b):       77       80,0080       53,55%       53,55%, 10/123       10       10,325         Sosw Ocry, (b):       77       80,0080       53,55%       53,55%, 50/123       50       53,55%, 50/123       50       53,55%, 50/123       50				
Seven Generations Energy Lid. 8, 25%, 5/15/20 (b)         88         92,620           SM Energy Co:         99         1098,18           6.13%, 1/15/24         5         4,688           5.00%, 1/15/24         285         260,661           6.75%, 9/15/26         93         94,628           Southwestern Energy Co.:         690         683,100           5.00%, 1/23/25         40         38,400           Sunnait Midstream Finance Corp., 5.75%, 4/15/25         40         40,600           Suncer Energy Partners LP/Talgrass Energy Finance Corp., 6,13%, 10/15/21         276         778,706           Sta%, 201/25         77         80,080         5.35%, 501/23         60         61,950           Sta%, 201/27         70         80,080         5.25%, 501/23         75         80,080           Sta%, 201/27         70         80,080         5.25%, 501/23         75         5.26%           Sta%, 201/26<				
SM Energy Co.:       109       109,818         6.13%, 11/15/24       5       4,688         5.03%, 60/125       285       260,601         5.05%, 60/125       93       94,628         Southwestern Energy Co.:       600       683,100         6.70%, 1/1202       60       688,100         6.70%, 1/1202       40       38,400         Summit Midstream Holdings LLC/Summit Midstream Finance Corp., 5.75%, 4/15/25       40       40,600         Suncor Energy, Inc., 6.50%, 6/15/38       1,000       1,275,738         Suncor Logistics Pattners Operations LP, 3.90%, 7/15/26       310       306,175         Tallgrass Energy Pattners LP/Targa Resources Pattners Finance Corp.       77       80,080         5.13%, 201/25       77       80,080       5.38%, 801/22       60       61,950         5.25%, 501/23       10       10,0325       77       80,080       5.38%, 201/27       500       53,550       255,501       53,550       255,501,23       10       10,325       10       10,325       10       10,325       10       10,325       10       10,325       10       10,355,50       255,50,501       255,50,501       26       27,1,38       11       10,555,512       20,555,512       20,555,512 <td< td=""><td></td><td></td><td></td><td></td></td<>				
6.13%. 1/15/22         109         109.818           5.05%. 1/15/24         5         4.688           5.63%. 601/25         28         269.681           6.75%. 9/15/26         93         94.628           Southwestern Energy Co.:         690         663.100           5.80%. 1/23/20         690         663.100           Souroe Tienergy, Inc., 6.50%. 6/15/38         1000         12,75.738           Suncor Einergy, Partners Operations LP/ 3.90%, 7/15/26         310         306,175           Tallgrass Energy Partners Operations LP/Tallgrass Energy Finance Corp. (b):         77         80.080           S.30%, 201/27         77         80.080         5.35%, 201/27         77         80.080           S.30%, 201/27         77         80.080         6.1950         5.25%, 501/23         10         10.325           Tesoro Corp. (b):         7         75.060         61.950         5.25%, 501/23         298         308,430           S.13%, 1/21/52/G         10         10.325         10.355         10.355           Tesoro Corp. (b):         7         80.080         56.550         155.212         5.55%, 501/23         298         308,430         51.55,121         505.50         55.512         55.512         55.512			88	92,620
50%, 1/15/24         5         4,688           50%, 0/125         296 (681)           6.35%, 0/125         93         94,628           Southwestern Energy Co.:         90         683,100           6.70%, 1/23/25         40         94,628           Southwestern Energy Co.:         90         683,100           Sumoit Midstream Holdings LLC/Summit Midstream Finance Corp., 5.75%, 4/15/25         40         40,600           Sunco Logistics Partners Operations LP, 30%, 7/15/26         310         300,175           Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (b):         77         80,0080           S.35%, 20/125         77         80,0080           S.35%, 20/125         77         80,0080           Targa Resources Partners LP/Targa Resources Partners Finance Corp.:         77         80,0080           S.35%, 20/125         10         10         10,325           Tessor Corp., (b):         77         80,0080         53,55,60           Tessor Corp., (b):         78         78,06         53,55,00           Tessor Logistics Finance Corp., 613%, 10/15/21         26         27,138           TarusCanada PpeLines Ld., 4,65%, 30/124         60         55,550           Weatherford International LLC, 6,80%, 6/15/37         60			100	100.010
5.63%, 60/125     285     269,681       5.63%, 60/125     93     94,628       Soutinwestern Energy Co.:     690     683,100       6.70%, 1/23/25     40     48,400       Summit Midstream Holdings LLC/Summit Midstream Finance Corp., 5.75%, 4/15/25     40     40,600       Suncor Energy, Inc., 6.50%, 6/15/38     1,000     1,275,738       Suncor Energy, Inc., 6.50%, 6/15/38     1,000     1,275,738       Suncor Energy, Partners Operations LP/Tallgrass Energy Finance Corp. (b):     276     278,760       5.30%, 20125     77     80,080       5.35%, 20127     72     75,060       Targa Resources Partners LP/Targa Resources Partners Finance Corp.:     60     61,950       5.25%, 501/23     10     10,325       Tesoro Corp. (b):     72     75,060       Targa Resources Partners LP/Targa Resources Partners Finance Corp.:     60     61,950       5.25%, 501/23     10     10,325       Tesoro Corp. (b):     74     80,8430       5.13%, 12/15/26     416     439,920       Tesoro Logistics Firance Corp., 6,13%, 10/15/21     26     27,138       Trans Canada PipeLines Lud, 4,63%, 30/134     500     536,560       Weatherford International Lud:     52     43,550       Veasherford International Lud:     52     43,551				
6.75%, 9/15/26         93         94,628           Southwestern Energy Co.:				
Southwestern Energy Co:         690         683.100           5.80%, 1/23/25         40         38,400           Sumore Energy, Inc., 6.50%, 6/15/38         10000         1,275.738           Suncore Energy, Inc., 6.50%, 6/15/38         10000         1,275.738           Suncore Energy, Inc., 6.50%, 6/15/38         310         306.175           Tallgrass Energy Partners Operations LP.3.90%, 7/15/26         310         306.175           Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (b):         77         80,080           5.36%, 20/127         72         75.000           Targa Resources Partners LP/Targa Resources Partners Finance Corp.:         60         61.950           5.25%, 50/123         10         10.325           Tesoro Corp. (b):         416         439.920           Tesoro Corp. (b):         26         27.138           TransCanada Pipe Lines Lud, 4.63%, 30/134         500         536.500           Weatherford International Lud:         405         43.502           4.50%, 40/1522         105         100.406           6.50%, 80/136         165         152.212           7.00%, 315/19         165         152.212           7.00%, 315/19         103         40.40.100           Weatherford Interna				
5.80%, 1/23/20         600         683,100           6.70%, 1/23/25         40         38,400           Summit Midstream Holdings LLC/Summit Midstream Finance Corp., 5.75%, 4/15/25         40         40,600           Sunco Logistics Partners Operations LP, 3.90%, 7/15/26         310         306,175           Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (b):         77         80,080           5.30%, 9/15/24         276,0         278,760           5.13%, 2/01/25         77         80,080           5.38%, 2/01/25         60         61,950           5.38%, 8/01/23         60         61,950           5.25%, 5/01/23         60         61,950           5.35%, 1/15/26         77         80,8430           5.13%, 1/21/32         298         308,430           5.13%, 1/21/5/2         416         439,920           Tesoro Corp. (b):         7         80,0560           TanaScanach PipeLines LL4, 463%, 3/01/5/21         26         27,138           TransCanach PipeLines LL4, 463%, 3/01/5/21         60         56,550           Weatherford International LL:         50         55,512           4.05%, 4/15/22         105         100,406           6.50%, 80/136         165         155,212 </td <td></td> <td></td> <td>93</td> <td>94,028</td>			93	94,028
6,70%, 1/23/25         40         38,400           Summit Midstream Holdings LLC/Summit Midstream Finance Corp., 5.75%, 4/15/25         40         40,600           Suncor Energy, Inc., 6.50%, 6/15/38         1,000         1,275,738           Suncor Energy, Inc., 6.50%, 6/15/38         300,715         310         306,175           Talgrass Energy Partners (Perations LP, 3.90%, 7/15/26         310         306,175           Talgrass Energy Partners LP/Tallgrass Energy Finance Corp. (b):         276         278,760           5.36%, 201/27         77         80,080           S.38%, 201/27         75,060         10         10,325           Targa Resources Partners LP/Targa Resources Partners Finance Corp.:         60         61,950           S.35%, 501/23         10         10,325           Tesoro Corp. (b):         77         80,843           J.13%, 12/15/26         28         308,430           S.13%, 12/15/26         28         308,430           Tesoro Logistics EPresoro Logistics Finance Corp., 6,13%, 10/15/21         26         27,138           TransCanada PipeLines Ltd., 4.63%, 3/01/34         500         536,560           Weatherford International Ltd.;         40         40,0046           S.05%, 4/15/22         105         102,212			(00	(82.100
Summit Midstream Holdings LLC/Summit Midstream Finance Corp., 5.75%, 4/15/25         40         40,600           Suncor Legrey, Inc., 6.50%, 6/15/38         1,000         1,275,738           Suncor Legistics Partners Deprations LP, 3.90%, 7/15/26         310         306,175           Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (b):         76         278,760           5,35%, 9/15/24         77         80,080           5,38%, 2001/25         77         80,080           5,38%, 2001/27         77         80,080           5,38%, 801/22         60         61,950           5,25%, 501/23         10         10.325           Tesoro Corp. (b):         416         439,920           Tesoro Logistics Finance Corp., 6,13%, 10/15/21         26         27,138           TanaCanada PipeLines Lud., 4,63%, 30/134         500         535,500           Weatherford International Lud., 6,3%, 30/134         50         100,406           6,50%, 80/136         165         155,512           5,95%, 4/15/22         105         100,406           6,50%, 80/137 <td></td> <td></td> <td></td> <td></td>				
Suncor Energy, Inc., 6.50%, 6/15/38         1,000         1,275,738           Suncor Logistics Partners Operations L.P. 3.90%, 7/15/26         310         306,175           Talgrass Energy Partners LP/Talgrass Energy Finance Corp. (b):         276         278,760           5.33%, 201/25         77         80,080           5.33%, 201/27         72         75,060           Targa Resources Partners LP/Targa Resources Partners Finance Corp.:         60         61,950           5.35%, 501/23         10         10,325           Tesoro Corp. (b):         298         308,430           5.13%, 201/25         416         439,920           Tesoro Corp. (b):         26         27,138           TransCanada PipeLines Ltd., 4.63%, 3/01/34         500         536,560           Weatherford International Lt.C. (6.80%, 6/15/37         60         56,550           Weatherford International Ltd.:         40         40,040           4.50%, 4/15/22         105         100,406           6.50%, 80/1/36         165         155,512           7.50%, 3/15/18         165         155,512           7.00%, 3/15/38         165         155,512           7.00%, 3/15/31         23         2,885           6.25%, 40/1/23         165				
Sunce Legistics Partners Operations LP, 390%, 7/15/26         310         306,175           Tallgrass Energy Partners LP/Tailgrass Energy Finance Corp. (b):         276         278,760           5.13%, 2/01/25         77         80,080           5.38%, 2/01/27         72         75,060           Targa Resources Partners LP/Targa Resources Partners Finance Corp.:         60         61,950           5.25%, 5/01/23         10         10,325           Tesoro Corp. (b):         298         308,430           5.13%, 12/15/26         298         308,430           5.13%, 12/15/26         416         439,920           Tesoro Logistics EPresoro Logistics Finance Corp., 6.13%, 10/15/21         26         27,138           TransCanada PipeLines Ltd., 4.63%, 3/01/34         500         536,560           Weatherford International Ltd.         40         40,900           4.50%, 4/15/22         105         100,406           6.50%, 8/01/36         165         152,212           7.00%, 3/15/38         165         152,212           7.00%, 3/15/30         165         152,212           7.00%, 3/15/19         480         484,200           5.55%, 4/15/22         1,547,544         1400           Whiting Petroleum Corp.         31				
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (b):       276       278, 760         5.3%, 201/25       77       80,080         5.3%, 201/27       72       75,060         Targa Resources Partners LP/Targa Resources Partners Finance Corp.:       60       61,950         5.25%, 501/23       60       61,950         75,52%, 501/23       10       10,325         Tesoro Corp. (b):				
5.0%         9/15/24         276         278,700           5.13%, 2/01/25         77         80,080           5.38%, 2/01/25         72         75,560           Targa Resources Partners LP/Targa Resources Partners Finance Corp.:         72         75,560           6.38%, 8/01/22         60         61,950           5.25%, 5/01/23         10         10,325           Tesoro Corp. (b):         72         75,121/15/23           75%, 12/15/23         298         308,430           5.13%, 12/15/23         298         308,430           5.13%, 12/15/23         298         308,430           5.13%, 12/15/23         298         308,430           5.13%, 12/15/23         298         308,430           TransCanada PipeLines LLd, 4.63%, 301/34         500         556,560           Weatherford International LLC, 6.80%, 6/15/37         60         56,550           Weatherford International LLd:         40         40,040           4.50%, 4/15/22         105         100,406           6.50%, 800/36         165         152,212           7.00%, 3/15/19         1,425         1,547,544           Whiting Petroleum Corp.         538         1,555,317           5.55%, 4/15/2 <t< td=""><td></td><td></td><td>510</td><td>500,175</td></t<>			510	500,175
5.13%, 2/01/25       77       80,080         5.38%, 2/01/27       72       75,060         Targa Resources Partners LP/Targa Resources Partners Finance Corp.:       60       61,950         5.25%, 5/01/23       60       61,950         Tesoro Corp. (b):       7       80,8430         4.75%, 12/15/23       298       308,430         5.13%, 12/15/26       416       439,920         Tesoro Corp. (b):       26       27,138         TransCanada PipeLines Ltd., 4.63%, 3/01/34       500       536,560         Weatherford International LLC, 6.80%, 6/15/37       60       56,550         Weatherford International LLC, 6.80%, 6/15/37       105       100,406         6.50%, 8/01/36       165       152,212       70,633,15/82         Veatherford International LLC:       105       100,406       155,512         5.95%, 4/15/42       1,65       152,212       1,55,512         7.95%, 3/15/18       165       152,512       1,547,544         Whiting Petroleum Corp.       23       22,885       2,885         5.25%, 4/01/23       40       40,100       100       100       100       100       100       100       100       100       100       100       100 <t< td=""><td></td><td></td><td>276</td><td>278 760</td></t<>			276	278 760
5.38%, 2/01/27       72       75,060         Targa Resources Partners LP/Targa Resources Partners Finance Corp.:       0       61,950         5.35%, 5/01/23       10       10,325         Tesor Corp. (b):           4.75%, 12/15/23       298       308,430         5.13%, 12/15/26       416       439,920         Tesor Corp. (b):       26       27,138         TaransCanada PipeLines Ltd, 4.63%, 3/01/34       500       536,660         Weatherford International LLC, 6.80%, 6/15/37       60       56,560         Weatherford International LLC, 6.80%, 6/15/37       60       56,560         Weatherford International LLC, 5.80%, 6/01/21       105       100,406         6.50%, 8/01/36       165       152,212         7.00%, 3/15/28       165       155,512         5.95%, 4/15/42       12       4,35,50         Western Gas Partners LP, 5,38%, 6/01/21       1425       1,547,544         Whiting Petroleum Corp.:       23       22,885         6,75%, 4/01/23       40       40,100         Williams Cox, Inc., 5,75%, 6/24/44       647       653,470         Williams Cox, Inc., 5,75%, 6/24/44       647       653,470         Williams Cox, Inc., 5,75%, 6/24/44       647 <td></td> <td></td> <td></td> <td></td>				
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:       60       61,950         6.3%, 8/01/22       60       61,950         5.2%, 5/01/23       298       308,430         5.1%, 12/15/26       416       439,920         Tesoro Corp. (b):       26       27,138         4.75%, 12/15/26       416       439,920         Tesoro Logistics LP/Tesoro Logistics Finance Corp., 6.13%, 10/15/21       26       27,138         TransCanada PipeLines Ld., 4.63%, 3/01/34       500       536,560         Weatherford International LLC, 6.80%, 6/15/37       60       56,550         Weatherford International LLC, 6.80%, 6/15/37       105       100,406         6.50%, 8/01/36       165       152,212       20,35,50         Weatherford International LLC, 6.80%, 6/01/21       105       100,406       155,512         7.00%, 3/15/38       165       152,212       20,35,50         Western Gas Partners LP, 5.38%, 6/01/21       1,425       1,547,544         Whiting Petroleum Corp.       23       22,885       6,55,470         Williams Cos., Inc., 5.75%, 6/24/44       647       653,470       653,470         Williams Cos., Inc., 5.75%, 6/24/44       647       653,470       20,40%,915/25       20,40%,915/25       750				
6.38%, 8/01/22         60         61,950           5.25%, 5/01/23         10         10,325           Tesoro Cop. (b):         4.75%, 12/15/23         298         308,430           5.13%, 12/15/26         416         439,920           Tesoro Logistics LP/Tesoro Logistics Finance Corp., 6.13%, 10/15/21         26         27,138           TransCanada PipeLines Ltd., 4.63%, 3/01/34         500         536,560           Weatherford International LLC, 6.80%, 6/15/37         60         56,550           Weatherford International LLC, 6.80%, 6/15/37         60         56,550           Weatherford International LLC, 5.80%, 6/15/37         60         56,550           Weatherford International Ltd.:			12	75,000
5.25%, 5/01/23       10       10,325         Tesoro Corp. (b):			60	61 950
Tesoro Corp. (b):       298       308,430         4,75%, 12/15/23       298       308,430         513%, 12/15/26       416       439,920         Tesoro Logistics LP/Tesoro Logistics Finance Corp., 6.13%, 10/15/21       26       27,138         TransCanada PipeLines Ltd, 4.63%, 3/01/34       500       536,560         Weatherford International LLC, 6.80%, 6/15/37       60       56,50         Weatherford International Ltd.:       105       100,406         4.50%, 4/15/22       105       100,406         6.50%, 8/01/36       165       152,212         7.06%, 3/15/38       165       152,212         5.95%, 4/15/42       1,425       1,547,544         Whiting Petroleum Corp:       1,425       1,547,544         Whiting Petroleum Corp:       480       484,200         5.75%, 3/15/21       23       22,885         6.25%, 4/01/23       40       40,100         WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)       157       155,037         Williams Cos., Inc., 5.75%, 6/24/44       640       611,352         4.00%, 9/15/25       600       611,352         4.00%, 9/15/25       750       759,406         Williams Partners LP:       750       759,406     <				
4.75%, 12/15/23       298       308,430         5.13%, 12/15/26       416       439,920         Tesoro Logistics LP/Tesoro Logistics Finance Corp., 6.13%, 10/15/21       26       27,138         TransCanada PipeLines Ltd., 4.63%, 3/01/34       500       536,560         Weatherford International LLC, 6.80%, 6/15/37       60       56,550         Weatherford International Ltd:			10	10,525
5.13%, 12/15/26       416       439,920         Tesoro Logistics LP/Tesoro Logistics Finance Corp., 6.13%, 10/15/21       26       27,138         TransCanada PipeLines Ltd., 4.63%, 3/01/34       500       536,560         Weatherford International LLC, 6.80%, 6/15/37       60       565,50         Weatherford International LLC, 6.80%, 6/15/37       105       100,406         6.50%, 8/01/36       165       152,212         7.00%, 3/15/38       165       155,512         5.95%, 4/15/42       52       43,550         Western Gas Partners LP, 5.38%, 6/01/21       1,425       1,547,544         Whiting Paroleum Corp.:       23       22,885         5.05%, 3/15/19       480       484,200         5.75%, 4/01/23       40       40,100         WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)       157       155,037         Williams Partners LP:       3       3,470         3.00%, 3/15/22       600       611,352         4.00%, 9/15/25       750       759,406         WPX Energy, Inc.:       7       7         7.50%, 8/01/20       50       53,875         6.00%, 1/15/22       33       33,701         8.25%, 8/01/23       125       140,000 <td></td> <td></td> <td>298</td> <td>308 430</td>			298	308 430
Tesoro Logistics LP/Tesoro Logistics Finance Corp., 6.13%, 10/15/21         26         27,138           TransCanada PipeLines Ltd., 4.63%, 3/01/34         500         536,560           Weatherford International LLC, 6.80%, 6/15/37         60         56,550           Weatherford International LLC, 6.80%, 6/15/37         60         56,550           4.50%, 4/15/22         105         100,406           6.50%, 8/01/36         165         152,212           7.00%, 3/15/38         165         155,512           5.95%, 4/15/42         52         4,3550           Westen Gas Partners LP, 5.38%, 6/01/21         1,425         1,547,544           Whiting Petroleum Corp.:         50         5,05%, 3/15/12         23         22,885           5.05%, 3/15/21         23         22,885         24,800         5,75%, 3/15/21         23         22,885           6.25%, 4/01/23         40         40,010         400         40,010         401         40,010         401         40,010         401         40,010         401         401,00         401         401,00         401         401,00         401         401,00         401         401,00         401         401,00         401         401,00         401         401,00         401 <t< td=""><td></td><td></td><td></td><td>-</td></t<>				-
TransCanada PipeLines Ltd., 4.63%, 3/01/34       500       536,560         Weatherford International LLC, 6.80%, 6/15/37       60       56,550         Weatherford International Ltd.:           4.50%, 4/15/22       105       1004,046         6.50%, 8/01/36       165       152,212         7.00%, 3/15/38       165       155,512         5.95%, 4/15/42       52       43,550         Weather Gas Partners LP, 5.38%, 6/01/21       1,425       1,547,544         Whiting Petroleum Corp.:       5       1,557,544         5.00%, 3/15/19       480       484,200         5.75%, 3/15/21       23       22,885         6.25%, 4/01/23       40       40,100         Wildings Ces, Inc., 5.75%, 6/24/44       647       653,470         Williams Cos, Inc., 5.75%, 6/24/44       600       611,352         4.00%, 3/15/22       600       611,352         4.00%, 9/15/25       750       759,406         WPX Energy, Inc.:       750       759,406         VPX Energy, Inc.:       750       53,8,75         5.00%, 8/01/20       50       53,8,75         6.00%, 1/15/22       33       33,701         8.25%, 8/01/23       125       140,0				
Weatherford International LLC, 6.80%, 6/15/37       60       56,550         Weatherford International Ltd.:				
Weatherford International Ltd.:       105       100,406         4.50%, 4/15/22       105       100,406         6.50%, 8/01/36       165       152,212         7.00%, 3/15/38       165       155,512         5.95%, 4/15/42       52       43,550         Western Gas Partners LP, 5.38%, 6/01/21       1,425       1,547,544         Whiting Petroleum Corp.:       1       23       22,885         5.05%, 4/01/23       40       440,100         S.75%, 3/15/21       23       22,885         6.25%, 4/01/23       40       40,100         WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)       157       155,037         Williams Cos., Inc., 5.75%, 6/24/44       647       653,470         Williams Partners LP:       600       611,352         3.60%, 3/15/22       600       611,352         4.00%, 9/15/25       750       759,406         WPX Energy, Inc.:       50       53,875         7.50%, 8/01/20       50       53,875         6.00%, 1/15/22       33       33,701         8.25%, 8/01/23       125       140,000				
6.50%, 8/01/36165152,2127.00%, 3/15/38165155,5125.95%, 4/15/425243,550Western Gas Partners LP, 5.38%, 6/01/211,4251,547,544Whiting Petroleum Corp.:11,4251,547,544S.00%, 3/15/19480484,2003222,8856.25%, 4/01/234040,10040,100WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)157155,037Williams Cos., Inc., 5.75%, 6/24/44647653,470Williams Partners LP:33403.60%, 3/15/22600611,3524.00%, 9/15/25750750WPX Energy, Inc.:777.50%, 8/01/205053,8756.00%, 1/15/223333,7018.25%, 8/01/23125140,000				
6.50%, 8/01/36165152,2127.00%, 3/15/38165155,5125.95%, 4/15/425243,550Western Gas Partners LP, 5.38%, 6/01/211,4251,547,544Whiting Petroleum Corp.:11,4251,547,544S.00%, 3/15/19480484,2003222,8856.25%, 4/01/234040,10040,100WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)157155,037Williams Cos., Inc., 5.75%, 6/24/44647653,470Williams Partners LP:33403.60%, 3/15/22600611,3524.00%, 9/15/25750750WPX Energy, Inc.:777.50%, 8/01/205053,8756.00%, 1/15/223333,7018.25%, 8/01/23125140,000			105	100,406
5.95%, 4/15/425.243,550Western Gas Partners LP, 5.38%, 6/01/211,4251,547,544Whiting Petroleum Corp.:5.00%, 3/15/19480484,2005.75%, 3/15/212.322,8856.25%, 4/01/234040,100WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)157155,037Williams Cos., Inc., 5.75%, 6/24/44647653,470Williams Partners LP:5051,3523.60%, 3/15/22600611,3524.00%, 9/15/25750759,406WPX Energy, Inc.:5053,8756.00%, 1/15/223333,7018.25%, 8/01/23125140,000			165	
5.95%, 4/15/425.243,550Western Gas Partners LP, 5.38%, 6/01/211,4251,547,544Whiting Petroleum Corp.:5.00%, 3/15/19480484,2005.75%, 3/15/212.322,8856.25%, 4/01/234040,100WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)157155,037Williams Cos., Inc., 5.75%, 6/24/44647653,470Williams Partners LP:5051,3523.60%, 3/15/22600611,3524.00%, 9/15/25750759,406WPX Energy, Inc.:5053,8756.00%, 1/15/223333,7018.25%, 8/01/23125140,000	7.00%, 3/15/38		165	155,512
Whiting Petroleum Corp.:       480       484,200         5.00%, 3/15/19       23       22,885         6.25%, 4/01/23       40       40,100         WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)       157       155,037         Williams Cos., Inc., 5.75%, 6/24/44       647       653,470         Williams Partners LP:       600       611,352         3.60%, 3/15/25       750       759,466         WPX Energy, Inc.:       750       53,875         6.00%, 1/15/22       33       33,701         8.25%, 8/01/23       125       140,000	5.95%, 4/15/42			
Whiting Petroleum Corp.:       480       484,200         5.00%, 3/15/19       23       22,885         6.25%, 4/01/23       40       40,100         WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)       157       155,037         Williams Cos., Inc., 5.75%, 6/24/44       647       653,470         Williams Partners LP:       600       611,352         3.60%, 3/15/25       750       759,466         WPX Energy, Inc.:       750       53,875         6.00%, 1/15/22       33       33,701         8.25%, 8/01/23       125       140,000	Western Gas Partners LP, 5.38%, 6/01/21		1,425	1,547,544
5.75%, 3/15/21       23       22,885         6.25%, 4/01/23       40       40,100         WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)       157       155,037         Williams Cos., Inc., 5.75%, 6/24/44       647       653,470         Williams Partners LP:       600       611,352         3.60%, 3/15/22       600       611,352         4.00%, 9/15/25       750       759,406         WPX Energy, Inc.:       750       53,875         6.00%, 1/15/22       33       33,701         8.25%, 8/01/23       125       140,000	Whiting Petroleum Corp.:			
6.25%, 4/01/23       40       40,100         WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)       157       155,037         Williams Cos., Inc., 5.75%, 6/24/44       647       653,470         Williams Partners LP:       600       611,352         3.60%, 3/15/22       600       611,352         4.00%, 9/15/25       750       759,406         WPX Energy, Inc.:       7.50%, 8/01/20       50       53,875         6.00%, 1/15/22       33       33,701         8.25%, 8/01/23       125       140,000	5.00%, 3/15/19		480	484,200
WildHorse Resource Development Corp., 6.88%, 2/01/25 (b)       157       155,037         Williams Cos., Inc., 5.75%, 6/24/44       647       653,470         Williams Partners LP:       500       611,352         3.60%, 3/15/22       600       611,352         4.00%, 9/15/25       750       759,406         WPX Energy, Inc.:       750       53,875         6.00%, 1/15/22       33       33,701         8.25%, 8/01/23       125       140,000	5.75%, 3/15/21			,
Williams Cos., Inc., 5.75%, 6/24/44       647       653,470         Williams Partners LP:       500       611,352         3.60%, 3/15/22       600       611,352         4.00%, 9/15/25       750       759,406         WPX Energy, Inc.:       7.50%, 8/01/20       50       53,875         6.00%, 1/15/22       33       33,701         8.25%, 8/01/23       125       140,000	6.25%, 4/01/23		40	40,100
Williams Partners LP:       600       611,352         3.60%, 3/15/22       600       611,352         4.00%, 9/15/25       750       759,406         WPX Energy, Inc.:       7.50%, 8/01/20       50       53,875         6.00%, 1/15/22       33       33,701         8.25%, 8/01/23       125       140,000				
3.60%, 3/15/22600611,3524.00%, 9/15/25750759,406WPX Energy, Inc.:7.50%, 8/01/205053,8756.00%, 1/15/223333,7018.25%, 8/01/23125140,000			647	653,470
4.00%, 9/15/25750759,406WPX Energy, Inc.:7.50%, 8/01/205053,8756.00%, 1/15/223333,7018.25%, 8/01/23125140,000				
WPX Energy, Inc.:         50         53,875           7.50%, 8/01/20         53         53,875           6.00%, 1/15/22         33         33,701           8.25%, 8/01/23         125         140,000				
7.50%, 8/01/20     50     53,875       6.00%, 1/15/22     33     33,701       8.25%, 8/01/23     125     140,000			750	759,406
6.00%, 1/15/223333,7018.25%, 8/01/23125140,000				
8.25%, 8/01/23 125 140,000				
5.25%, 9/15/24 145 141,556				
	5.25%, 9/15/24		145	141,556

		Par	50,829,443
Corporate Bonds		(000)	Value
Paper & Forest Products 0.2%			
International Paper Co., 6.00%, 11/15/41	USD	870	\$ 1,013,612
Mercer International, Inc., 6.50%, 2/01/24 (b)		53	54,060
Pfleiderer GmbH, 7.88%, 8/01/19	EUR	100	110,182
Unifrax I LLC/Unifrax Holding Co., 7.50%, 2/15/19 (b)	USD	180	179,550
			1,357,404
Pharmaceuticals 2.1%			
AbbVie, Inc.:			
3.60%, 5/14/25		870	866,340
3.20%, 5/14/26		500	481,120
4.45%, 5/14/46		1,300	1,260,070
Actavis Funding SCS, 4.55%, 3/15/35 (d)		2,140	2,156,157
Actavis, Inc., 3.25%, 10/01/22 (d)		4,000	4,029,100
Baxalta, Inc., 5.25%, 6/23/45		500	543,346
DPx Holdings BV, 7.50%, 2/01/22 (b)		75	79,547
Endo Finance LLC, 5.75%, 1/15/22 (b)		95	88,112
Endo Finance LLC/Endo Finco, Inc. (b):			
5.38%, 1/15/23		235	207,975
6.00%, 7/15/23		315	289,800
Forest Laboratories LLC, 5.00%, 12/15/21 (b)		758	821,080
Grifols Worldwide Operations Ltd., 5.25%, 4/01/22		200	207,500
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc.,			
7.50%, 10/01/24 (b)		259	270,655
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)		795	855,619
Mylan NV, 3.95%, 6/15/26		750	732,570
NBTY, Inc., 7.63%, 5/15/21 (b)		391	412,994
Synlab Bondco PLC, 6.25%, 7/01/22	EUR	100	114,691
Tennessee Merger Sub, Inc., 6.38%, 2/01/25 (b)	USD	470	467,650
Teva Pharmaceutical Finance Netherlands III BV, 4.10%, 10/01/46		500	431,954
Valeant Pharmaceuticals International, Inc. (b):			
6.75%, 8/15/18		1,133	1,116,005
6.38%, 10/15/20		505	459,550
5.63%, 12/01/21		364	306,670
5.88%, 5/15/23		220	179,025
6.13%, 4/15/25		320	254,800
			16,632,330
Real Estate Investment Trusts (REITs) 1.0%			
ATF Netherlands BV, 2.13%, 3/13/23	EUR	100	107,522
ERP Operating LP, 4.50%, 6/01/45	USD	1,155	1,208,725
HCP, Inc., 4.00%, 6/01/25 (d)		2,000	2,034,158
Hilton Domestic Operating Co., Inc., 4.25%, 9/01/24 (b)		97	95,933
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc. (b):			
5.63%, 5/01/24		766	810,045
4.50%, 9/01/26		187	181,857
Simon Property Group LP, 4.75%, 3/15/42 (d)		1,670	1,781,294
Starwood Property Trust, Inc., 5.00%, 12/15/21 (b)		157	163,084
Ventas Realty LP, 4.13%, 1/15/26		870	888,198
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21		550	591,234
			7,862,050
Real Estate Management & Development 0.7%			
Northwest Florida Timber Finance LLC, 4.75%, 3/04/29 (b)(d)		4,600	4,329,750
Realogy Group LLC/Realogy Co-Issuer Corp. (b):			
4.50%, 4/15/19		120	124,200
5.25%, 12/01/21		172	178,880
4.88%, 6/01/23		598	589,030
			5,221,860

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		Par	
Corporate Bonds		(000)	Value
Road & Rail 1.2%			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.:			
5.13%, 6/01/22 (b)	USD	495	\$ 485,719
5.50%, 4/01/23		5	5,000
6.38%, 4/01/24 (b)		20	20,325
5.25%, 3/15/25 (b)		425	406,937
Avis Budget Finance PLC, 4.13%, 11/15/24	EUR	100	105,325
Burlington Northern Santa Fe LLC, 5.75%, 5/01/40 (d)	USD	1,890	2,329,463
CSX Corp., 4.75%, 5/30/42		350	374,109
Herc Rentals, Inc. (b):			
7.50%, 6/01/22		118	127,440
7.75%, 6/01/24		8	8,800
Hertz Corp.:			
5.88%, 10/15/20		322	313,950
6.25%, 10/15/22		138	131,790
5.50%, 10/15/24 (b)		3	2,708
Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (b)		5,000	5,287,500
United Rentals North America, Inc., 5.50%, 7/15/25		125	131,875
			9,730,941
Semiconductors & Semiconductor Equipment 0.8%			
Advanced Micro Devices, Inc., 7.50%, 8/15/22		51	57,120
Analog Devices, Inc.:			
3.90%, 12/15/25		470	483,668
3.50%, 12/05/26		345	343,116
Broadcom Corp./Broadcom Cayman Finance Ltd., 3.88%, 1/15/27 (b)		2,850	2,869,839
Microchip Technology, Inc., 2.13%, 12/15/37 (f)		40	121,050
Micron Technology, Inc.:			
5.25%, 8/01/23 (b)		206	207,802
5.50%, 2/01/25		25	25,813
5.63%, 1/15/26 (b)		79	81,172
Series G, 3.00%, 11/15/43 (f)		485	486,516
Microsemi Corp., 9.13%, 4/15/23 (b)		26	29,965
NXP BV/NXP Funding LLC (b):			
4.13%, 6/15/20		420	436,876
4.13%, 6/01/21		278	288,592
3.88%, 9/01/22		200	204,750
5.75%, 3/15/23		260	274,300
QUALCOMM, Inc., 4.65%, 5/20/35		250	264,040
Sensata Technologies BV, 5.00%, 10/01/25 (b)		230	233,450
Xilinx, Inc., 2.63%, 6/15/17 (f)		40	81,875
			6,489,944
Software 1.6%			
ACI Worldwide, Inc., 6.38%, 8/15/20 (b)		320	330,240
BMC Software Finance, Inc., 8.13%, 7/15/21 (b)		851	863,765
Ensemble S Merger Sub, Inc., 9.00%, 9/30/23 (b)		210	222,075
Genesys Telecommunications Laboratories Inc/Greeneden Lux 3 Sarl/Greeneden US Ho, 10.00%, 11/30/24 (b)		115	125,062
Inception Merger Sub, Inc./Rackspace Hosting, Inc., 8.63%, 11/15/24 (b)		344	362,490
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 8/01/22 (b)		31	27,319
Infor US, Inc., 6.50%, 5/15/22		976	1,015,040
Informatica LLC, 7.13%, 7/15/23 (b)		183	176,778
JDA Escrow LLC/JDA Bond Finance, Inc., 7.38%, 10/15/24 (b)		114	119,700
Microsoft Corp., 3.50%, 11/15/42 (d)		4,000	3,695,876
Nuance Communications, Inc. (b):			
5.38%, 8/15/20		39	39,760
6.00%, 7/01/24		170	175,737
5.63%, 12/15/26		69	70,466
Corporate Bonds		Par	Value

		(000)	
Software (continued)			
Oracle Corp., 5.38%, 7/15/40 (d)	USD	3,025	\$ 3,556,771
PTC, Inc., 6.00%, 5/15/24		71	75,793
Solera LLC/Solera Finance, Inc., 10.50%, 3/01/24 (b)		557	634,980
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23		246	260,145
TIBCO Software, Inc., 11.38%, 12/01/21 (b)		565	614,437
Veritas US, Inc./Veritas Bermuda Ltd.:	FUD	100	111 7(7
7.50%, 2/01/23	EUR USD	100	111,767
10.50%, 2/01/24 (b)	03D	200	216,000
Specialty Retail 0.6%			12,694,201
Asbury Automotive Group, Inc., 6.00%, 12/15/24		350	364,000
Group 1 Automotive, Inc., 5.00%, 6/01/22		240	247,200
Home Depot, Inc., 5.88%, 12/16/36 (d)		1,660	2,122,494
IC Penney Corp., Inc.:		,	, , , ,
3.13%, 10/01/19		15	15,975
5.38%, 10/15/36		54	41,310
7.40%, 4/01/37		151	122,310
L Brands, Inc., 6.88%, 11/01/35		251	241,274
Lowe s Cos, Inc., 4.38%, 9/15/45		1,000	1,056,723
Penske Automotive Group, Inc.:			
5.38%, 12/01/24		297	301,455
5.50%, 5/15/26		127	126,136
Fechnology Hardware, Storage & Peripherals 0.7%			4,638,877
Apple, Inc., 4.65%, 2/23/46 (d)		2,400	2,609,674
Diamond 1 Finance Corp./Diamond 2 Finance Corp. (b):		,	,,
1.42%, 6/15/21		90	94,378
7.13%, 6/15/24		438	483,953
5.02%, 6/15/26		110	120,953
3.35%, 7/15/46		95	123,884
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 Western Digital Corp.:		1,500	1,560,797
7.38%, 4/01/23 (b)		384	421,440
10.50%, 4/01/24		117	136,890
			5,551,969
Fextiles, Apparel & Luxury Goods 0.0%			
BiSoho SAS, 5.88%, 5/01/23	EUR	100	113,091
Hanesbrands, Inc., 4.63%, 5/15/24 (b)	USD	36	35,685
Springs Industries, Inc., 6.25%, 6/01/21		36	37,170
Tobacco 150			185,946
Fobacco 1.5% Altria Group, Inc.:			
Altria Group, Inc.: 0.95%, 11/10/38		516	874,302
10.20%, 2/06/39		894	1,531,008
10.20%, 2/06/59 5.38%, 1/31/44 (d)		4,030	4,695,635
3.88%, 9/16/46		1,250	1,179,742
Revnolds American, Inc.:		1,230	1,1/9,/42
4.45%, 6/12/25		635	671,424
7.00%, 8/04/41		1,000	1,204,186
5.85%, 8/15/45		1,500	1,783,074
20070, 0120770		1,500	1,703,074
Evangeneration Infractivity 0.40			11,939,371
Fransportation Infrastructure 0.4%		210	275 000
CEVA Group PLC, 7.00%, 3/01/21 (b)	FUD	310	275,900
CMA CGM SA, 7.75%, 1/15/21	EUR	100	103,559
1 595 Express LLC, 3.31%, 12/31/31	USD	1,349	1,326,852
Penske Truck Leasing Co. LP/PTL Finance Corp., 3.40%, 11/15/26 (b)		490	475,440
Fransurban Finance Co. Property Ltd., 4.13%, 2/02/26 (b)		580	596,742
			2,778,493

2,778,493

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		Par	
Corporate Bonds		(000)	Value
Utilities 0.0%			
ContourGlobal Power Holdings SA, 5.13%, 6/15/21	EUR	100	\$ 112,148
Wireless Telecommunication Services 2.2%			
Communications Sales & Leasing, Inc./CSL Capital LLC:			
5.00%, 4/15/23 (b)	USD	101	106,050
3.25%, 10/15/23		557	603,649
7.13%, 12/15/24 (b)		261	268,830
Crown Castle Towers LLC, 6.11%, 1/15/40 (b)		3,155	3,441,781
Digicel Ltd., 6.00%, 4/15/21 (b)		1,550	1,432,727
GEO Group, Inc.:		279	279 (05
5.13%, 4/01/23		278	278,695
5.00%, 4/15/26		42	43,722
Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 2/15/25 (b)		181	181,679
Rogers Communications, Inc., 7.50%, 8/15/38 (d)		2,325	3,124,774
Sprint Capital Corp.:		140	140 145
5.90%, 5/01/19		140 954	149,145
5.88%, 11/15/28 3.75%, 3/15/32		954 110	1,017,202 132,000
S. 75%, 3/15/32 Sprint Communications, Inc.:		110	132,000
0.00%. 11/15/18 (b)		1,445	1,580,469
7.00%, 3/01/20 (b)		201	219,593
7.00%, 8/15/20		179	193,096
Sprint Corp.:		1/7	190,090
7.25%, 9/15/21		240	261.600
7.88%, 9/15/23		681	757,612
1.13%, 6/15/24		896	967,402
1.63%, 2/15/25		120	133,800
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, 3.36%, 3/20/23 (b)		695	697,606
Γ-Mobile USA, Inc.:		075	077,000
5.63%, 4/28/21		490	509,698
5.73%, 4/28/22		130	135,200
5.00%, 3/01/23		250	264,375
5.84%, 4/28/23		40	42,664
5.50%, 1/15/24		240	257,880
5.38%, 3/01/25		37	39,774
5.50%, 1/15/26		138	151,628
			16,992,651
Fotal Corporate Bonds   67.9%			530,709,444
Floating Rate Loan Interests (a)			
Air Freight & Logistics 0.0%			
EVA Group PLC, Synthetic LOC, 6.50%, 3/19/21		18	15,809
CEVA Intercompany BV, Dutch Term Loan, 6.54%, 3/19/21		19	16,269
CEVA Logistics Canada ULC, Canadian Term Loan, 6.54%, 3/19/21		3	2,427
CEVA Logistics US Holdings, Inc., Term Loan, 6.54%, 3/19/21		27	23,122
Auto Components 0.1%			57,627
Gates Global LLC, Term Loan B, 4.25%, 7/06/21		273	272,783
Chemicals 0.0%			. ,
Atotech BV, 2017 Term Loan B1, 4.00%, 1/31/24		81	81,810
Chemours Co., Term Loan B, 3.79%, 5/12/22		16	16,368
MacDermid, Inc., Term Loan B5, 4.50%, 6/07/20		61	61,283
			159,461
Floating Rate Loan Interests (a)		Par	Value

	(000)	
Commercial Services & Supplies 0.0%		
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.76% - 4.79%, 11/26/20	USD 118	\$ 118,498
Diversified Telecommunication Services 0.1%		
Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25	370	371,439
Zayo Group LLC:	202	205 (70
2017 Term Loan B2, 3.50%, 1/19/24	392	395,670
		767,109
Electric Utilities 0.1%		101,109
EX Operations Co. LLC:		
Exit Term Loan B, 3.53%, 8/04/23	272	273,357
Exit Term Loan C, 3.53%, 8/04/23	59	59,241
Vistra Operations Co. LLC, 2016 Term Loan B2, 4.02%, 12/14/23	201	202,162
		534,760
Energy Equipment & Services 0.0%		001,100
Weatherford International Ltd., Term Loan, 3.09%, 7/13/20	225	219,875
Food & Staples Retailing 0.0%		
BJ s Wholesale Club, Inc.:		
017 1st Lien Term Loan, 4.75%, 2/03/24	131	129,936
017 2nd Lien Term Loan, 8.50%, 2/03/25	90	89,869
		210 805
Iealth Care Equipment & Supplies 0.1%		219,805
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22	203	203,524
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20	150	147,113
mmucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18	271	267,094
Health Care Providers & Services 0.1%		617,731
Community Health Systems, Inc.:		
Ferm Loan G, 3.75%, 12/31/19	54	53,985
Ferm Loan H, 4.00%, 1/27/21	58	57,383
aVentiv Health, Inc., 2016 Term Loan B, 4.80%, 11/09/23	217	218,322
Yeam Health, Inc., 1st Lien Term Loan, 3.75%, 2/06/24	230	229,282
/izient, Inc., 2016 Term Loan B, 5.00%, 2/13/23	68	68,992
		(27.044
Iealth Care Technology 0.0%		627,964
Change Healthcare Holdings, Inc., 2017 Term Loan B, 3.80%, 2/08/24	183	183,763
Hotels, Restaurants & Leisure 0.2%	165	105,705
Amaya Holdings BV, 1st Lien Term Loan, 5.00%, 8/01/21	208	208.201
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20	1,368	1,379,506
	1,000	1,579,500
		1,587,707
ndustrial Conglomerates 0.1%	457	100 100
Cortes NP Acquisition Corp., Term Loan B, 6.00% - 6.04%, 11/30/23	457	460,462
	-01	82.077
Alliant Holdings I, Inc., 2015 Term Loan B, 4.50%, 8/12/22 T Services 0.0%	81	82,077
KC Holdings, Inc., 2017 Term Loan, 4.75%, 2/01/23	156	157 170
i KC fiolulings, ilic., 2017 Terili Loali, 4.75%, 2/01/25	156	157,170

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		Par	
Floating Rate Loan Interests (a)		(000)	Value
Machinery 0.1%			
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	USD	310	\$ 295,532
Media 0.2%			
iHeartCommunications, Inc., Term Loan D, 7.53%, 1/30/19		211	183,384
ntelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19		924	917,640
Ziggo Secured Finance Partnership, Term Loan E, 3.27%, 4/23/25		149	149,426
			1,250,450
Aultiline Retail 0.0%		100	151.070
Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20		189	151,870
Dil, Gas & Consumable Fuels 0.3%			
California Resources Corp.:		155	512 (25
econd Out Term Loan, 11.38%, 12/31/21		455	512,635
Yerm Loan A, 3.78%, 10/01/19		369	355,251
Chesapeake Energy Corp., Term Loan, 8.55%, 8/23/21		994	1,073,739
Energy Transfer Equity LP, 2017 Term Loan B, 3.53%, 2/02/24		173	173,087
eabody Energy Corp., Exit Term Loan, 5.54%, 1/30/22		139	139,984
			2,254,696
harmaceuticals 0.0%			
/aleant Pharmaceuticals International, Inc.:		17	15 5 15
Deries A3 Tranche A, 4.54%, 10/20/18		46	45,545
eries D2 Term Loan B, 5.03%, 2/13/19		15	14,977
eries E Term Loan B, 5.27%, 8/05/20		62	62,088
			122,610
Professional Services 0.0%		170	177 724
Advantage Sales & Marketing, Inc., 2014 1st Lien Term Loan, 4.25%, 7/23/21		179	177,736
nformation Resources, Inc., 1st Lien Term Loan, 5.25%, 1/18/24		49	49,582
2-Remark 0.20			227,318
Software 0.2%		401	402 401
BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20		481	483,481
nfor (US), Inc., Term Loan B6, 3.75%, 2/01/22		148	148,440
Kronos, Inc., 2nd Lien Term Loan, 9.28%, 11/01/24		353	364,206
Dptiv Security, Inc., 1st Lien Term Loan, 4.25%, 2/01/24		138	138,820
RP Crown Parent LLC, 2016 Term Loan B, 4.50%, 10/12/23		111	111,937
Cibco Software Inc., 2017 Term Loan B, 5.50%, 12/04/20		357	361,035
/eritas US Inc.:			
Cerm Loan B1, 6.63%, 1/27/23		188	187,472
JSD Last Out Term Loan B2, 8.63%, 1/29/23		16	15,800
			1,811,191
Specialty Retail 0.0%			
eslie s Poolmart, Inc., 2016 Term Loan, 4.75%, 8/16/23		26	26,125
scend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22		187	188,099
Ascend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22		187 <b>Par</b>	188,099 12,394,683
Scend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22 <b>otal Floating Rate Loan Interests</b> 1.6%		Par	12,394,683
Soreign Agency Obligations			,
Ascend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22 Total Floating Rate Loan Interests 1.6% Foreign Agency Obligations Argentine Republic Government International Bond (b):		Par (000)	12,394,683 Value
Ascend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22 Potal Floating Rate Loan Interests 1.6% Poreign Agency Obligations Argentine Republic Government International Bond (b): .50%, 4/22/26	USD	<b>Par</b> (000) 3,875	12,394,683 Value \$ 4,049,375
Assend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22 Potal Floating Rate Loan Interests 1.6% Poreign Agency Obligations Argentine Republic Government International Bond (b): .50%, 4/22/26 .63%, 4/22/46	USD	Par (000)	12,394,683 Value \$ 4,049,375 3,142,847
Ascend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22 <b>Sotal Floating Rate Loan Interests</b> 1.6% <b>Oreign Agency Obligations</b> Argentine Republic Government International Bond (b): 1.50%, 4/22/26 1.63%, 4/22/46 Yprus Government International Bond, 4.63%, 2/03/20 (b)	USD EUR	Par (000) 3,875 3,121 1,210	12,394,683 Value \$ 4,049,375
Asseend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22 Potal Floating Rate Loan Interests 1.6% Poreign Agency Obligations Argentine Republic Government International Bond (b): .50%, 4/22/26 .63%, 4/22/46 Cyprus Government International Bond, 4.63%, 2/03/20 (b) celand Government International Bond, 5.88%, 5/11/22		Par (000) 3,875 3,121 1,210 3,555	12,394,683 Value \$ 4,049,375 3,142,847
Fextiles, Apparel & Luxury Goods       0.0%         Ascend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22         Fotal Floating Rate Loan Interests       1.6%         Foreign Agency Obligations         Argentine Republic Government International Bond (b):         .50%, 4/22/26         .63%, 4/22/46         Cyprus Government International Bond, 4.63%, 2/03/20 (b)         celand Government International Bond, 5.88%, 5/11/22         talian Government International Bond, 5.13%, 10/15/24 (b)	EUR	Par (000) 3,875 3,121 1,210	12,394,683 <b>Value</b> \$ 4,049,375 3,142,847 1,388,602

Slovenia Government International Bond, 5.85%, 5/10/23 (b)	864	986,861
Total Foreign Agency Obligations 2.6%		20,597,186

#### **Municipal Bonds**

Municipal Donus		
City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General		
Resolution:		
Series EE, 5.50%, 6/15/43	930	1,055,978
Series GG, Build America Bonds, 5.72%, 6/15/42	1,390	1,806,972
Water & Sewer System, Series EE, 5.38%, 6/15/43	770	869,276
East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 6/01/40	1,900	2,437,662
Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 1/15/40	2,535	3,261,202
Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7.34%, 11/15/39	1,295	1,915,435
Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build		
America Bonds, Series A, 7.06%, 4/01/57	2,000	2,260,680
New York State Dormitory Authority, RB, Build America Bonds:		
5.63%, 3/15/39	1,100	1,360,227
5.60%, 3/15/40	1,900	2,373,594
Port Authority of New York & New Jersey, RB, 159th Series, 6.04%, 12/01/29	780	977,831
State of California, GO, Build America Bonds, Various Purposes:		
7.55%, 4/01/39	280	413,106
7.63%, 3/01/40	1,720	2,535,985
State of Illinois, GO, Pension, 5.10%, 6/01/33	2,000	1,854,300
University of California, RB, Build America Bonds, 5.95%, 5/15/45	885	1,112,790
Total Municipal Bonds 3.1%		24,235,038

#### Non-Agency Mortgage-Backed Securities

Collateralized Mortgage Obligations 1.4%		
Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37	747	656,269
Countrywide Alternative Loan Trust:		
Series 2005-64CB, Class 1A15, 5.50%, 12/25/35	1,379	1,312,743
Series 2006-OA21, Class A1, 0.97%, 3/20/47 (a)	968	672,464
Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 3.06%, 7/27/36 (a)(b)	509	507,110

See Notes to Financial Statements.

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		Par	
Non-Agency Mortgage-Backed Securities		(000)	Value
Collateralized Mortgage Obligations (continued)			
Freddie Mac Mortgage-Backed Securities, Series 4480, Class ZX, 4.00%, 11/15/44	USD	5,879	\$ 6,128,039
GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.46%, 6/19/35 (a) GSR Mortgage Loan Trust:		518	510,808
Series 2006-4F, Class 1A1, 5.00%, 5/25/36		104	102,435
Series 2007-4F, Class 3A1, 6.00%, 7/25/37		249	224,579
JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36		88	71,548
Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.38%, 5/25/36 (a)		703	580,815
WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.38%, 5/25/47 (a)		242	214,991
			10,981,801
Commercial Mortgage-Backed Securities 11.0%			
Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P,			
Class C, 3.60%, 4/14/33 (a)(b)		4,170	4,190,382
Citigroup Commercial Mortgage Trust:			
Series 2013-GC15, Class B, 5.11%, 9/10/46 (a)		7,183	7,938,232
Series 2016-P5, Class A4, 2.94%, 10/10/49		6,000	5,876,723
Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM,		.,	.,
5.65%, 10/15/48		1,723	1,726,179
Commercial Mortgage Trust:		1,, 20	1,120,117
Series 2008-LS1, Class A4B, 6.09%, 12/10/49 (a)		935	947,303
Series 2003-L31, Class A1, 4.35%, 8/10/30 (b)		1,330	1,445,977
Series 2013-5001, Class B, 5.16%, 10/10/46 (a)		7,000	7,695,331
Series 2013-LC6, Class B, 3.74%, 1/10/46		1,390	
		,	1,415,551
Series 2014-CR21, Class A3, 3.53%, 12/10/47		1,300	1,338,028 7,602,478
Series 2015-3BP, Class A, 3.18%, 2/10/35 (b)		7,570	.,,
Series 2015-CR22, Class C, 4.13%, 3/10/48 (a)		5,000	4,808,979
Series 2015-LC19, Class C, 4.26%, 2/10/48 (a)		3,500	3,559,626
Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 2/10/34 (a)(b)		4,585	4,632,224
Credit Suisse Commercial Mortgage Trust, Series 2010-RR2, Class 2A, 5.94%, 9/15/39 (a)(b)		587	586,409
CSAIL Commercial Mortgage Trust, Series 2015-C1 (a):			
Class B, 4.04%, 4/15/50		1,110	1,146,283
Class C, 4.30%, 4/15/50		1,000	1,016,493
Class D, 3.80%, 4/15/50 (b)		480	403,945
DBJPM Mortgage Trust, Series 2016-C3, Class A5, 2.89%, 9/10/49		2,485	2,434,725
DBRR Trust, Series 2011-C32, Class A3A, 5.21%, 6/17/49 (a)(b)		371	371,536
GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX, 3.38%, 12/15/34 (a)(b)		6,170	6,234,153
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (b)		2,505	2,558,095
JPMorgan Chase Commercial Mortgage Securities Trust:			
Series 2004-LN2, Class A2, 5.12%, 7/15/41		23	23,251
Series 2016-NINE, Class A, 2.85%, 10/06/38 (a)(b)		4,800 <b>Par</b>	4,668,290
Non-Agoney Mortgago Backod Scouritics		(000)	Value
Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (continued)		(000)	Value
	UCD	1.025	¢ 1.070.502
LB-UBS Commercial Mortgage Trust, Series 2007-C7, Class A3, 5.87%, 9/15/45 (a)	USD	1,935	\$ 1,970,503 2 107 688
Morgan Stanley Capital I Trust, Series 2014-CPT, Class G, 3.45%, 7/13/29 (a)(b)		3,200	3,107,688
Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.98%, 2/15/51 (a)		1,444	1,446,501
Wells Fargo Commercial Mortgage Trust, Series 2015-C28, Class A4, 3.54%, 5/15/48 WF-RBS Commercial Mortgage Trust, Series 2012-C8:		3,205	3,291,145
Class B, 4.31%, 8/15/45		1,395	1,475,028
Class C, 4.90%, 8/15/45 (a)		1,795	1,863,468
			85,774,526
Interest Only Commercial Mortgage-Backed Securities 0.2%		10.202	051 725
Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.87%, 7/10/48 (a)		19,392	851,735
WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 1.98%, 8/15/45 (a)(b)		9,878	701,579
			1,553,314

Total Non-Agency Mortgage-Backed Securities 12.6%

98,309,641

### Preferred Securities

Capital Trusts		
Banks 3.0%		
Banco Santander SA, 6.25% (a)(h)	100	104,484
Bank of Ireland, 7.38% (a)(h)	200	226,358
BNP Paribas SA, 7.20% (a)(b)(h)	2,000	2,157,500
Capital One Financial Corp., Series E, 5.55% (a)(h)	3,500	3,622,500
Citigroup, Inc. (a)(h):		
Series M, 6.30%	4,000	4,225,000
Series P, 5.95%	2,100	2,189,250
Series Q, 5.95%	100	104,498
Series R, 6.13%	605	639,824
Credit Agricole SA (a)(b)(h):		
6.63%	1,400	1,382,500
7.88%	1,000	1,019,940
Intesa Sanpaolo SpA, 7.00% (a)(h)	200	212,410
Nordea Bank AB, 6.13% (a)(b)(h)	2,960	2,965,920
U.S. Bancorp, Series J, 5.30% (a)(h)	311	316,442
Wells Fargo & Co. (a)(h):		
Series S, 5.90%	3,510	3,711,825
Series U, 5.88%	430	464,400
		23,342,851
Capital Markets 0.7%		
Goldman Sachs Group, Inc., Series L, 5.70% (a)(h)	612	630,360
Morgan Stanley, Series H, 5.45% (a)(h)	2,627	2,694,756
State Street Corp., Series F, 5.25% (a)(h)	2,000	2,092,500
		5,417,616
Chemicals 0.0%		
Lanxess AG, 4.50%, 12/06/76 (a)	50	56,943
Solvay Finance SA, 5.12% 2/06/76 (a)(h)	100	116,176
		173,119

See Notes to Financial Statements.

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		Par	
Capital Trusts		(000)	Value
Diversified Financial Services 5.0%		(	
Bank of America Corp. (a)(h):			
Series V, 5.13%	USD	385	\$ 389,331
Series X, 6.25%		4,620	4,943,862
Bank of New York Mellon Corp. (a)(h):			
Series D, 4.50% (d)		8,400	7,990,500
Series E, 4.95%		2,000	2,065,000
Barclays PLC (a)(h):		,	
7.25%		200	248,165
7.88%		200	209,810
JPMorgan Chase & Co. (a)(h):			
Series 1, 7.90%		7.000	7.280.000
Series Q, 5.15%		3,000	3,008,100
Series U, 6.13%		500	530,725
Series V, 5.00%		6,710	6,750,327
Macquarie Bank Ltd., 10.25%, 6/20/57 (a)		1,800	1,837,379
Royal Bank of Scotland Group PLC, 8.63% (a)(h)		200	211,300
Societe Generale SA (a)(b)(h):			
6.00%		3,000	2,827,500
7.88%		1,000	997,500
Diversified Telecommunication Services 0.0% Telefonica Europe BV, 4.20% (a)(h) Electric Utilities 0.6%		200	222,209
ComEd Financing III, 6.35%, 3/15/33		300	318,445
Electricite de France SA, 5.25% (a)(b)(h)		4,200	4,105,500
Enel SpA (a):		1,200	1,100,000
5.00%, 1/15/75	EUR	100	113.091
7.75%, 9/10/75	GBP	100	137,421
Gas Natural Fenosa Finance BV, 4.13% (a)(h)	USD	100	109,542
			,
			4,783,999
Industrial Conglomerates 0.3%			4,705,999
General Electric Co., Series D, 5.00% (a)(h)		2,131	2,245,541
Insurance 1.5%		2,131	2,273,371
Allstate Corp (a):			
5.75%, 8/15/53		2,000	2,157,500
6.50%, 5/15/57		4,100	4,694,500
Voya Financial, Inc., 5.65%, 5/15/53 (a)		4,500	4,601,250
(a)		т,500	7,001,230
Oil, Gas & Consumable Fuels 0.0%			11,453,250
DCP Midstream LLC, 5.85%, 5/21/43 (a)(b)		30	28,050
Total Capital Trusts 11.1%		50	86,956,134
I VILL VILLE I I I VILLE I I I I VILLE I I I I VILLE I I I I I VILLE I I I I I VILLE I I I I I I VILLE I I I I I I I VILLE I I I I I I I VILLE I I I I I VILLE I I I I I VILLE I I VILLE I I I I I VILLE I I VILLE I I VILLE I I VILLE I VILLE I I VILLE I			00,750,154

Preferred Stocks	Shares	
Banks 1.2%		
U.S. Bancorp, Series G, 6.00% (a)(h)	300,000	7,608,000
Wells Fargo & Co., 5.85% (a)(h)	75,000	2,016,750
		9,624,750
Capital Markets 0.7%		
Goldman Sachs Group, Inc., Series J, 5.50% (a)(h)	92,000	2,451,800
SCE Trust III, 5.75% (a)(h)	25,314	706,767
Morgan Stanley, Series K, 5.85% (a)(h)	82,887	2,142,629

			5,301,196
Thrifts & Mortgage Finance 0.0%			5,501,170
Fannie Mae, Series S, 8.25% (a)(h)		10,000	82,500
Total Preferred Stock 1.9%			15,008,446
Trust Preferred		Shares	Value
Diversified Financial Services 0.1%		Shares	Value
Citigroup Capital XIII, 7.88%, 10/30/40		29,583	\$ 775,039
Total Preferred Securities 13.1%		29,000	102,739,619
			102,709,019
		D	
		Par	
U.S. Government Sponsored Agency Securities		(000)	
Agency Obligations 1.5%			
Fannie Mae, 5.63%, 7/15/37 (d)	USD	1,600	2,167,971
Federal Home Loan Bank (d):			
5.25%, 12/09/22		1,375	1,607,697
5.37%, 9/09/24		2,175	2,613,260
Residual Funding Corp., 0.00%, 4/15/30 (i)		6,055	4,004,232
Resolution Funding Corp., 0.00%, 7/15/18 - 10/15/18 (i)		1,050	1,028,071
			11,421,231
Collateralized Mortgage Obligations 3.3%			,,
Fannie Mae Mortgage-Backed Securities:			
Series 2015-47, Class GL, 3.50%, 7/25/45		1,636	1,642,624
Series 2005-5, Class PK, 5.00%, 12/25/34		161	166,823
Series 1991-87, Class S, 24.62%, 8/25/21 (a)		4	5,050
Series G-49, Class S, 953.85%, 12/25/21 (a)		(j)	24
Series G-07, Class S, 1,056.78%, 3/25/21 (a)		(j)	192
Freddie Mac Mortgage-Backed Securities:			
Series 0173, Class RS, 9.99%, 11/15/21 (a)		(j)	2
Series 4350, Class DY, 4.00%, 6/15/44		2,830	3,048,720
Series 4549, Class TZ, 4.00%, 11/15/45		2,576	2,723,136
Series 4398, Class ZX, 4.00%, 9/15/54		8,452	8,924,583
Ginnie Mae Mortgage-Backed Securities, Series 2014-72, Class MQ, 4.00%, 2/20/44		8,858	9,321,457
			25,832,611
Commercial Mortgage-Backed Securities 0.3%			
Freddie Mac, Series K013, Class A2, 3.97%, 1/25/21 (a)		1,870	1,988,495
Interest Only Collateralized Mortgage Obligations 0.8%			
Fannie Mae Mortgage-Backed Securities:		42	1.105
Series 1997-50, Class SI, 1.20%, 4/25/23 (a)		42	1,125
Series 2012-M9, Class X1, 3.99%, 12/25/17 (a)		11,407	154,041
Series 2012-96, Class DI, 4.00%, 2/25/27		5,965	518,085
Series 2012-47, Class NI, 4.50%, 4/25/42 Series G92-05, Class H, 9.00%, 1/25/22		5,721 (j)	1,285,239 21
Series 092-05, Class H, 9.00%, 1/25/22 Series 094, Class 2, 9.50%, 8/25/21			33
Series 1990-136, Class S, 19.93%, 11/25/20 (a)		(j) 1	2
Series G-10, Class S, 1,022.36%, 5/25/21 (a)		(j)	1
Sreddie Mac Mortgage-Backed Securities:		0/	1
Series K707, Class X1, 1.53%, 12/25/18 (a)		4,727	105,264
Series 2611, Class QI, 5.50%, 9/15/32		506	24,232
Series 1254, Class Z, 8.50%, 4/15/22		20	3,483
Series 1043, Class H, 41.53%, 2/15/21 (a)		1	2
		•	_
Ginnie Mae Mortgage-Backed Securities:			
8.6		5,962	993,356
Ginnie Mae Mortgage-Backed Securities: Series 2009-78, Class SD, 5.42%, 9/20/32 (a) Series 2009-116, Class KS, 5.70%, 12/16/39 (a)		5,962 2,239	993,356 338,596

6,500,446

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BlackRock Core Bond Trust (BHK)

		Par	
U.S. Government Sponsored Agency Securities		(000)	Value
Mortgage-Backed Securities 4.5%			
Fannie Mae Mortgage-Backed Securities:			
3.00%, 8/01/43 (d)	USD	10,809	\$ 10,774,572
4.00%, 12/01/41 - 12/01/43		5,726	6,046,961
4.50%, 7/01/41 - 4/01/42 (d)		12,633	13,609,559
5.00%, 8/01/34		2,195	2,415,064
5.50%, 6/01/38		1,092	1,222,970
6.00%, 12/01/38		929	1,052,461
Freddie Mac Mortgage-Backed Securities, 6.00%, 4/1/17 - 12/1/18		25	27,021
Ginnie Mae Mortgage-Backed Securities:			
5.50%, 8/15/33		58	64,459
8.00%, 7/15/24		(j) 21	
			35,213,285
Principal Only Collateralized Mortgage Obligations 0.0%			,,
Fannie Mae Mortgage-Backed Securities (i):			
Series 203, Class 1, 0.00%, 2/25/23		2	2,278
Series 1993-51, Class E, 0.00%, 2/25/23		8	7,565
Series 1993-70, Class A, 0.00%, 5/25/23		1	1,186
Series 0228, Class 1, 0.00%, 6/25/23		2	1,913
			12,942
Total U.S. Government Sponsored Agency Securities 10.4%			80,969,010
Total 0.5. Government Sponsored Agency Securities 10.4%			60,909,010

U.S. Treasury Obligations		
U.S. Treasury Bonds (d):		
3.00%, 11/15/44	61,400	61,642,223
2.50%, 2/15/46	55,000	49,777,145
Total U.S. Treasury Obligations 14.2%		111,419,368
Total Long-Term Investments		
(Cost \$1,034,899,275) 136.0%		1,063,511,966
Short-Term Securities 4.0%	Shares	Value
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.42% (k)(l)	31,449,022	\$ 31,449,022
Total Short-Term Securities		
(Cost \$31,449,022) 4.0%		31,449,022
Options Purchased		
(Cost \$3,749,025) 0.4%		3,045,231
Total Investments Before Options Written		
(Cost \$1,070,097,322) 140.4%		1,098,006,219
Options Written		
(Premiums Received \$3,892,866) (0.3)%		(2,608,566)
Total Investments, Net of Options Written (Cost \$1,066,204,456)    140.1%		1,095,397,653
Liabilities in Excess of Other Assets (40.1)%		(313,333,945)
Net Assets 100.0%		\$ 782,063,708

Notes to Schedule of Investments

(a) Variable rate security. Rate as of period end.

<sup>(</sup>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) When-issued security.
- (d) All or a portion of the security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (e) 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.
- (f) Convertible security.
- (g) 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.
- (h) Perpetual security with no stated maturity date.
- (i) Zero-coupon bond.
- (j) Amount is less than \$500.
- (k) During the six months ended February 28, 2017, investments in issuers considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliate	Shares Held at August 31, 2016	Net Activity	Shares Held at February 28, 2017	Value at February 28, 2017	Income	Net Realized Gain <sup>1</sup>	Change in Unrealized Appreciation (Depreciation)
BlackRock Liquidity Funds, T-Fund,							
Institutional Class		31,449,022	31,449,022	\$ 31,449,022	\$ 26,382	\$ 77	
BlackRock Liquidity Funds, TempFund,							
Institutional Class	12,926,909	(12,926,909)			49		
Total				\$ 31,449,022	\$ 26,431	\$ 77	

<sup>1</sup> Includes net capital gain distributions.

See Notes to Financial Statements.

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BlackRock Core Bond Trust (BHK)

(l) Current yield as of period end.

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.

#### **Reverse Repurchase Agreements**

Reverse Repurchase Ag	reements						
Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements
Nomura Securities							
International, Inc.	0.57%	6/28/16	Open	\$ 31,762,500	\$ 31,875,098	U.S. Treasury Obligations	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	6/30/16	Onan	2 850 500	2 972 925	Comorato Dondo	On an /Daman dl
RBC Capital Markets,	1.04%	0/30/10	Open	2,859,500	2,872,825	Corporate Bonds	Open/Demand <sup>1</sup>
LLC	1.04%	9/14/16	Open	8,254,800	8,282,023	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,	1.0470	7/14/10	Open	0,234,000	0,202,025	Corporate Bonds	Open/Demand
LLC	1.04%	9/14/16	Open	7,598,100	7,623,241	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,			-1-	.,,	.,,	I I I I I I I I I I I I I I I I I I I	
LLC	1.04%	9/14/16	Open	8,371,240	8,398,940	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,			-			-	-
LLC	1.04%	9/23/16	Open	5,880,000	5,898,097	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities							
(USA) LLC	1.00%	10/14/16	Open	2,442,000	2,450,316	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities							
(USA) LLC	1.00%	10/14/16	Open	606,450	608,408	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities	1.000	10/14/16	0	0 (50 107	0 ((7 771		0 /0 1
(USA) LLC BBC Carrital Markata	1.00%	10/14/16	Open	2,659,187	2,667,771	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	10/18/16	Open	4,735,250	4,748,056	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,	1.04 //	10/10/10	Open	4,755,250	4,748,030	Corporate Bolids	Open/Demand
LLC	1.04%	10/18/16	Open	4,749,375	4,762,219	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA),	110170	10/10/10	open	.,, .,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,, 02,217	Colporate Donas	open 2 emand
Inc.	1.00%	10/20/16	Open	3,705,000	3,715,333	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA),							
Inc.	1.00%	10/20/16	Open	4,318,000	4,330,042	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,							
LLC	0.64%	10/20/16	Open	3,770,000	3,778,780	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,							
LLC	0.64%	10/20/16	Open	2,610,000	2,616,078	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,	0 610	10/20/16	Onan	2 280 000	2 207 072	Comorato Dondo	On an /Daman dl
LLC RBC Capital Markets,	0.64%	10/20/16	Open	3,380,000	3,387,872	Corporate Bonds	Open/Demand <sup>1</sup>
LLC	0.64%	10/20/16	Open	3,529,500	3,537,720	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,	0.0470	10/20/10	Open	5,527,500	5,551,120	Corporate Donus	Open/Demand
LLC	0.64%	10/20/16	Open	2,386,250	2,391,807	Corporate Bonds	Open/Demand1
RBC Capital Markets,				_,,	_,_,_,_,_,		• F
LLC	0.64%	10/20/16	Open	3,635,250	3,643,716	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,			•			L L	•
LLC	0.64%	10/20/16	Open	3,346,875	3,354,670	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,							
LLC	0.64%	10/20/16	Open	7,141,925	7,158,558	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets,							
LLC	0.64%	10/20/16	Open	3,073,000	3,080,157	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA),	1 0007	10/01/16	0	4 021 000	4 02 4 427	Comercia Devid	On ar /Demon 41
Inc. HSBC Securities (USA),	1.00%	10/21/16	Open	4,921,000	4,934,437	Corporate Bonds	Open/Demand <sup>1</sup>
Inc.	1.00%	10/21/16	Open	7,991,000	8,012,820	Capital Trusts	Open/Demand <sup>1</sup>
1110.	1.00 /0	10/21/10	Open	7,791,000	0,012,020	Capital Husis	Open/Demand

HSBC Securities (USA),	1.00%	10/20/10	0	4,193.000	4,204,205	Comonto Dondo	Open/Demand <sup>1</sup>
Inc. Barclays Capital, Inc.	(0.50)%	10/26/16 11/09/16	Open	4,193,000	4,204,205	Corporate Bonds Corporate Bonds	Open/Demand <sup>1</sup>
	· · · ·		Open	,	/		Open/Demand <sup>1</sup>
Deutsche Bank AG Deutsche Bank AG	1.45% 1.45%	12/13/16 12/13/16	Open	1,671,000 1,885,000	1,676,052 1,890,610	Corporate Bonds Corporate Bonds	Open/Demand <sup>1</sup>
			Open			1	1
Deutsche Bank AG	1.45%	12/13/16	Open	2,185,000	2,191,607	Corporate Bonds	Open/Demand <sup>1</sup>
Deutsche Bank AG	1.45%	12/13/16	Open	4,078,000	4,090,138	Corporate Bonds	Open/Demand <sup>1</sup>
Deutsche Bank AG	1.45%	12/13/16	Open	3,216,000	3,225,724	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	1.20%	12/15/16	Open	938,437	940,784	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	1.20%	12/15/16	Open	712,500	714,281	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	1.25%	12/15/16	Open	555,000	556,445	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	1.25%	12/15/16	Open	729,844	731,744	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	1.25%	12/15/16	Open	975,562	978,103	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	1.25%	12/15/16	Open	1,005,125	1,007,743	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	1.25%	12/15/16	Open	1,027,187	1,029,862	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	1.25%	12/15/16	Open	2,966,250	2,973,975	Corporate Bonds	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	1.25%	12/15/16	Open	4,818,750	4,831,299	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA),							
Inc.	1.00%	12/15/16	Open	4,132,000	4,140,608	Corporate Bonds	Open/Demand <sup>1</sup>
Merrill Lynch, Pierce,	0.54%	12/15/16	Open	1,290,000	1,291,567		Open/Demand <sup>1</sup>
Fenner & Smith, Inc.						U.S. Government Sponsored Agency Securities	
Merrill Lynch, Pierce,	0.54%	12/15/16	Open	792,281	793,246		Open/Demand <sup>1</sup>
Fenner & Smith, Inc.						U.S. Government Sponsored Agency Securities	
BNP Paribas Securities	0.61%	12/19/16	Open	1,011,169	1,012,385		Open/Demand1
Corp.						U.S. Government Sponsored Agency Securities	
BNP Paribas Securities	0.61%	12/19/16	Open	809,375	810,349		Open/Demand1
Corp.			-			U.S. Government Sponsored Agency Securities	-
BNP Paribas Securities	0.61%	12/19/16	Open	1,318,625	1,320,211		Open/Demand1
Corp.			•			U.S. Government Sponsored Agency Securities	*
BNP Paribas Securities	0.61%	12/19/16	Open	614,831	615,571	1 0 1	Open/Demand1
Corp.			1			U.S. Government Sponsored Agency Securities	
BNP Paribas Securities						1 0 1	
Corp.	1.11%	12/19/16	Open	790,000	791,729	Corporate Bonds	Open/Demand1
Credit Suisse Securities			-1-		,,	I I I I I I I I I I I I I I I I I I I	- <b>I</b>
(USA) LLC	0.95%	12/19/16	Open	1,452,750	1,455,434	Corporate Bonds	Open/Demand1
Credit Suisse Securities			- F	-,,	-,,		- F
(USA) LLC	0.95%	12/19/16	Open	1,117,313	1,119,376	Corporate Bonds	Open/Demand <sup>1</sup>
Credit Suisse Securities	0.70 /0	-2,19,10	open	-,,010	1,117,270		- Pen Demand
(USA) LLC	1.00%	12/19/16	Open	962,706	964,578	Corporate Bonds	Open/Demand <sup>1</sup>
	1.0070	12/17/10	Open	702,700	704,570	Corporate Donas	open/Demailu

See Notes to Financial Statements.

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### BlackRock Core Bond Trust (BHK)

#### **Reverse Repurchase Agreements (concluded)**

Reverse Repurchase	Agreements	s (concluded	d)		Face Value		Domaining
Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements
RBC Capital Markets,							
LLC	1.04%	12/19/16	Open	\$ 1,698,750	\$ 1,702,234	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	1,473,063	1,476,084	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	2,043,878	2,048,070	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	, 1.04%	12/19/16	Open	4,675,000	4,684,589	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	, 1.04%	12/19/16	Open	1,822,500	1,826,238	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	2,130,975	2,135,346	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	2,009,000	2,013,121	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	1,997,888	2,001,985	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	1,850,000	1,853,795	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	1,900,700	1,904,599	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	3,137,500	3,143,935	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	1,463,000	1,466,001	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	2,200,000	2,204,512	Corporate Bonds	Open/Demand <sup>1</sup>
RBC Capital Markets, LLC	1.04%	12/19/16	Open	1,704,938	1,708,435	Corporate Bonds	Open/Demand <sup>1</sup>
BNP Paribas Securities Corp.	0.57%	12/29/16	Open	60,555,750	60,619,182	U.S. Treasury Obligations	Open/Demand <sup>1</sup>
Barclays Capital, Inc.	(2.00)%	2/09/17	Open	176,015	175,829	Corporate Bonds	Open/Demand <sup>1</sup>
HSBC Securities (USA), Inc.	0.75%	2/10/17	3/13/17	34,160,000	34,171,387	U.S. Government Sponsored Agency Securitie	Up to 30 Days
Deutsche Bank AG	(1.00)%	2/15/17	Open	198,000	197,934	Corporate Bonds	Open/Demand <sup>1</sup>
Deutsche Bank AG	0.52%	2/27/17	Open	22,562,500	22,562,826	U.S. Treasury Obligations	Open/Demand <sup>1</sup>
Total				\$ 326,894,364	\$ 327,543,464		

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

Derivative Financial Instruments Outstanding as of Period End

#### **Futures Contracts**

Contracts Long (Short)	Issue	Expiration	Noti	onal Value	Unrealized Appreciation (Depreciation)
(184)	2-Year U.S. Treasury Note	June 2017	USD	39,818,750	\$ 6,859
504	5-Year U.S. Treasury Note	June 2017	USD	59,322,375	(66,596)
(419)	10-Year U.S. Treasury Note	June 2017	USD	52,198,234	(3,396)
11	10-Year U.S. Ultra Long Treasury Note	June 2017	USD	1,473,313	(1,133)
(1)	Euro BOBL	June 2017	USD	140,540	(1)
(1)	Euro Bund Future	June 2017	USD	172,481	(75)
(106)	Long U.S. Treasury Bond	June 2017	USD	16,075,563	6,793
26	Ultra Long U.S. Treasury Bond	June 2017	USD	4,206,312	24,229
135	90-Day Euro Future	September 2017	USD	33,274,125	(3,592)
(135)	90-Day Euro Dollar	December 2017	USD	33,223,500	1,470

130	90-Day Euro Future	December 2018 USD 31,	851,625	(14,232)
10	90-Day Euro Future	March 2019 USD 2,4	448,500	(1,690)
(110)	90-Day Euro Future	December 2019 USD 26,	874,375	7,214
25	90-Day Euro Future	March 2020 USD 6,	105,000	3,872
Total			\$	(40,278)

#### Forward Foreign Currency Exchange Contracts

Currency Purchased		2 2			Settlement	Unrealized Appreciation	
Pi	urchased		Sold	Counterparty	Date	(Depreciation)	
USD	57,140	EUR	54,000	Bank of America N.A.	3/06/17	\$ (76)	
USD	9,314,518	EUR	8,652,000	Citibank N.A.	3/06/17	147,309	
USD	2,351,956	EUR	2,185,000	Morgan Stanley & Co. International PLC	3/06/17	36,843	
USD	9,747,507	GBP	7,802,000	Barclays Bank PLC	3/06/17	65,813	
USD	990,742	GBP	793,000	Barclays Bank PLC	3/06/17	6,689	
CHF	3,845,802	EUR	3,610,000	BNP Paribas S.A.	3/15/17	5,338	
JPY	436,453,152	NZD	5,340,000	Credit Suisse International	3/15/17	41,861	
NOK	16,075,444	AUD 2,540,000		Bank of America N.A.	3/15/17	(29,114)	
NOK	16,075,124	AUD	2,540,000	BNP Paribas S.A.	3/15/17	(29,152)	

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### BlackRock Core Bond Trust (BHK)

#### Forward Foreign Currency Exchange Contracts (concluded)

Currency		Currency			Settlement	-	nrealized preciation
Purchased		Sold		Counterparty	Date	(De	preciation)
NZD	5,340,000	JPY	434,041,074	Citibank N.A.	3/15/17	\$	(20,381)
USD	3,856,332	GBP	3,100,000	JPMorgan Chase Bank N.A.	3/15/17		8,616
CAD	2,535,889	AUD	2,520,000	Barclays Bank PLC	3/27/17		(21,356)
CAD	2,563,412	AUD	2,520,000	Barclays Bank PLC	3/27/17		(630)
SEK	17,302,843	NOK	16,215,000	BNP Paribas S.A.	3/27/17		(15,178)
USD	9,348,758	EUR	8,806,000	Bank of America N.A.	4/05/17		4,854
USD	2,319,672	EUR	2,185,000	Bank of America N.A.	4/05/17		1,204
USD	9,700,949	GBP	7,801,602	Barclays Bank PLC	4/05/17		11,801
USD	981,087	GBP	789,000	Barclays Bank PLC	4/05/17		1,194
SEK	17,375,591	NZD	2,685,000	Credit Suisse International	4/18/17		(1,741)
Total						\$	213,894

### **Exchange-Traded Options Purchased**

	Put/ H	Expiration	Strike	Contracts Value		
Description	Call	Date	Price	Contracts	Value	
10-Year U.S. Treasury Note Future	Put	5/26/17	USD 122.00	25	\$ 9,765	

#### **OTC Interest Rate Swaptions Purchased**

				Pay/			Not	tional		
		Put/	Exercise	Receive	<b>Floating Rate</b>	Expiration	An	nount		
Description	Counterparty	Call	Rate	Exercise Rate	Index	Date	((	)00)	V	alue
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	2.24%	3-Month LIBOR	R Receive	3/06/17	USD	5,100	\$	3,717
2-Year Interest Rate Swap	Citibank N.A.	Call	1.55%	3-Month LIBOR	R Receive	1/25/18	USD	40,000		72,322
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.64%	3-Month LIBOR	R Receive	2/14/18	USD	2,500		91,726
2-Year Interest Rate Swap	Deutsche Bank AG	Call	1.25%	3-Month LIBOR	R Receive	10/17/18	USD	10,000		14,999
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.45%	3-Month LIBOR	R Receive	11/22/19	USD	8,500	2	208,887
5-Year Interest Rate Swap	Deutsche Bank AG	Call	2.45%	3-Month LIBOR	R Receive	12/02/19	USD	4,500	1	10,899
10-Year Interest Rate Swap <sup>1</sup>	Deutsche Bank AG	Call	2.60%	3-Month LIBOR	R Receive	1/25/27	USD	1,900	(	(22,279)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.40%	3-Month LIBOR	R Receive	2/08/27	USD	1,875		95,875
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	3.10%	3-Month LIBOR	e Pay	1/03/18	USD	3,000		81,264
10-Year Interest Rate Swap	Deutsche Bank AG	Put	2.64%	3-Month LIBOR	e Pay	2/14/18	USD	2,500		58,315
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.45%	3-Month LIBOR	e Pay	11/22/19	USD	8,500	2	29,271
5-Year Interest Rate Swap	Deutsche Bank AG	Put	2.45%	3-Month LIBOR	e Pay	12/02/19	USD	4,500	1	22,210
10-Year Interest Rate Swap	Bank of America N.A.	Put	3.50%	3-Month LIBOR	e Pay	2/01/21	USD	4,000	1	26,923
10-Year Interest Rate Swap	Citibank N.A.	Put	3.50%	3-Month LIBOR	e Pay	2/01/21	USD	4,380	1	38,980
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.25%	3-Month LIBOR	e Pay	10/25/21	USD	6,890	1	56,370
5-Year Interest Rate Swap	Barclays Bank PLC	Put	3.15%	3-Month LIBOR	e Pay	10/27/21	USD	16,560	4	01,030
5-Year Interest Rate Swap	Morgan Stanley & Co.									
	International PLC	Put	3.50%	3-Month LIBOR	e Pay	11/15/21	USD	7,000	1	36,524
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	3.25%	3-Month LIBOR	e Pay	12/16/21	USD	6,050	1	40,648
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.25%	3-Month LIBOR	e Pay	12/16/21	USD	6,200	1	44,135
5-Year Interest Rate Swap	Barclays Bank PLC	Put	3.35%	3-Month LIBOR	e Pay	1/04/22	USD	19,050	4	18,780
10-Year Interest Rate Swap	Credit Suisse International	Put	1.25%	6-Month LIBOR	e Pay	1/11/22	JPY	250,000		30,501
10-Year Interest Rate Swap	Credit Suisse International	Put	1.55%	6-Month LIBOR	e Pay	2/22/22	JPY	250,000		24,374
Total									\$ 2,7	85,471

<sup>1</sup> Forward settling swaption.

### **OTC Options Purchased**

	Put/		Expiration	Stril	20		ional ount		
Description	Call	Counterparty	Date	Pric			00)	Value	
AUD Currency	Call	Morgan Stanley & Co. International PLC	03/23/17	CAD	1.02	AUD	10,080	\$ 48,263	

NOK Curency	Call	Citibank N.A.	03/23/17	SEK	1.08	NOK	97,040	54,183
AUD Currency	Put	Morgan Stanley & Co. International PLC	03/17/17	USD	0.75	AUD	15,145	17,557
NZD Currency	Put	BNP Paribas S.A.	03/23/17	JPY	79.50	NZD	10,680	32,433
EUR Currency	Put	UBS AG	08/14/17	USD	1.03	EUR	7,315	97,559
Total								\$ 249,995

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### BlackRock Core Bond Trust (BHK)

#### **OTC Interest Rate Swaptions Written**

OTC Interest Rate Sw	aptions Written	-	-	Pay/				ional	
Description	Counterparty	Put/ Call	Exercise Rate	Receive Exercise Rate	Floating Rate Index	e Expiration Date		ount 00)	Value
30-Year Interest Rate								,	
Swap	Goldman Sachs Bank USA	Call	2.51%	3-Month LIBOR	Pay	3/06/17	USD	1,030	\$ (2,154)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	1.87%	3-Month LIBOR	Pay	3/06/17	USD	4,930	(770)
10-Year Interest Rate	Goldman Sachs Dank OSA	Call	1.0770	5-Monul LIBOR	Tay	5/00/17	03D	4,950	(770)
Swap	Citibank N.A.	Call	2.30%	3-Month LIBOR	Pay	3/24/17	USD	7,500	(38,559)
10-Year Interest Rate									
Swap	Barclays Bank PLC	Call	2.47%	3-Month LIBOR	Pay	8/23/17	USD	2,500	(57,771)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	1.10%	3-Month LIBOR	Pay	11/22/17	USD	12,090	(3,022)
2-Year Interest Rate	Goldman Sachs Dank OSH	Cull	1.10%	5 Monul Libor	Tuy	11/22/11	COD	12,070	(3,022)
Swap	Citibank N.A.	Call	1.15%	3-Month LIBOR	Pay	11/29/17	USD	21,810	(7,148)
5-Year Interest Rate					_				
Swap	Goldman Sachs Bank USA	Call	0.15%	6-Month EURIBOR	Pay	12/04/17	EUR	5,700	(37,332)
2-Year Interest Rate Swap	Bank of America N.A.	Call	1.10%	3-Month LIBOR	Pay	12/04/17	USD	11,020	(3,018)
2-Year Interest Rate	Dank of America 10.74.	Cull	1.10%	5 Monul Elbor	Tuy	12/04/17	COD	11,020	(3,010)
Swap	Goldman Sachs Bank USA	Call	1.10%	3-Month LIBOR	Pay	12/04/17	USD	10,790	(2,955)
2-Year Interest Rate					_				
Swap	Barclays Bank PLC	Call	1.05%	3-Month LIBOR	Pay	12/15/17	USD	39,800	(9,466)
2-Year Interest Rate Swap	Deutsche Bank AG	Call	1.45%	3-Month LIBOR	Pay	1/19/18	USD	21,500	(27,953)
2-Year Interest Rate	Deutsene Dunk 110	Cull	1.1570	5 Monul Elbort	Tuj	1/1//10	000	21,500	(27,555)
Swap	Citibank N.A.	Call	1.05%	3-Month LIBOR	Pay	1/25/18	USD	60,000	(18,998)
2-Year Interest Rate									
Swap	Goldman Sachs Bank USA	Call	0.75%	3-Month LIBOR	Pay	4/12/18	USD	38,200	(6,466)
2-Year Interest Rate Swap	Deutsche Bank AG	Call	0.90%	3-Month LIBOR	Pay	10/17/18	USD	20,000	(13,004)
2-Year Interest Rate	Deutsene Dank AG	Cull	0.90%	5 Monul Elbor	Tuy	10/17/10	COD	20,000	(13,004)
Swap	Barclays Bank PLC	Call	1.50%	3-Month LIBOR	Pay	1/11/19	USD	5,900	(17,317)
2-Year Interest Rate					_				
Swap	Deutsche Bank AG	Call	2.28%	3-Month LIBOR	Pay	2/01/19	USD	9,500	(90,150)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	1.70%	3-Month LIBOR	Pay	1/05/22	USD	5,000	(76,156)
5-Year Interest Rate	Goldman Sachs Bank CON	Cull	1.70%	5 Wonur Elbor	Tuy	1105/22	CDD	5,000	(70,150)
Swap	Deutsche Bank AG	Call	1.75%	3-Month LIBOR	Pay	2/08/22	USD	5,000	(80,280)
10-Year Interest Rate									
Swap	Citibank N.A.	Put	2.60%	3-Month LIBOR	Receive	3/24/17	USD	7,500	(6,824)
10-Year Interest Rate Swap	Barclays Bank PLC	Put	2.47%	3-Month LIBOR	Receive	8/23/17	USD	2,500	(45,625)
5-Year Interest Rate	Darendy's Dark The	Tut	2.4770	5 Monul Elbor	Receive	0/25/17	COD	2,500	(43,023)
Swap	Goldman Sachs Bank USA	Put	1.15%	6-Month EURIBOR	Receive	9/11/17	EUR	10,800	(4,899)
5-Year Interest Rate									
Swap	Royal Bank of Scotland PLC	Put	1.10%	6-Month EURIBOR	Receive	9/25/17	EUR	10,000	(5,958)
5-Year Interest Rate Swap	Citibank N.A.	Put	1.00%	6-Month EURIBOR	Receive	10/23/17	EUR	6,670	(6,433)
5-Year Interest Rate	Chilbank IV.A.	1 ut	1.00 //	0-Month LOKIDOK	Receive	10/23/17	LUK	0,070	(0,+55)
Swap	UBS AG	Put	1.00%	6-Month EURIBOR	Receive	10/26/17	EUR	12,300	(12,203)
5-Year Interest Rate									
Swap	Goldman Sachs Bank USA	Put	1.00%	6-Month EURIBOR	Receive	10/30/17	EUR	14,000	(14,289)
2-Year Interest Rate Swap	Wells Fargo Bank N.A.	Put	2.00%	3-Month LIBOR	Receive	11/21/17	USD	26,600	(85,222)
2-Year Interest Rate	wens rargo balk IV.A.	1 ut	2.00%	5-MOHUI LIDOK	RECEIVE	11/21/17	03D	20,000	(05,222)
Swap	Goldman Sachs Bank USA	Put	2.10%	3-Month LIBOR	Receive	11/22/17	USD	12,090	(30,953)
2-Year Interest Rate									
Swap	Citibank N.A.	Put	2.15%	3-Month LIBOR	Receive	11/29/17	USD	21,810	(52,039)
	Wells Fargo Bank N.A.	Put	2.40%	3-Month LIBOR	Receive	12/01/17	USD	10,000	(13,592)

2-Year Interest Rate									
Swap									
2-Year Interest Rate	Bank of America N.A.	Dest	2.10%	3-Month LIBOR	Dession	12/04/17	USD	11.020	(20.280)
Swap 2-Year Interest Rate	Ballk of Allerica N.A.	Put	2.10%	5-MOIUI LIDOK	Receive	12/04/17	USD	11,020	(30,289)
Swap	Goldman Sachs Bank USA	Put	2.10%	3-Month LIBOR	Receive	12/04/17	USD	10,790	(29,657)
2-Year Interest Rate	Goldman Sachs Bank USA	rui	2.10%	5-MOIIUI LIBOK	Receive	12/04/17	USD	10,790	(29,037)
Swap	Barclays Bank PLC	Put	1.95%	3-Month LIBOR	Receive	12/15/17	USD	39,800	(159,638)
10-Year Interest Rate	Dateray's Dank TEC	Tut	1.75 %	5 Monul EIDOR	Receive	12/13/17	COD	57,000	(15),050)
Swap	Goldman Sachs Bank USA	Put	3.00%	3-Month LIBOR	Receive	1/03/18	USD	7,430	(83,305)
5-Year Interest Rate								.,	(00,000)
Swap	UBS AG	Put	1.00%	6-Month EURIBOR	Receive	1/08/18	EUR	7,200	(11,638)
2-Year Interest Rate									
Swap	Citibank N.A.	Put	2.30%	3-Month LIBOR	Receive	1/25/18	USD	20,000	(49,176)
2-Year Interest Rate									
Swap	Goldman Sachs Bank USA	Put	1.75%	3-Month LIBOR	Receive	4/12/18	USD	38,200	(318,048)
2-Year Interest Rate									
Swap	Goldman Sachs Bank USA	Put	1.45%	3-Month LIBOR	Receive	6/27/18	USD	10,000	(136,454)
2-Year Interest Rate		-							
Swap	Citibank N.A.	Put	1.40%	3-Month LIBOR	Receive	7/05/18	USD	10,000	(145,715)
2-Year Interest Rate			1.500			0.000	HAD	•	
Swap	Goldman Sachs Bank USA	Put	1.50%	3-Month LIBOR	Receive	9/06/18	USD	26,000	(367,750)
2-Year Interest Rate	Banalaya Barak DLC	Put	2.50%	3-Month LIBOR	Receive	10/17/18	USD	5 000	(24 592)
Swap 2-Year Interest Rate	Barclays Bank PLC	Put	2.30%	5-MOIIUI LIDOK	Receive	10/1//18	USD	5,000	(24,583)
Swap	Barclays Bank PLC	Put	2.50%	3-Month LIBOR	Receive	1/11/19	USD	5,900	(35,564)
2-Year Interest Rate	Daterays Dank TEC	1 ut	2.30 /0	5-Wohu LIDOK	Receive	1/11/1/	050	5,700	(55,504)
Swap	Deutsche Bank AG	Put	2.28%	3-Month LIBOR	Receive	2/01/19	USD	9,500	(74,736)
10-Year Interest Rate	Deutsene Duint 110	1 40	212070	b hionai bib ort	1000110	2,01,19	0.52	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(1,,,,,,,,)
Swap	Bank of America N.A.	Put	5.50%	3-Month LIBOR	Receive	2/01/21	USD	10,000	(70,907)
10-Year Interest Rate									
Swap	Citibank N.A.	Put	5.50%	3-Month LIBOR	Receive	2/01/21	USD	10,950	(77,643)
Total									\$ (2,385,659)

### **OTC Options Written**

OIC Options written									
Description	Put/ Call Counterparty		Expiration Date			Am	ional ount 00)	Value	
AUD Currency	Call	Morgan Stanley & Co. International PLC	03/17/17	NZD	1.09	AUD	10,090	\$ (3,907)	
NOK Currency	Call	Citibank N.A.	03/23/17	SEK	1.09	NOK	97,040	(21,275)	
NZD Currency	Call	BNP Paribas S.A.	03/23/17	JPY	83.00	NZD	10,680	(10,608)	
NZD Currency	Call	Deutsche Bank AG	04/12/17	SEK	6.55	NZD	16,135	(97,323)	
EUR Currency	Call	UBS AG	05/12/17	CHF	1.09	EUR	14,635	(62,157)	
NZD Currency	Put	Deutsche Bank AG	04/12/17	SEK	6.25	NZD	16,135	(27,637)	
Total								\$ (222,907)	

See Notes to Financial Statements.

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### BlackRock Core Bond Trust (BHK)

Centrally Cleared Credit Default Swaps Sell Protection

	IN IN							
	Receive Expiration		Credit	Amount		Unrealized		
Issuer/Index	Fixed Rate Date Ra		Rating <sup>1</sup>	$(000)^2$		Depreciation		
Chesapeake Energy Corp.	5.00%	12/20/21	CCC	USD	270	\$	(3,069)	

<sup>1</sup> Using Standard & Poor s ( S&P s ) rating of the issuer or the underlying securities of the index, as applicable.

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

#### **Centrally Cleared Interest Rate Swaps**

Fixed Rate	Floating Rate	Effective Date	Expiration Date	Notional Amount (000)		Unrealized Appreciation (Depreciation)
$0.77\%^{1}$	3-Month LIBOR	N/A	2/05/18	USD	107,000	\$ 536,232
$1.67\%^{2}$	3-Month LIBOR	7/06/173	3/31/19	USD	9,110	(1,469)
$1.67\%^2$	3-Month LIBOR	7/06/173	3/31/19	USD	9,100	(846)
$1.68\%^{2}$	3-Month LIBOR	7/06/173	3/31/19	USD	16,950	1,229
$1.61\%^{1}$	3-Month LIBOR	11/16/17 <sup>3</sup>	11/16/19	USD	10,100	49,163
$1.65\%^{1}$	3-Month LIBOR	11/21/173	11/21/19	USD	19,500	82,506
$1.67\%^{1}$	3-Month LIBOR	11/21/173	11/21/19	USD	4,490	17,683
$1.95\%^{1}$	3-Month LIBOR	12/18/173	12/18/19	USD	6,300	(6,863)
$2.05\%^{1}$	3-Month LIBOR	12/19/173	12/19/19	USD	6,000	(18,167)
$2.06\%^{1}$	3-Month LIBOR	12/19/17 <sup>3</sup>	12/19/19	USD	6,000	(18,518)
$1.87\%^{1}$	3-Month LIBOR	1/19/183	1/19/20	USD	2,600	2,909
$1.95\%^{1}$	3-Month LIBOR	2/06/183	2/06/20	USD	260	(5)
1.93%1	3-Month LIBOR	2/14/183	2/14/20	USD	1,300	613
$1.96\%^{1}$	3-Month LIBOR	2/16/183	2/16/20	USD	2,500	(208)
$2.00\%^{1}$	3-Month LIBOR	2/16/183	2/16/20	USD	5,500	(5,107)
$2.01\%^{1}$	3-Month LIBOR	2/16/183	2/16/20	USD	1,500	(1,611)
$2.06\%^{1}$	3-Month LIBOR	2/20/183	2/20/20	USD	2,000	(3,865)
$2.00\%^{1}$	3-Month LIBOR	3/02/183	3/02/20	USD	3,500	(1,985)
$2.04\%^{1}$	3-Month LIBOR	3/02/183	3/02/20	USD	2,000	(2,503)
$2.13\%^{1}$	3-Month LIBOR	12/04/183	12/04/20	USD	5,000	3,953
2.16%1	3-Month LIBOR	12/04/183	12/04/20	USD	5,000	456
$2.11\%^{1}$	3-Month LIBOR	12/10/183	12/10/20	USD	5,000	5,864
$2.20\%^{1}$	3-Month LIBOR	12/14/183	12/14/20	USD	5,000	(2,215)
$2.25\%^{1}$	3-Month LIBOR	12/18/183	12/18/20	USD	5,000	(7,133)
$2.32\%^{1}$	3-Month LIBOR	1/24/193	1/24/21	USD	5,000	(11,677)
$1.68\%^{1}$	3-Month LIBOR	7/06/173	8/31/21	USD	26,160	(38,869)
$2.28\%^{1}$	3-Month LIBOR	6/30/173	2/15/24	USD	9,380	(37,706)
$1.97\%^{2}$	3-Month LIBOR	10/27/213	10/27/26	USD	2,170	(67,157)
$2.07\%^{2}$	3-Month LIBOR	10/29/213	10/29/26	USD	6,160	(163,867)
$2.60\%^2$	3-Month LIBOR	11/16/213	11/16/26	USD	2,240	(8,209)
$2.95\%^{2}$	3-Month LIBOR	12/21/213	12/21/26	USD	4,100	45,445
$2.75\%^{2}$	3-Month LIBOR	1/05/223	1/05/27	USD	6,930	16,967
$2.35\%^{1}$	3-Month LIBOR	N/A	1/06/27	USD	2,060	(4,929)
$2.90\%^{1}$	3-Month LIBOR	1/27/273	1/27/37	USD	730	(2,878)
$2.58\%^{2}$	3-Month LIBOR	N/A	1/06/47	USD	830	(1,121)
Total						\$ 356,112

<sup>1</sup> Fund pays the fixed rate and receives the floating rate.  $^2$  Fund pays the floating rate and receives the fixed rate.

<sup>3</sup> Forward Swap.

#### OTC Credit Default Swaps Buy Protection

	Pay			Notional			
	Fixed		Expiration	Amount		Premium	s Unrealized
Issuer/Index	Rate	Counterparty	Date	(000)	Value	Paid	Depreciation

Australia & New Zealand Banking Group Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD	1	\$ (3)	\$ 2	\$ (5)
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD	1	(2)	2	(4)
Total						\$ (5)	\$ 4	\$ (9)

See Notes to Financial Statements.

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### Schedule of Investments (continued)

#### BlackRock Core Bond Trust (BHK)

OTC Credit Default Swaps S	ell Protection	1							Unrealized
Issuer/Index	Receive Fixed Rate	Counterparty	Expiration Date			Value	Premiums Paid (Received)	Appreciation (Depreciation)	
Hellenic Telecommunications									
Organization SA	5.00%	Barclays Bank PLC	12/20/21	B+	EUR	20	\$ 1,502	\$ 1,296	\$ 206
UniCredit SpA	1.00%	Barclays Bank PLC	12/20/21	BBB-	EUR	10	(351)	(562)	211
UniCredit SpA	1.00%	BNP Paribas S.A.	12/20/21	BBB-	EUR	5	(182)	(229)	47
Markit CMBX North America,									
Series 8	3.00%	Barclays Bank PLC	10/17/57	NR	USD	5,000	(761,170)	(525,399)	(235,771)
Markit CMBX North America,									
Series 8	3.00%	Credit Suisse International	10/17/57	NR	USD	2,500	(380,585)	(259,571)	(121,014)
Markit CMBX North America, Series 8	3.00%	Morgan Stanley & Co. International PLC	10/17/57	NR	USD	5,550	(844,899)	(768,323)	(76,576)
Markit CMBX North America,	3.00%	Morgan Stanley & Co.	9/17/58	NR	USD	9,450	(1,180,041)	(1,208,523)	28,482
Series 9		International PLC							
Total							\$ (3,165,726)	\$ (2,761,311)	\$ (404,415)

#### OTC Credit Default Swaps Sell Protection

<sup>1</sup> Using S&P s rating of the issuer or the underlying securities of the index, as applicable.

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

#### Transactions in Options Written for the Six Months Ended February 28, 2017

	Calls Notional (000)										
	Contracts	AUD	EUR	GBP	NOK	NZD	USD	Premiums Received			
Outstanding options, beginning of											
period		16,190	60,000				\$ 365,930	\$ 3,061,679			
Options written		58,410	146,210	25,215	197,800	26,815	233,425	2,737,169			
Options exercised		(16,090)	(25,375)		(100,760)			(308,123)			
Options expired		(32,230)	(98,910)	(18,940)			(25,235)	(815,492)			
Options closed		(16,190)	(61,590)	(6,275)			(297,550)	(3,157,950)			
Outstanding options, end of period		10,090	20,335		97,040	26,815	\$ 276,570	\$ 1,517,283			

Puts Notional (000)									
ontracts	AUD	CAD	EUR	GBP	NOK	NZD	USD	Premiums Received	
			242,300	10,000			\$ 450,260	\$ 5,907,484	
	28,185	16,075	89,100	23,815	48,520	54,340	231,200	2,650,734	
			(23,295)	(17,540)			(13,600)	(451,215)	
	(28,185)	(16,075)	(39,995)	(16,275)		(38,205)	(36,080)	(860,795)	
			(207,140)		(48,520)		(336,690)	(4,870,625)	
	ntracts	28,185	28,185 16,075	242,300 28,185 16,075 89,100 (23,295) (28,185) (16,075) (39,995)	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	$\begin{array}{cccccccccccccccccccccccccccccccccccc$	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	242,300         10,000         \$ 450,260           28,185         16,075         89,100         23,815         48,520         54,340         231,200           (23,295)         (17,540)         (13,600)         (13,600)           (28,185)         (16,075)         (39,995)         (16,275)         (38,205)         (36,080)	

Outstanding options, end of period

60,970

16,135 \$ 295,090 \$ 2,375,583

#### Derivative Financial Instruments Categorized by Risk Exposure

As of period end, the fair values of derivative financial instruments located in the Statements of Assets and Liabilities were as follows:

Assets Derivative	Financial Instruments	Commodity Contracts		Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Futures contracts	Net unrealized appreciation <sup>1</sup>					\$ 50,437	\$	50,437
Forward foreign currency exchange	Unrealized appreciation on forward foreign currency exchange contracts				\$ 331,522			331,522
Contracts Options purchased <sup>2</sup>	Investments at value unaffiliate <sup>3</sup>				\$ 331,322 249,995	2,795,236		3,045,231
Swaps centrally	investments at vide unarmitted				219,995	2,195,250		5,015,251
cleared	Net unrealized appreciation <sup>1</sup>					763,020		763,020
Swaps OTC	Unrealized appreciation on OTC swaps; Swap premiums paid		\$ 30,246					30,246
Total			\$ 30,246		\$ 581,517	\$ 3,608,693	\$	4,220,456

See Notes to Financial Statements.

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### Schedule of Investments (continued)

#### BlackRock Core Bond Trust (BHK)

		Commodity		Equity	Foreign Currency Exchange	Interest Rate	Other
	ve Financial Instruments	Contracts	Contracts	Contracts	<b>Contracts</b>		Contracts Total
Futures contracts	Net unrealized depreciation <sup>1</sup>					\$ 90,715	\$ 90,715
Forward foreign							
currency exchange	Unrealized depreciation on forward foreign						
contracts	currency exchange contracts				\$ 117,628		117,628
Options written	Options written at value				222,907	2,385,659	2,608,566
Swaps centrally							
cleared	Net unrealized depreciation <sup>1</sup>		\$ 3,069	)		406,908	409,977
Swaps OTC	Unrealized depreciation on OTC swaps;						
	Swap premiums received		3,195,97	7			3,195,977
Total			\$ 3,199,040	6	\$ 340,535	\$ 2,883,282	\$ 6,422,863

<sup>1</sup> Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments.

Only current day s variation margin is reported within the Statements of Assets and Liabilities.

<sup>2</sup> Includes forward settling swaption.

<sup>3</sup> Includes options purchased at value as reported in the Schedule of Investments.

For the six months ended February 28, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

Net Realized Gain (Loss) from:	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts Total
Futures contracts					\$ (824,024)	\$ (824,024)
Forward foreign currency exchange contracts				\$ 219,047		219,047
Options purchased <sup>1</sup>				(2,219,435)	513,327	(1,706,108)
Options written				1,697,311	900,328	2,597,639
Swaps		\$ 208,710			2,296,753	2,505,463
Total		\$ 208,710		\$ (303,077)	\$ 2,886,384	\$ 2,792,017

Net Change in Unrealized Appreciation				
(Depreciation) on:				
Futures contracts			\$ (2,161)	\$ (2,161)
Forward foreign currency exchange contracts		\$ 248,149		248,149
Options purchased <sup>2</sup>		264,173	(603,161)	(338,988)
Options written		(100,588)	(2,170,197)	(2,270,785)
Swaps	\$ 14,201		266,089	280,290
Total	\$ 14,201	\$ 411,734	\$ (2,509,430)	\$ (2,083,495)

<sup>1</sup> Options purchased are included in net realized gain (loss) from investments.

<sup>2</sup> Options purchased are included in net change in unrealized appreciation (depreciation) on investments.

#### Average Quarterly Balances of Outstanding Derivative Financial Instruments

Average notional value of contracts short	\$ 156,044,800
Forward foreign currency exchange contracts:	
Average amounts purchased in USD	\$ 90,973,976
Average amounts sold in USD	\$ 39,041,487
Options:	
Average value of option contracts purchased	\$ 680,992
Average value of option contracts written	\$ 711,176
Average notional value of swaption contracts purchased	\$ 166,762,788
Average notional value of swaption contracts written	\$ 728,214,606
Credit default swaps:	
Average notional value buy protection	\$ 1,000
Average notional value sell protection	\$ 15,765,133
Interest rate swaps:	
Average notional value pays fixed rate	\$ 243,620,129
Average notional amount-receives fixed rate	\$ 42,063,948

See Notes to Financial Statements.

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### Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

For more information about the Trust s investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

**Derivative Financial Instruments** Offsetting as of Period End The Trust s derivative assets and liabilities (by type) were as follows:

	Assets	Liabilities
Derivative Financial Instruments:		
Futures contracts		\$ 47,623
Forward foreign currency exchange contracts	\$ 331,522	117,628
Options	3,067,5101	2,630,845
Swaps centrally cleared	1,148	
Swaps OT€	30,246	3,195,977
Total derivative assets and liabilities in the Statement of Assets and Liabilities	\$ 3.430.426	\$ 5,992,073
Total derivative assets and natifices in the Statement of Assets and Elabilities	\$ 5,750,720	\$ 5,772,075
Derivatives not subject to a master netting agreement or similar agreement ( MNA )	(10,913)	(47,623)
Total derivative assets and liabilities subject to an MNA	\$ 3,419,513	\$ 5,944,450

<sup>1</sup> Includes options purchased at value which is included in Investments at value unaffiliated in the Statements of Assets and Liabilities and reported in the Schedule of Investments.

<sup>2</sup> Includes unrealized appreciation (depreciation) on OTC swaps and swap premiums paid/received in the Statements of Assets and Liabilities.

The following table presents the Trust s derivative assets and liabilities by counterparty net of amounts available for offset under a MNA and net of the related collateral received and pledged by the Trust:

		ative Assets							
	Subje	······································			Non-cash Collateral	C	Cash ollateral	Not	t Amount of
Counterparty	Co	Counterparty		for Offset <sup>1</sup>	Received	Received <sup>2</sup>			ative Assets <sup>3,6</sup>
Bank of America N.A.	\$	132,981	\$	(132,981)					
Barclays Bank PLC		907,020		(907,020)					
BNP Paribas S.A.		37,818		(37,818)					
Citibank N.A.		412,794		(412,794)					
Credit Suisse International		96,736		(96,736)					
Deutsche Bank AG		494,028		(433,371)		\$	(40,000)	\$	20,657
Goldman Sachs Bank USA		225,629		(225,629)					
JPMorgan Chase Bank N.A.		747,279					(747,279)		
Morgan Stanley & Co. International PLC		267,669		(267,669)					
UBS AG		97,559		(85,998)					11,561
Total	\$	3,419,513	\$	(2,600,016)		\$	(787,279)	\$	32,218

	Derivative Liabilities Subject to an MNA				Non-cash	Cash	
Counterparty	Cou	by nterparty	Deri	ivatives Available for Offset <sup>1</sup>	Collateral Pledged	Collateral Pledged <sup>4</sup>	 Amount of ve Liabilities <sup>5,6</sup>
Bank of America N.A.	\$	133,404	\$	(132,981)			\$ 423
Barclays Bank PLC		1,133,682		(907,020)			226,662
BNP Paribas S.A.		55,167		(37,818)			17,349
Citibank N.A.		444,191		(412,794)			31,397

Credit Suisse International	382,326	(96,736)	\$ (285,590)		
Deutsche Bank AG	433,371	(433,371)			
Goldman Sachs Bank USA	1,114,210	(225,629)	(888,581)		
Morgan Stanley & Co. International PLC	2,057,329	(267,669)		1,789,660	
Royal Bank of Scotland PLC	5,958			5,958	
UBS AG	85,998	(85,998)			
Wells Fargo Bank N.A.	98,814			98,814	
Total	\$ 5,944,450	\$ (2,600,016)	\$(1,174,171)	\$ 2,170,263	

<sup>1</sup> The amount of derivatives available for offset is limited to the amount of derivative assets and/or liabilities that are subject to an MNA.

<sup>2</sup> Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

<sup>3</sup> Net amount represents the net amount receivable from the counterparty in the event of default.

<sup>4</sup> Excess of collateral pledged from the individual counterparty is not shown for financial reporting purposes.

<sup>5</sup> Net amount represents the net amount payable due to the counterparty in the event of default.

<sup>6</sup> Net amount may also include forward foreign currency exchange contracts and currency options that are not required to be collateralized.

See Notes to Financial Statements.

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### Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

Fair Value Hierarchy as of Period End

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

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

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 74,261,831	\$ 7,876,146	\$ 82,137,977
Corporate Bonds		523,681,452	7,027,992	530,709,444
Floating Rate Loan Interests		12,312,873	81,810	12,394,683
Foreign Agency Obligations		20,597,186		20,597,186
Municipal Bonds		24,235,038		24,235,038
Non-Agency Mortgage-Backed Securities		98,309,641		98,309,641
Preferred Securities	\$ 15,783,485	86,956,134		102,739,619
U.S. Government Sponsored Agency Securities		80,969,008	2	80,969,010
U.S. Treasury Obligations		111,419,368		111,419,368
Short-Term Securities:				
Money Market Funds	31,449,022			31,449,022
Options Purchased:				
Interest rate contracts <sup>1</sup>	9,765	2,785,471		2,795,236
Foreign currency exchange contracts		249,995		249,995
Total	\$ 47,242,272	\$ 1,035,777,997	\$ 14,985,950	\$ 1,098,006,219
Derivative Financial Instruments <sup>2</sup>				
Assets:				
Credit contracts		\$ 28,946		\$ 28,946
Foreign currency exchange contracts		331,522		331,522
Interest rate contracts	\$ 50.437	763,020		813,457
Liabilities:		,.		
Credit contracts		(436,439)		(436,439)
Foreign currency exchange contracts		(340,535)		(340,535)
Interest rate contracts	(90,715			(2,883,282)
Total	\$ (40,278	) \$ (2,446,053)		\$ (2,486,331)

<sup>1</sup> Includes forward settling swaption.

<sup>2</sup> Derivative financial instruments are swaps, futures contracts, forward foreign currency exchange contracts and options written. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value. The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of period end, reverse repurchase agreements of \$327,543,464 are categorized as Level 2 within the disclosure hierarchy.

During the six months ended February 28, 2017, there were no transfers between Level 1 and Level 2.

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### Schedule of Investments (concluded)

#### BlackRock Core Bond Trust (BHK)

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

	Asset-Backed Securities	Corporate Bonds	Floating Rate Loan Interests	Non-Agency Mortgage-Backed Securities	Sponsor	vernment ed Agency ırities	Total
Assets:							
Opening balance, as of August 31, 2016	\$ 6,235,302	\$ 7,833,603	\$ 425,295		\$	2	\$ 14,494,202
Transfers into Level 3							
Transfers out of Level 3	(1,500,780)		(425,295)				(1,926,075)
Accrued discounts/premiums	(79,704)						(79,704)
Net realized gain (loss)	(4,600)			\$ 2			(4,598)
Net change in unrealized appreciation							
(depreciation) <sup>1,2</sup>	201,113	(562,287)	1,013				(360,161)
Purchases	6,079,815		80,797				6,160,612
Sales	(3,055,000)	(243,324)		(2)			(3,298,326)
Closing Balance, as of February 28, 2017	\$ 7,876,146	\$ 7,027,992	\$ 81,810		\$	2	\$ 14,985,950
Net change in unrealized appreciation (depreciation) on investments still held at February 28, 2017 <sup>2</sup>	\$ 263,227	\$ (562,287)	\$ 1,013				\$ (298,047)

<sup>1</sup> Included in the related net change in unrealized appreciation (depreciation) in the Statement of Operations.

<sup>2</sup> Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at February 28, 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.

See Notes to Financial Statements.

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### Consolidated Schedule of Investments

#### BlackRock Corporate High Yield Fund, Inc. (HYT)

February 28, 2017 (Unaudited)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
Banks 0.3%		
Bank of America Corp.	47,712	\$ 1,177,532
Citigroup, Inc.	19,346	1,157,084
IPMorgan Chase & Co.	12,869	1,166,189
Wells Fargo & Co.	20,051	1,160,552
		4,661,357
Building Products 0.0%	7,572	00( 501
JELD-WEN Holding, Inc. (a)	7,573	236,581
Capital Markets 0.2%	1.000	1 150 100
Goldman Sachs Group, Inc.	4,669	1,158,192
Morgan Stanley	25,178	1,149,879
Uranium Participation Corp. (a)	176,860	581,899
		2,889,970
Chemicals 0.1%		
Advanced Emissions Solutions, Inc. (a)	168,580	1,815,607
Consumer Finance 0.0%		
Ally Financial, Inc.	2	45
Diversified Financial Services 0.3%		
Concrete Investments II S.C.A. (a)	4,997	
Kcad Holdings I Ltd. (a)	2,223,465,984	4,780,452
		4,780,452
Diversified Telecommunication Services 0.0%		.,,
Broadview Networks Holdings, Inc. (a)	137,800	172,249
Energy Equipment & Services (b) 0.1%		
Laricina Energy Ltd. (a)	211,764	1
Osum Oil Sands Corp. (a)	400,000	900,467
		,
M3:- 0.00		900,468
Media 0.0%	7.210	10.072
Emmis Communications Corp., Class A (a)	7,210	19,972
Metals & Mining 0.1%	2.051.020	1 020 451
Peninsula Energy Ltd. (a)	2,051,920	1,030,451
Feck Resources Ltd., Class B	35,860	717,558
		1,748,009
Oil, Gas & Consumable Fuels 0.5%		
Gener8 Maritime Corp. (a)	965,338	4,710,849
Halcon Convertible Preferred	35	2,720,025
		7,430,874
Real Estate Investment Trusts (REITs) 0.0%		.,,
Ovation Acquisition I LLC, (Acquired 12/29/15, cost \$187,463) (c)	12,175	12,175
Semiconductors & Semiconductor Equipment 0.0%		,
SunPower Corp. (a)	1,025	8,979
Wireless Telecommunication Services 0.3%		
T-Mobile U.S., Inc. (a)	59,550	3,723,662
	· · · ·	28,400,400

		Par	
Asset-Backed Securities		(000)	
Asset-Backed Securities 3.6%			
Allegro CLO II, Ltd., Series 2014-1A, Class CR, 4.77%, 1/21/27 (d)(e)	USD	1,000	1,000,000

ALM Loan Funding (d)(e):			
Series 2013-7R2A, Class BR, 3.64%, 10/15/27		500	502,150
Series 2013-8A, Class CR, 4.97%, 10/15/28		1,400	1,401,570
		Par	
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)		()	
ALM VII R Ltd., Series 2013-7RA, Class BR, 3.72%, 10/15/28 (d)(e)	USD	500	\$ 502,167
ALM XI, Ltd., Series 2014-11A, Class D, 5.82%, 10/17/26 (d)(e)		500	464,855
ALM XII Ltd., Series 2015-12A (d)(e):			
Class C1, 4.77%, 4/16/27		1,500	1,503,642
Class D, 6.52%, 4/16/27		250	244,941
ALM XIV Ltd., Series 2014-14A, Class C, 4.49%, 7/28/26 (d)(e)		500	497,895
AMMC CLO 18, Ltd., Series 2016-18A, Class D, 5.94%, 5/26/28 (d)(e)		500	501,231
AMMC CLO 19, Ltd., Series 2016-19A, Class C, 3.68%, 10/15/28 (d)(e)		413	411,355
AMMC CLO IX, Ltd., Series 2011-9A (d)(e):		1 000	1 000 448
Class DR, 6.67%, 1/15/22 Class ER, 8.67%, 1/15/22		1,000 1,000	1,000,448 1,000,647
Class EK, 8.07%, 1715/22 Anchorage Capital CLO 3, Ltd., Series 2014-3A, Class C, 4.54%, 4/28/26 (d)(e)		500	501,506
Anchorage Capital CLO 5, Ed., Series 2014-5A, Class D, 5.24%, 7/28/28 (d)(e)		1,000	1,006,894
Anchorage Capital CLO, Ltd., Series 2010-0A, Class DR, 8.27%, 1/13/27 (d)(e)		600	604,272
APIDOS CLO, Series 2015-20A, Class BR, 3.62%, 1/16/27 (d)(e)		250	250,250
Apidos CLO XIX, Series 2014-19A, Class CR, 3.23%, 10/17/26 (d)(e)		500	498,144
Apidos CLO XVIII, Series 2014-18A, Class C, 4.69%, 7/22/26 (d)(e)		550	552,489
Apidos CLO XXIII, Series 2015-23A, Class D2, 6.97%, 1/14/27 (d)(e)		750	745,675
Ares XXXII CLO, Ltd., Series 2014-32A, Class CR, 4.49%, 11/15/25 (d)(e)		750	750,000
Ares XXXIII CLO, Ltd., Series 2015-1A, Class CR, 5.16%, 12/05/25 (d)(e)		1,000	995,044
Ares XXXIX CLO, Ltd., Series 2016-39A, Class E, 8.27%, 7/18/28 (d)(e)		1,000	1,000,683
Ares XXXVII CLO, Ltd., Series 2015-4A (d)(e):			
Class C, 5.27%, 10/15/26		1,000	1,009,198
Class D1, 7.82%, 10/15/26		500	499,547
Atrium CDO Corp., Series 9A, Class D, 4.55%, 2/28/24 (d)(e)		750	751,872
Ballyrock CLO, Ltd., Series 2016-1A, Class C, 3.52%, 10/15/28 (d)(e)		1,000	1,001,031
Betony CLO, Ltd., Series 2015-1A, Class CR, 3.76%, 4/15/27 (d)(e)		250	251,823
BlueMountain CLO Ltd., Series 2012-2A, Class CR, 3.65%, 11/20/28 (d)(e)		500	501,444
Carlyle Global Market Strategies CLO Ltd. (d)(e): Series 2012-4A, Class DR, 5.13%, 1/20/29		500	500.000
Series 2012-4A, Class DK, 5.15%, 1/20/29 Series 2013-3A, Class B, 3.67%, 7/15/25		500	500,538
Series 2013-5A, Class B, 5.07%, 1/15/25 Series 2014-1A, Class CR, 3.77%, 4/17/25		500	503,296
Series 2014-5A, Class C, 5.17%, 10/16/25		1.000	1.002.142
Series 2016-3A, Class D, 7.79%, 10/20/29		500	500,906
Cedar Funding, Ltd., Series 2014-3A, Class D, 4.60%, 5/20/26 (d)(e)		535	527,514
CIFC Funding 2014-V, Ltd., Series 2014-5A, Class CR, 3.72%, 1/17/27 (d)(e)		750	755,320
CIFC Funding 2015-III, Ltd., Series 2015-3A, Class E, 7.07%, 10/19/27 (d)(e)		750	744,214
CIFC Funding Ltd. (d)(e):			
Series 2014-2A, Class A3LR, 3.28%, 5/24/26		500	500,000
Series 2014-3A, Class C1, 3.84%, 7/22/26		1,250	1,258,288

See Notes to Financial Statements.

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)		(000)	, unit
Dryden 36 Senior Loan Fund, Series 2014-36A (d)(e):			
Class CR, 3.94%, 1/15/28	USD	250	\$ 250,125
Class DR, 4.64%, 1/15/28		1,000	1,000,000
HPS Loan Management 9-2016, Ltd., Series 9A-2016, Class D2, 7.47%, 7/19/27 (d)(e)		800	784,363
LCM XV LP, Series 15A, Class C, 4.15%, 8/25/24 (d)(e)		500	503,106
Madison Park Funding Ltd., Series 2014-14A,Class D, 4.63%, 7/20/26 (d)(e)		500	502,329
Madison Park Funding XV, Ltd., Series 2014-15A, Class CR, 4.49%, 1/27/26 (d)(e)		500	500.023
Mill Creek II CLO, Ltd., Series 2016-1A, Class E, 8.78%, 4/20/28 (d)(e)		500	500,540
Neuberger Berman CLO XIII, Ltd., Series 2012-13A, Class C, 3.89%, 1/23/24 (d)(e)		1,000	1,000,735
Neuberger Berman CLO XVII Ltd., Series 2014-17A, Class D, 4.58%, 8/04/25 (d)(e)		500	500,526
Neuberger Berman CLO XVIII Ltd., Series 2014-18A (d)(e):		200	200,220
Class BR, 3.59%, 11/14/27		500	503,468
Class CR, 5.29%, 11/14/27		1,500	1,511,754
Neuberger Berman CLO XX, Ltd., Series 2015-20A, Class E, 7.47%, 1/15/28 (d)(e)		500	495.805
Neuberger Berman CLO XXIII, Ltd., Series 2016-23A, Class E, 7.46%, 10/17/27 (d)(e)		500	499,556
OCP CLO, Series 2014-7A, Class A1A, 2.63%, 10/20/26 (d)(e)		500	501,586
Octagon Investment Partners 26 Ltd., Series 2016-1A, Class D, 5.97%, 4/15/27 (d)(e)		500	501,742
Octagon Investment Partners 27, Ltd., Series 2016-1A, Class E, 8.12%, 7/15/27 (d)(e)		1,000	1,002,501
Octagon Investment Partners XII Ltd., Series 2012-1AR, Class ER, 6.53%, 5/05/23 (d)(e)		1,200	1,207,053
Octagon Investment Partners XVII, Ltd., Series 2013-1A, Class A2R, 2.72%, 10/25/25 (d)(e)		1,500	1,500,750
Octagon Investment Partners XXII Ltd., Series 2015 174, Class 1217, 2012, 10125/25 (d)(c)		1,500	1,500,750
Class C1, 4.29%, 11/25/25		1,000	995.654
Class D1, 4.94%, 11/25/25		1,000	1,000,595
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (e)		200	199,446
OZLM IX Ltd., Series 2014-9A, Class C, 4.63%, 1/20/27 (d)(e)		1,000	1,000,170
OZLM IX, Ltd., Series 2014-9A, Class CR, 1.00%, 1/20/27 (d)(e)(f)		1,000	1,000,000
OZLM XII Ltd., Series 2015-12A, Class D, 6.44%, 4/30/27 (d)(c)(1)		250	239,963
Race Point IX CLO, Ltd., Series 2015-9A, Class A1, 2.53%, 4/15/27 (d)(e)		500	501,013
Race Point VII CLO Ltd., Series 2012-7A, Class CR, 3.69%, 11/08/24 (d)(e)		2,000	2,002,393
Sound Point CLO XII, Ltd., Series 2016-2A, Class E, 7.43%, 10/20/28 (d)(e)		500	498,390
Symphony CLO Ltd., Series 2010-17A, Class D, 5.82%, 4/15/28 (d)(e)		250	251,882
Symphony CLO Ltd., Series 2010-17A, Class D, 5.82%, 4/15/28 (d)(e)		Par	231,082
		r ai	
		(000)	<b>X</b> 7 <b>I</b>
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)			
Symphony CLO XI, Ltd., Series 2013-11A, Class B1, 3.22%, 1/17/25 (d)(e)	USD	500	\$ 506,248
Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.50%, 6/10/25 (d)(e)		1,000	1,000,852
Venture XVII CLO, Ltd., Series 2014-17A, Class B1, 3.12%, 7/15/26 (d)(e)		500	501,186
Venture XXVI CLO Ltd., Series 2017-26A, Class D, 5.29%, 1/20/29 (d)(e)		750	750,000
Voya CLO Ltd. (d)(e):			
Series 2014-4A, Class C, 5.02%, 10/14/26		1,750	1,752,945
Series 2016-3A, Class C, 4.67%, 10/18/27		1,000	1,003,722
Series 2016-3A, Class D, 7.67%, 10/18/27		500	507,285
Westcott Park CLO, Ltd., Series 2016-1A (d)(e):			
Class D, 5.38%, 7/20/28		500	501,131
Class E, 8.23%, 7/20/28		500	505,500
Total Asset-Backed Securities 3.6%			54,727,328

Corporate Bonds		
Aerospace & Defense 2.2%		
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)	2,808	2,464,020
Bombardier, Inc. (e):		
8.75%, 12/01/21	4,765	5,277,237
6.00%, 10/15/22	1,726	1,728,158
6.13%, 1/15/23	518	518,000
7.50%, 3/15/25	3,184	3,311,360
KLX, Inc., 5.88%, 12/01/22 (e)	3,539	3,725,505

Koppers, Inc., 6.00%, 2/15/25 (e)		1,190	1,237,600
Meccanica Holdings USA, Inc., 6.25%, 1/15/40 (e)		100	100,500
TransDigm, Inc.:			
5.50%, 10/15/20		1,563	1,590,353
6.00%, 7/15/22		7,958	8,172,707
6.50%, 7/15/24		4,577	4,702,867
6.50%, 5/15/25 (e)(f)		195	199,631
6.50%, 5/15/25		960	982,800
6.38%, 6/15/26		341	344,410
			34,355,148
Air Freight & Logistics 0.6%			0 1,000,110
Air Medical Merger Sub Corp., 6.38%, 5/15/23 (e)		1,321	1,284,673
National Air Cargo Group, Inc.:			
11.88%, 5/02/18		265	257,844
11.88%, 5/08/18		506	492,042
XPO Logistics, Inc.:			
5.75%, 6/15/21	EUR	383	428,472
6.50%, 6/15/22 (e)	USD	4,805	5,045,250
6.13%, 9/01/23 (e)		1,317	1,382,850
			8,891,131
Airlines 1.1%			0,071,151
Norwegian Air Shuttle ASA Pass-Through Trust, Series 2016-1, Class B, 7.50%, 5/10/25 (e)		1.895	2,030,019
US Airways Pass-Through Trust:		1,000	2,000,017
Series 2012-2, Class C, 5.45%, 6/03/18		5,720	5,848,700
Series 2013-1, Class B, 5.38%, 5/15/23		4,596	4,745,681
Virgin Australia Trust, Series 2013-1, Class C, 7.13%, 10/23/18 (e)		3,685	3,758,965
		2,230	2,.20,000
			16,383,365
			10,505,505

See Notes to Financial Statements.

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BlackRock Corporate High Yield Fund, Inc. (HYT)

Corporate Bonds         Xato Components         1.4%           Adient Global Holdings, Ld., 3.50%, 8/15/24         EUR           Allison Transmission, Inc., 5.00%, 10/01/24 (c)         USD           CNH Industrial Finance Europe SA, 2.88%, 5/17/23         EUR           Faurcia, 3.53%, 6/15/23         FI           Faurcia, 3.53%, 6/15/23         FI           Faurcia, 3.53%, 6/15/23         FI           FTE Vervaltings GmbH, 9.00%, 7/15/20         USD           Goodyner Tire, & Rubber Co., 5.00%, 5/31/26         USD           Godyner Tire, & Rubber Co., 5.00%, 5/31/26         USD           Ganh Enterprises Finance Corp.:         4.8%, 7/15/20           Godyner Tire, & Rubber Co., 5.00%, 5/31/26         USD           (275%, Cash or 4.00% PIK), 2.75%, 9/15/21         EUR           (3.25%, Cash or 4.00% PIK), 3.25%, 9/15/26         USD           (4.13%, Cash or 4.8% PIK), 4.13%, 9/15/21 (c)         USD           (4.13%, Cash or 4.8% PIK), 4.13%, 9/15/21 (c)         USD           Schaefter Finance BV:         4.35%, 5/15/25 (c)           (21 International, Inc., 8.63%, 2/15/19 (a)(d)(h)         USD           Banks 1.6%         EUR           Banca Popolare di Vicenza, 0.50%, 203/20         Banca Popolare di Vicenza, 0.50%, 203/20           Banca Popolare di Vicenza, 0.50%, 203/20         Ban	Par	
Aufo Components         1.4%           Adient Global Holdings, Lud., 30%, 8/15/24         EUR           Allison Transmission, Inc., 500%, 10/01/24 (c)         USD           CNH Industrial Finance Europe SA, 2.8%, 5/17/23         EUR           Fanzeria, 3.6%, 6/15/23         EUR           Franceia, 3.6%, 6/15/23         EUR           Franceia, 3.6%, 6/15/23         EUR           Franceia, 3.6%, 6/15/23         EUR           Franceia, 3.6%, 6/15/23         EUR           Godycar Tire & Rubber Co., 5.00%, 5/31/26         USD           Godycar Tire & Rubber Co., 5.00%, 5/31/26         USD           Enhn Entorprises Finance Corp.:         4.8%, 3/15/19           6.25%, 201/22 (c)         C.5%, 201/22 (c)           C.5%, 201/22 (c)         C.5%, 201/23 (c)           (2.75% Cash or 4.00% PIK), 3.25%, 9/15/23         EUR           (2.75% Cash or 4.00% PIK), 3.25%, 9/15/26         USD           (4.13% Cash or 4.8% PIK), 4.13%, 9/15/23 (c)         USD           Schaeffler Finance BV:         4.75%, 5/15/23 (c)         S.25%           2.55%, 5/15/23 (c)         S.25%         UCI International, Inc., 8.63%, 2/15/19 (a)(d)(b)         USD           Banks         1.6%         EUR         EUR           Bance Popolare di Milano Scart, 4.25%, 1/30/19         Banca Pop	(000)	Value
Adient Clobal Holdings, Ltd., 3.50%, 8/15/24 EUR Allison Transmission, Inc., 5.00%, 1/01/24 (c) USD CNH Industrial Finance Europe SA, 2.88%, 5/17/23 EUR Faurecia, 3.63%, 6/15/23 File Chryster Finance Europe: 4.75%, 7/15/22 FTE Verwaltungs GmbH, 9.00%, 7/15/20 Goodyear Tire & Rubber Co., 500%, 5/31/26 USD Goodyear Tire & Rubber Co., 500%, 5/31/26 USD Goodyear Tire & Rubber Co., 500%, 5/31/26 Eath Enterprises LP/Icahn Enterprises Finance Corp.: 4.88%, 3/15/19 6.25%, 2011/24 (c) HD Verwaltungs GmbH (g): (2.75%, Cash or 3.50%, PIK), 2.75%, 9/15/21 (2.75%, Cash or 3.50%, PIK), 2.75%, 9/15/21 (2.75%, Cash or 3.50%, PIK), 2.75%, 9/15/23 (3.75%, Cash or 4.50%, PIK), 3.75%, 9/15/23 (3.75%, Cash or 4.50%, PIK), 3.75%, 9/15/23 (c) Schaeffler Finance BV: 4.75%, 5/15/23 (c) Schaeffler Finance AV: 4.75%, 5/15/23 (c) Schaeffler Finance AV: 4.75%, 5/15/23 (c) Schaeffler Finance AV: 5.25%, 5/15/23 (c) Schaeffler Fin	(000)	
Allison Transmission, Inc., 5.00%, 1001/24 (c)         USD           Fourrecia, 3.63%, 6/15/23         EUR           Faurecia, 3.63%, 6/15/23         Faurecia, 3.63%, 6/15/23           Fitz Verwaltungs GmbH, 9.00%, 7/15/20         USD           Gonh Enterprises Finance Corp.:         USD           6.01h Enterprises UPR/cahn Enterprises Finance Corp.:         USD           4.85%, 3/15/19         EUR           3.25%, 201/24 (c)         EUR           HO Verwaltungs GmbH (g):         Z:5%, 5/15/23           2.75%, Cabn or 4.00% PIK), 3.75%, 9/15/26         EUR           3.25%, Cash or 4.00% PIK), 3.75%, 9/15/23 (c)         USD           4.30% Cash or 4.36% PIK), 4.13%, 9/15/21 (c)         USD           4.30% Cash or 5.25% PIK), 4.50%, 9/15/23 (c)         Sistemation           S.25%, 5/15/23 (c)         EUR           Banks 1.6%         Mileid Irish Banks PLC, 4.13%, 11/26/25 (d)         EUR           Bance Popolare di Milano Scarl, 4.25%, 1/30/19         Since Expirito Starto SA (a)(h):           1.75%, 3/15/19 (a)(d)(h)         USD         Since Expirito Starto SA (a)(h):	250	\$ 271,180
NH Industrial Finance Europe SA, 2.88%, 5/17/23       EUR         Faurecia, 3.63%, 6/15/23       "iait Chryster Finance Europe:         1/75%, 7/15/22       "iait Chryster Finance Europe:         1/75%, 7/15/22       "Iiii Chryster Finance Europe:         1/75%, 7/15/22       "Iiiii Chryster Finance Corp.:         1/75%, 7/15/22       USD         cahn Enterprises LP/Icahn Enterprises Finance Corp.:       "Iiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiii	827	841,472
Jance Carlos       Jance Burope:         TA%s, 72221       JA%s, 71572         TF Verwaltungs GmbH, 9.00%, 7/15/20       USD         Gody are Tire & Rubber Co., 5.00%, 5/31/26       USD         Canh Enterprises IP/Icahn Enterprises Finance Corp.:       USD         188%, 3/15/19       5.25%, 201/22 (c)         5.25%, 201/22 (c)       JA%s, 7/5%, 9/15/21       EUR         3.25% Cash or 4.00% PIK), 3.25%, 9/15/26       USD         4.13% Cash or 4.50% PIK), 3.75%, 9/15/26       USD         4.33% Cash or 4.50% PIK), 3.75%, 9/15/26       USD         4.33% Cash or 4.50% PIK), 4.30%, 9/15/26 (c)       USD         4.30% Cash or 4.50% PIK), 4.30%, 9/15/23 (c)       EUR         JCT International, Inc., 8.63%, 2/15/19 (a)(d)(h)       USD         Sanke 1.6%       UR         JICI International, Inc., 8.63%, 2/15/19 (a)(d)(h)       USD         Sance Sprolare di Milano Scarl, 4.25%, 1/30/19       Sance Sa	625	688,340
Find Chrysler Finance Europe:         1,75%, 71/5/22         TTE Verwaltungs GmbH, 9.00%, 71/5/20         Soodyaar Tire & Rubber Co., 500%, 5/31/26       USD         cahn Enterprises LP/Icahn Enterprises Finance Corp.:       188%, 71/51/20         188%, 71/51/9       EUR         525%, 201/22 (c)	300	332,732
175%, 715/22       USD         175%, 715/23       USD         188%, 715/19       Statumes Gradue Enterprises Finance Corp.:         188%, 715/19       Statumes Gradue Enterprises Finance Corp.:         175%, 2017/24 (c)       USD         1HO Verwaltungs Gradue [g):       2.75%, 2.80%, 715/25         2.75% Cash or 4.00% PIK), 3.75%, 9/15/26       4.13%         4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (c)       USD         4.50% Cash or 4.88% PIK), 4.30%, 9/15/23 (c)       Stateffler Finance BV:         1.75%, 5/15/25 (c)       Stateffler Finance BV:       1.75%, 5/15/25 (c)         8anks       1.6%       UCI International, Inc., 8.63%, 2/15/19 (a)(d)(h)       USD         Banks       1.6%       EUR         Miled Irish Banks PLC, 4.13%, 11/26/25 (d)       EUR       3.36%         Bance Popolare di Milano Scatt, 4.25%, 1/30/19       3.26%       3.26%, 5/15/25         UCI International, Inc., 8.63%, 2/15/19 (a)(2)       EUR       3.26%         Jance Popolare di Milano Scatt, 4.25%, 1/30/19       3.26%       3.26%, 5/15/25         Jance Popolare, 1.5%, 1/12/4 (d)       3.26%, 5/12/20       3	500	552,152
1.7%, 7.15/22 TE Verwaltangs GmbH, 900%, 7/15/20 TE Verwaltangs GmbH, 900%, 7/15/20 Cahn Enterprises LPICahn Enterprises Finance Corp.: 88%, 3/15/19 5.25%, 2/01/22 (e) 7.7%, 2/01/24 (e) HO Verwaltangs GmbH (g): 2.75%, Cash or 3.50% PIK), 2.75%, 9/15/21 2.75% Cash or 3.50% PIK), 3.75%, 9/15/23 3.75% Cash or 4.50% PIK), 3.75%, 9/15/26 4.13% Cash or 4.80% PIK), 4.35%, 9/15/23 (e) 5.25% PIK), 4.05%, 9/15/23 (e) 5.26% JFK (e) 5.25% PIK), 4.00% JFK (e) 5.26% JFK (e) 5.2	200	234,127
TFE Verwaltungs GmbH, 9.00%, 7/15/20       USD         Joodyear Tire & Rubber Co., 5.00%, 5/31/26       USD         cahn Enterprises LP/Icahn Enterprises Finance Corp.:       USD         8.8%, 3/15/19       Statument Corp.:         8.8%, 3/15/19       EUR         2.55%, 201724 (e)       EUR         HO Verwaltungs GmbH (g):       EUR         2.75% Cash or 4.00% PIK), 3.75%, 9/15/21       EUR         3.25% Cash or 4.00% PIK), 3.75%, 9/15/26       USD         4.30% Cash or 4.50% PIK), 4.13%, 9/15/21 (e)       USD         4.50% Cash or 5.25% PIK), 4.13%, 9/15/23 (e)       EUR         5.75%, 5.715/23 (e)       EUR         JCI International, Inc., 8.63%, 2/15/19 (a)(d)(h)       USD         JCI International, Inc., 8.63%, 2/15/19 (a)(d)(h)       USD         Janka 1.6%       EUR         Janca Popolare di Milano Scarl, 4.25%, 1/30/19       Janca Popolare di Milano Scarl, 4.25%, 1/30/19         Jance Dopolare di Vicenza, 0.50%, 2/03/20       Jance Dopolare, 2.75%, 7/27/20         Janko 1.6%       USD         JCT International, Inc., 8.63%, 2/15/27 (d)       EUR         Jance Dopolare, 2.75%, 7/27/20       Jance Dopolare, 2.75%, 7/27/20         Jank A, 4.00%, 5/22/24 (d)       Janka SA, 4.00%, 5/22/24 (d)         JarixaBank SA, 3.50%, 2/15/27 (d)       USD	200 467	- , .
Soodyear Tire & Rubber Co., 5.00%, 5/31/26         USD           cahn Enterprises LP/Icahn Enterprises Finance Corp.:         ISS           ISS%, 5/15/9         525%, 201/22 (e)           5.25%, 201/22 (e)         The Comparison of the		546,390
cahr Interprises LP/Icahn Enterprises Finance Corp.: 4.88%, 3/15/19 5.55%, 20/122 (c) 5.75%, 20/124 (c) HO Verwaltungs GmbH (g): 2.75% Cash or 3.50% PIK), 2.75%, 9/15/21 S.25% Cash or 4.50% PIK), 3.75%, 9/15/26 4.13% Cash or 4.50% PIK), 3.75%, 9/15/26 4.13% Cash or 4.50% PIK), 4.30%, 9/15/21 (c) 4.13% Cash or 4.50% PIK), 4.50%, 9/15/23 (c) 5.6afffler Finance BV: 1.75%, 5/15/25 (c) 8.25%, 1/26/25 (d) 8.25%, 1/26/25 (d) 8.25%, 1/27/10 (c) 8.25%, 1/27/10 (c) 9.25%, 1/12/19 (c) 9.25%, 1/12/19 (c) 9.25%, 1/12/19 (c) 9.25%, 1/12/19 (c) 9.25%, 1/12/19 (c) 9.25%, 1/12/19 (c) 9.25%, 1/12/10 (c) 9.25%, 1/12/10 (c) 9.25%, 1/12/10 (c) 9.25%, 2/15/17 (c) 9.25%, 1/12/16 (c) 9.25%, 2/15/19 (c) 9.25%, 2/15/19 (c) 9.25%, 2/15/27 (c) 8.25%, 2/15/23 (c) 8	100	111,409
188%, 3/15/19	471	480,420
5.25%, 201/24 (c) HO Vervalungs GmbH (g): 2.75% Cash or 3.50% PIK), 2.75%, 9/15/21 2.75% Cash or 4.00% PIK), 3.75%, 9/15/23 3.75% Cash or 4.30% PIK), 3.75%, 9/15/26 4.13% Cash or 4.38% PIK), 4.13%, 9/15/23 (c) Schaeffler Finance BV: 1.75%, 5/15/25 (c) 3.25%, 5/15/25 (c) 3.25%, 5/15/25 (c) 3.36% Cash or 4.83%, 2/15/19 (a)(d)(h) USD Banks 1.6% Hiled Irish Banks PLC, 4.13%, 11/26/25 (d) 3ance Popolare di Milano Scaft, 4.25%, 1/30/19 3ance Popolare di Milano Scaft, 4.25%, 1/30/19 3ance Popolare di Milano Scaft, 4.25%, 1/30/19 3ance Popolare di Milano SA (a)(h): 1.75%, 1/5/18 1.00%, 1/21/19 3ance Popolare di Milano SA (a)(h): 1.75%, 1/15/18 1.00%, 1/21/19 3ance Popolare, 2.75%, 7/27/20 3ank of Ireland, 4.25%, 6/11/24 (d) 3anki SA, 4.00%, 5/22/24 (d) 21T Group, Inc: 2.5%, 3/15/18 0.00%, 4/01/36 Commerzbank AG, 7.5%, 3/16/21 Deutsche Plandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 2/22/27 bercaja Banco SA, 5.		
5.75%, 2/01/24 (c) HO Vervalungs GmbH (g): 2.75% Cash or 4.00% PIK), 3.25%, 9/15/21 3.75% Cash or 4.50% PIK), 3.25%, 9/15/26 4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (c) 4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (c) Schaeffler Finance BV: 1.75%, 5/15/23 (c) 3.25%, 5/15/25 JCI International, Inc., 8.63%, 2/15/19 (a)(d)(h) USD Banks 1.6% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) Bance Topolare di Wilano Scarl, 4.25%, 1/30/19 Bance Popolare di Vicenza, 0.50%, 2/03/20 Bance Scarl, 1/57, 8, 1/12/19 Bance Very Starl, 1/12/19 Bance Popolare, 2.75%, 7/27/20 Bankia SA, 4.00%, 5/22/24 (d) CatxBank, SA, 3.50%, 2/15/27 (d) TT Group, Inc: 5.25%, 3/15/18 Scard, 4.07%, 3/16/21 EUR 5.25%, 3/15/18 USD 5.50%, 3/15/19 (c) 5.00%, 8/01/23 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 EUR Beverages 0.1% Vrdagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4,13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Holdings I SASU, 7.25%, 8/01/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Horizon Holdings I S	7,711	7,836,304
HO Vervalungs GnbH (g): 2.75% Cash or 3.50% PIK), 2.75%, 9/15/21 2.75% Cash or 4.00% PIK), 3.75%, 9/15/25 3.75% Cash or 4.00% PIK), 3.75%, 9/15/26 4.13% Cash or 4.00% PIK), 4.30%, 9/15/23 (e) 4.13% Cash or 4.52% PIK), 4.50%, 9/15/23 (e) Schaeffler Finance BV: 4.75%, 5/15/25 EUR UCI International, Inc., 8.63%, 2/15/19 (a)(d)(h) USD Banks 1.6% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) Banca Popolare di Vicenza, 0.50%, 2/03/20 Banca Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Banks 0, 1/21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Bank SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc: 2.5%, 3/15/18 USD 5.0%, 8/01/18 (e) 5.0%, 8/01/26 Commerzbank AG, 7.75%, 3/16/21 Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) Intesa Sapaolo SpA: 5.63%, 4/01/36 Commerzbank AG, 7.5%, 3/16/21 Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) Intesa Sapaolo SpA: 5.63%, 9/01/36 Commerzbank AG, 7.5%, 3/16/21 Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) Intesa Sapaolo SpA: 5.63%, 9/15/26 Beverage 0.1% Avdagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Henet Holdings Surd, 8.25%, 2/15/22 (g)	820	846,650
2.75% Cash or <sup>3</sup> .50% PIK), 2.75%, 9/15/21 3.25% Cash or 4.00% PIK), 3.25%, 9/15/23 3.75% Cash or 4.50% PIK), 3.75%, 9/15/21 (e) 4.13% Cash or 4.50% PIK), 4.13%, 9/15/21 (e) 4.13% Cash or 4.50% PIK), 4.50%, 9/15/23 (e) Schaeffler Finance BV: 1.75%, 5/15/23 (e) 3.25%, 5/15/25 EUR JCI International, Inc., 8.63%, 2/15/19 (a)(d)(h) Banks 1.6% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) Bance Popolare di Vicenza, 0.50%, 2/03/20 Bance Popolare di Vicenza, 0.50%, 2/03/20 Bance Popolare di Vicenza, 0.50%, 2/03/20 Bance Spritto Santo SA (a)(h): 1.75%, 1/15/18 1.00%, 1/21/19 Banki SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CTI Group, Inc: 5.25%, 3/15/18 USD 5.63%, 4/01/18 (e) 5.05%, 2/15/19 (e) 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 7/28/25 (d) Intesa Sapaalo SpA: 5.63%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Holding	1,816	1,884,100
3.25% Cash or 4.00% PIK), 3.25%, 9/15/23 3.75% Cash or 4.50% PIK), 3.75%, 9/15/26 4.13% Cash or 5.25% PIK), 4.50%, 9/15/23 (c) Schaeffler Finance BV: 1.75%, 5/15/25 EUR JCI International, Inc., 8.63%, 2/15/19 (a)(d)(h) USD Banks 1.6% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) Banca Popolare di Vicenza, 0.50%, 2/03/20 Banca Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bank of Ireland, 4.25%, 6/11/24 (d) Banki SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc.: 5.25%, 3/15/18 USD 5.63%, 4/01/18 (e) 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 Severages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Holdings I SASU, 7.25%, 8/0		
3.25% Cash or 4.00% PIK), 3.25%, 9/15/23 3.75% Cash or 4.50% PIK), 3.75%, 9/15/26 ( 4.13% Cash or 5.25% PIK), 4.50%, 9/15/23 (c) Schaeffler Finance BV: 1.75%, 5/15/25 (c) 3.25%, 3/15/18 (C) 3.26%, 1/12/(19) 3.100 Searl, 4.25%, 1/30/19 3.100 Searl, 4.25%, 1/30/19 3.100 Searl, 4.25%, 1/12/4 (d) 3.100%, 1/21/19 3.100 Searl, 4.25%, 0/11/24 (d) 3.100%, 5/22/24 (d) 3.11% Soft, 2.15%, 7/27/20 3.10% Soft, 2.15/27 (d) 2.17 Group, Inc: 5.25%, 3/15/18 USD 5.63%, 4/01/18 (c) 5.00%, 8/01/23 5.00%, 7/28/25 (d) ntesa Sanpaolo SpA: 5.63%, 9/15/26 Severages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Soft, 2.15/22 (g)	600	656,540
3.75% Cash or 4.50% PIK), 3.75%, 9/15/26 4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (e) USD 4.30% Cash or 5.25% PIK), 4.50%, 9/15/23 (e) Schaeffler Finance BV: 1.75%, 5/15/25 EUR JCI International, Inc., 8.63%, 2/15/19 (a)(d)(h) USD Banks 1.6% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) EUR Banca Popolare di Milano Scarl, 4.25%, 1/30/19 Banca Popolare di Vicenza, 0.50%, 2/03/20 Banca Popolare di Vicenza, 0.50%, 2/03/20 Banca Popolare di Vicenza, 0.50%, 2/03/20 Banca Opolare, 2.75%, 7/27/20 Banki SA, 0.0%, 5/22/24 (d) Banki SA, 0.0%, 5/22/24 (d) CIT Group, Inc: 2.55%, 3/15/18 USD 6.3%, 4/01/18 (e) 5.50%, 2/15/19 (e) 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 7/28/25 (d) mtesa Sapaolo SpA: 5.03%, 7/15/25 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Holdings I SASU, 7.25%, 8/01/23 Horizon Holdings I SASU, 7.25%, 8	475	522,085
4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (c) USD 4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (c) Schaeffler Finance BV: 1.75%, 5/15/23 (c) 2.25%, 5/15/25 EUR JCI International, Inc., 8.63%, 2/15/19 (a)(d)(h) USD Banks 1.6% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) EUR Banca Popolare di Milano Scarl, 4.25%, 1/30/19 Banco Popolare di Vicenza, 0.50%, 2/03/20 Banco Espirito Santo SA (a)(h): 1.75%, 1/15/18 1.00%, 1/21/19 Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Banks A, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc: 5.25%, 3/15/18 USD 5.63%, 4/01/18 (c) 5.50%, 2/15/19 (c) 5.00%, 8/01/23 .00%, 8/01/23 .00%, 7/28/25 (d) Iteres Sangaolo SpA: 5.63%, 9/13/23 .93%, 9/15/26 Beverage 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings Sarl, 8.25%, Cash), 8.25%, 2/15/22 (g)	225	242,834
4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (e) Schaeffler Finance BV: 1.75%, 5/15/25 EUR JCI International, Inc., 8.63%, 2/15/19 (a)(d)(h) USD Banks 1.6% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) EUR Banca Popolare di Wienz, 0.50%, 2/03/20 Banco Espirito Santo SA (a)(h): 1.75%, 1/15/18 1.00%, 1/21/19 Banco Popolare, 2.75%, 7/27/20 Banki SA, 4.00%, 5/2/24 (d) 2aixaBank SA, 3.50%, 2/15/27 (d) CTT Group, Inc.: 5.25%, 3/15/18 0.00%, 8/01/23 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 7/5%, 3/16/21 EUR Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) ntesa Sanpaolo SpA: 5.63%, 9/13/23 5.93%, 9/13/23 5.93%, 9/13/23 5.93%, 9/13/23 5.93%, 9/15/26	1,280	1,269,864
Schaeffler Finance BV:         1.75%, 5/15/23 (e)         3.25%, 5/15/25 EUR         UCI International, Inc., 8.63%, 2/15/19 (a)(d)(h)         Banks 1.6%         Sance Spirite Sance SA, 11/26/25 (d)         Bance Popolare di Nicenza, 0.50%, 2/03/20         Bance Spirite Sante SA (a)(h):         1.75%, 1/15/18         L00%, 1/21/19         Bance Opolare, 2.75%, 7/27/20         Bance SA, 5.00%, 2/15/27 (d)         CTT Group, Inc.:         5.25%, 3/15/18       USD         S.00%, 4/01/36       EUR         Commerzbank AG, 7.75%, 3/16/21       EUR         Deutsche Pfandbriefbank AG, 4.60%, 2/22/27       EUR         Deutsche Pfandbriefbank AG, 4.60%, 2/22/27       EUR         Sof3%, 9/13/23       Signa 9/15/26         Beverages 0.1%       Sof3%, 9/13/	1,200	1,332,996
k.75%, 5/15/23       EUR         3.25%, 5/15/25       EUR         JCI International, Inc., 8.63%, 2/15/19 (a)(d)(h)       USD         Banks       1.6%         Allied Irish Banks PLC, 4.13%, 11/26/25 (d)       EUR         Banca Popolare di Milano Scarl, 4.25%, 1/30/19       EUR         Banca Popolare di Vicenza, 0.50%, 2/03/20       EUR         Banca Popolare, 2.75%, 7/27/20       Banca Popolare, 2.75%, 7/27/20         Bank of Ireland, 4.25%, 6/11/24 (d)       Bankia SA, 4.00%, 5/22/24 (d)         CaixaBank SA, 3.50%, 2/15/27 (d)       EUR         CaixaBank SA, 3.50%, 2/15/27 (d)       USD         Cios3%, 4/0/18 (e)       5.50%, 2/15/19 (e)         5.50%, 2/15/19 (e)       5.00%, 3/16/21         Commerzbank AG, 7.75%, 3/16/21       EUR         Deutsche Pfandbriefbank AG, 4.60%, 2/22/27       bercaja Banco SA, 5.00%, 7/28/25 (d)         Itesa Sanpaolo SpA:       5.63%, 9/13/23         6.93%, 9/13/23       3.93%, 9/15/26         Beverages       0.1%         Ardagh Packaging Finance PLC/Ardagh	1,507	1,332,770
3.25%, 5/15/25       EUR         JCI International, Inc., 8.63%, 2/15/19 (a)(d)(h)       USD         Banks 1.6%       IUSD         Allied Irish Banks PLC, 4.13%, 11/26/25 (d)       EUR         Banca Popolare di Vicenza, 0.50%, 2/03/20       Banca Popolare di Vicenza, 0.50%, 2/03/20         Banco Espirito Santo SA (a)(h):       IV.75%, 1/15/18         1.00%, 1/21/19       Banco Popolare, 2.75%, 7/27/20         Bank of Ireland, 4.25%, 6/11/24 (d)       Banka SA, 4.00%, 5/22/24 (d)         CaixaBank SA, 50%, 2/15/27 (d)       TT Group, Inc.:         5.25%, 3/15/18       USD         5.63%, 4/01/18 (e)       5.00%, 2/15/27 (d)         5.50%, 2/15/19 (e)       0.00%, 8/01/23         5.00%, 4/01/36       UR         Commerzbank AG, 7.75%, 3/16/21       EUR         Deutsche Pfandbriefbank AG, 4.60%, 2/22/27       bereraja Banco SA, 5.00%, 7/28/25 (d)         ntesa Sanpaolo SpA:       5.63%, 9/13/23         5.63%, 9/13/23       3.93%, 9/15/26	1,440	1,481,818
UCI International, Inc., 8.63%, 2/15/19 (a)(d)(h) USD Banks 1.6% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) EUR Banca Popolare di Milano Scarl, 4.25%, 1/30/19 Banca Popolare di Vicenza, 0.50%, 2/03/20 Banca Popolare di Vicenza, 0.50%, 2/03/20 Banco Espirito Santo SA (a)(h): 4.75%, 1/15/18 4.00%, 1/21/19 Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CITI Group, Inc: 2.55%, 3/15/18 USD 5.63%, 4/01/18 (e) 5.50%, 2/15/19 (e) 5.00%, 4/01/23 5.00%, 4/01/23 5.00%, 7/28/25 (d) intesa Sanpaolo SpA: 5.63%, 9/13/23 8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings SAR, 8.25%, 2/15/22 (g)		
Banks 1.6%       EUR         Allied Irish Banks PLC, 4.13%, 11/26/25 (d)       EUR         Banca Popolare di Milano Scarl, 4.25%, 1/30/19       Banca Popolare di Vicenza, 0.50%, 2/03/20         Banca Popolare di Vicenza, 0.50%, 2/03/20       Banca Popolare di Vicenza, 0.50%, 2/03/20         Banco Depolare, 2.75%, 7/27/20       Banco Popolare, 2.75%, 7/27/20         Bank of Ireland, 4.25%, 6/11/24 (d)       Bankia SA, 4.00%, 5/22/24 (d)         CaixaBank SA, 3.50%, 2/15/27 (d)       CIT Group, Inc.:         5.25%, 3/15/18       USD         5.63%, 4/01/18 (e)       5.50%, 2/15/27 (d)         Stow, 3/01/23       Solow, 3/01/23         5.00%, 4/01/36       EUR         Commerzbank AG, 7.75%, 3/16/21       EUR         Deutsche Pfandbriefbank AG, 4.60%, 2/22/27       EUR         bercaja Banco SA, 5.00%, 7/28/25 (d)       ntesa Sanpaolo SpA:         5.63%, 9/13/23       S3%, 9/13/23         8.93%, 9/15/26       Severages 0.1%         Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23       Horizon Holdings IS ASU, 7.25%, 8/01/23         Horizon Parent Holdings Sarl, (8.25%, Cash), 8.25%, 2/15/22 (g)       EUR	100	114,560
Allied Irish Banks PLC, 4.13%, 11/26/25 (d) EUR Banca Popolare di Milano Scarl, 4.25%, 1/30/19 Banca Popolare di Vicenza, 0.50%, 2/03/20 Banco Espirito Santo SA (a)(h): .75%, 1/15/18 4.00%, 1/21/19 Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Ciri Group, Inc.: 5.25%, 3/15/18 CIT Group, Inc.: 5.25%	7,080	1,805,400
Allied Irish Banks PLC, 4.13%, 11/26/25 (d) EUR Banca Popolare di Milano Scarl, 4.25%, 1/30/19 Banca Popolare di Vicenza, 0.50%, 2/03/20 Banco Espirito Santo SA (a)(h): .75%, 1/15/18 4.00%, 1/21/19 Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Ciri Group, Inc.: 5.25%, 3/15/18 CIT Group, Inc.: 5.25%		21,499,221
Banca Popolare di Milano Scarl, 4.25%, 1/30/19 Banca Popolare di Vicenza, 0.50%, 2/03/20 Banco Espirito Santo SA (a)(h): 4.75%, 1/15/18 4.00%, 1/21/19 Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bank of Ireland, 4.25%, 6/11/24 (d) Bank SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc.: 5.25%, 3/15/18 USD 5.53%, 4/01/18 (e) 5.50%, 2/15/19 (e) 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 EUR Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) ntesa Sanpaolo SpA: 5.63%, 9/13/23 8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)		
Banca Popolare di Vicenza, 0.50%, 2/03/20 Banco Espirito Santo SA (a)(h): 4.75%, 1/15/18 4.00%, 1/21/19 Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc.: 5.25%, 3/15/18 5.25%, 3/15/18 5.25%, 2/15/19 (e) 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) intesa Sanpaolo SpA: 5.63%, 9/13/23 3.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	820	903,873
Banco Espirito Santo SA (a)(h): 4.75%, 1/15/18 1.00%, 1/21/19 Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc.: 5.25%, 3/15/18 USD 5.63%, 4/01/18 (e) 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) ntesa Sanpaolo SpA: 5.63%, 9/13/23 5.93%, 9/15/26 Beverages 0.1% Ardragh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	200	222,383
4.75%, 1/15/18 4.00%, 1/21/19 Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc.: 5.25%, 3/15/18 USD 5.63%, 4/01/18 (e) 5.50%, 2/15/19 (e) 5.00%, 8/01/23 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 EUR Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 Ibercaja Banco SA, 5.00%, 7/28/25 (d) intesa Sanpaolo SpA: 5.63%, 9/13/23 3.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	400	419,915
4.00%, 1/21/19 Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc.: 5.25%, 3/15/18 USD 6.63%, 4/01/18 (e) 5.50%, 2/15/19 (e) 5.50%, 2/15/19 (e) 5.00%, 8/01/23 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 EUR Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) ntesa Sanpaolo SpA: 5.63%, 9/13/23 8.93%, 9/13/23 8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)		
Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc.: 5.25%, 3/15/18 USD 5.63%, 4/01/18 (e) 5.50%, 2/15/19 (e) 5.00%, 8/01/23 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 EUR Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) intesa Sanpaolo SpA: 5.63%, 9/13/23 8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	1,900	598,826
Banco Popolare, 2.75%, 7/27/20 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc.: 5.25%, 3/15/18 USD 5.63%, 4/01/18 (e) 5.50%, 2/15/19 (e) 5.00%, 8/01/23 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 EUR Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) intesa Sanpaolo SpA: 5.63%, 9/13/23 8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	1,100	346,688
Bank of Ireland, 4.25%, 6/11/24 (d)         Bankia SA, 4.00%, 5/22/24 (d)         CaixaBank SA, 3.50%, 2/15/27 (d)         CIT Group, Inc.:         5.25%, 3/15/18       USD         5.63%, 4/01/18 (e)         5.50%, 2/15/19 (e)         5.00%, 8/01/23         5.00%, 4/01/36         Commerzbank AG, 7.75%, 3/16/21         Deutsche Pfandbriefbank AG, 4.60%, 2/22/27         bercaja Banco SA, 5.00%, 7/28/25 (d)         ntesa Sanpaolo SpA:         5.63%, 9/13/23         3.93%, 9/15/26	800	864,890
Bankia SA, 4.00%, 5/22/24 (d)         CaixaBank SA, 3.50%, 2/15/27 (d)         CIT Group, Inc.:         5.25%, 3/15/18       USD         5.63%, 4/01/18 (e)         5.50%, 2/15/19 (e)         5.00%, 8/01/23         5.00%, 8/01/23         5.00%, 4/01/36         Commerzbank AG, 7.75%, 3/16/21         Deutsche Pfandbriefbank AG, 4.60%, 2/22/27         bercaja Banco SA, 5.00%, 7/28/25 (d)         ntesa Sanpaolo SpA:         5.63%, 9/13/23         3.93%, 9/15/26    Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	540	596,389
CaixaBank SA, 3.50%, 2/15/27 (d) CIT Group, Inc.: 5.25%, 3/15/18 USD 5.63%, 4/01/18 (e) 5.50%, 2/15/19 (e) 5.00%, 8/01/23 5.00%, 8/01/23 5.00%, 4/01/36 EUR Commerzbank AG, 7.75%, 3/16/21 EUR Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) ntesa Sanpaolo SpA: 5.63%, 9/13/23 3.93%, 9/15/26 Severages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	1,600	1,730,927
CIT Group, Inc.:       USD         5.25%, 3/15/18       USD         5.63%, 4/01/18 (e)       5.50%, 2/15/19 (e)         5.00%, 2/15/19 (e)       5.00%, 8/01/23         5.00%, 4/01/36       EUR         Commerzbank AG, 7.75%, 3/16/21       EUR         Deutsche Pfandbriefbank AG, 4.60%, 2/22/27       bercaja Banco SA, 5.00%, 7/28/25 (d)         ntesa Sanpaolo SpA:       5.63%, 9/13/23         5.63%, 9/13/23       3.93%, 9/15/26         Beverages       0.1%         Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23         Horizon Holdings I SASU, 7.25%, 8/01/23         Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	200	218,027
5.25%, 3/15/18 USD 5.5%, 4/01/18 (e) 5.50%, 2/15/19 (e) 5.00%, 8/01/23 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 EUR Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) ntesa Sanpaolo SpA: 5.63%, 9/13/23 8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	200	218,027
5.63%, 4/01/18 (e)         5.50%, 2/15/19 (e)         5.00%, 8/01/23         5.00%, 4/01/36         Commerzbank AG, 7.75%, 3/16/21         Deutsche Pfandbriefbank AG, 4.60%, 2/22/27         bercaja Banco SA, 5.00%, 7/28/25 (d)         ntesa Sanpaolo SpA:         5.63%, 9/13/23         5.93%, 9/15/26         Beverages         0.1%         Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23         Horizon Holdings I SASU, 7.25%, 8/01/23         Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	4,320	4,464,202
5.50%, 2/15/19 (e) 5.00%, 8/01/23 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) intesa Sanpaolo SpA: 5.63%, 9/13/23 8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)		, - , -
5.00%, 8/01/23 5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) intesa Sanpaolo SpA: 5.63%, 9/13/23 8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	1,400	1,466,500
5.00%, 4/01/36 Commerzbank AG, 7.75%, 3/16/21 EUR Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) intesa Sanpaolo SpA: 5.63%, 9/13/23 8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	6,919	7,290,896
Commerzbank AG, 7.75%, 3/16/21       EUR         Deutsche Pfandbriefbank AG, 4.60%, 2/22/27       Eure         bercaja Banco SA, 5.00%, 7/28/25 (d)       Image: State of the state o	560	592,200
Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 bercaja Banco SA, 5.00%, 7/28/25 (d) ntesa Sanpaolo SpA: 5.63%, 9/13/23 8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	2,800	2,691,500
bercaja Banco SA, 5.00%, 7/28/25 (d) ntesa Sanpaolo SpA: 5.63%, 9/13/23 5.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	400	511,169
ntesa Sanpaolo SpA: 5.63%, 9/13/23 3.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	200	220,666
5.63%, 9/13/23 3.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	300	316,549
5.63%, 9/13/23 3.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)		
8.93%, 9/15/26 Beverages 0.1% Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	1,100	1,374,788
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	200	217,018
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)		25,047,406
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)		. , ,
Horizon Holdings I SASU, 7.25%, 8/01/23 Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	275	309,966
Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	100	112,455
	550	601,607
	100	108,066
		1,132,094
Corporate Bonds	Par	1,132,094 Value

		(000)	
Biotechnology 0.1%			
Senvion Holding GmbH, 6.63%, 11/15/20	EUR	700	\$ 772,533
Building Materials 0.1%			
Cemex Finance LLC, 4.63%, 6/15/24		400	448,605
Dry Mix Solutions Investissements SAS (d):			
3.93%, 6/15/21		110	116,534
5.18%, 3/15/23		200	215,058
Titan Global Finance PLC, 3.50%, 6/17/21		100	110,005
Building Products 1.7%			890,202
American Builders & Contractors Supply Co., Inc. (e):			
5.63%, 4/15/21	USD	1,315	1,349,519
5.75%, 12/15/23		982	1,031,100
BMBG Bond Finance SCA, 3.00%, 6/15/21	EUR	225	247,897
Building Materials Corp. of America (e):			
5.38%, 11/15/24	USD	665	683,553
6.00%, 10/15/25		2,308	2,452,250
CPG Merger Sub LLC, 8.00%, 10/01/21 (e)		4,330	4,535,675
Louisiana-Pacific Corp., 4.88%, 9/15/24		630	634,725
Masonite International Corp., 5.63%, 3/15/23 (e)		2,950	3,045,875
Ply Gem Industries, Inc., 6.50%, 2/01/22		3,735	3,885,147
Standard Industries, Inc. (e):			
5.13%, 2/15/21		284	296,070
5.50%, 2/15/23		1,576	1,639,040
JSG Corp.:		1.220	1 53 6 000
3.25%, 1/15/18 5.50%, 3/01/25 (e)		4,320 1,314	4,536,000 1,396,125
		1,511	
Capital Markets 1.5%			25,732,976
Blackstone CQP Holdco LP, 9.30%, 3/19/19 (e)		21,244	21,483,119
E*Trade Financial Corp., Series A, 0.00%, 8/31/19 (i)(j)		373	1,246,275
			22,729,394
Chemicals 2.6%			
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 2/01/25 (e)		3,350	3,350,000
Axalta Coating Systems Dutch Holding B BV, 3.75%, 1/15/25	EUR	225	248,526
Axalta Coating Systems LLC, 4.88%, 8/15/24 (e)	USD	1,451	1,480,020
Blue Cube Spinco, Inc.:		105	506.012
0.75%, 10/15/23		425	506,813
0.00%, 10/15/25		190	230,850
CF Industries, Inc.:		860	042 775
7.13%, 5/01/20 5.15%, 3/15/34		860 540	942,775 513,338
4.95%, 6/01/43		2,110	1,814,600
Chemours Co.:		2,110	1,014,000
5.63%, 5/15/23		375	397,969
7.00%, 5/15/25		1,387	1,506,629
Hexion, Inc., 10.38%, 2/01/22 (e)		1,470	1,514,100
Huntsman International LLC:		1,770	1,517,100
8.88%, 11/15/20		286	296,010
5.13%, 4/15/21	EUR	379	447,783
.13%, 11/15/22	USD	714	749,700
neos Finance PLC, 4.00%, 5/01/23	EUR	548	604,499
NEOS Group Holdings SA, 5.38%, 8/01/24	Don	100	111,500
novyn Finance PLC, 6.25%, 5/15/21		200	225,266
100  y  i f male c f LC, 0.25 / 0, 5/15/21			
	USD	0,/38	0,022.840
Aomentive Performance Materials, Inc., 3.88%, 10/24/21	USD EUR	6,758 211	6,622,840 231,916
Aomentive Performance Materials, Inc., 3.88%, 10/24/21 Aontichem Holdco 3 SA, 5.25%, 6/15/21	USD EUR		231,916
Momentive Performance Materials, Inc., 3.88%, 10/24/21 Montichem Holdco 3 SA, 5.25%, 6/15/21 NOVA Chemicals Corp. (e): 5.25%, 8/01/23			

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
Corporate Bonds		(000)	Value
Chemicals (continued)		(000)	Value
Platform Specialty Products Corp. (e):			
10.38%, 5/01/21	USD	1,818	\$ 2,042,977
6.50%, 2/01/22		7,764	8,113,380
PQ Corp., 6.75%, 11/15/22 (e)		2,197	2,378,252
PSPC Escrow Corp., 6.00%, 2/01/23	EUR	394	438,378
Tronox Finance LLC:			
6.38%, 8/15/20	USD	1,817	1,848,797
7.50%, 3/15/22 (e)		481	502,645
Versum Materials, Inc., 5.50%, 9/30/24 (e)		834	872,572
WR Grace & Co-Conn, 5.13%, 10/01/21 (e)		1,817	1,912,392
			40,684,185
Commercial Services & Supplies 1.4%			
ADT Corp.:			
3.50%, 7/15/22		3,337	3,165,979
4.13%, 6/15/23		537	516,863
4.88%, 7/15/32 (e)		2,365	1,903,825
Advanced Disposal Services, Inc., 5.63%, 11/15/24 (e)		1,563	1,598,167
Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (g)	EUR	428	465,805
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)	USD	1,875	1,964,062
Harland Clarke Holdings Corp., 8.38%, 8/15/22 (e)		1,870	1,931,944
Iron Mountain Europe PLC, 6.13%, 9/15/22	GBP	100	131,375
Mobile Mini, Inc., 5.88%, 7/01/24	USD	2,683	2,803,735
Park Aerospace Holdings Ltd., 5.25%, 8/15/22 (e)		1,631	1,700,317
Ritchie Bros Auctioneers, Inc., 5.38%, 1/15/25 (e)		1,289	1,326,059
Silk Bidco AS, 7.50%, 2/01/22 United Rentals North America, Inc.:	EUR	247	281,297
7.63%, 4/15/22	USD	1,992	2,079,787
5.75%, 11/15/24		1,354	1,437,948
Verisure Holding AB, 6.00%, 11/01/22	EUR	185	213,530
			21,520,693
Communications Equipment 1.7%			
Alcatel-Lucent USA, Inc., 6.45%, 3/15/29	USD	4,706	5,200,130
Avaya, Inc., 7.00%, 4/01/19 (a)(e)(h)		1,135	905,163
CommScope Technologies Finance LLC, 6.00%, 6/15/25 (e)		712	761,840
CommScope, Inc. (e):			
5.00%, 6/15/21		2,278	2,346,340
5.50%, 6/15/24		2,169	2,272,028
Nokia OYJ, 6.63%, 5/15/39		3,513	3,750,127
Zayo Group LLC/Zayo Capital, Inc.:		1.165	1 700 707
6.00%, 4/01/23		4,466	4,722,795
6.38%, 5/15/25		4,457	4,802,417
5.75%, 1/15/27 (e)		1,481	1,565,861
			26,326,701
Construction & Engineering 0.4%		0.000	0.101.000
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (e)		2,090	2,131,800
Engility Corp., 8.88%, 9/01/24 (e)	FUD	1,728	1,857,600
Swissport Investments SA, 6.75%, 12/15/21	EUR	827	960,669
Weekley Homes LLC/Weekley Finance Corp., 6.00%, 2/01/23	USD	862	831,830
Construction Materials 1.20/			5,781,899
Construction Materials 1.3%		1.020	1 825 207
American Tire Distributors, Inc., 10.25%, 3/01/22 (e)		1,839	1,825,207
Autodis SA:	FUD	100	100 292
4.05%, 5/01/22 (d)	EUR	100	109,383
4.38%, 5/01/22		150	165,616

Par

basirner function Materiak (continued) baserno Roufing Mappi, hare, 638%, 1001/23 1D Supply, hare, 638%, 1001/23 25%, 12/1521 10 Supply, hare, 638%, 1001/23 25%, 12/1521 25%, 12/1521 2008, 61/524 2008, 16/1523 2008, 16/1523 2008, 16/1524 2009, 12/152 2009, 12/152 200				
seam Roning Supply, Inc., 63%, 10/01/23         USD         566         \$         611,988           25%, 12/15/21         10.967         11.570,185         226,451           25%, 12/15/21         EUR         200         226,451           KQ Italia Bondon SpA, 3.88%, 400/24         EUR         200         226,451           KQ Italia Bondon SpA, 3.88%, 400/24         EUR         200         226,451           KVG F00,505, 500/26         USD         1,373         1,424,488           Event SA:	Corporate Bonds		(000)	Value
D5 Supple, Inc. (e).         10, 500, 10, 550, 185           25%, 12/1521         0, 06, 70         1, 550, 185           25%, 12/1521         2, 803         2, 804, 172           Kot Inil, Boncko SpA, 3, 85%, 401/24         EUR         200         226, 451           Store Sol, 5383         501/25         1, 573         1, 424, 488         502         26, 55, 217           Sow, 61/523         EUR         972         1, 077, 022         505         25, 52, 527           Consumer Discretionary         0, 1%         100         250         26, 52, 527           Consumer Discretionary         0, 1%         11, 188, 833         100, 063         100, 033         11, 188, 833           Uvenser Gruise Finance L4, 7, 25%, 200, 25 (c)         0, 643         670, 328         100, 328         100, 328         120, 327, 163         11, 352, 163         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328         100, 328, 328, 300         30, 328, 328, 300         30, 328, 328, 300         30, 328, 328, 300         30, 328, 328, 300         30, 328, 328, 300         30, 328, 328, 300         30, 328, 328, 300 <td>Construction Materials (continued)</td> <td></td> <td></td> <td></td>	Construction Materials (continued)			
25%, 12/21       10.967       11.570.185         X57, 41524       2.803       2.964, 172         KQ Italia Bondco Sp.A. 38%, 401/24       EUR       200       226, 451         UterCroup, Inc., 50%, 301/26       USD       11.570.185       753         50%, 61/523       EUR       972       1.077.022         card SA;       200       205, 5247       20239,759         carnumer Discretionary 0.1%       200       205, 537       20239,759         carnumer Discretionary 0.1%       1.178       1.186,835         iverena Cruise Finance 2.4%       111       11.868,835         itserna Co. Larxenbourg SARL, 500%, 201/25 (c)       USD       1.178       1.186,835         iverna Cruise Finance 2.4%       10.32,07       3.19,245       300,300         itance Data Systems Corp. (c):       2.307       3.19,245       300,300         25%, 12/01/1       1.302,262       35%,300/23       300,300         36%, 300/25       904       924,440       307,319,245         36%, 300/25       10.74       1.19,645       300,300         36%, 300/25       904       924,940       304,3200         36%, 300/25       10.74       1.19,645       307,300         36%, 300/25	Beacon Roofing Supply, Inc., 6.38%, 10/01/23	USD	566	\$ 611,988
75%, 41724     2,803     2,964,172       KQ haih Bondos Sp., 38%, 40/124     EUR     200     226,451       bufc/cong, he., 5,50%, 30/126     UXD     1,373     1,424,488       cevel SA:	HD Supply, Inc. (e):			
KQ full Bondco Sp.A. 3.898, 400/24         EUR         200         2.26, 451           bitCGroup, Inc., Sp.Sp. 300/26         USD         1.373         1.424.488           boxs, 61523         EUR         972         20.597.99           assumer Discretionary 0.1%         250         255.37           isless Co. Luxenbourg SARL, 500%, 201/25 (c)         USD         1.178         1.186.835           ibverse Cruise Finance L.4.7, 25%, 201/25 (c)         043         670.328           'onsumer Finance L.4.7, 25%, 201/25 (c)         043         670.328           'onsumer Finance L.4.7         1.86.835         1.86.835           'onsumer Finance L.4.7         1.92.97         1.86.935           'onsumer Finance L.4.7         1.92.97         1.92.97           'onsumer Finance L.4.7         1.92.97         1.92.92           'onsumer Finance L.4.7         1.92.92         1.92.92           'onsumer Finance L.4.7         1.92.92         1.92.92           'onsumer Finance L.4.7         1.93.92.92         90.92.22.92           'onsite Finance L.				· · · ·
UlceCroup, Inc., 5.50%, 5001/26         USD         1.373         1.424.488           50%, 6/15/23         EUR         972         1.077.022           6.3%, 6/15/24 (f)         20         265.247           Consumer Discretionary 0.1%         20.239,759           insumer Discretionary 0.1%         20.239,759           insumer Finance 1.24%         1.186,835           illiance Data Systems Cong. (c):         25           25%, 120/17         150         152,250           25%, 120/17         150         152,250           38%, 801/22         503         500,485           25%, 120/17         150         152,250           38%, 801/22         503         500,485           39%, 801/23         964         94,440           0.5%, 10/01         18,593         22,23,900           36%, 7/271         1,074         1,119,645           36%, 7/2721         932         892,390           25%, 127/23         932         892,390           25%, 127/24         723         677,813           36%, 7/2721         1,074         1,19,045           36%, 7/2721         1,230         1,230           35%, 127/273         1,230         1,373				
العالي ال وعالي العالي عالي				
50%, 6/15/23         EUR         972         1.077,022           63%, 6/15/24 (f)         250         265,247           cassmer Discretionary 0.1%         20,239,759           Thesen Co. Lancembourg SARL, 5.00%, 2001/25 (c)         USD         1.178         1.186,835           inverse Cruise Finance 1.2%, 2012/25 (c)         643         670.328           Somsumer Discretionary 0.1%         150         152,250           Sass, 1001/21         3.007         3.319,245           Sass, 101/21         3.003         500.485           Sass, 101/21         3.02         3.03           Sass, 801/22         1.03         1.03,2.052           Sass, 801/22         1.074         1.19.645           Sass, 801/22         1.03         1.03,2.052           Sass, 801/23         1.032         1.032           Sass, 801/23         1.034         1.032,2.052           Sass, 801/23         1.032         <		USD	1,373	1,424,488
.63%, 6/15/24 (f)         250         265,247           ````````````````````````````````````	Rexel SA:			
Joseme Discretionary 0.1%         20.239,759           Joseme Discretionary SARL 508, 200/25 (c)         USD         1.178         1.186,835           Intersca Cruise Finance Ld., 7.25%, 201/25 (c)         643         670.328           Junce Data Systems Corp. (c):         150         152,250           25%, 1201/17         150         152,250           38%, 1101/21         3.207         3.319,245           38%, 1101/21         3.203         1.302,262           38%, 1101/21         1.230         1.302,262           38%, 30025         9.04         9.04         9.24,340           0.0%, 1701/31         18.930         22.823,000         4.93         4.340           0.0%, 1701/31         18.930         22.843,000         1.93         4.93         4.93           1.3%, 93024         1.230         1.302,262         1.074         1.119,645         5.05	3.50%, 6/15/23	EUR		
Jonssmer Discretionary 0.1%         USD         1.178         1.186.853           likes n.C. Lucenbourg SARL 5.00%, 201/25 (c)         643         670.328           Jinsen Dat. Stores Chrono Chrono 201/25 (c)         643         670.328           Jinsen Dat. Systems Corp. (c):	2.63%, 6/15/24 (f)		250	265,247
lielsen Co. Laxembourg SARI. 5.00%, 2001/25 (c) USD 1,178 1,186,835 ilversea Cruise Finance L4, 7,25%, 2001/25 (c) 643 670,328 USD 1,725 (2001/25 (c) 152,250 250, 1201/17 150 152,250 250, 1202/17 150,250 250, 12				20,239,759
iiversea Cruise Finance Ltd., 7.25%, 201/25 (e)				
1.857,163         Consumer Finance 2.4%         Ulfance Data Systems Corp. (c):         2.5%, 120/171       150         3.86%, 80.1022       503         3.86%, 80.1022       503         3.86%, 80.1022       503         3.86%, 80.1022       503         3.86%, 80.1022       503         3.86%, 80.1022       503         3.86%, 80.1023       1.300.262         3.86%, 80.1023       1.301         3.89%, 80.1022       503         3.89%, 80.1023       1.302.262         3.89%, 80.1023       1.302.262         3.89%, 80.1023       1.119.645         3.89%, 10.252.14       1.014       1.119.645         3.6%%, 70.262.13       1.014       1.119.645         .50%, 10.252.24       642       641.415         .65%, 80.0133       1.231       1.475.010         .75%, 121/51.9       1.451       1.519.023         .75%, 121/51.9       1.451       1.519.023         .75%, 121/51.9       1.458       1.511.654         .75%, 121/51.9       1.458       1.511.654         .75%, 121/51.9       1.458       1.511.654         .75%, 121/51.9       3.668       3.929.153		USD	,	
Jonsume Finance 24%           113mco Data Systems Corp. (c):           25%. 120/1/17         150         152.250           25%. 120/1/17         3.207         3.319.245           35%. 301/22         503         500.485           13%. 9/30/24         1.302.262         633           13%. 9/30/24         1.302.262         63%. 3/302.50           63%. 3/30/25         904         923.343           63%. 7/26/21         1.074         1.119.645           50%. 1/25/23         890         912.250           63%. 3/25/24         642         614.715           63%. 8/0/33         1.821         1.475.010           13%. 3/325/24         642         614.715           63%. 8/0/33         1.821         1.475.010           19%. 10/21/19         1.451         1.519.023           25%. 10/25/24         723         677.813           63%. 8/0/33         1.451         1.519.023           25%. 10/21/19         1.451         1.519.023           25%. 10/21/19         1.451         1.519.023           25%. 10/21/10         1.458         1.511.654           75%. 13/21 (0)         1.451         1.519.023           25%. 15/21 (0)         2	Silversea Cruise Finance Ltd., 7.25%, 2/01/25 (e)		643	670,328
Illance Data Systems Corp. (e):       150       152250         25%, 12/01/7       150       152250         25%, 12/01/7       503       500.485         25%, 12/01/7       503       500.485         25%, 12/01/7       1,320       1,320.7         25%, 12/01/7       1,320       503       500.485         25%, 37024       1,320       23,283.900         25%, 12/01/7       1,074       1,119.645         25%, 12/02/1       1,074       1,119.645         25%, 12/23       932       892.300         25%, 92/23       932       892.300         25%, 12/21/2       723       647.715         25%, 12/15/24       642       614.715         25%, 12/15/24       723       647.715         25%, 12/15/19       1,451       1,519.023         25%, 12/15/19       1,451       1,519.023         25%, 12/15/19       1,451       1,519.023         25%, 12/15/19       1,451       1,519.023         25%, 12/15/19       1,451       1,519.023         25%, 12/15/21       275       287.375         25%, 12/15/21       1,458       1,511.654         25%, 15/21 (0)(0       1,458       1,511.654 <td></td> <td></td> <td></td> <td>1,857,163</td>				1,857,163
25%, 120/1/1       150       152,250         38%, 110/12       3,007       3,319,245         38%, 110/12       503       500,485         11%, 9/30/24       1,230       1,302,262         63%, 370/25       904       924,340         00%, 110/131       18,930       32,328,390         lavient Corp:	Consumer Finance 2.4%			
88%, 11/01/21       3, 207       3, 19, 245         38%, 801/22       503       500, 485         38%, 801/22       503       500, 485         38%, 801/22       1, 230       1, 230       1, 230, 202, 262         36%, 37, 3025       904       924, 340         0.00%, 11/01/31       18, 930       23, 283, 900         avient Corp.       1074       1, 19, 645         50%, 125/23       932       892, 390         25%, 925/23       890       912, 250         1,3%, 325/24       642       614, 715         63%, 70/25/24       723       677, 813         63%, 80/1/3       1, 821       1, 475, 010         meMain Financial Holdings LLC (e):       1451       1, 519, 023         25%, 121/5/1       275       287, 375         25%       275       287, 375         25%       393       403, 316         0.00%, 63/021 (e)       2, 447       2, 538, 762         25%, 115/21       2447       2, 538, 762         25%, 115/21       369, 80, 703       403, 316         0.00%, 63/021 (e)       2, 447       2, 538, 762         25%, 115/21       2447       2, 538, 762         25%, 115/22 <td< td=""><td></td><td></td><td></td><td></td></td<>				
3%%, 80/122       503       500,485         1J%, 9/30/24       1,230       1,302,262         13%, 9/30/25       904       924,340         00%, 11/01/31       18,930       23,283,900         avient Corp.:	5.25%, 12/01/17			
uly Financial, Inc.:       1.230       1.302,262         1.3%, 9/30/24       1.230       1.302,262         6.5%, 3/30/25       904       924,340         0.0%, 11/01/31       18,950       23,283,900         avient Corp.:       1.074       1.119,645         6.5%, 7/26/21       1.074       1.119,645         5.0%, 1/25/23       932       892,390         25%, 9/25/23       890       912,250         1.3%, 8/30/25       642       614,715         63%, 7/26/21       723       677,813         63%, 8/01/33       1.821       1.475,010         DeMain Financial Holdings LLC (e):       1.451       1.519,023         .25%, 1/21/521       275       287,375         Totatamers & Packaging 3.5%         virtagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:	5.88%, 11/01/21			
.13%, 930/24       1,230       1,302,262         .63%, 330/25       .904       .924,340         .00%, 11/01/31       .18,930       .23,283,900         lavient Corp.:	5.38%, 8/01/22		503	500,485
63%, 330/25     904     924,340       63%, 730/25     930     23,283,900       lavient Corp.:     -     -       63%, 7/26/21     1,074     1,119,645       .50%, 1/25/23     932     282,390       25%, 9/25/23     932     282,390       .13%, 32/25/4     642     614,715       .88%, 10/25/24     642     614,715       .88%, 10/25/24     642     614,715       .88%, 10/25/24     1,821     1,475,010       neMain Financial Holdings LLC (c):     -     -       .75%, 12/15/19     1,451     1,519,023       .25%, 12/15/21     275     287,375       .75%, 13/12 (c)     1,458     1,511,654       .25%, 1/15/21 (c)     1,458     1,511,654       .25%, 1/15/21 (c)     1,458     1,511,654       .25%, 1/15/21 (d)(e)     393     403,316       .25%, 1/15/21 (d)(e)     393     403,316       .25%, 1/15/21 (d)(e)     1,458     1,511,654       .25%, 1/15/21     USD     1,627       .25%, 1/15/21 (d)(e)     393     403,316       .25%, 1/15/24 (n)     USD     4,50       .25%, 1/15/24 (n)     USD     4,51       .25%, 1/15/24 (n)     1,518, 405       .25%, 5/15/24 (n)     1,538   <	Ally Financial, Inc.:			
.00%, 11/01/31         18,930         23,283,900           avient Corp.:	5.13%, 9/30/24		1,230	1,302,262
lavient Corp.: .63%, 7/26/21	4.63%, 3/30/25		904	924,340
63%, 7/26/21       1,074       1,119,645         50%, 1/25/23       992       892,390         25%, 9/25/23       890       912,250         13%, 3/25/24       642       614,715         88%, 10/25/24       723       677,813         65%, 8/01/33       1,821       1,475,010         IneMain Financial Holdings LLC (e):       1,451       1,519,023         .25%, 12/15/19       1,451       1,519,023         .25%, 12/15/21       275       287,375         Containers & Packaging Finance PLC/Ardagh Holdings USA, Inc.:	3.00%, 11/01/31		18,930	23,283,900
50%, 1/25/23       932       892, 390         25%, 9/25/23       890       912,250         13%, 3/25/24       614,715         88%, 10/25/24       723       677,813         63%, 8/01/33       1,821       1,475,010         IneMain Financial Holdings LLC (e):       1,451       1,519,023         .25%, 12/15/21       275       287,375         Ontainers & Packaging       3.5%	Navient Corp.:			
25%, 9/25/23       890       9/12,250         13%, 3/25/24       642       614,715         85%, 10/25/24       723       677,813         63%, 80/1/33       1,821       1,475,010         meMain Financial Holdings LLC (e):	5.63%, 7/26/21		1,074	1,119,645
.13%, 3/25/24       642       614,715         .8%, 10/25/24       72.3       677,813         .63%, 8/01/33       1.821       1.475,010         bneMain Financial Holdings LLC (e):       1.451       1.519,023         .25%, 12/15/19       1.451       1.519,023         .25%, 12/15/21       275       287,375         containers & Packaging 3.5%       36,980,703         containers & Packaging Finance PLC/Ardagh Holdings USA, Inc.:       1.458       1.511,654         .29%, 5/15/21 (d)(e)       393       403,316         .00%, 6/30/21 (e)       2.447       2.538,762         .25%, 1/15/22 (e)(f)       USD       1,627       1,651,405         .25%, 9/15/22 (e)(f)       USD       1,627       1,651,405         .25%, 5/15/24 (f)       USD       527,382       00%, 6/3007         .25%, 5/15/24       450       527,382         .00%, 5/15/24 (f)       USD       4,549       4,674,097         .25%, 5/15/24       710       751,713       6,674,097         .25%, 5/15/24       710       751,713       6,674,097         .25%, 5/15/24       710       751,713       6,674,097         .25%, 5/15/24       710       751,713       6,674,097	5.50%, 1/25/23		932	892,390
.88%, 10/25/24         723         677, 813           .63%, 80/1/33         1, 821         1, 475, 010           neMain Financial Holdings LLC (e):         .         .           .75%, 12/15/19         1, 451         1, 519, 023           .25%, 12/15/21         275         287, 375           .25%, 12/15/21	2.25%, 9/25/23		890	912,250
.88%, 10/25/24         723         677, 813           .63%, 80/1733         1, 821         1, 475, 010           neMain Financial Holdings LLC (e):         .         .           .75%, 12/15/19         1, 451         1, 519, 023           .25%, 12/15/21         275         287, 375           .25%, 12/15/21	5.13%, 3/25/24		642	614,715
.63%, 8/01/33       1,821       1,475,010         neMain Financial Holdings LLC (e):       1,451       1,519,023         .25%, 12/15/19       1,451       1,519,023         .25%, 12/15/21       275       287,375         Containers & Packaging 3.5%       35%       36,980,703         crdagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:       393       403,316         .29%, 5/15/21 (d)(e)       393       403,316         .29%, 5/15/21 (d)(e)       2,447       2,538,762         .25%, 1/15/22 (c)(f)       USD       1,651,405         .25%, 3/15/22 (c)(f)       USD       1,651,405         .25%, 3/15/24 (f)       EUR       875       928,041         .75%, 3/15/24 (f)       USD       4,519       4,570,971         .00%, 2/15/25 (c)(f)       USD       4,549       4,574,971         .178, 11/19       3,868       3,929,153       634,571/523       1,778       1,768,415         .25%, 5/15/24       7,410       8,076,900       11       1,788       1,768,415         .25%, 5/15/24       7,10       7,1713       1,768,415       1,768,415       1,768,415       1,768,415       1,768,415       1,768,415       1,768,415       1,768,415       1,768,415       1,768,415			723	
bneMain Financial Holdings LLC (e):       1,451       1,519,023         ,25%, 12/15/19       275       287,375         25%, 12/15/21       36,980,703         Containers & Packaging S.5%       36,980,703         Containers & Packaging Finance PLC/Ardagh Holdings USA, Inc.:				
7.5%, 12/15/19       1,451       1,519,023         .25%, 12/15/21       275       287,375         Containers & Packaging 3.5%       36,980,703         Containers & Packaging Finance PLC/Ardagh Holdings USA, Inc.:       36,980,703         7.5%, 17/121 (c)       1,458       1,511,654         .29%, 5/15/21 (d)(c)       393       403,316         .29%, 5/15/21 (d)(c)       2,447       2,538,762         .25%, 1/15/22 (c)(f)       USD       1,627       1,651,405         .25%, 1/15/22 (c)(f)       USD       1,627       1,651,405         .25%, 5/15/24       EUR       875       928,041         .75%, 5/15/24 (f)       USD       4,667       928,041         .75%, 5/15/24 (f)       USD       4,567       1,651,405         .25%, 1/15/25 (c)(f)       USD       4,567       928,041         .75%, 5/15/24       450       527,382       00%, 3/152         .06%, 2/15/25 (c)(f)       USD       4,514       9.738         .25%, 1/3/19       3,868       3,929,153       6.398,515/23       1,738       1,768,415         .25%, 5/15/24       7,10       751,713       0.00%,315/22       7,410       8,076,900         .25%, 5/15/25       1,374       1,372,282 </td <td></td> <td></td> <td>-,</td> <td>-,,</td>			-,	-,,
.25%, 12/15/21       275       287,375         Containers & Packaging 3.5%       36,980,703         ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:       1,458       1,511,654         .29%, 5/15/21 (d)(e)       393       403,316         .00%, 6/30/21 (e)       2,447       2,538,762         .25%, 1/15/22       EUR       991       1,083,776         .25%, 1/15/22 (e)(f)       USD       1,627       1,651,405         .75%, 3/15/24 (f)       EUR       875       928,8041         .75%, 5/15/24       450       527,382         .00%, 2/15/25 (e)(f)       USD       4,549       4,674,097         xrdagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):       2,5%, 1/3/19       3,868       3,929,153         .63%, 5/15/23       1,738       1,768,415       2,5%,157,24       3,868       3,929,153         .63%, 5/15/23       1,738       1,768,415       2,5%,157,24       3,868       3,929,153         .63%, 5/15/23       1,374       1,372,282       3,868       3,929,153       3,368       3,929,153       3,368,15       3,72,282       3,868       3,929,153       3,386,151       3,372,282       3,386,151       3,372,282       3,386,151       3,372,282       3,386,151       3,372,282			1.451	1.519.023
36,980,703           Containers & Packaging 3.5%           Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:           .75%, 1/31/21 (e)         1,458           .25%, 1/31/21 (e)         1,458           .29%, 5/15/21 (d)(e)         393         403,316           .00%, 6/30/21 (e)         2,447         2,538,762           .25%, 1/15/22 (e)(f)         USD         1,627         1,651,405           .25%, 3/15/24 (f)         EUR         991         1,083,776           .25%, 5/15/24         EUR         991         1,083,776           .25%, 3/15/22 (e)(f)         USD         1,627         1,651,405           .25%, 1/15/22 (e)(f)         USD         4,50         527,382           .00%, 2/15/25 (e)(f)         USD         4,549         4,674,097           .75%, 5/15/24         450         527,382           .00%, 2/15/25 (e)(f)         USD         1,738         1,768,415           .25%, 1/3/19         3,868         3,929,153         6.376,5/15/23         1,374         1,372,282           .25%, 5/15/23         1,374         1,372,282         38%         11/15/23         1,374         1,372,282           .38%, 1/15/23         EUR         100         119,257         100				
Sontainers & Packaging 5.3%         Normality 10 (c)         Normality 11 (c)         Normal			275	201,515
vardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:       1,458       1,511,654         .75%, 1/31/21 (e)       1,458       1,511,654         .29%, 5/15/21 (d)(e)       393       403,316         .00%, 6/30/21 (e)       2,447       2,538,762         .25%, 1/15/22       EUR       991       1,083,776         .25%, 9/15/22 (e)(f)       USD       1,627       1,651,405         .75%, 5/15/24 (f)       EUR       875       928,041         .75%, 5/15/24 (f)       USD       4,50       527,382         .00%, 2/15/25 (e)(f)       USD       4,549       4,674,097         vardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):       25%, 5/15/24       7,410       8,076,000         .25%, 5/15/23       1,738       1,768,415       2,55%, 5/15/24       8,068       3,929,153         .63%, 5/15/23       7,410       8,076,900       8,076,900       8,076,900       8,076,900         tall Corp.:       710       751,713       1,372,282       3,374       1,372,282       3,38%, 12/15/23       1,00       11,9257       1,00       11,9257       1,00%,711,712       1,374       1,372,282       1,38%, 5/15/25       403       442,201       1,845,911       1,374       1,372,282       1,38%, 5/15/25	Containars & Dackaging 35%			36,980,703
7.5%, 1/31/21 (e)       1,458       1,511,654         2.9%, 5/15/21 (d)(e)       393       403,316         0.0%, 6/30/21 (e)       2,447       2,538,762         2.5%, 1/15/22 (e)(f)       USD       1,627       1,651,405         .25%, 9/15/22 (e)(f)       USD       1,627       1,651,405         .25%, 9/15/22 (e)(f)       USD       1,627       1,651,405         .75%, 3/15/24 (f)       EUR       875       928,041         .75%, 5/15/24       450       527,382         .00%, 2/15/25 (e)(f)       USD       4,50       527,382         .00%, 3/15/23       1,738       1,768,415       25%, 15/24         .25%, 15/15/24       7,10       751,713       1,374       1,372,282         .00%, 3/15/22       710       751,713       1,374       1,372,282         .38%, 1/15/23       EUR       100       119,257         .700       751,713       1,374       1,372,2				
.29%, 5/15/21 (d)(e)       .393       403,316         .00%, 6/30/21 (e)       .2,447       .2,538,762         .25%, 1/15/22       EUR       .991       1.083,776         .25%, 9/15/22 (e)(f)       USD       1,627       1,651,405         .75%, 3/15/24 (f)       EUR       .875       .928,041         .75%, 5/15/24       .450       .527,382         .00%, 2/15/25 (e)(f)       USD       4,549       .4674,097         .rdagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):			1 / 58	1 511 654
.00%, 6/30/21 (e)       2,447       2,538,762         .25%, 1/15/22       EUR       991       1,083,776         .25%, 9/15/22 (e)(f)       USD       1,627       1,651,405         .75%, 3/15/24 (f)       EUR       875       928,041         .75%, 3/15/24 (f)       USD       4,50       527,382         .00%, 2/15/25 (e)(f)       USD       4,549       4,674,097         xrdagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):       3,868       3,929,153         .25%, 1/31/19       3,868       3,929,153         .63%, 5/15/23       1,738       1,768,415         .25%, 5/15/24       7,410       8,076,900         tall Corp.:       00%, 3/15/22       710       751,713         .00%, 3/15/23       1,374       1,372,282       38%, 12/15/23         .00%, 1/15/23       1,374       1,372,282       38%, 12/15/23       100       119,257         rown European Holdings SA:				
25%, 1/15/22EUR9911,083,776.25%, 9/15/22 (e)(f)USD1,6271,651,405.75%, 3/15/24 (f)EUR875928,041.75%, 5/15/24450527,382.00%, 2/15/25 (e)(f)USD4,5494,674,097urdagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):3,8683,929,153.25%, 1/31/193,8683,929,153.63%, 5/15/231,7381,768,415.25%, 5/15/247,4108,076,900all Corp.:710751,713.00%, 3/15/221,3741,372,282.38%, 12/15/23EUR100119,257Crown European Holdings SA:558656,171.00%, 7/15/25403442,201lex Acquisition Co., Inc., 6.88%, 1/15/25 (e)USD1,0121,034,770H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)EUR300344,318				
.25%, 9/15/22 (e)(f)USD1,6271,651,405.75%, 3/15/24 (f)EUR875928,041.75%, 5/15/24450527,382.00%, 2/15/25 (e)(f)USD4,5494,674,097vrdagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):3,8683,929,153.25%, 1/31/193,8683,929,153.63%, 5/15/231,7381,768,415.25%, 5/15/247,4108,076,900all Corp.:710751,713.00%, 3/15/22710751,713.00%, 3/15/231,3741,372,282.38%, 12/15/23EUR100119,257Crown European Holdings SA:558656,171.00%, 7/15/22558656,171.38%, 5/15/25403442,201Ite Acquisition Co., Inc., 6.88%, 1/15/25 (e)USD1,0121,034,770H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)EUR300344,318		EUD		
7.75%, 3/15/24 (f)EUR875928,041.75%, 5/15/24450527,382.00%, 2/15/25 (e)(f)USD4,5494,674,097.rdagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):3,8683,929,153.25%, 1/31/193,8683,929,153.63%, 5/15/231,7381,768,415.25%, 5/15/247,4108,076,900sall Corp:710751,713.00%, 3/15/221,3741,372,282.38%, 12/15/231,3741,372,282.38%, 12/15/23100119,257.7rown European Holdings SA:558656,171.38%, 5/15/25403442,201.18%, 5/15/25403442,201.18%, 5/15/251,0121,034,770H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)EUR300344,318				
7.75%, 5/15/24450527,382.00%, 2/15/25 (e)(f)USD4,5494,674,097ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):3,8683,929,153.25%, 1/31/193,8683,929,153.63%, 5/15/231,7381,768,415.25%, 5/15/247,4108,076,900call Corp.:710751,713.00%, 3/15/22710751,713.00%, 3/15/231,3741,372,282.38%, 12/15/23EUR100119,257rown European Holdings SA:558656,171.38%, 5/15/25403442,201Lex Acquisition Co., Inc., 6.88%, 1/15/25 (e)USD1,012H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)EUR300344,318				
.00%, 2/15/25 (e)(f)       USD       4,549       4,674,097         xrdagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):       3,868       3,929,153         .25%, 1/31/19       3,868       3,929,153         .63%, 5/15/23       1,738       1,768,415         .25%, 5/15/24       7,410       8,076,900         tall Corp.:       710       751,713         .00%, 3/15/22       710       751,713         .00%, 11/15/23       1,374       1,372,282         .38%, 12/15/23       EUR       100       119,257         Crown European Holdings SA:       558       656,171         .38%, 5/15/25       403       442,201         Itex Acquisition Co., Inc., 6.88%, 1/15/25 (e)       USD       1,012       1,034,770         H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)       EUR       300       344,318		EUK		
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e): .25%, 1/31/19 3,868 3,929,153 .63%, 5/15/23 1,738 1,768,415 .25%, 5/15/24 7,410 8,076,900 Ball Corp.: .00%, 3/15/22 710 751,713 .00%, 11/15/23 1,374 1,372,282 .38%, 12/15/23 EUR 100 119,257 Prown European Holdings SA: .00%, 7/15/22 558 656,171 .38%, 5/15/25 403 442,201 Nex Acquisition Co., Inc., 6.88%, 1/15/25 (e) USD 1,012 1,034,770 H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g) EUR 300 344,318		LOD		
.25%, 1/31/19       3,868       3,929,153         .63%, 5/15/23       1,738       1,768,415         .25%, 5/15/24       7,410       8,076,900         sall Corp.:       710       751,713         .00%, 3/15/22       710       751,713         .00%, 11/15/23       1,374       1,372,282         .38%, 12/15/23       EUR       100       119,257         Crown European Holdings SA:       558       656,171         .00%, 7/15/22       558       656,171         .38%, 5/15/25       403       442,201         Nex Acquisition Co., Inc., 6.88%, 1/15/25 (e)       USD       1,012       1,034,770         H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)       EUR       300       344,318		USD	4,549	4,674,097
.63%, 5/15/23       1,738       1,768,415         .25%, 5/15/24       7,410       8,076,900         Ball Corp.:       710       751,713         .00%, 3/15/22       710       751,713         .00%, 1/1/5/23       1,374       1,372,282         .38%, 12/15/23       EUR       100       119,257         Crown European Holdings SA:       .00%, 7/15/22       558       656,171         .38%, 5/15/25       403       442,201         Nex Acquisition Co., Inc., 6.88%, 1/15/25 (e)       USD       1,012       1,034,770         H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)       EUR       300       344,318				
.25%, 5/15/24       7,410       8,076,900         Ball Corp.:       710       751,713         .00%, 3/15/22       710       751,713         .00%, 11/15/23       1,374       1,372,282         .38%, 12/15/23       EUR       100       119,257         Crown European Holdings SA:       .00%, 7/15/22       558       656,171         .38%, 5/15/25       403       442,201         Nex Acquisition Co., Inc., 6.88%, 1/15/25 (e)       USD       1,012       1,034,770         H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)       EUR       300       344,318	5.25%, 1/31/19			
Ball Corp.:       710       751,713         .00%, 3/15/22       710       751,713         .00%, 11/15/23       1,374       1,372,282         .38%, 12/15/23       EUR       100       119,257         Crown European Holdings SA:       .00%, 7/15/22       558       656,171         .38%, 5/15/25       403       442,201         Acquisition Co., Inc., 6.88%, 1/15/25 (e)       USD       1,012       1,034,770         H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)       EUR       300       344,318				
.00%, 3/15/22       710       751,713         .00%, 11/15/23       1,374       1,372,282         .38%, 12/15/23       EUR       100       119,257         Crown European Holdings SA:			7,410	8,076,900
.00%, 11/15/23       1,374       1,372,282         .38%, 12/15/23       EUR       100       119,257         Crown European Holdings SA:	Ball Corp.:			
.38%, 12/15/23       EUR       100       119,257         Crown European Holdings SA:       558       656,171         .00%, 7/15/22       558       656,171         .38%, 5/15/25       403       442,201         Nex Acquisition Co., Inc., 6.88%, 1/15/25 (e)       USD       1,012       1,034,770         H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)       EUR       300       344,318	5.00%, 3/15/22			,
Crown European Holdings SA:       558       656,171         .00%, 7/15/22       403       442,201         .38%, 5/15/25       403       442,201         'lex Acquisition Co., Inc., 6.88%, 1/15/25 (e)       USD       1,012       1,034,770         H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)       EUR       300       344,318	.00%, 11/15/23			
.00%, 7/15/22         558         656,171           .38%, 5/15/25         403         442,201           'lex Acquisition Co., Inc., 6.88%, 1/15/25 (e)         USD         1,012         1,034,770           H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)         EUR         300         344,318	1.38%, 12/15/23	EUR	100	119,257
.38%, 5/15/25       403       442,201         'lex Acquisition Co., Inc., 6.88%, 1/15/25 (e)       USD       1,012       1,034,770         H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)       EUR       300       344,318	Crown European Holdings SA:			
Iex Acquisition Co., Inc., 6.88%, 1/15/25 (e)       USD       1,012       1,034,770         H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)       EUR       300       344,318	1.00%, 7/15/22			
H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g) EUR 300 344,318	3.38%, 5/15/25		403	442,201
H-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g) EUR 300 344,318	Flex Acquisition Co., Inc., 6.88%, 1/15/25 (e)	USD	1,012	1,034,770
	IH-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)			
	Norske Skog, 11.75%, 12/15/19		228	230,915

See Notes to Financial Statements.

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SEMI-ANNUAL REPORT

BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
		(000)	X7 1
Corporate Bonds Containers & Packaging (continued)		(000)	Value
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu:			
5.75%, 10/15/20	USD	6,454	\$ 6,647,620
4.52%, 7/15/21 (d)(e)	03D	3,894	3,996,217
5.13%, 7/15/23 (e)		1,259	1,304,639
7.00%, 7/15/24 (e)		4,659	5,011,337
Sappi Papier Holding GmbH, 4.00%, 4/01/23	EUR	150	168,445
Sealed Air Corp.:	LUK	150	100,445
4.88%, 12/01/22 (e)	USD	709	732,929
4.50%, 9/15/23	EUR	560	664,129
5.88%, 7/15/33 (e)	USD	700	759,500
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (e)	03D	1,901	1,953,277
		1,901	1,955,277
Smurfit Kappa Acquisitions Unltd Co.:	EUR	100	109 245
2.38%, 2/01/24	EUK		108,345
2.75%, 2/01/25		376	411,954
/erallia Packaging SASU, 5.13%, 8/01/22		575	646,313
			54,449,233
Diversified Consumer Services 1.0%			
APX Group, Inc.:			
5.38%, 12/01/19	USD	337	346,689
3.75%, 12/01/20		1,935	2,002,725
7.88%, 12/01/22		975	1,055,437
7.88%, 12/01/22 (e)		1,520	1,645,400
Cognita Financing PLC, 7.75%, 8/15/21	GBP	225	295,083
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (e)	USD	8,349	9,131,719
Sotheby s, 5.25%, 10/01/22 (e)		242	246,840
Tereos Finance Groupe I SA, 4.13%, 6/16/23	EUR	300	327,116
			15,051,009
Diversified Financial Services 1.4%			15,051,007
Aircastle Ltd.:			
7.63%, 4/15/20	USD	128	145,120
5.13%, 3/15/21	05D	643	686,402
5.50%, 2/15/22		0+5	
0.50%, 2/15/22		2 1 1 0	
Trow Clobal Einanga DI C 5 12% 0/15/24	CPD	2,119	2,285,871
	GBP	125	2,285,871 158,594
Cabot Financial Luxembourg SA, 6.50%, 4/01/21		125 100	2,285,871 158,594 127,857
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e)	GBP USD	125 100 525	2,285,871 158,594 127,857 530,937
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g)		125 100 525 2,107	2,285,871 158,594 127,857 530,937 1,327,604
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 7BM Finance, Inc., 8.25%, 8/15/21 (e)	USD	125 100 525 2,107 625	2,285,871 158,594 127,857 530,937 1,327,604 668,875
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 7BM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22	USD GBP	125 100 525 2,107 625 225	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 7BM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 4RG Group, Inc., 7.88%, 7/15/19	USD	125 100 525 2,107 625	2,285,871 158,594 127,857 530,937 1,327,604 668,875
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 7BM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 4RG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e):	USD GBP	125 100 525 2,107 625 225 2,745	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) TBM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 HRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): .38%, 4/01/20	USD GBP	125 100 525 2,107 625 225 2,745 2,695	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 7BM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 4RG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): 7.38%, 4/01/20 5.88%, 4/15/22	USD GBP	125 100 525 2,107 625 225 2,745 2,695 2,552	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) TBM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 IRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): 2.38%, 4/01/20 6.88%, 4/15/22 Lehman Brother Holding Escrow, 1.00%, 9/22/18	USD GBP	125 100 525 2,107 625 225 2,745 2,695	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) BM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 HRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): 2.38%, 4/01/20 5.88%, 4/15/22 Lehman Brother Holding Escrow, 1.00%, 9/22/18 Lehman Brothers Holdings, Inc.:	USD GBP USD	125 100 525 2,107 625 225 2,745 2,695 2,552 430	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) BM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 IRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): 2.38%, 4/01/20 5.88%, 4/15/22 Jehman Brother Holding Escrow, 1.00%, 9/22/18 Jehman Brothers Holdings, Inc.: 5.38%, 10/17/17	USD GBP	125 100 525 2,107 625 225 2,745 2,695 2,552 430 350	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) BM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 IRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): 2.38%, 4/01/20 5.88%, 4/15/22 Jehman Brother Holding Escrow, 1.00%, 9/22/18 Jehman Brothers Holdings, Inc.: 5.38%, 10/17/17 5.75%, 1/16/18	USD GBP USD	125 100 525 2,107 625 225 2,745 2,695 2,552 430 350 1,890	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 'BM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 IRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): '.38%, 4/01/20 .88%, 4/15/22 .ehman Brother Holding Escrow, 1.00%, 9/22/18 .ehman Brothers Holdings, Inc.: '.38%, 10/17/17 .75%, 1/16/18 .00%, 2/05/18	USD GBP USD EUR	125 100 525 2,107 625 225 2,745 2,695 2,552 430 350 1,890 3,950	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684 313,847
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 'BM Finance, Inc., 8.25%, 8/15/21 (e) Jarfunkelux Holdco 3 SA, 8.50%, 11/01/22 IRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): .38%, 4/01/20 .88%, 4/15/22 Jehman Brother Holding Escrow, 1.00%, 9/22/18 Jehman Brothers Holdings, Inc.: .38%, 10/17/17 .75%, 1/16/18 .00%, 2/05/18 .00%, 12/31/49	USD GBP USD EUR USD	125 100 525 2,107 625 225 2,745 2,695 2,552 430 350 1,890 3,950 1,535	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684 313,847 99,007
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 'BM Finance, Inc., 8.25%, 8/15/21 (e) Jarfunkelux Holdco 3 SA, 8.50%, 11/01/22 IRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): .38%, 4/01/20 .88%, 4/15/22 Jehman Brother Holding Escrow, 1.00%, 9/22/18 Jehman Brothers Holdings, Inc.: .38%, 10/17/17 .75%, 1/16/18 .00%, 2/05/18 .00%, 12/31/49	USD GBP USD EUR	125 100 525 2,107 625 225 2,745 2,695 2,552 430 350 1,890 3,950	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684 313,847
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 'BM Finance, Inc., 8.25%, 8/15/21 (e) Jarfunkelux Holdco 3 SA, 8.50%, 11/01/22 IRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): .38%, 4/01/20 .88%, 4/15/22 Jehman Brother Holding Escrow, 1.00%, 9/22/18 Jehman Brothers Holdings, Inc.: .38%, 10/17/17 .75%, 1/16/18 .00%, 2/05/18 .00%, 12/31/49 Jincoln Finance, Ltd., 6.88%, 4/15/21 Mercury Bondco PLC (g):	USD GBP USD EUR USD	125 100 525 2,107 625 225 2,745 2,695 2,552 430 350 1,890 3,950 1,535 100	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684 313,847 99,007 114,517
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 'BM Finance, Inc., 8.25%, 8/15/21 (e) Jarfunkelux Holdco 3 SA, 8.50%, 11/01/22 IRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): .38%, 4/01/20 .88%, 4/15/22 Jehman Brother Holding Escrow, 1.00%, 9/22/18 Jehman Brothers Holdings, Inc.: .38%, 10/17/17 .75%, 1/16/18 .00%, 2/05/18 .00%, 12/31/49 Jincoln Finance, Ltd., 6.88%, 4/15/21 Mercury Bondco PLC (g):	USD GBP USD EUR USD	125 100 525 2,107 625 225 2,745 2,695 2,552 430 350 1,890 3,950 1,535	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684 313,847 99,007
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) 'BM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 HRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): '.38%, 4/01/20 6.88%, 4/15/22 Lehman Brother Holding Escrow, 1.00%, 9/22/18 Lehman Brothers Holdings, Inc.: '.38%, 10/17/17 .55%, 1/16/18 .00%, 2/05/18 .00%, 12/31/49 Lincoln Finance, Ltd., 6.88%, 4/15/21 Mercury Bondco PLC (g): 7.13% Cash or 7.88% PIK), 7.13%, 5/30/21	USD GBP USD EUR USD	125 100 525 2,107 625 225 2,745 2,695 2,552 430 350 1,890 3,950 1,535 100	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684 313,847 99,007 114,517
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) FBM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 HRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): 7.38%, 4/01/20 6.88%, 4/15/22 Lehman Brother Holding Escrow, 1.00%, 9/22/18 Lehman Brother Holding Escrow, 1.00%, 9/22/18 Lehman Brothers Holdings, Inc.: 6.38%, 10/17/17 7.57%, 1/16/18 .00%, 2/05/18 .00%, 12/31/49 Lincoln Finance, Ltd., 6.88%, 4/15/21 Mercury Bondco PLC (g): 7.13% Cash or 7.88% PIK), 7.13%, 5/30/21 8.25% Cash or 9.00% PIK), 8.25%, 5/30/21	USD GBP USD EUR USD	125 100 525 2,107 625 225 2,745 2,695 2,552 430 350 1,890 3,950 1,535 100 825	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684 313,847 99,007 114,517 865,265
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) FBM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 HRG Group, Inc., 7.88%, 7/15/19 efferies Finance LLC/JFIN Co-Issuer Corp. (e): 2.38%, 4/01/20 6.88%, 4/15/22 Lehman Brother Holding Escrow, 1.00%, 9/22/18 Lehman Brothers Holdings, Inc.: 6.38%, 10/17/17 7.55%, 1/16/18 .00%, 2/05/18 .00%, 2/05/18 .00%, 2/05/18 Lincoln Finance, Ltd., 6.88%, 4/15/21 Mercury Bondco PLC (g): 7.13% Cash or 7.88% PIK), 7.13%, 5/30/21 8.25% Cash or 9.00% PIK), 8.25%, 5/30/21 Pershing Square Holdings, Ltd., 5.50%, 7/15/22 (e)	USD GBP USD EUR USD EUR	125 100 525 2,107 625 225 2,745 2,695 2,552 430 350 1,890 3,950 1,535 100 825 564	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684 313,847 99,007 114,517 865,265 609,210
Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) FBM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 HRG Group, Inc., 7.88%, 7/15/19 lefferies Finance LLC/JFIN Co-Issuer Corp. (e): 7.38%, 4/01/20 6.88%, 4/15/22 Lehman Brother Holding Escrow, 1.00%, 9/22/18 Lehman Brother Holdings, Inc.: 5.38%, 10/17/17 4.75%, 1/16/18 1.00%, 2/05/18 1.00%, 2/05/18 1.00%, 2/05/18 1.00%, 12/31/49 Lincoln Finance, Ltd., 6.88%, 4/15/21 Mercury Bondco PLC (g): 7.13% Cash or 7.88% PIK), 7.13%, 5/30/21 8.25% Cash or 9.00% PIK), 8.25%, 5/30/21 Pershing Square Holdings, Ltd., 5.50%, 7/15/22 (e) ProGroup AG, 5.13%, 5/01/22	USD GBP USD EUR USD EUR	125 100 525 2,107 625 225 2,745 2,695 2,552 430 3,50 1,890 3,950 1,890 3,950 1,890 3,950 1,535 100 825 564 2,100	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684 313,847 99,007 114,517 865,265 609,210 2,139,690
Arrow Global Finance PLC, 5.13%, 9/15/24 Cabot Financial Luxembourg SA, 6.50%, 4/01/21 Deutsche Bank AG, 4.25%, 10/14/21 (e) DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) FBM Finance, Inc., 8.25%, 8/15/21 (e) Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 HRG Group, Inc., 7.88%, 7/15/19 lefferies Finance LLC/JFIN Co-Issuer Corp. (e): 7.38%, 4/01/20 5.88%, 4/15/22 Lehman Brother Holding Escrow, 1.00%, 9/22/18 Lehman Brother Holdings, Inc.: 5.38%, 10/17/17 4.75%, 1/16/18 1.00%, 2/05/18 1.00%, 12/31/49 Lincoln Finance, Ltd., 6.88%, 4/15/21 Mercury Bondco PLC (g): 7.13% Cash or 7.88% PIK), 7.13%, 5/30/21 8.25% Cash or 9.00% PIK), 8.25%, 5/30/21 Pershing Square Holdings, Ltd., 5.50%, 7/15/22 (e) ProGroup AG, 5.13%, 5/01/22 UniCcedit SpA: 5.95%, 10/31/22	USD GBP USD EUR USD EUR	125 100 525 2,107 625 225 2,745 2,695 2,552 430 3,50 1,890 3,950 1,890 3,950 1,890 3,950 1,535 100 825 564 2,100	2,285,871 158,594 127,857 530,937 1,327,604 668,875 291,755 2,851,369 2,742,162 2,481,820 27,735 30,127 162,684 313,847 99,007 114,517 865,265 609,210 2,139,690

4.38%, 1/03/27 (d)		675	733,953
		Par	
Corporate Bonds		(000)	Value
Diversified Financial Services (continued)		(000)	value
VMG Acquisition Corp., 4.13%, 11/01/24	EUR	250	\$ 279,787
			21,160,720
Diversified Telecommunication Services 3.7%			21,100,720
CenturyLink, Inc.:			
5.45%, 6/15/21	USD	6,956	7,412,522
Series U, 7.65%, 3/15/42		503	460,245
Series Y, 7.50%, 4/01/24		1,426	1,532,950
Cincinnati Bell, Inc., 7.00%, 7/15/24 (e)		4,076	4,310,370
Consolidated Communications, Inc., 6.50%, 10/01/22		1,020	1,017,450
Frontier Communications Corp.:		1 1 1 2	1 100 010
0.13%, 10/01/18		1,113	1,190,910
.13%, 3/15/19		1,445	1,535,313
.50%, 4/15/20		3,080	3,264,800
.25%, 9/15/21		2,025	1,933,875
.13%, 1/15/23		1,330	1,203,650
.63%, 4/15/24		1,897	1,702,557
.88%, 1/15/25		4,856	4,091,180
1.00%, 9/15/25		1,955	1,964,775
evel 3 Financing, Inc.:		0.1.7	A
.38%, 8/15/22		315	326,576
.63%, 2/01/23		1,551	1,601,408
.13%, 5/01/23		1,292	1,317,840
.38%, 1/15/24		1,771	1,817,489
.38%, 5/01/25		2,302	2,376,815
.25%, 3/15/26 (e)		1,973	1,990,264
OTE PLC, 3.50%, 7/09/20	EUR	300	319,409
BA Communications Corp., 4.88%, 9/01/24 (e)	USD	2,489	2,476,306
SoftBank Group Corp., 4.75%, 7/30/25	EUR	310	368,710
Felecom Italia Capital SA:			
5.38%, 11/15/33	USD	831	839,310
.00%, 9/30/34		3,879	3,830,512
.20%, 7/18/36		690	730,710
Celecom Italia Finance SA, 7.75%, 1/24/33	EUR	380	525,767
elecom Italia SpA:			
5.38%, 6/24/19	GBP	900	1,221,306
.25%, 1/16/23	EUR	300	335,967
.88%, 5/19/23	GBP	400	557,489
.30%, 5/30/24 (e)	USD	640	651,200
elenet Finance V Luxembourg SCA, 6.75%, 8/15/24	EUR	1,982	2,328,495
Vindstream Corp., 7.75%, 10/01/21	USD	964	992,920
Vindstream Services LLC, 7.50%, 6/01/22		841	832,590
			57,061,680
Electric Utilities 0.0%			
/iridian Group FundCo II Ltd., 7.50%, 3/01/20	EUR	454	510,427
Electrical Equipment 0.2%			
areva SA, 4.88%, 9/23/24		700	749,811
Belden, Inc., 5.50%, 4/15/23		472	531,289
rionista Holdco GmbH, 5.00%, 4/30/20		1,405	1,520,160
rionista TopCo GmbH, 6.88%, 4/30/21		418	463,310
			3,264,570
Clectronic Equipment, Instruments & Components 0.4% CDW LLC/CDW Finance Corp.:			
.00%, 9/01/23	USD	4,354	4,484,620
.00%, 9/01/25 (f)		714	724,267
ESI LLC, 7.13%, 12/15/21		655	673,013
			5,881,900
Chergy Equipment & Services 2.0%			-,;>00
Ensco PLC:			
.50%, 10/01/24		884	760,240
50%, 1001/2T		00-	700,240

5.20%, 3/15/25	270	238,950

See Notes to Financial Statements.

SEMI-ANNUAL REPORT

FEBRUARY 28, 2017

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
Compando Dando		(000)	Value
Corporate Bonds Energy Equipment & Services (continued)		(000)	value
Gates Global LLC/Gates Global Co.:			
5.75%, 7/15/22	EUR	110	\$ 115,951
.10%, 7/15/22 (e)	USD	2,587	2,606,402
	03D	2,387	2,000,402
Genesis Energy LP/Genesis Energy Finance Corp.:		283	207 245
75%, 2/15/21			287,245
.75%, 8/01/22		2,236	2,331,030
Ioble Holding International Ltd., 4.63%, 3/01/21		61	57,798
attern Energy Group, Inc., 5.88%, 2/01/24 (e)		935	959,544
ioneer Energy Services Corp., 6.13%, 3/15/22		2,090	1,951,537
recision Drilling Corp.:			
50%, 12/15/21		785	806,588
.25%, 11/15/24		600	594,000
ransocean, Inc.:			
.25%, 10/15/17		1,339	1,346,900
.00%, 3/15/18		4,050	4,151,250
38%, 4/15/18		175	179,813
55%, 10/15/22		2,075	1,940,125
.00%, 7/15/23 (e)		5,695	6,136,362
80%, 3/15/38		925	758,500
rinidad Drilling Ltd., 6.63%, 2/15/25 (e)		2,272	2,340,160
Veatherford International Ltd.:			
.75%, 6/15/21		1,271	1,371,091
.25%, 6/15/23		420	455,700
88%, 2/15/24 (e)		1,245	1,437,975
Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18 Pervita Escrow Corp., 7.63%, 12/01/21 (e)	EUR USD	380 2,397	411,207 2,504,865
	002	2,007	
load & Staples Detailing 15%			2,916,072
bood & Staples Retailing 1.5%			
lbertsons Cos. LLC/Safeway, Inc./New Albertson s, Inc./Albertson s LLC (e):		1.092	1 146 020
63%, 6/15/24		1,082	1,146,920
75%, 3/15/25	CDD	1,564	1,566,933
&M European Value Retail SA, 4.13%, 2/01/22	GBP	225	290,754
Sakkavor Finance 2 PLC, 8.25%, 2/15/18		326	406,033
asino Guichard Perrachon SA:		200	A 10 /
98%, 5/26/21	EUR	200	249,622
56%, 1/25/23		600	710,782
25%, 3/07/24		500	581,129
58%, 2/07/25		100	109,276
ollar Tree, Inc.:			
25%, 3/01/20	USD	262	269,467
.75%, 3/01/23		5,504	5,841,120
amily Dollar Stores, Inc., 5.00%, 2/01/21		1,434	1,530,795
innacle Foods Finance LLC/Pinnacle Foods Finance Corp., 5.88%, 1/15/24		445	470,588
ite Aid Corp.:			
25%, 3/15/20		2,080	2,147,600
75%, 6/15/21		1,091	1,137,368
13%, 4/01/23 (e)		4,650	4,927,372
70%, 2/15/27		256	305,920
esco PLC:			
00%, 3/24/23	GBP	230	316,439
00%, 12/14/29		200	282,309
			- ,
			22 200 427

Food Products 1.1%

22,290,427

Acosta, Inc., 7.75%, 10/01/22 (e)	USD	1,859	1,635,920
Aramark Services, Inc.:			
5.75%, 3/15/20		321	326,128
.13%, 1/15/24		1,915	2,006,154
Darling Global Finance BV, 4.75%, 5/30/22	EUR	100	112,357
		Par	
Corporate Bonds		(000)	Value
Food Products (continued)			
FAGE International SA/FAGE USA Dairy Industry, Inc., 5.63%, 8/15/26 (e)	USD	1,079	\$ 1,103,277
BS USA LLC/JBS USA Finance, Inc. (e):			
.25%, 6/01/21		340	350,200
.88%, 7/15/24		737	770,165
.75%, 6/15/25		1,962	2,025,765
Post Holdings, Inc. (e):			
.75%, 3/15/24		3,953	4,387,830
0.00%, 7/15/25		869	979,798
.00%, 8/15/26		1,243	1,201,819
TreeHouse Foods, Inc., 6.00%, 2/15/24 (e)		976	1,027,240
WhiteWave Foods Co., 5.38%, 10/01/22		1,255	1,367,950
			17,294,603
Iealth Care Equipment & Supplies   1.0%			
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (e)		3,373	3,010,403
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (e)		5,986	5,297,610
Fresenius Medical Care US Finance, Inc., 5.75%, 2/15/21 (e)		1,055	1,148,631
ASIS Healthcare LLC/IASIS Capital Corp., 8.38%, 5/15/19		1,504	1,470,160
DH Finance PLC, 6.25%, 8/15/22	GBP	105	124,752
Aallinckrodt International Finance SA/Mallinckrodt CB LLC (e):			
.88%, 4/15/20	USD	980	982,450
.75%, 8/01/22		1,250	1,225,000
.50%, 4/15/25		1,870	1,739,100
Seleflex, Inc., 4.88%, 6/01/26		684	689,130
			15,687,236
Health Care Providers & Services 7.1%			
Acadia Healthcare Co., Inc.:			
5.13%, 7/01/22		502	505,765
5.63%, 2/15/23		1,992	2,046,780
5.50%, 3/01/24		434	461,125
Alere, Inc., 6.38%, 7/01/23 (e)		1,898	1,926,470
Amsurg Corp., 5.63%, 7/15/22		5,476	5,701,885
Centene Corp.:			
5.63%, 2/15/21		2,516	2,648,090
.75%, 5/15/22		2,467	2,556,429
.13%, 2/15/24		391	424,235
.75%, 1/15/25		1,385	1,424,819
CHS/Community Health Systems, Inc.:		,	.,.=.,
.13%, 8/15/18		427	429,669
.00%, 11/15/19		993	970,657
.13%, 8/01/21		1,320	1,296,900
.88%, 2/01/22		2,609	2,289,397
DaVita HealthCare Partners, Inc.:		2,009	2,207,371
.13%, 7/15/24		788	804,253
.00%, 5/01/25		2,669	2,685,521
2.00%, 5/01/25 Envision Healthcare Corp., 5.13%, 7/01/22 (e)			
		835	854,831
ICA Holdings, Inc., 6.25%, 2/15/21		5	5,444
ICA, Inc.:		2.011	0.000 775
.75%, 3/15/19		2,911	2,983,775
.50%, 2/15/20		4,735	5,198,036
.50%, 2/15/22		1,059	1,221,821
		1,840	2,030,900
.88%, 3/15/22			
.88%, 3/15/22 .75%, 5/01/23		512	536,960
.88%, 3/15/22 .75%, 5/01/23			4,454,400
.88%, 3/15/22 .75%, 5/01/23 .88%, 5/01/23		512	
5.88%, 3/15/22 4.75%, 5/01/23 5.88%, 5/01/23 5.00%, 3/15/24		512 4,096	4,454,400
5.88%, 3/15/22 4.75%, 5/01/23 5.88%, 5/01/23 5.00%, 3/15/24 5.38%, 2/01/25 5.25%, 4/15/25		512 4,096 4,905	4,454,400 5,168,644

5.25%, 6/15/26	4,406	4,653,837
4.50%, 2/15/27	2,772	2,765,070

See Notes to Financial Statements.

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#### SEMI-ANNUAL REPORT

BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
Corporate Bonds		(000)	Value
Health Care Providers & Services (continued)		(000)	Value
HealthSouth Corp.:			
5.13%, 3/15/23	USD	2,840	\$ 2,840,000
5.75%, 11/01/24		2,360	2,407,200
5.75%, 9/15/25		835	845,438
Hologic, Inc., 5.25%, 7/15/22 (e)		1,930	2,012,025
HomeVi SAS, 6.88%, 8/15/21	EUR	141	157,791
Marcolin SpA, 4.13%, 2/15/23 (d)		125	135,835
MEDNAX, Inc., 5.25%, 12/01/23 (e)	USD	1,134	1,172,272
MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (e)		4,698	5,062,095
New Amethyst Corp., 6.25%, 12/01/24 (e)		837	887,220
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (e)		2,189	2,353,175
Sterigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (e)		424	433,540
Surgery Center Holdings, Inc., 8.88%, 4/15/21 (e)		388	415,160
Surgical Care Affiliates, Inc., 6.00%, 4/01/23 (e)		2,641	2,848,979
Tenet Healthcare Corp.:			
6.25%, 11/01/18		1,308	1,384,845
4.75%, 6/01/20		1,805	1,841,100
4.46%, 6/15/20 (d)		1,432	1,449,900
6.00%, 10/01/20		3,835	4,065,100
4.50%, 4/01/21		74	74,925
4.38%, 10/01/21		525	528,938
7.50%, 1/01/22 (e)		949	1,027,292
8.13%, 4/01/22		4,228	4,428,830
6.75%, 6/15/23		6,195	6,140,794
Voyage Care Bondco PLC, 6.50%, 8/01/18	GBP	386	483,758
WellCare Health Plans, Inc., 5.75%, 11/15/20	USD	1,066	1,100,778
			109,445,901
Health Care Technology 0.1%			10,110,501
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 3/01/25 (e)		1,375	1,420,114
Quintiles IMS, Inc., 3.25%, 3/15/25 (e)	EUR	350	371,346
			1,791,460
Hotels, Restaurants & Leisure 3.3%			1,791,400
Boyd Gaming Corp., 6.88%, 5/15/23	USD	1,096	1,183,680
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property,	03D	1,090	1,185,080
8.00%, 10/01/20		4,753	4,972,826
CPUK Finance Ltd., 7.00%, 2/28/42	GBP	275	360,015
ESH Hospitality, Inc., 5.25%, 5/01/25 (e)	USD	1,800	1,815,750
Gateway Casinos & Entertainment Ltd., 8.25%, 3/01/24 (e)	03D	502	510,158
International Game Technology PLC:		502	510,158
6.25%, 2/15/22 (e)		400	432,000
4.75%, 2/15/23	EUR	310	358,270
Jacobs Entertainment, Inc., 7.88%, 2/01/24 (e)	USD	465	477,788
KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC (e):	03D	405	477,788
5.00%, 6/01/24		255	261,783
5.25%, 6/01/26		1,176	1,215,690
MGM Resorts International:		1,170	1,213,090
		790	972 050
8.63%, 2/01/19			872,950
6.75%, 10/01/20		2,727	3,005,699
6.63%, 12/15/21		1,130	1,261,363
7.75%, 3/15/22		610	712,175
1 (201 0101/2)		792	776,152
4.63%, 9/01/26			4,645,674
New Red Finance, Inc., 6.00%, 4/01/22 (e)	0.5.5	4,455	
New Red Finance, Inc., 6.00%, 4/01/22 (e) Pizzaexpress Financing 2 PLC, 6.63%, 8/01/21	GBP	300	383,423
New Red Finance, Inc., 6.00%, 4/01/22 (e) Pizzaexpress Financing 2 PLC, 6.63%, 8/01/21 PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20	EUR	300 439	383,423 482,240
New Red Finance, Inc., 6.00%, 4/01/22 (e) Pizzaexpress Financing 2 PLC, 6.63%, 8/01/21		300	383,423

		(000)	
Hotels, Restaurants & Leisure (continued)		(000)	
Sabre GLBL, Inc. (e):			
5.38%, 4/15/23	USD	1,516	\$ 1,542,530
5.25%, 11/15/23		807	819,105
Scientific Games International, Inc.:		4.400	1 1 10 000
7.00%, 1/01/22 (e)		4,183	4,449,000
10.00%, 12/01/22		4,940	5,242,575
Six Flags Entertainment Corp., 5.25%, 1/15/21 (e) Snai SpA, 6.38%, 11/07/21	EUR	3,247 100	3,337,916 110,135
Station Casinos LLC, 7.50%, 3/01/21	USD	5,785	6,030,862
Thomas Cook Group PLC, 6.25%, 6/15/22	EUR	540	609,547
Jnique Pub Finance Co. PLC:			,
Series A3, 6.54%, 3/30/21	GBP	687	929,316
Series A4, 5.66%, 6/30/27		670	900,802
Series N, 6.46%, 3/30/32		1,000	1,179,506
Vue International Bidco PLC, 7.88%, 7/15/20		520	670,536
Yum! Brands, Inc., 3.88%, 11/01/23	USD	721	706,580
			50,759,716
Household Durables 1.7%			
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 7/01/22 (e)		1,604	1,652,120
CalAtlantic Group, Inc.:		2 (90	2 122 250
3.38%, 1/15/21		2,680	3,132,250
5.25%, 6/01/26		255	255,319
Lennar Corp.: 1.50%, 11/15/19		2,482	2,565,767
.75%, 4/01/21		314	326,953
.13%, 1/15/22		884	895.050
.75%, 11/15/22		1,753	1,802,960
.88%, 12/15/23		968	999,460
Aattamy Group Corp., 6.88%, 12/15/23 (e)		708	739,860
PulteGroup, Inc., 6.38%, 5/15/33		2,805	2,903,175
Riverbed Technology, Inc., 8.88%, 3/01/23 (e)		2,192	2,339,960
Ryland Group, Inc., 6.63%, 5/01/20		1,160	1,278,900
Standard Pacific Corp., 5.88%, 11/15/24		1,650	1,769,625
Fempur Sealy International, Inc., 5.50%, 6/15/26		1,487	1,460,978
TRI Pointe Group, Inc.:			
4.38%, 6/15/19		1,060	1,081,200
4.88%, 7/01/21		1,275	1,316,438
5.88%, 6/15/24		770	796,950
William Lyon Homes ,Inc., 5.88%, 1/31/25 (e)		1,005	1,006,256
			26,323,221
Iousehold Products 0.4%			
ACCO Brands Corp., 5.25%, 12/15/24 (e)		539	545,738
Prestige Brands, Inc., 6.38%, 3/01/24 (e)		1,026	1,087,560
Spectrum Brands, Inc.:		1 295	1 464 607
5.63%, 11/15/22		1,385 1,832	1,464,637
5.13%, 12/15/24 5.75%, 7/15/25		635	1,949,431 674,688
			5 700 054
ndependent Power and Renewable Electricity Producers 1.2%			5,722,054
Calpine Corp.:			
5.00%, 1/15/22 (e)		251	263,236
5.38%, 1/15/23		514	519,140
5.88%, 1/15/24 (e)		1,389	1,465,395
Dynegy, Inc.:		4.240	4 2/7 200
5.75%, 11/01/19		4,240	4,367,200
1.38%, 11/01/22		1,735	1,704,638
2.63%, 11/01/24		805	764,750
3.00%, 1/15/25 (e)		167	158,650
MPM Escrow LLC, 8.88%, 10/15/20 (d)		3,738	
NRG Energy, Inc.:		127	142 012
7.88%, 5/15/21 5.63%, 3/15/23		427 210	443,013 212,625
J.0570, J115125		210	212,023

See Notes to Financial Statements.

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
Corporate Bonds		(000)	Value
Independent Power and Renewable Electricity Producers (continued)		(000)	Value
NRG Energy, Inc. (continued):			
6.25%, 5/01/24	USD	185	\$ 185,000
7.25%, 5/15/26		731	752,016
6.63%, 1/15/27 (e)		4,087	4,015,477
NRG Yield Operating LLC, 5.38%, 8/15/24		645	661,125
QEP Resources, Inc., 5.38%, 10/01/22		2,169	2,179,845
TerraForm Power Operating LLC, 6.38%, 2/01/23 (e)(k)		1,301	1,346,535
			19,038,645
Industrial Conglomerates 0.2%			
Vertiv Group Corp, 9.25%, 10/15/24 (e)		2,512	2,697,260
Insurance 0.8%			
Assicurazioni Generali SpA (d):			
7.75%, 12/12/42	EUR	400	504,337
5.50%, 10/27/47		200	223,533
3NP Paribas Cardif SA, 4.03% (d)(l)		100	105,388
Credit Agricole Assurances SA, 4.50% (d)(l)		200	208,702
Groupama SA, 6.00%, 1/23/27		200	216,585
HUB International Ltd. (e):			
0.25%, 2/15/21	USD	874	906,775
7.88%, 10/01/21		5,484	5,799,330
Old Mutual PLC, 8.00%, 6/03/21	GBP	100	144,973
Pension Insurance Corp. PLC, 6.50%, 7/03/24		175	223,234
Radian Group, Inc.:			
5.25%, 6/15/20	USD	706	743,065
7.00%, 3/15/21		366	408,090
Wayne Merger Sub LLC, 8.25%, 8/01/23 (e)		2,687	2,834,785
Wayne Merger Sub LLC, 8.25%, 8/01/23 (e)			2,834,785 12,318,797
Internet Software & Services 0.6%			
Internet Software & Services 0.6% Equinix, Inc.:		2,687	12,318,797
Internet Software & Services 0.6% Equinix, Inc.: 5.38%, 1/01/22		2,687	12,318,797
Internet Software & Services 0.6% Equinix, Inc.: 5.38%, 1/01/22 5.88%, 1/15/26		2,687	12,318,797
Internet Software & Services 0.6% Equinix, Inc.: 5.38%, 1/01/22 5.88%, 1/15/26 Netflix, Inc.:		2,687 1,110 2,567	12,318,797 1,172,438 2,741,864
Internet Software & Services 0.6% Equinix, Inc.: 5.38%, 1/01/22 5.88%, 1/15/26 Netflix, Inc.: 5.50%, 2/15/22		2,687 1,110 2,567 2,087	12,318,797 1,172,438 2,741,864 2,227,873
Internet Software & Services 0.6% Equinix, Inc.: 5.38%, 1/01/22 5.88%, 1/15/26 Netflix, Inc.: 5.50%, 2/15/22 5.88%, 2/15/25		2,687 1,110 2,567 2,087 241	12,318,797 1,172,438 2,741,864 2,227,873 260,581
Internet Software & Services 0.6% Equinix, Inc.: 5.38%, 1/01/22 5.88%, 1/15/26 Netflix, Inc.: 5.50%, 2/15/22 5.88%, 2/15/25 4.38%, 11/15/26 (e)		2,687 1,110 2,567 2,087 241 2,326	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647
Internet Software & Services 0.6% Equinix, Inc.: 5.38%, 1/01/22 5.88%, 1/15/26 Netflix, Inc.: 5.50%, 2/15/22 5.88%, 2/15/25 4.38%, 11/15/26 (e)		2,687 1,110 2,567 2,087 241	12,318,797 1,172,438 2,741,864 2,227,873 260,581
nternet Software & Services       0.6%         Equinix, Inc.:       5.38%, 1/01/22         5.88%, 1/15/26       1.5/26         Netflix, Inc.:       5.50%, 2/15/22         5.88%, 2/15/25       5.88%, 1/1/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)       0.6%		2,687 1,110 2,567 2,087 241 2,326	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         5.88%, 1/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         IT Services 2.2%		2,687 1,110 2,567 2,087 241 2,326 1,076	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857
nternet Software & Services       0.6%         Equinix, Inc.:		2,687 1,110 2,567 2,087 241 2,326	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         5.88%, 2/15/25         4.38%, 11/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         IT Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         5.88%, 2/15/25         4.38%, 11/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         IT Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         7.00%, 12/01/23		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         5.88%, 2/15/25         4.38%, 11/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         IT Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         7.00%, 12/01/23         5.75%, 1/15/24		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254 17,655	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050 18,294,994
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         5.88%, 2/15/25         4.38%, 11/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         IT Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         7.00%, 12/01/23         5.75%, 1/15/24		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         5.88%, 2/15/25         4.38%, 11/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         IT Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         7.00%, 12/01/23         5.75%, 1/15/24         WEX, Inc., 4.75%, 2/01/23 (e)		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254 17,655	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050 18,294,994
nternet Software & Services 0.6%         Equinix, Inc.:         .38%, 1/01/22         .88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         .88%, 2/15/25         .88%, 1/1/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         T Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         2.00%, 12/01/23         5.75%, 1/15/24         WEX, Inc., 4.75%, 2/01/23 (e)		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254 17,655 4,804	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050 18,294,994 4,779,980 34,436,101
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         5.88%, 2/15/25         4.38%, 11/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         IT Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         7.00%, 12/01/23         5.75%, 1/15/24         WEX, Inc., 4.75%, 2/01/23 (e)         Leisure Time 0.0%         Carlson Travel, Inc., 6.75%, 12/15/23 (e)		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254 17,655 4,804 517	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050 18,294,994 4,779,980 34,436,101 541,558
nternet Software & Services 0.6%         Equinix, Inc.:         .38%, 1/01/22         .88%, 1/15/26         Netflix, Inc.:         .5.50%, 2/15/22         .88%, 2/15/25         .88%, 1/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         T Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         2.00%, 12/01/23         5.75%, 1/15/24         WEX, Inc., 4.75%, 2/01/23 (e)         Leisure Time 0.0%         Carlson Travel, Inc., 6.75%, 12/15/23 (e)         Machinery 0.4%         Gardner Denver, Inc., 6.88%, 8/15/21 (e)		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254 17,655 4,804 517 730	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050 18,294,994 4,779,980 34,436,101 541,558 751,900
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         5.88%, 1/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         IT Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         7.00%, 12/01/23         5.75%, 1/15/24         WEX, Inc., 4.75%, 2/01/23 (e)         Leisure Time 0.0%         Carlson Travel, Inc., 6.75%, 12/15/23 (e)         Machinery 0.4%         Gardner Denver, Inc., 6.88%, 8/15/21 (e)         Navistar International Corp., 8.25%, 11/01/21		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254 17,655 4,804 517	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050 18,294,994 4,779,980 34,436,101 541,558
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         5.88%, 2/15/25         4.38%, 11/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         7.00%, 12/01/23         5.75%, 1/15/24         WEX, Inc., 4.75%, 2/01/23 (e)         Leisure Time 0.0%         Carlson Travel, Inc., 6.75%, 12/15/23 (e)         Machinery 0.4%         Gardner Denver, Inc., 6.88%, 8/15/21 (e)         Navistar International Corp., 8.25%, 11/01/21         SPX FLOW, Inc. (e):		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254 17,655 4,804 517 730 830	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050 18,294,994 4,779,980 34,436,101 541,558 751,900 838,300
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Vetflix, Inc.:         5.50%, 2/15/22         5.88%, 2/15/25         5.88%, 2/15/25         5.38%, 11/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         T Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         2.00%, 12/01/23         5.75%, 1/15/24         WEX, Inc., 4.75%, 2/01/23 (e)         Acarlson Travel, Inc., 6.75%, 12/15/23 (e)         Machinery 0.4%         Sardner Denver, Inc., 6.88%, 8/15/21 (e)         Vavistar International Corp., 8.25%, 11/01/21         SPX FLOW, Inc. (e):         6.3%, 8/15/24		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254 17,655 4,804 517 730 830 993	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050 18,294,994 4,779,980 34,436,101 541,558 751,900 838,300 1,020,308
Internet Software & Services 0.6%         Equinix, Inc.:         5.38%, 1/01/22         5.88%, 1/15/26         Netflix, Inc.:         5.50%, 2/15/22         5.88%, 2/15/25         4.38%, 11/15/26 (e)         Symantec Corp., 5.00%, 4/15/25 (e)         IT Services 2.2%         Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)         First Data Corp. (e):         7.00%, 12/01/23         5.75%, 1/15/24         WEX, Inc., 4.75%, 2/01/23 (e)         Leisure Time 0.0%         Carlson Travel, Inc., 6.75%, 12/15/23 (e)         Machinery 0.4%         Gardner Denver, Inc., 6.88%, 8/15/21 (e)         Navistar International Corp., 8.25%, 11/01/21         PX FLOW, Inc. (e):         5.63%, 8/15/24         5.88%, 8/15/26		2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254 17,655 4,804 517 730 830 993 993	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050 18,294,994 4,779,980 34,436,101 541,558 751,900 838,300 1,020,308 1,007,895
Internet Software & Services 0.6% Equinix, Inc.: 5.38%, 1/01/22 5.88%, 1/15/26 Netflix, Inc.: 5.50%, 2/15/22 5.88%, 2/15/25 4.38%, 11/15/26 (e) Symantec Corp., 5.00%, 4/15/25 (e) IT Services 2.2% Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e) First Data Corp. (e): 7.00%, 12/01/23 5.75%, 1/15/24 WEX, Inc., 4.75%, 2/01/23 (e)	EUR	2,687 1,110 2,567 2,087 241 2,326 1,076 1,349 9,254 17,655 4,804 517 730 830 993	12,318,797 1,172,438 2,741,864 2,227,873 260,581 2,305,647 1,104,454 9,812,857 1,413,077 9,948,050 18,294,994 4,779,980 34,436,101 541,558 751,900 838,300 1,020,308

			5,779,288
Media 15.1%			
Adria Bidco BV, 7.88%, 11/15/20		350	387,012
Altice Financing SA:		105	540.050
5.25%, 2/15/23	LICD	485	548,953
5.63%, 2/15/23 (e)	USD	345 6,112	363,113 6,562,760
7.50%, 5/15/26 (e)		0,112 <b>Par</b>	0,302,700
Corporate Bonds		(000)	Value
Aedia (continued)	FUD	100	¢ 100.770
Altice Finco SA, 9.00%, 6/15/23	EUR	100	\$ 120,772
Altice Luxembourg SA: .25%, 5/15/22		300	337,286
1.75%, 5/15/22 (e)	USD	2,649	2,817,874
5.25%, 2/15/25	EUR	260	292,659
<i>I</i> .63%, 2/15/25 (e)	USD	653	695,445
Altice US Finance I Corp. (e):			,
5.38%, 7/15/23		6,270	6,536,475
5.50%, 5/15/26		2,435	2,517,181
AMC Networks, Inc.:			
1.75%, 12/15/22		2,358	2,381,580
5.00%, 4/01/24		756	763,091
Cablevision Systems Corp.:			
3.63%, 9/15/17		949	978,656
7.75%, 4/15/18		1,393	1,462,650
8.00%, 4/15/20		2,224	2,457,520
CBS Radio, Inc., 7.25%, 11/01/24 (e) CCO Holdings LLC/CCO Holdings Capital Corp.:		2,102	2,243,885
.25%, 9/30/22		1,235	1,284,400
.13%, 5/01/23 (e)		678	703,425
5.75%, 2/15/26 (e)		1,227 3,108	1,312,890 3,298,365
5.50%, 5/01/26 (e) 5.13%, 5/01/27 (e)		2,013	2,091,004
5.88%, 5/01/27 (e)		5,014	5,385,537
Cellnex Telecom SA, 2.38%, 1/16/24	EUR	200	213,999
Cequel Communications Holdings I LLC/Cequel Capital Corp. (e):	Lon	200	213,999
5.13%, 12/15/21	USD	7,150	7,238,990
7.75%, 7/15/25		6,079	6,732,492
Clear Channel International BV, 8.75%, 12/15/20 (e)		3,146	3,334,760
Clear Channel Worldwide Holdings, Inc.:			
5.50%, 11/15/22		14,758	15,169,287
Ceries B, 7.63%, 3/15/20		5,090	5,128,175
Columbus Cable Barbados Ltd., 7.38%, 3/30/21 (e) CSC Holdings LLC:		2,647	2,816,752
.88%, 2/15/18		368	385,480
1.63%, 7/15/18		351	373,376
0.13%, 1/15/23 (e)		4,320	5,000,400
5.25%, 6/01/24		4,065	4,090,406
5.63%, 10/15/25 (e)		1,341	1,480,129
0.88%, 10/15/25 (e)		7,081	8,532,605
DISH DBS Corp.:			
5.75%, 6/01/21		109	120,173
.88%, 7/15/22		2,817	3,021,232
5.00%, 3/15/23		2,119	2,177,272
.88%, 11/15/24		1,001	1,066,065
.75%, 7/01/26		5,340	6,247,800
DISH Network Corp., 3.38%, 8/15/26 (e)(j)	FUD	1,894	2,279,902
ircom Finance DAC, 4.50%, 5/31/22	EUR USD	300	332,756
TT Escrow Corp., 7.88%, 12/31/24 (e)	USD	1,435	1,503,163
Hughes Satellite Systems Corp.:     .63%, 6/15/21		595	659,706
.25%, 8/01/26 (e)		3,678	3,737,767
.63%, 8/01/26 (e)		3,078 801	833,537
HeartCommunications, Inc.:		001	055,557
0.00%, 12/15/19		2,102	1,836,623
0.00%, 3/01/21		241	195,210

10.63%, 3/15/23	1,980	1,643,400
Intelsat Jackson Holdings SA:		
7.25%, 4/01/19	3,414	3,268,905
7.25%, 10/15/20	3,097	2,864,725
5.50%, 8/01/23	3,868	3,181,430
LG Finance Co. Corp., 5.88%, 11/01/24 (e)	598	615,193

See Notes to Financial Statements.

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
Corporate Bonds		(000)	Value
Media (continued)			
LGE HoldCo VI BV, 7.13%, 5/15/24	EUR	300	\$ 362,712
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance,			
7.88%, 5/15/24 (e)	USD	639	626,220
MDC Partners, Inc., 6.50%, 5/01/24 (e)		2,003	1,935,399
Aidcontinent Communications / Midcontinent Finance Corp. (e):			
.25%, 8/01/21		3,901	4,053,139
.88%, 8/15/23		296	318,940
VAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (e)		2,039	2,056,841
Vational CineMedia LLC, 5.75%, 8/15/26		605	617,100
Nexstar Broadcasting, Inc., 5.63%, 8/01/24 (e)		1,540	1,574,650
Vielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (e)		1,882	1,938,460
Numericable Group SA, 5.38%, 5/15/22	EUR	280	309,387
Dutfront Media Capital LLC/Outfront Media Capital Corp.:	LUK	280	509,587
	UCD	(50	(75 199
5.25%, 2/15/22	USD	650	675,188
5.63%, 2/15/24	EUD	1,064	1,117,200
Play Finance 2 SA, 5.25%, 2/01/19	EUR	1,070	1,148,271
Radio One, Inc., 7.38%, 4/15/22 (e)	USD	805	835,188
SFR Group SA (e):			
5.00%, 5/15/22		4,689	4,863,384
7.38%, 5/01/26		10,275	10,647,469
Sirius XM Radio, Inc. (e):			
1.25%, 5/15/20		2,204	2,231,550
5.75%, 8/01/21		1,811	1,886,690
.63%, 5/15/23		230	235,175
Sterling Entertainment Corp., 9.75%, 12/15/19		4,810	4,761,900
FEGNA, Inc., 5.13%, 10/15/19		857	879,496
Felesat Canada/Telesat LLC, 8.88%, 11/15/24 (e)		1,246	1,361,255
Γownsquare Media, Inc., 6.50%, 4/01/23 (e)		517	507,953
Fribune Media Co., 5.88%, 7/15/22		5,320	5,433,050
Jnitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:		, í	· · ·
5.63%, 4/15/23	EUR	166	189,505
4.00%, 1/15/25		1,111	1,241,139
5.00%, 1/15/25 (e)	USD	500	513,750
4.63%, 2/15/26	EUR	100	114,966
8.50%, 1/15/27	LUK	300	324,176
5.25%, 1/15/29		100	121,195
Jnivision Communications, Inc. (e):		100	121,195
	USD	9,800	9,800,000
5.13%, 5/15/23	USD		
5.13%, 2/15/25	EUD	4,868	4,801,065
JPC Holding BV, 6.75%, 3/15/23	EUR	200	230,157
JPCB Finance IV Ltd., 4.00%, 1/15/27		400	436,896
/irgin Media Finance PLC:			
.50%, 1/15/25		183	204,048
5.75%, 1/15/25 (e)	USD	3,518	3,610,347
/irgin Media Receivables Financing Notes I DAC, 5.50%, 9/15/24	GBP	300	383,331
'irgin Media Secured Finance PLC:			
.25%, 1/15/26 (e)	USD	730	738,213
.50%, 8/15/26 (e)		1,144	1,172,474
.88%, 1/15/27	GBP	200	249,783
.25%, 3/28/29		829	1,116,513
VaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (e)	USD	4,428	4,605,120
Wind Acquisition Finance SA:			,, .
h.75%, 7/15/20 (e)		250	254,063
1.00%, 4/23/21	EUR	400	441,346
<i>J.</i> 38%, 4/23/21 (e)	USD	3,885	4,045,256
(iggo Bond Finance BV, 5.88%, 1/15/25 (e)	000	2,643	2,685,949
Ziggo Secured Finance BV, 4.25%, 1/15/27	EUR	100	111,345
aggo socurou milante D V, 4.2570, 1/15/27	LUK	100	111,343

232,486,722

Par

Corporate Bonds		(000)	Value
Actals & Mining 7.7%			
Alcoa Nederland Holding BV, 7.00%, 9/30/26 (e)	USD	681	\$ 747,398
lcoa, Inc.:			
.15%, 8/15/20		1,330	1,456,350
.13%, 10/01/24		3,854	3,990,817
.90%, 2/01/27		760	814,150
75%, 1/15/28		477	524,700
.95%, 2/01/37		674	690,008
Anglo American Capital PLC:	CDD	100	121.042
.88%, 5/01/18	GBP	100	131,842
.50%, 4/01/20	EUR	800	866,610
.63%, 5/14/20 (e)	USD	1,116	1,134,135
.45%, 9/27/20 (e)	EUR	412 300	431,364 340,773
.88%, 11/20/20 50%	EUK		
.50%, 4/29/21 .50%, 3/28/22		100 200	112,424 234,093
		100	115,588
25%, 4/03/23	USD		
88%, 5/14/25 (e)	USD	2,578	2,674,675
arcelorMittal:		400	466,000
.75%, 10/15/39 .50%, 3/01/41		1,498	1,700,230
.30%, 3/01/41 Thiffs Natural Resources, Inc. (e):		1,490	1,700,230
		1,240	1,354,700
.25%, 3/31/20 .75%, 3/01/25		1,240	1,354,700
Constellium NV (e):		1,494	1,403,014
.00%, 1/15/23		5,915	6,210,750
.75%, 5/15/24		575	544,813
.63%, 3/01/25		3,856	3,834,310
irst Quantum Minerals Ltd. (e):		5,850	5,654,510
.00%, 2/15/21		2,967	3,072,699
.25%, 5/15/22		1,533	1,584,739
Sreeport-McMoRan, Inc.:		1,555	1,504,759
.30%, 11/14/17		1,337	1,333,657
.38%, 3/15/18		15,430	15,352,850
.10%, 3/15/20		2,080	2,038,400
.00%, 11/14/21		2,030	1,994,880
.55%, 3/01/22		4,332	4,023,345
.88%, 3/15/23		7,561	6,956,120
.40%, 11/14/34		689	604,598
.45%, 3/15/43		7,799	6,668,145
Grinding Media, Inc./MC Grinding Media Canada, Inc., 7.38%, 12/15/23 (e)		1,252	1,339,640
oseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (e)		1,378	1,536,470
Caiser Aluminum Corp., 5.88%, 5/15/24		773	811,650
Cinross Gold Corp.:		115	011,050
		210	222,075
.88%, 9/01/41		495	501,188
Jovelis Corp. (e):		175	501,100
.25%, 8/15/24		6,700	7,102,000
.25%, 6/15/24		6,133	6,309,324
eabody Securities Finance Corp. (e):		0,100	0,007,021
.00%, 3/31/22		639	651,780
.38%, 3/31/25		671	684,420
teel Dynamics, Inc.:		0/1	001,120
.13%, 10/01/21		3,085	3,181,406
38%, 8/15/22		1,345	1,405,525
25%, 4/15/23		949	988,241
50%, 10/01/24		1,540	1,638,252
.00%, 12/15/26 (e)		40	41,346
eck Resources Ltd.:		UT	71,570
00%, 3/01/19		1,460	1,495,332
.50%, 1/15/21		902	935,261
		2,129	2,075,349
75% 2/01/23		-,127	
		2 795	3 263 162
.75%, 2/01/23 .50%, 6/01/24 (e) .13%, 10/01/35		2,795 502	3,263,162 519,570

See Notes to Financial Statements.

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
Corporate Bonds		(000)	Value
Metals & Mining (continued)		(000)	Value
Teck Resources Ltd. (continued):			
6.25%, 7/15/41	USD	482	\$ 500,075
5.20%, 3/01/42	COD	2,173	2,058,222
5.40%, 2/01/43		2,441	2,325,052
ThyssenKrupp AG, 1.38%, 3/03/22	EUR	375	395,638
United States Steel Corp., 8.38%, 7/01/21 (e)	USD	2,224	2,502,000
	05D	2,224	2,302,000
			119,266,015
Multi-Utilities 0.2%			119,200,015
NGL Energy Partners LP/NGL Energy Finance Corp.:			
6.88%, 10/15/21		1,230	1,266,131
7.50%, 11/01/23 (e)		1,765	1,857,663
			3,123,794
Multiline Retail 0.1%		007	<b>0</b> // 0/0
Groupe Fnac SA, 3.25%, 9/30/23	EUR	225	241,940
Neiman Marcus Group Ltd., 8.00%, 10/15/21 (e)	USD	1,298	814,495
			1,056,435
Offshore Drilling & Other Services 0.1%			1,030,433
Sensata Technologies BV, 5.63%, 11/01/24 (e)		903	952,665
Oil, Gas & Consumable Fuels 13.8%			
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24 (e)		801	847,058
Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 9/15/24 (e)		385	390,775
Antero Resources Corp.:			
5.13%, 12/01/22		744	747,720
5.63%, 6/01/23		644	652,050
California Resources Corp., 8.00%, 12/15/22 (e)		3,808	3,255,840
Callon Petroleum Co., 6.13%, 10/01/24 (e)		817	851,723
Carrizo Oil & Gas, Inc., 6.25%, 4/15/23		871	881,888
Cheniere Corpus Christi Holdings LLC (e):			
7.00%, 6/30/24		3,678	4,119,360
5.88%, 3/31/25		3,575	3,780,562
Chesapeake Energy Corp.:			
4.27%, 4/15/19 (d)		3,254	3,229,595
6.88%, 11/15/20		1,262	1,249,380
8.00%, 12/15/22 (e)		2,477	2,619,427
8.00%, 1/15/25 (e)		2,362	2,344,285
CONSOL Energy, Inc.:		_,	_, ,
5.88%, 4/15/22		15,816	15,420,600
8.00%, 4/01/23		116	120,930
Continental Resources, Inc.:			
4.50%, 4/15/23		769	753,620
3.80%, 6/01/24		3,669	3,398,411
4.90%, 6/01/44		1,260	1,105,650
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp.:			
6.00%, 12/15/20		230	236,613
6.25%, 4/01/23		175	181,563
CrownRock LP/CrownRock Finance, Inc. (e):			
7.13%, 4/15/21		2,753	2,863,120
7.75%, 2/15/23		1,519	1,636,722
DCP Midstream LLC (e):			
6.45%, 11/03/36		1,258	1,292,595
6.75%, 9/15/37		1,490	1,579,400
Denbury Resources, Inc.:			
9.00%, 5/15/21 (e)		2,046	2,204,565
5.50%, 5/01/22		2,617	2,159,025
4.63%, 7/15/23		910	709,800

Diamondback Energy, Inc., 5.38%, 5/31/25 (e)		1,071	1,108,485
clipse Resources Corp., 8.88%, 7/15/23		550 Bar	567,875
		Par	
Corporate Bonds		(000)	Value
Dil, Gas & Consumable Fuels (continued)		()	
Energy Transfer Equity LP:			
7.50%, 10/15/20	USD	665	\$ 747,294
5.88%, 1/15/24		4,667	5,017,025
5.50%, 6/01/27		1,965	2,080,444
Ensco PLC, 8.00%, 1/31/24 (e)		984	1,008,600
EP Energy LLC/Everest Acquisition Finance, Inc.:			
0.38%, 5/01/20		1,802	1,761,455
3.00%, 11/29/24 (e)		2,318	2,457,080
Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (e)		1,843	1,962,795
Genesis Energy LP/Genesis Energy Finance Corp., 5.63%, 6/15/24		445	443,888
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 9/30/21 (e)		2,007	2,117,385
Gulfport Energy Corp.:		(20	(40.1/5
5.63%, 5/01/23 5.00% 10/15/24 (c)		638	649,165
5.00%, 10/15/24 (e)		722	718,390
5.38%, 5/15/25 (e) Jalcon Resources Corp. 6.75%, 2/15/25 (e)		661 4,522	664,305 4,476,780
Halcon Resources Corp., 6.75%, 2/15/25 (e) Hilcorp Energy I LP/Hilcorp Finance Co. (e):		4,322	4,470,780
5.00%, 12/01/24		1,758	1,683,285
.75%, 10/01/25		1,738	101,235
//5%, 10/01/25 //EG Energy Corp. (e):		102	101,233
5.50%, 3/15/21		4,781	4,888,572
5.38%, 1/30/23		665	590,188
7.00%, 3/31/24		3,561	3,204,900
5.50%, 1/15/25		5,797	5,666,567
Murphy Oil Corp.:			
5.88%, 8/15/24		2,221	2,377,580
5.13%, 12/01/42		353	331,820
Newfield Exploration Co., 5.63%, 7/01/24		872	933,040
NGPL PipeCo LLC (e):			
7.12%, 12/15/17		5,652	5,856,885
7.77%, 12/15/37		3,279	3,713,467
Noble Holding International, Ltd., 7.75%, 1/15/24		4,421	4,299,422
Noble Holding US Corp/Noble Drilling Services 6 LLC/Noble Drilling Holding LLC,			
7.50%, 3/15/19		675	707,063
Dasis Petroleum, Inc.:		2.007	2.054.005
5.50%, 11/01/21		3,886	3,954,005
.88%, 3/15/22		2,023	2,057,775
DNEOK, Inc.: 2.50%, 9/01/23		1,400	1 662 500
5.00%, 6/15/35		260	1,662,500 273,650
Paramount Resources Ltd., 6.88%, 6/30/23 (e)		4,305	4,553,614
Parker Drilling Co.:		7,505	7,555,014
7.50%, 8/01/20		790	770,250
5.75%, 7/15/22		1,350	1,248,750
Parsley Energy LLC/Parsley Finance Corp. (e):		1,000	-,=10,700
.25%, 6/01/24		1,171	1,230,276
.38%, 1/15/25		805	817,075
.25%, 8/15/25		1,134	1,145,340
etroleos Mexicanos, 5.38%, 3/13/22 (e)		270	282,407
EP Resources, Inc., 5.25%, 5/01/23		1,240	1,221,400
ange Resources Corp. (e):			
.88%, 7/01/22		3,456	3,533,760
.00%, 8/15/22		530	516,750
.00%, 3/15/23		1,058	1,024,938
Resolute Energy Corp., 8.50%, 5/01/20		1,549	1,579,980
Rockies Express Pipeline LLC (e):			
0.00%, 1/15/19		1,984	2,083,200
		695	733,225
5.63%, 4/15/20 5.88%, 4/15/40		3,820	4,068,300

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
Corporate Bonds		(000)	Value
Oil, Gas & Consumable Fuels (continued)			
Rowan Cos., Inc.:			
4.88%, 6/01/22	USD	195	\$ 186,225
7.38%, 6/15/25		3,003	3,115,612
RSP Permian, Inc.:			
6.63%, 10/01/22		2,065	2,183,737
5.25%, 1/15/25 (e)		1,046	1,072,150
Sanchez Energy Corp.:			
7.75%, 6/15/21		138	141,450
6.13%, 1/15/23		6,455	6,196,800
SESI LLC, 6.38%, 5/01/19		480	481,800
Seven Generations Energy Ltd., 8.25%, 5/15/20 (e)		852	896,730
SM Energy Co.:			
1.50%, 7/01/21 (j)		729	720,343
5.50%, 11/15/21		730	746,425
5.13%, 11/15/22		2,096	2,111,720
5.50%, 1/01/23		523	524,308
5.00%, 1/15/24		38	35,625
5.75%, 9/15/26		694	706,145
Southwestern Energy Co.:			
5.80%, 1/23/20		5,361	5,307,390
5.70%, 1/23/25		460	441,600
Summit Midstream Holdings LLC/Summit Midstream Finance Corp., 5.75%, 4/15/25		696	706,440
Fallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (e):			
5.50%, 9/15/24		1,206	1,218,060
5.13%, 2/01/25		548	569,920
5.38%, 2/01/27		581	605,693
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:			
5.38%, 8/01/22		4,053	4,184,722
5.25%, 5/01/23		78	80,535
Fesoro Corp. (e):			,
4.75%, 12/15/23		2,707	2,801,745
5.13%, 12/15/26		3,533	3,736,147
Tesoro Logistics LP/Tesoro Logistics Finance Corp.:		-,	-,,,
5.13%, 10/15/21		321	335,044
5.25%, 10/15/22		3,154	3,374,780
Fullow Oil PLC:		-,	-,
5.00%, 11/01/20 (e)		200	188,500
5.00%, 11/01/20		200	188,500
5.25%, 4/15/22 (e)		200	186,500
Weatherford International LLC, 6.80%, 6/15/37		702	661,635
Weatherford International Ltd.:			501,000
4.50%, 4/15/22		655	626,344
5.50%, 8/01/36		1,505	1,388,362
7.00%, 3/15/38		1,576	1,485,380
5.95%, 4/15/42		476	398,650
Whiting Petroleum Corp.:		.70	570,050
5.00%, 3/15/19		506	510,428
5.75%, 3/15/21		772	768,140
5.25%, 4/01/23		1,575	1,578,937
WildHorse Resource Development Corp., 6.88%, 2/01/25 (e)		1,624	1,603,700
Williams Cos., Inc.:		1,024	1,005,700
4.55%, 6/24/24		1,004	1,019,060
		4,687	
5.75%, 6/24/44		4,007	4,733,870
WPX Energy, Inc.:		205	111 020
7.50%, 8/01/20		385	414,838
5.00%, 1/15/22		1,673	1,708,551
3.25%, 8/01/23		1,115	1,248,800
			010 715 000

212,715,803

Par

Corporate Bonds		(000)	Value
Paper & Forest Products 0.4%			
Mercer International, Inc., 6.50%, 2/01/24 (e)	USD	1,219	\$ 1,243,380
Norbord, Inc., 6.25%, 4/15/23 (e)		1,605	1,697,288
Pfleiderer GmbH, 7.88%, 8/01/19	EUR	430	473,782
Unifrax I LLC/Unifrax Holding Co., 7.50%, 2/15/19 (e)	USD	2,865	2,857,837
			6,272,287
Personal Products 0.0%			-, - ,
Avon International Operations, Inc., 7.88%, 8/15/22 (e)		569	605,211
Pharmaceuticals 3.2%			
DPx Holdings BV, 7.50%, 2/01/22 (e)		2,670	2,831,869
Endo Finance LLC/Endo Finco, Inc. (e):			
7.25%, 1/15/22		696	673,815
6.00%, 7/15/23		1,609	1,480,280
6.00%, 2/01/25		2,781	2,485,519
Ephios Bondco PLC, 6.25%, 7/01/22	EUR	675	774,162
Ephios Holdco II PLC, 8.25%, 7/01/23		159	185,537
Grifols Worldwide Operations Ltd., 5.25%, 4/01/22	USD	4,047	4,198,763
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc.,			
7.50%, 10/01/24 (e)		2,048	2,140,160
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (e)		7,115	7,657,519
NBTY Inc. $7.63\%$ 5/15/21 (e)			

NBTY, Inc., 7.63%, 5/15/21 (e)