

BLACKROCK CORE BOND TRUST
Form N-CSRS
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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,
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Registrant telephone number, including area code: (800) 882-0052, Option 4
Date of fiscal year end: 08/31/2018

Date of reporting period: 02/28/2018

Item 1 Report to Stockholders

FEBRUARY 28, 2018

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,

In the 12 months ended February 28, 2018, assets with higher risk and return potential, such as stocks and high-yield bonds, continued to deliver strong performance. Faster global growth drove the equity market, while rising interest rates constrained bond returns.

Emerging market stocks posted the strongest performance, as accelerating growth in China, the second-largest economy in the world, improved the outlook for corporate profits and economic growth across most developing nations. Chinese demand for commodities and other raw materials allayed concerns about the country's banking system, leading to rising equity prices and foreign investment. Higher prices for industrial metals also bolstered the outlook for emerging-market countries.

Rising interest rates worked against high-quality assets with more interest rate sensitivity. Consequently, the 10-year U.S. Treasury—a bellwether of the bond market—posted a negative return, as rising energy prices, higher wages, and steady job growth drove expectations of higher inflation and interest rate increases by the U.S. Federal Reserve (the Fed).

The market's performance reflected reflationary expectations early in the reporting period, as investors began to sense that a global recovery was afoot. Thereafter, many countries experienced sustained and synchronized growth for the first time since the financial crisis. Growth rates and inflation are still relatively low, but they are finally rising together.

The Fed responded to these positive developments by increasing short-term interest rates three times during the year. In October 2017, the Fed also began to reduce its balance sheet, while setting expectations for additional rate hikes in 2018.

By contrast, the European Central Bank (ECB) and the Bank of Japan (BoJ) continued to expand their balance sheets despite nascent signs of sustained economic growth. Rising global growth and inflation, as well as limited bond supply, put steady pressure on other central banks to follow in the Fed's footsteps. In October 2017, the ECB announced plans to cut its bond purchases in half for 2018, while the BoJ reiterated its commitment to economic stimulus, as the country's inflation rate remained below 2.0%.

Rising consumer confidence and improving business sentiment are driving momentum for the U.S. economy. If the Fed maintains a measured pace of stimulus reduction, to the extent that inflation rises, it's likely to be accompanied by rising real growth and higher wages. That could lead to a favorable combination of moderately higher inflation, steadily rising interest rates, and improving growth in 2018. We continue to believe the primary risks to the economic expansion are trade protectionism, rapidly rising interest rates, and geopolitical tension. In particular, we are closely monitoring trade protectionism and the rise of populism in Western nations.

In December 2017, Congress passed a sweeping tax reform bill. The U.S. tax overhaul is likely to accentuate the existing reflationary themes, including faster growth and rising interest rates. Changing the corporate tax rate to a flat 21% will create many winners and losers among high-and-low tax companies, while the windfall from lower taxes could boost business and consumer spending.

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, 2018

	6-month	12-month
U.S. large cap equities (S&P 500 [®] Index)	10.84%	17.10%
U.S. small cap equities (Russell 2000 [®] Index)	8.30	10.51
International equities (MSCI Europe, Australasia, Far East Index)	7.12	20.13
Emerging market equities (MSCI Emerging Markets Index)	10.58	30.51
3-month Treasury bills (ICE BofAML 3-Month U.S. Treasury Bill Index)	0.58	0.99
U.S. Treasury securities (ICE BofAML 10-Year U.S. Treasury Index)	(5.47)	(2.54)
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	(2.18)	0.51
Tax-exempt municipal bonds (S&P Municipal Bond Index)	(1.15)	2.32
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	1.11	4.18

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

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Trust Summary as of February 28, 2018

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) 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)	BHK
Initial Offering Date	November 27, 2001
Current Distribution Rate on Closing Market Price as of February 28, 2018 (\$13.21) ^(a)	5.90%
Current Monthly Distribution per Common Share ^(b)	\$0.0650
Current Annualized Distribution per Common Share ^(b)	\$0.7800
Economic Leverage as of February 28, 2018 ^(c)	32%

(a) 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.

(b) The distribution rate is not constant and is subject to change.

(c) 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 13.

Market Price and Net Asset Value Per Share Summary

	02/28/18	08/31/17	Change	High	Low
Market Price	\$ 13.21	\$ 14.10	(6.31)%	\$ 14.26	\$ 12.93
Net Asset Value	14.32	14.96	(4.28)	15.01	14.21

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

Trust Summary as of February 28, 2018 (continued)

BlackRock Core Bond Trust

Performance and Portfolio Management Commentary

Returns for the period ended February 28, 2018 were as follows:

	Average Annual Total Returns			
	<i>6 Months</i>	<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Trust at NAV ^{(a)(b)}	(1.55)%	4.46%	4.19%	5.53%
Trust at Market Price ^{(a)(b)}	(3.64)	4.75	4.80	4.14
Reference Benchmark^(c)	(1.93)	2.15	2.27	3.23
Bloomberg Barclays U.S. Long Government/Credit Index^(d)	(3.40)	2.80	1.76	3.69
Bloomberg Barclays Intermediate Credit Index^(e)	(1.62)	1.02	1.78	2.07
Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index^(f)	1.11	4.18	5.20	5.34
Bloomberg Barclays CMBS, Eligible for U.S. Aggregate^(g)	(2.29)	0.75	1.58	2.02
Bloomberg Barclays MBS Index^(h)	(1.89)	0.16	1.03	1.70
Bloomberg Barclays ABS Index⁽ⁱ⁾	(0.80)	0.63	1.26	1.16

(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Trust's use of leverage.

(b) The Trust's discount to NAV widened during the period, which accounts for the difference between performance based on market price and performance based on NAV.

(c) The Reference Benchmark is comprised of the Bloomberg Barclays U.S. Long Government/Credit Index (40%); Bloomberg Barclays Intermediate Credit Index (24%); Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index (16%); Bloomberg Barclays CMBS, Eligible for U.S. Aggregate Index (8%); Bloomberg Barclays MBS Index (8%); and Bloomberg Barclays ABS Index (4%). The Reference Benchmark's index content and weightings may have varied over past periods.

(d) This unmanaged index is the long component of the Bloomberg Barclays U.S. Government/Credit Index. This unmanaged index includes publicly issued U.S. Treasury debt, U.S. government agency debt, taxable debt issued by U.S. states and territories and their political subdivisions, debt issued by U.S. and non-U.S. corporations, non-U.S. government debt and supranational debt.

(e) This unmanaged index is the intermediate component of the Bloomberg Barclays U.S. Credit Index. The Bloomberg Barclays U.S. Credit Index includes publicly issued U.S. corporate and foreign debentures and secured notes that meet specified maturity, liquidity, and quality requirements.

(f) An unmanaged index comprised of issuers that meet the following criteria: at least \$150 million par value outstanding; maximum credit rating of Ba1; at least one year to maturity; and no issuer represents more than 2% of the index.

(g) This unmanaged index is the CMBS component of the Bloomberg Barclays U.S. Aggregate Index.

(h) This unmanaged index is a market value-weighted index, which covers the mortgage-backed securities component of the Bloomberg Barclays U.S. Aggregate Bond Index. The unmanaged index is comprised of agency mortgage-backed pass-through securities of the Government National Mortgage Association (Ginnie Mae), the Federal National Mortgage Association (Fannie Mae), and the Federal Home Loan Mortgage Corporation (Freddie Mac) with a minimum \$150 million par amount outstanding and a weighted-average maturity of at least 1 year. The index includes reinvestment of income.

- (i) This unmanaged index is the asset-backed securities component of the Bloomberg Barclays U.S. Aggregate Index.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

BHK is presenting the Reference Benchmark to accompany trust performance. The Reference Benchmark is presented for informational purposes only, as the Trust is actively managed and does not seek to track or replicate the performance of the Reference Benchmark or any other index. The portfolio investments of the Trust may differ substantially from the securities that comprise the indices within the Reference Benchmark, which may cause the Trust's performance to differ materially from that of the Reference Benchmark. The Trust employs leverage as part of its investment strategy, which may change over time at the discretion of BlackRock Advisors, LLC (the Manager) as market and other conditions warrant. In contrast, the Reference Benchmark is not adjusted for leverage. Therefore, leverage generally may result in the Trust outperforming the Reference Benchmark in rising markets and underperforming in declining markets. The Board considers additional factors to evaluate the Trust's performance, such as the performance of the Trust relative to a peer group of funds, a leverage-adjusted benchmark and/or other information provided by the Manager.

More information about the Trust's historical performance can be found in the Closed End Funds section of <http://www.blackrock.com>.

The following discussion relates to the Trust's absolute performance based on NAV:

What factors influenced performance?

The principal detractors from the Trust's performance were its allocations to investment grade corporates, U.S. Treasuries, mortgages, commercial mortgage-backed securities (CMBS), cash, and sovereign, supranational and agency issues (SSAs).

The largest positive contributions to the Trust's performance came from its allocations to high yield bonds, asset-backed securities (ABS), capital securities and derivatives.

Derivatives are used by the investment adviser to manage risk and/or take outright views on interest rates, credit risk and/or foreign exchange positions in the portfolio. As noted, during the period, derivatives contributed positively to the Trust's performance, in particular through the use of financial futures contracts.

Describe recent portfolio activity.

Over the reporting period, the Trust's spread duration (sensitivity to changes in credit spreads) was slightly increased, as the portfolio was shifted toward higher yielding spread sectors. In addition, the Trust's allocation to CMBS was reduced and rotated into collateralized loan obligations within ABS, SSAs, emerging market debt and high yield corporate bonds.

Trust Summary as of February 28, 2018 (continued)

BlackRock Core Bond Trust

Describe portfolio positioning at period end.

At period end, the Trust maintained diversified exposure within non-government spread sectors, including investment grade corporates, high yield corporates, CMBS and ABS, as well as smaller allocations to non-agency mortgage-backed securities (MBS). 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.

Overview of the Trust's Total Investments**PORTFOLIO COMPOSITION**

	02/28/18	08/31/17
Corporate Bonds	49%	50%
U.S. Treasury Obligations	11	11
U.S. Government Sponsored Agency Securities	10	8
Preferred Securities	9	9
Asset-Backed Securities	9	8
Non-Agency Mortgage-Backed Securities	7	8
Foreign Agency Obligations	3	2
Municipal Bonds	2	2
Floating Rate Loan Interests	1	1
Options Purchased	(a)	1
Short-Term Securities	(a)	1
Options Written	(1) ^(a)	(1)

^(a) Representing less than 1% of the Trust's total investments.

CREDIT QUALITY ALLOCATION ^{(b)(c)}

	02/28/18	08/31/17
AAA/Aaa ^(d)	23%	23%
AA/Aa	6	6
A	16	16
BBB/Baa	30	28
BB/Ba	11	12
B	10	8

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CCC/Caa	2	2
N/R	2	5

- (b) 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.
- (c) Excludes Short-Term Securities, Options Purchased and Options Written.
- (d) 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.

Trust Summary as of February 28, 2018

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 investment 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	HYT
Initial Offering Date	May 30, 2003
Current Distribution Rate on Closing Market Price as of February 28, 2018 (\$10.56) ^(a)	7.95%
Current Monthly Distribution per Common Share ^(b)	\$0.0700
Current Annualized Distribution per Common Share ^(b)	\$0.8400
Economic Leverage as of February 28, 2018 ^(c)	30%

^(a) 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.

^(b) The distribution rate is not constant and is subject to change.

^(c) 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 13.

Market Price and Net Asset Value Per Share Summary

	02/28/18	08/31/17	Change	High	Low
Market Price	\$ 10.56	\$ 11.13	(5.12)%	\$ 11.47	\$ 10.47
Net Asset Value	12.04	12.22	(1.47)	12.37	11.91

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

Trust Summary as of February 28, 2018 (continued)

BlackRock Corporate High Yield Fund, Inc.**Performance and Portfolio Management Commentary**

Returns for the period ended February 28, 2018 were as follows:

	Average Annual Total Returns			
	<i>6 Months</i>	<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Trust at NAV ^{(a)(b)}	2.33%	6.51%	6.61%	7.55%
Trust at Market Price ^{(a)(b)}	(1.45)	2.04	5.76	4.98
Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index^(c)	1.11	4.18	5.20	5.34

- (a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Trust's use of leverage.
- (b) The Trust's discount to NAV widened during the period, which accounts for the difference between performance based on market price and performance based on NAV.
- (c) An unmanaged index (the Reference Benchmark) comprised of issuers that meet the following criteria: at least \$150 million par value outstanding; maximum credit rating of Ba1; at least one year to maturity; and no issuer represents more than 2% of the index.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

HYT is presenting the Reference Benchmark to accompany trust performance. The Reference Benchmark is presented for informational purposes only, as the Trust is actively managed and does not seek to track or replicate the performance of the Reference Benchmark or any other index. The portfolio investments of the Trust may differ substantially from the securities that comprise the indices within the Reference Benchmark, which may cause the Trust's performance to differ materially from that of the Reference Benchmark. The Trust employs leverage as part of its investment strategy, which may change over time at the discretion of the Manager as market and other conditions warrant. In contrast, the Reference Benchmark is not adjusted for leverage. Therefore, leverage generally may result in the Trust outperforming the Reference Benchmark in rising markets and underperforming in declining markets. The Board considers additional factors to evaluate the Trust's performance, such as the performance of the Trust relative to a peer group of funds, a leverage-adjusted benchmark and/or other information provided by the Manager.

More information about the Trust's historical performance can be found in the "Closed End Funds" section of <http://www.blackrock.com>.

The following discussion relates to the Trust's performance based on NAV:

What factors influenced performance?

The Trust's core exposure to high yield corporate bonds provided positive contributions to return over the six-month period. Smaller positions in bank loans and preferred equities also benefitted performance. Within high yield corporates, the most significant contributions to performance came from within the gaming, independent energy, and technology sectors. B-rated names were the best credit quality performers, followed closely by positions in the CCC and BB rating categories.

The most significant detractors from performance came from within the wireless, cable & satellite, and wirelines sectors. The only other detractors over the period were small allocations to equity positions used to manage risk as the market rallied. There were no absolute detractors from a credit rating perspective during the period.

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 were 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 manage risk. In that vein, the Trust maintained an underweight across the consumer cyclical space, most notably the retail and automotive segments. This positioning reflected the view that the outlook for consumer cyclical continues to deteriorate under pressure from declining sales and secular changes. By contrast, the Trust increased its exposure to energy and chemicals.

Describe portfolio positioning at period end.

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 in 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. The Trust also maintained exposure to equity futures positions to help reduce portfolio risk. At period-end, top issuer overweight positions included Ligado Networks (wireless), Freeport McMoran Inc. (metals & mining), and the Stars Group (gaming). Broadly, the Trust's positioning within credit remained centered on cash-flow views, identification of a specific catalyst and/or issuer-specific characteristics.

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.

Trust Summary as of February 28, 2018 (continued)

BlackRock Corporate High Yield Fund, Inc.

Overview of the Trust's Total Investments**PORTFOLIO COMPOSITION**

	<i>02/28/18</i>	<i>08/31/17</i>
Corporate Bonds	80%	82%
Floating Rate Loan Interests	9	8
Preferred Securities	5	5
Asset-Backed Securities	3	3
Investment Companies	2	1
Common Stocks	1	1
Other ^(a)		

^(a) 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, Options Purchased and Options Written.

CREDIT QUALITY ALLOCATION ^{(b)(c)}

	<i>02/28/18</i>	<i>08/31/17</i>
A	1%	1%
BBB/Baa	8	7
BB/Ba	36	37
B	39	41
CCC/Caa	9	9
N/R	7	5

^(b) 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.

^(c) Excludes Short-Term Securities, Options Purchased and Options Written.

Trust Summary as of February 28, 2018

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	BKT
Initial Offering Date	July 22, 1988
Current Distribution Rate on Closing Market Price as of February 28, 2018 (\$5.91) ^(a)	5.38%
Current Monthly Distribution per Common Share ^(b)	\$0.0265
Current Annualized Distribution per Common Share ^(b)	\$0.3180
Economic Leverage as of February 28, 2018 ^(c)	29%

^(a) 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.

^(b) The distribution rate is not constant and is subject to change.

^(c) 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 13.

Market Price and Net Asset Value Per Share Summary

	02/28/18	08/31/17	Change	High	Low
Market Price	\$ 5.91	\$ 6.31	(6.34)%	\$ 6.40	\$ 5.76
Net Asset Value	6.45	6.74	(4.30)	6.76	6.41

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

Trust Summary as of February 28, 2018 (continued)

BlackRock Income Trust, Inc.**Performance and Portfolio Management Commentary**

Returns for the period ended February 28, 2018 were as follows:

	Average Annual Total Returns			
	<i>6 Months</i>	<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Trust at NAV ^{(a)(b)}	(1.80)%	0.55%	1.75%	2.45%
Trust at Market Price ^{(a)(b)}	(3.89)	(0.66)	2.53	2.07
FTSE Mortgage Index^(c)	(1.96)	0.11	1.01	1.66

(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Trust's use of leverage.

(b) The Trust's discount to NAV widened during the period, which accounts for the difference between performance based on market price and performance based on NAV.

(c) This unmanaged index (formerly known as Citigroup Mortgage Index) (the Reference Benchmark) includes all outstanding government sponsored fixed rate mortgage-backed securities, weighted in proportion to their current market capitalization.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

BKT is presenting the Reference Benchmark to accompany trust performance. The Reference Benchmark is presented for informational purposes only, as the Trust is actively managed and does not seek to track or replicate the performance of the Reference Benchmark or any other index. The portfolio investments of the Trust may differ substantially from the securities that comprise the indices within the Reference Benchmark, which may cause the Trust's performance to differ materially from that of the Reference Benchmark. The Trust employs leverage as part of its investment strategy, which may change over time at the discretion of the Manager as market and other conditions warrant. In contrast, the Reference Benchmark is not adjusted for leverage. Therefore, leverage generally may result in the Trust outperforming the Reference Benchmark in rising markets and underperforming in declining markets. The Board considers additional factors to evaluate the Trust's performance, such as the performance of the Trust relative to a peer group of funds, a leverage-adjusted benchmark and/or other information provided by the Manager.

More information about the Trust's historical performance can be found in the Closed End Funds section of <http://www.blackrock.com>.

The following discussion relates to the Trust's absolute performance based on NAV:

What factors influenced performance?

The only material detractor from performance during the period was the Trust's underweight within 30-year agency mortgage-backed securities (MBS).

The largest contributors to performance included the Trust's allocation to agency collateralized mortgage obligations (CMOs), as well as interest rate-based strategies such as duration (sensitivity to interest rate changes) and yield curve positioning. Strategies utilizing U.S. Treasury futures held as short positions against long positions in agency MBS aided performance as interest rates moved higher. Selection within 30-year agency MBS contributed positively driven by the outperformance of specified pool holdings, allocations to agency interest-only tranches, and positioning in legacy (i.e., issued prior to 2008) non-agency residential MBS. Other contributors included allocations to 15-year agency MBS, swap- and swaption-based strategies, and allocations to agency securities as well as to commercial mortgage-backed securities (CMBS).

The Trust held 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 Trust's use of derivatives had a positive effect on performance during the period.

Describe recent portfolio activity.

The Trust kept overall exposure to agency MBS relatively unchanged during the period, while decreasing exposure to pass-throughs in favor of CMOs within this allocation. The Trust also added exposure to agency mortgage derivatives and CMBS, while paring its holdings in U.S. government securities. The Trust's allocation to asset-backed securities remained minimal.

Describe portfolio positioning at period end.

The Trust was positioned with a marginally constructive stance regarding the mortgage sector, on the view that MBS valuations appeared relatively attractive and that the unwinding of the Fed's balance sheet was not likely to have a material impact on the overall MBS market. The Trust maintained an overweight to high quality and well-structured agency CMOs and specified mortgage pools where the attributes of the underlying borrower help to improve the overall risk profile. With spreads in most risk assets at their tightest levels since mid-2014, the Trust's exposures to non-benchmark positions such as legacy non-agency residential MBS and CMBS were minimal at period end.

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.

Trust Summary as of February 28, 2018 (continued)

BlackRock Income Trust, Inc.

Overview of the Trust's Total Investments**PORTFOLIO COMPOSITION**

	02/28/18	08/31/17
U.S. Government Sponsored Agency Securities	116%	113%
U.S. Treasury Obligations		2
Short-Term Securities	1	2
Non-Agency Mortgage-Backed Securities	1	1
Asset-Backed Securities ^(a)		
Borrowed Bonds ^(a)		
TBA Sale Commitments	(18)	(18)

^(a) Representing less than 1% of the Trust's total investments.

CREDIT QUALITY ALLOCATION ^{(b)(c)}

	02/28/18	08/31/17
AAA/Aaa ^(d)	100%	99%
BBB	^(a)	1

^(b) 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.

^(c) Excludes Money Market Funds.

^(d) 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.

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 Fund 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 Trusts' 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), each Trust is permitted to issue debt up to 33 1/3% of its 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 a value 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 imposed by 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 assets 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.

Schedule of Investments (unaudited)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Asset-Backed Securities 12.6%		
Asset-Backed Securities 12.5%		
AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.25%), 4.99%, 07/20/26 ^{(a)(b)}	USD 795	\$ 800,519
ALM VI Ltd., Series 2012-6A, Class B2RR, (3 mo. LIBOR US + 2.05%), 3.77%, 07/15/26 ^{(a)(b)}	1,000	1,007,693
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class C2R, (3 mo. LIBOR US + 3.20%), 4.92%, 07/15/27 ^{(a)(b)}	2,080	2,110,925
Anchorage Capital CLO 2013-1 Ltd., Series 2013-1A, Class CR, 4.92%, 10/13/30 ^{(b)(c)}	1,000	1,020,520
Anchorage Capital CLO Ltd. ^{(a)(b)} :		
Series 2016-8A, Class D, (3 mo. LIBOR US + 4.20%), 5.96%, 07/28/28	1,000	1,008,816
Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 5.72%, 01/15/29	650	663,557
Ares XXVIII CLO Ltd., Series 2013-3A, Class DR, (3 mo. LIBOR US + 3.25%), 4.98%, 10/17/24 ^{(a)(b)}	1,000	1,004,590
Ares XXXII CLO Ltd., Series 2014-32A, Class CR, (3 mo. LIBOR US + 3.45%), 5.29%, 11/15/25 ^{(a)(b)}	1,250	1,251,507
Atlas Senior Loan Fund Ltd.(3 mo. LIBOR US + 3.90%), 5.38%, 11/30/28 ^{(a)(b)}	1,250	1,265,162
Ballyrock CLO LLC, Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.65%), 5.39%, 10/20/26 ^{(a)(b)}	1,970	1,970,589
Battalion CLO VII Ltd., Series 2014-7A, Class C, (3 mo. LIBOR US + 3.90%), 5.63%, 10/17/26 ^{(a)(b)}	1,000	1,001,801
Battalion CLO X Ltd., Series 2016-10A, Class C, (3 mo. LIBOR US + 4.25%), 5.99%, 01/24/29 ^{(a)(b)}	1,000	1,022,460
BlueMountain CLO Ltd., Series 2014-3A, Class CR, (3 mo. LIBOR US + 3.20%), 4.92%, 10/15/26 ^{(a)(b)}	1,000	1,005,948
Bowman Park CLO Ltd., Series 2014-1A, Class D2R, (3 mo. LIBOR US + 3.35%), 5.27%, 11/23/25 ^{(a)(b)}	3,000	3,005,155
CenterPoint Energy Transition Bond Co. IV LLC, Series 2012-1, Class A3, 3.03%, 10/15/25	2,210	2,206,513
CIFC Funding Ltd., Series 2014-4A, Class D, (3 mo. LIBOR US + 3.40%), 5.13%, 10/17/26 ^{(a)(b)}	2,000	2,006,855
Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, (1 mo. LIBOR US + 0.15%), 1.77%, 01/25/37 ^(a)	203	202,096
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 ^(b)	3,819	3,898,041
Dryden 41 Senior Loan Fund, Series 2015-41A, Class AR, 1.00%, 04/15/31 ^{(b)(c)(d)}	2,550	2,550,000
Dryden Senior Loan Fund ^{(a)(b)} :		
Series 2014-31A, Class DR, (3 mo. LIBOR US + 3.35%), 5.08%, 04/18/26	1,250	1,254,190
Series 2014-34A, Class CR, (3 mo. LIBOR US + 2.15%), 3.87%, 10/15/26	1,000	1,000,408
Series 2015-41A, Class A, (3 mo. LIBOR US + 1.50%), 3.22%, 01/15/28	2,550	2,550,896
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B1LR, (3 mo. LIBOR US + 3.15%), 4.99%, 08/15/30 ^{(a)(b)}	1,000	1,014,435
	1,000	1,004,476

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Galaxy XIV CLO Ltd., Series 2012-14A, Class DR, (3 mo. LIBOR US + 4.30%), 6.14%, 11/15/26 ^{(a)(b)}			
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 5.26%, 10/29/26 ^(c)	1,000		1,005,735
Highbridge Loan Management 3-2014, Series 3A-2014, Class CR, (3 mo. LIBOR US + 3.60%), 5.33%, 07/18/29 ^{(a)(b)}	1,000		1,023,821
Highbridge Loan Management Ltd., Series 5A-2015 ^{(a)(b)} : Class C1R, (3 mo. LIBOR US + 2.10%), 3.86%, 01/29/26	4,000		4,023,175
Class D1R, (3 mo. LIBOR US + 3.30%), 5.06%, 01/29/26	500		501,169
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)			
Lendmark Funding Trust, Series 2017-2A, Class A, 2.80%, 05/20/26 ^(b)	USD 2,880		\$ 2,864,715
Limerock CLO III LLC, Series 2014-3A, Class C, (3 mo. LIBOR US + 3.60%), 5.34%, 10/20/26 ^{(a)(b)}	3,750		3,764,897
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 3.96%, 01/27/26 ^{(a)(b)}	1,800		1,805,275
Nelnet Student Loan Trust, Series 2006-1, Class A5, (3 mo. LIBOR US + 0.11%), 2.03%, 08/23/27 ^(a)	554		553,294
Neuberger Berman CLO XV, Series 2013-15A, Class DR, 4.77%, 10/15/29 ^{(b)(c)}	1,000		1,006,817
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class CR, (3 mo. LIBOR US + 4.25%), 6.08%, 11/14/27 ^{(a)(b)}	2,250		2,284,967
OCP CLO Ltd., Series 2012-2A, Class DR, (3 mo. LIBOR US + 4.47%), 6.37%, 11/22/25 ^{(a)(b)}	1,000		1,016,582
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, (3 mo. LIBOR US + 3.65%), 5.48%, 11/14/26 ^{(a)(b)}	2,000		2,001,944
OHA Credit Partners XIII Ltd., Series 2016-13A, Class E, (3 mo. LIBOR US + 7.15%), 8.89%, 01/21/30 ^{(a)(b)}	595		613,457
OHA Loan Funding 2016-1 Ltd., Series 2016-1A, Class D, (3 mo. LIBOR US + 3.75%), 5.49%, 01/20/28 ^{(a)(b)}	2,500		2,548,851
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 ^(b)	5,000		4,996,520
OZLM Funding III Ltd., Series 2013-3A, Class BR, (3 mo. LIBOR US + 3.00%), 4.74%, 01/22/29 ^{(a)(b)}	1,500		1,529,118
OZLM VII Ltd., Series 2014-7A, Class CR, (3 mo. LIBOR US + 3.50%), 5.23%, 07/17/26 ^{(a)(b)}	950		956,055
OZLM VIII Ltd., Series 2014-8A, Class CR, (3 mo. LIBOR US + 3.40%), 5.13%, 10/17/26 ^{(a)(b)}	1,750		1,755,982
OZLM XXI, Series 2017-21A, Class C, 4.42%, 01/20/31 ^{(b)(c)}	1,000		1,005,207
Regatta V Funding Ltd., Series 2014-1A, Class C, (3 mo. LIBOR US + 3.45%), 5.20%, 10/25/26 ^{(a)(b)}	2,000		2,007,823
Rockford Tower CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 4.97%, 04/15/29 ^{(a)(b)}	1,750		1,773,955
Shackleton CLO Ltd., Series 2013-3A, Class DR, 4.74%, 07/15/30 ^{(b)(c)}	500		503,358
SLM Private Education Loan Trust ^(b) : Series 2012-A, Class A2, 3.83%, 01/17/45	397		400,217
Series 2014-A, Class B, 3.50%, 11/15/44	500		498,838
SMB Private Education Loan Trust, Series 2015-C, Class C, 4.50%, 09/17/46 ^(b)	5,900		5,932,134
Sound Point CLO IV Ltd., Series 2013-3A, Class DR, (3 mo. LIBOR US + 3.40%), 5.14%, 01/21/26 ^{(a)(b)}	700		701,446
Sound Point CLO VII Ltd., Series 2014-3A, Class D, (3 mo. LIBOR US + 3.60%), 5.34%, 01/23/27 ^{(a)(b)}	1,250		1,255,940
	1,550		1,582,451

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Sound Point CLO XIV Ltd., Series 2016-3A, Class D, (3 mo. LIBOR US + 3.85%), 5.59%, 01/23/29 ^{(a)(b)}		
Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 02/25/32	576	570,798
THL Credit Wind River CLO Ltd., Series 2014-3A, Class DR, (3 mo. LIBOR US + 3.35%), 5.09%, 01/22/27 ^{(a)(b)}	1,000	1,002,483
Voya CLO 2017-3 Ltd., Series 2017-3A, Class C, (3 mo. LIBOR US + 3.55%), 5.29%, 07/20/30 ^{(a)(b)}	1,000	1,020,665
Voya CLO Ltd., Series 2016-3A, Class D, (3 mo. LIBOR US + 6.85%), 8.58%, 10/18/27 ^{(a)(b)}	615	630,075
Wellfleet CLO 2015-1 Ltd., Series 2015-1A, Class DR, 4.54%, 10/20/27 ^{(b)(c)}	2,000	2,004,410

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Asset-Backed Securities (continued)		
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 08/15/22	USD 2,360	\$ 2,382,991
York CLO Ltd., Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 5.34%, 10/20/29 ^{(a)(b)}	1,750	1,789,700
York CLO-4 Ltd., Series 2016-2A, Class D, (3 mo. LIBOR US + 4.10%), 5.84%, 01/20/30 ^{(a)(b)}	1,500	1,545,280
		96,687,297
Interest Only Asset-Backed Securities 0.1%		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 ^{(b)(e)}	2,637	155,331
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 04/15/29 ^{(b)(c)(e)}	3,146	165,127
		320,458
Total Asset-Backed Securities 12.6% (Cost \$95,460,142)		97,007,755
Corporate Bonds 71.4%		
Aerospace & Defense 1.3%		
Arconic, Inc.:		
5.40%, 04/15/21	340	353,600
5.13%, 10/01/24	923	956,459
5.90%, 02/01/27	70	75,250
6.75%, 01/15/28	38	43,320
5.95%, 02/01/37	30	32,028
Bombardier, Inc. ^(b) :		
7.75%, 03/15/20	122	130,235
8.75%, 12/01/21	459	503,179
6.00%, 10/15/22	13	12,968
6.13%, 01/15/23	198	198,495
7.50%, 12/01/24	414	430,042
7.50%, 03/15/25	602	617,802
7.45%, 05/01/34	100	102,000
Eaton Corp., 4.15%, 11/02/42	500	492,383
EnPro Industries, Inc., 5.88%, 09/15/22	74	76,705
KLX, Inc., 5.88%, 12/01/22 ^(b)	800	824,000
Koppers, Inc., 6.00%, 02/15/25 ^(b)	151	156,285
Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 ^(b)	114	118,845
Lockheed Martin Corp., 4.09%, 09/15/52	1,410	1,371,345
Moog, Inc., 5.25%, 12/01/22 ^(b)	180	185,400

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Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(b)		116	122,090
TransDigm, Inc.:			
6.00%, 07/15/22		758	776,002
6.50%, 07/15/24		191	196,969
6.50%, 05/15/25		132	135,300
6.38%, 06/15/26		70	71,575
United Technologies Corp., 6.13%, 07/15/38		1,450	1,793,464
			9,775,741
Air Freight & Logistics 0.2%			
Air Medical Merger Sub Corp., 6.38%, 05/15/23 ^(b)		60	57,000
FedEx Corp., 4.75%, 11/15/45		1,250	1,299,008
XPO Logistics, Inc., 6.50%, 06/15/22 ^(b)		495	514,181
			1,870,189
Airlines 2.2%			
Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 ^(b)		1,710	1,705,240
American Airlines Pass-Through Trust:			
Series 2013-2, Class A, 4.95%, 07/15/24 ^(f)		3,288	3,445,360
Series 2015-2, Class A, 4.00%, 03/22/29		1,393	1,405,668
		<i>Par</i>	<i>Value</i>
<i>Security</i>		<i>(000)</i>	
Airlines (continued)			
Series 2015-2, Class AA, 3.60%, 03/22/29	USD	1,393	\$ 1,383,296
Series 2017-1, Class B, 4.95%, 08/15/26		1,797	1,857,324
Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 05/10/20		302	308,040
Continental Airlines Pass-Through Trust:			
Series 2010-1, Class B, 6.00%, 07/12/20		227	232,007
Series 2012-3, Class C, 6.13%, 04/29/18		150	150,938
Latam Finance Ltd., 6.88%, 04/11/24 ^(b)		257	269,850
Mexico City Airport Trust, 5.50%, 07/31/47 ^(b)		260	242,775
United Airlines Pass-Through Trust:			
Series 2013-1, Class A, 4.30%, 02/15/27		3,310	3,413,047
Series 2014-2, Class B, 4.63%, 03/03/24		2,231	2,275,992
			16,689,537
Auto Components 0.3%			
Adient Global Holdings Ltd., 3.50%, 08/15/24	EUR	100	125,050
Allison Transmission, Inc., 5.00%, 10/01/24 ^(b)	USD	19	19,261
Aptiv PLC, 4.40%, 10/01/46		465	451,300
Gestamp Funding Luxembourg SA, 3.50%, 05/15/23	EUR	100	127,033
HP Pelzer Holding GmbH, 4.13%, 04/01/24		100	124,257
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:			
6.00%, 08/01/20	USD	20	20,390
6.25%, 02/01/22		347	352,205
6.75%, 02/01/24		237	241,740
6.38%, 12/15/25		106	106,397
IHO Verwaltungs GmbH ^(g) :			
(2.75% Cash or 3.50% PIK), 2.75%, 09/15/21	EUR	100	124,269
(3.25% Cash or 4.00% PIK), 3.25%, 09/15/23		100	126,026

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(4.13% Cash or 4.88% PIK), 4.13%, 09/15/21 ^(b)	USD	200	199,500
(4.50% Cash or 5.25% PIK), 4.50%, 09/15/23 ^(b)		205	200,900
Tesla, Inc., 5.30%, 08/15/25 ^{(b)(f)}		360	341,658
			2,559,986
Automobiles 0.9%			
Ford Motor Co., 4.75%, 01/15/43 ^(f)		4,255	3,927,517
General Motors Co., 6.25%, 10/02/43		2,506	2,799,247
			6,726,764
Banks 1.8%			
Allied Irish Banks PLC(5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ^(h)	EUR	100	131,707
Banco Inbursa SA Institucion de Banca Multiple, 4.13%, 06/06/24 ^(b)	USD	255	252,705
Banco Popolare, 2.75%, 07/27/20	EUR	100	127,316
Bank of Ireland Group PLC, 3.13%, 09/19/27 ^(c)	GBP	100	135,988
Bankia SA(5 year EUR Swap + 3.17%), 4.00%, 05/22/24 ^(h)	EUR	100	126,673
Barclays PLC, 3.65%, 03/16/25 ^(f)	USD	4,320	4,154,700
CaixaBank SA(5 year EUR Swap + 3.35%), 3.50%, 02/15/27 ^(h)	EUR	100	130,169
CIT Group, Inc., 5.00%, 08/01/23	USD	375	385,313
Cooperatieve Rabobank UA, 3.95%, 11/09/22		1,500	1,522,380
HSBC Holdings PLC, 6.10%, 01/14/42		610	786,606
Inversiones Atlantida SA, 8.25%, 07/28/22 ^(b)		200	204,750
National Bank of Greece SA, 2.75%, 10/19/20	EUR	100	124,783
Santander Holdings USA, Inc., 4.50%, 07/17/25	USD	2,000	2,028,495
Santander UK Group Holdings PLC, 2.88%, 08/05/21		1,250	1,223,963
Wells Fargo & Co., 3.90%, 05/01/45 ^(f)		2,250	2,163,463
			13,499,011
Beverages 0.7%			
Anheuser-Busch InBev Finance, Inc., 4.90%, 02/01/46		4,600	4,905,614

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Beverages (continued)			
BWAY Holding Co., 7.25%, 04/15/25 ^(b)	USD	78	\$ 80,535
Central American Bottling Corp., 5.75%, 01/31/27 ^(b)		222	228,660
OI European Group BV, 4.00%, 03/15/23 ^(b)		158	152,865
Silgan Holdings, Inc., 3.25%, 03/15/25	EUR	100	124,416
			5,492,090
Biotechnology 0.5%			
Amgen, Inc., 4.40%, 05/01/45 ^(f)	USD	2,250	2,232,291
Baxalta, Inc., 5.25%, 06/23/45		500	538,807
Gilead Sciences, Inc., 4.80%, 04/01/44		1,000	1,060,719
Illumina, Inc., 0.50%, 06/15/21		215	257,677
Senvion Holding GmbH, 3.88%, 10/25/22	EUR	100	112,850
			4,202,344
Building Materials 0.0%			
American Woodmark Corp., Co. GUAR 144A 03/26 4.875, 4.88%, 03/15/26 ^(b)	USD	69	68,483
Jeld-Wen, Inc., 4.63%, 12/15/25 ^(b)		66	64,515
Titan Global Finance PLC, 3.50%, 06/17/21	EUR	100	129,015
			262,013
Building Products 0.2%			
Beacon Escrow Corp., 4.88%, 11/01/25 ^(b)	USD	288	280,886
Building Materials Corp. of America, 6.00%, 10/15/25 ^(b)		200	211,250
CPG Merger Sub LLC, 8.00%, 10/01/21 ^(b)		218	224,540
Masonite International Corp., 5.63%, 03/15/23 ^(b)		354	365,948
Ply Gem Industries, Inc., 6.50%, 02/01/22		147	152,377
Standard Industries, Inc. ^(b) : 5.50%, 02/15/23		100	102,750
5.38%, 11/15/24		29	29,653
USG Corp., 4.88%, 06/01/27 ^(b)		273	268,905
			1,636,309
Building: Roofing, Wallboard & Plumbing 0.0%			
Quintiles IMS, Inc., 4.88%, 05/15/23 ^(b)		74	76,035
Cable Television Services 0.0%			
CB Escrow Corp., 8.00%, 10/15/25 ^(b)		127	124,143
Capital Markets 2.8%			
Blackstone CQP Holdco LP ^(b) : 6.50%, 03/20/21		1,375	1,387,031

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6.00%, 08/18/21	224	225,064
CDP Financial, Inc., 5.60%, 11/25/39 ^{(b)(f)}	5,890	7,480,621
Goldman Sachs Group, Inc., 3.75%, 05/22/25 ^(f)	8,965	8,930,014
Morgan Stanley:		
4.00%, 07/23/25	905	916,639
3.13%, 07/27/26 ^(f)	2,000	1,899,370
NFP Corp., 6.88%, 07/15/25 ^(b)	62	62,155
Raymond James Financial, Inc., 4.95%, 07/15/46	400	433,761
SURA Asset Management SA, 4.38%, 04/11/27 ^(b)	259	255,763
		21,590,418
Chemicals 1.2%		
Air Liquide Finance SA, 3.50%, 09/27/46 ^(b)	360	327,455
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^(b)	600	603,000
Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(b)	161	161,805
Blue Cube Spinco, Inc.:		
9.75%, 10/15/23	319	370,040
10.00%, 10/15/25	183	218,227
CF Industries, Inc.:		
7.13%, 05/01/20	38	40,518
5.15%, 03/15/34	60	58,800
4.95%, 06/01/43	116	105,560
Chemours Co.:		
6.63%, 05/15/23	182	191,328
	<i>Par</i>	<i>Value</i>
<i>Security</i>	<i>(000)</i>	
Chemicals (continued)		
7.00%, 05/15/25	USD 44	\$ 47,410
5.38%, 05/15/27	390	390,975
Cydsa SAB de C.V., 6.25%, 10/04/27 ^(b)	319	318,601
Hexion, Inc., 10.38%, 02/01/22 ^(b)	122	118,950
Ineos Finance PLC, 4.00%, 05/01/23	EUR 100	125,045
Methanex Corp., 3.25%, 12/15/19	USD 1,650	1,647,357
Mexichem SAB de CV ^(b) :		
4.00%, 10/04/27	200	191,500
5.50%, 01/15/48	200	190,300
Momentive Performance Materials, Inc., 3.88%, 10/24/21	735	764,400
NOVA Chemicals Corp., 4.88%, 06/01/24 ^(b)	183	180,713
Olin Corp., 5.00%, 02/01/30	82	79,130
Platform Specialty Products Corp. ^(b) :		
6.50%, 02/01/22	1,265	1,298,206
5.88%, 12/01/25	446	443,770
PQ Corp. ^(b) :		
6.75%, 11/15/22	251	264,805
5.75%, 12/15/25	289	293,335
PSPC Escrow Corp., 6.00%, 02/01/23	EUR 100	127,185
Tronox Finance PLC, 5.75%, 10/01/25 ^(b)	USD 123	122,078
Venator Finance Sarl/Venator Materials LLC, 5.75%, 07/15/25 ^(b)	100	101,750
Versum Materials, Inc., 5.50%, 09/30/24 ^(b)	81	84,645
WR Grace & Co-Conn ^(b) :		
5.13%, 10/01/21	333	344,655

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5.63%, 10/01/24	80	84,000
		9,295,543
Commercial Services & Supplies 0.8%		
ADT Corp.:		
6.25%, 10/15/21	86	91,321
3.50%, 07/15/22	143	136,565
4.13%, 06/15/23	264	256,740
4.88%, 07/15/32 ^(b)	337	306,670
Advanced Disposal Services, Inc.,		
5.63%, 11/15/24 ^(b)	151	154,020
Aviation Capital Group Corp., 7.13%, 10/15/20 ^(b)	1,800	1,975,735
Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^(b)	388	385,090
CD&R Waterworks Merger Sub LLC,		
6.13%, 08/15/25 ^(b)	291	288,090
Fortress Transportation & Infrastructure Investors LLC, 6.75%, 03/15/22 ^(b)	28	28,840
Harland Clarke Holdings Corp., 8.38%, 08/15/22 ^(b)	284	293,940
Iron Mountain, Inc., 6.00%, 08/15/23	80	82,800
KAR Auction Services, Inc., 5.13%, 06/01/25 ^(b)	200	201,500
Mobile Mini, Inc., 5.88%, 07/01/24	343	356,720
Paprec Holding SA, 5.25%, 04/01/22	EUR 100	125,077
Park Aerospace Holdings Ltd. ^(b) :		
3.63%, 03/15/21	USD 166	159,775
5.25%, 08/15/22	267	267,334
Ritchie Bros Auctioneers, Inc., 5.38%, 01/15/25 ^(b)	226	228,554
United Rentals North America, Inc.:		
5.75%, 11/15/24	46	47,495
4.63%, 10/15/25	342	333,450
5.88%, 09/15/26	77	80,657
5.50%, 05/15/27	111	113,608
Wrangler Buyer Corp., 6.00%, 10/01/25 ^(b)	79	79,988
		5,993,969
Commercial Services & Supplies 0.0%		
Waste Pro USA, Inc., 5.50%, 02/15/26 ^(b)	134	134,670
Communications Equipment 0.3%		
CommScope Technologies LLC, 5.00%, 03/15/27 ^(b)	114	111,221

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>		<i>Value</i>
Communications Equipment (continued)				
CommScope, Inc. ^(b) :				
5.00%, 06/15/21	USD	250	\$	253,437
5.50%, 06/15/24		154		156,888
Nokia OYJ:				
3.38%, 06/12/22		72		70,013
4.38%, 06/12/27		101		96,960
6.63%, 05/15/39		135		145,800
Zayo Group LLC/Zayo Capital, Inc.:				
6.00%, 04/01/23		776		806,070
6.38%, 05/15/25		108		112,873
5.75%, 01/15/27 ^(b)		421		423,105
				2,176,367
Construction & Engineering 0.8%				
Aeropuertos Argentina 2000 SA, 6.88%, 02/01/27 ^(b)		370		385,858
Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 03/30/29 ^(b)		370		404,225
BlueLine Rental Finance Corp., 9.25%, 03/15/24 ^(b)		798		862,837
Brand Energy & Infrastructure Services, Inc., 8.50%, 07/15/25 ^(b)		244		251,930
Engility Corp., 8.88%, 09/01/24		176		186,560
ITR Concession Co. LLC, 4.20%, 07/15/25 ^(b)		4,000		3,695,387
SPIE SA, 3.13%, 03/22/24	EUR	100		125,975
Tutor Perini Corp., 6.88%, 05/01/25 ^(b)	USD	154		161,700
Weekley Homes LLC/Weekley Finance Corp., 6.63%, 08/15/25 ^(b)		51		50,985
				6,125,457
Construction Materials 0.3%				
American Tire Distributors, Inc., 10.25%, 03/01/22 ^(b)		262		272,839
HD Supply, Inc., 5.75%, 04/15/24 ^(b)		1,364		1,430,495
Navistar International Corp., 6.63%, 11/01/25 ^(b)		192		197,760
New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 ^(b)		108		117,045
PulteGroup, Inc.:				
5.50%, 03/01/26		17		17,276
6.00%, 02/15/35		27		27,675
Rexel SA, 3.50%, 06/15/23	EUR	100		127,850
Williams Scotsman International, Inc., 7.88%, 12/15/22 ^(b)	USD	78		81,705
				2,272,645
Consumer Discretionary 0.1%				
Arch Merger Sub, Inc., 8.50%, 09/15/25 ^(b)		130		124,800
Elis SA, 1.88%, 02/15/23	EUR	100		123,068
Nielsen Co. Luxembourg SARL, 5.00%, 02/01/25 ^(b)	USD	30		29,953
ServiceMaster Co. LLC, 5.13%, 11/15/24 ^(b)		168		165,480

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Viking Cruises Ltd. ^(b) :			
6.25%, 05/15/25		95	96,425
5.88%, 09/15/27		382	372,450
			912,176
Consumer Finance 1.9%			
Ally Financial, Inc., 8.00%, 11/01/31		946	1,173,040
Capital One Financial Corp., 4.75%, 07/15/21 ^(f)		1,935	2,027,651
CDK Global, Inc., 4.88%, 06/01/27 ^(b)		209	207,370
Corivas Campus Living USG LLC, 5.30%, 07/01/50 ^(e)		5,700	5,700,980
Credivalores-Crediservicios SAS, 9.75%, 07/27/22 ^(b)		200	205,000
Ford Motor Credit Co. LLC ^(f) :			
8.13%, 01/15/20		1,530	1,663,605
4.25%, 09/20/22		1,600	1,629,978
IHS Markit Ltd. ^(b) :			
4.75%, 02/15/25		156	159,510
4.00%, 03/01/26		86	83,420
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Consumer Finance (continued)			
Navient Corp.:			
5.00%, 10/26/20	USD	180	\$ 181,125
6.63%, 07/26/21		99	103,455
6.50%, 06/15/22		159	165,757
5.50%, 01/25/23		280	277,200
7.25%, 09/25/23		173	183,812
6.13%, 03/25/24		21	21,210
5.88%, 10/25/24		56	55,440
6.75%, 06/25/25		112	114,974
5.63%, 08/01/33		101	89,890
OneMain Financial Holdings LLC, 7.25%, 12/15/21 ^(b)		152	157,909
Springleaf Finance Corp.:			
6.13%, 05/15/22		50	51,250
5.63%, 03/15/23		78	77,220
			14,329,796
Containers & Packaging 0.9%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
4.25%, 09/15/22 ^(b)		200	199,250
4.63%, 05/15/23 ^(b)		271	270,661
6.75%, 05/15/24	EUR	100	133,133
7.25%, 05/15/24 ^(b)	USD	1,475	1,580,094
6.00%, 02/15/25 ^(b)		2	2,050
4.75%, 07/15/27	GBP	100	133,870
Ball Corp.:			
5.00%, 03/15/22	USD	141	146,287
4.00%, 11/15/23		256	253,440

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BWAY Holding Co., 5.50%, 04/15/24 ^(b)		529	540,902
Crown Americas LLC/Crown Americas Capital Corp. V, 4.25%, 09/30/26		75	71,062
JH-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 ^(g)	EUR	100	128,787
Mercer International, Inc.:			
7.75%, 12/01/22	USD	29	30,668
6.50%, 02/01/24		76	79,610
5.50%, 01/15/26 ^(b)		83	82,585
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu:			
5.75%, 10/15/20		188	190,827
6.88%, 02/15/21		163	164,908
(3 mo. LIBOR US + 3.50%),			
5.22%, 07/15/21 ^{(a)(b)}		352	355,960
5.13%, 07/15/23 ^(b)		161	164,019
7.00%, 07/15/24 ^(b)		851	896,209
Sappi Papier Holding GmbH, 4.00%, 04/01/23	EUR	100	127,045
Sealed Air Corp., 4.88%, 12/01/22 ^(b)	USD	533	548,990
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 05/01/22 ^(b)		389	402,615
Verallia Packaging SASU, 5.13%, 08/01/22	EUR	100	126,280
			6,629,252
Diversified Consumer Services 0.3%			
APX Group, Inc.:			
6.38%, 12/01/19	USD	21	21,315
8.75%, 12/01/20		184	185,380
7.88%, 12/01/22		121	127,504
Ascend Learning LLC, 6.88%, 08/01/25 ^(b)		212	218,360
GW Honos Security Corp., 8.75%, 05/15/25 ^(b)		58	62,422
Laureate Education, Inc., 8.25%, 05/01/25 ^(b)		210	223,650
Matthews International Corp., 5.25%, 12/01/25 ^(b)		44	44,110
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^(b)		1,127	1,227,021

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par</i>	<i>(000)</i>	<i>Value</i>
Diversified Consumer Services (continued)			
RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 ^(b)	USD	153	\$ 150,705
			2,260,467
Diversified Financial Services 3.9%			
Aircastle Ltd.:			
6.25%, 12/01/19		353	367,561
5.50%, 02/15/22		48	49,920
Banca IFIS SpA, 4.50%, 10/17/27 ^(c)	EUR	100	123,983
Bank of America Corp.:			
5.63%, 07/01/20	USD	2,200	2,333,766
3.25%, 10/21/27 ^(f)		5,500	5,227,559
Docuformas SAPI de C.V., 9.25%, 10/11/22 ^(b)		200	191,500
DPL, Inc., 7.25%, 10/15/21		21	22,890
FBM Finance, Inc., 8.25%, 08/15/21 ^(b)		185	195,175
FMR LLC, 4.95%, 02/01/33 ^{(b)(f)}		2,300	2,522,118
General Electric Co., 6.15%, 08/07/37 ^(f)		2,150	2,583,594
General Motors Financial Co., Inc., 4.25%, 05/15/23		807	822,796
IntercontinentalExchange Group, Inc., 4.00%, 10/15/23		470	485,983
Intesa Sanpaolo SpA, 5.02%, 06/26/24 ^{(b)(f)}		3,151	3,144,125
Intrum Justitia AB, 2.75%, 07/15/22	EUR	100	119,867
Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 04/01/20 ^(b)	USD	595	602,146
LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 ^(g)	EUR	100	123,854
Mercury Bondco PLC, (8.25% Cash or 9.00% PIK), 8.25%, 05/30/21 ^(g)		100	127,710
Moody's Corp., 4.50%, 09/01/22	USD	1,800	1,881,458
Northern Trust Corp., 3.95%, 10/30/25 ^(f)		8,000	8,221,541
SPARC EM SPC Panama Metro Line 2 SP, 0.00%, 12/05/22 ^(b)		280	255,150
Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^(b)		345	347,587
UniCredit SpA(5 year EUR Swap + 4.10%), 5.75%, 10/28/25 ^(h)	EUR	107	144,768
Vantiv LLC/Vanity Issuer Corp. ^(b) :			
3.88%, 11/15/25	GBP	100	136,314
4.38%, 11/15/25	USD	200	193,750
WMG Acquisition Corp., 5.50%, 04/15/26 ^(b)		84	84,000
			30,309,115
Diversified Telecommunication Services 3.6%			
AT&T, Inc. ^(f) :			
6.38%, 03/01/41		520	606,846
5.15%, 03/15/42		2,400	2,426,054
4.75%, 05/15/46		2,710	2,567,613
CenturyLink, Inc.:			
Series P, 7.60%, 09/15/39		7	6,108
Series S, 6.45%, 06/15/21		383	391,618

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Series T, 5.80%, 03/15/22		172		169,635
Series U, 7.65%, 03/15/42		138		120,060
Series W, 6.75%, 12/01/23 ^(f)		163		160,555
Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(b)		271		257,450
Frontier Communications Corp.:				
7.13%, 03/15/19		220		223,850
7.13%, 01/15/23		113		75,286
7.63%, 04/15/24		89		56,515
6.88%, 01/15/25		802		489,220
11.00%, 09/15/25		71		55,646
Level 3 Financing, Inc.:				
5.38%, 08/15/22		127		128,270
5.63%, 02/01/23		254		256,540
5.13%, 05/01/23		95		95,000
5.38%, 01/15/24		114		113,430
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
Diversified Telecommunication Services (continued)				
5.38%, 05/01/25	USD	123	\$	122,078
5.25%, 03/15/26		835		803,679
OTE PLC, 3.50%, 07/09/20	EUR	100		129,015
Qwest Corp., 6.75%, 12/01/21	USD	90		96,110
SoftBank Group Corp.:				
(5 year USD ICE Swap + 4.85%), 6.88% ^{(h)(i)}		215		212,173
4.75%, 09/19/24		200		194,053
Telecom Italia Capital SA:				
6.38%, 11/15/33		229		250,755
6.00%, 09/30/34		252		263,970
7.20%, 07/18/36		202		236,340
7.72%, 06/04/38		48		58,800
Telecom Italia SpA:				
1.13%, 03/26/22 ⁽ⁱ⁾	EUR	100		120,170
3.63%, 01/19/24		200		268,504
Verizon Communications, Inc. ^(f) :				
6.40%, 02/15/38	USD	6,879		8,220,510
6.55%, 09/15/43		6,751		8,399,383
				27,575,236
Electric Utilities 6.2%				
Berkshire Hathaway Energy Co., 6.50%, 09/15/37 ^(f)		5,515		7,292,793
Black Hills Corp., 3.15%, 01/15/27		405		383,415
Celeo Redes Operacion Chile SA, 5.20%, 06/22/47 ^(b)		299		299,000
Cleveland Electric Illuminating Co., 5.95%, 12/15/36		434		520,350
CMS Energy Corp., 5.05%, 03/15/22 ^(f)		1,832		1,941,684
Duke Energy Carolinas LLC:				
6.10%, 06/01/37		640		798,231
6.00%, 01/15/38		1,675		2,146,856
4.25%, 12/15/41		750		785,095
Duke Energy Florida LLC, 6.40%, 06/15/38		770		1,020,966
E.ON International Finance BV, 6.65%, 04/30/38 ^(b)		3,100		3,901,288

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Electricite de France SA, 5.60%, 01/27/40 ^{(b)(f)}		2,800	3,253,785
Enel Finance International NV, 3.63%, 05/25/27 ^(b)		1,250	1,200,943
Energuate Trust, 5.88%, 05/03/27 ^(b)		201	204,015
Florida Power Corp., 6.35%, 09/15/37 ^(f)		2,775	3,666,779
Jersey Central Power & Light Co., 7.35%, 02/01/19		490	509,279
NextEra Energy Operating Partners LP, 4.25%, 09/15/24 ^(b)		128	126,240
Ohio Power Co., Series D, 6.60%, 03/01/33 ^(f)		3,000	3,929,029
PacifiCorp, 6.25%, 10/15/37 ^(f)		1,225	1,589,732
Pampa Energia SA, 7.50%, 01/24/27 ^(b)		367	384,432
Public Service Co. of Colorado, Series 17, 6.25%, 09/01/37 ^(f)		2,550	3,304,623
Southern California Edison Co.: 5.63%, 02/01/36 ^(f)		1,300	1,557,568
Series A, 5.95%, 02/01/38		2,175	2,741,108
Southern Co., 4.40%, 07/01/46		1,000	1,003,618
Talen Energy Supply LLC, 6.50%, 06/01/25		125	96,562
Virginia Electric & Power Co., Series A, 6.00%, 05/15/37		3,920	4,901,913
			47,559,304
Electrical Equipment 0.0%			
Anixter, Inc., 5.63%, 05/01/19		35	35,744
Areva SA, 4.88%, 09/23/24	EUR	50	67,530
			103,274
Electronic Equipment, Instruments & Components 0.4%			
CDW LLC/CDW Finance Corp.:			
5.00%, 09/01/23	USD	134	136,010
5.50%, 12/01/24		458	478,610
5.00%, 09/01/25		72	72,540
Corning, Inc., 4.38%, 11/15/57		2,000	1,872,291

Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Electronic Equipment, Instruments & Components (continued)			
Itron, Inc., 5.00%, 01/15/26 ^(b)	USD	18	\$ 17,910
SESI LLC, 7.75%, 09/15/24 ^(b)		140	145,600
			2,722,961
Energy Equipment & Services 0.6%			
Ensco PLC, 5.20%, 03/15/25		25	20,750
Enterprise Products Operating LLC, 6.13%, 10/15/39 ^(f)		1,400	1,689,339
Gates Global LLC/Gates Global Co., 6.00%, 07/15/22 ^(b)		238	242,165
Halliburton Co., 5.00%, 11/15/45		500	540,545
Noble Holding International Ltd., 7.70%, 04/01/25		155	138,725
Oceaneering International, Inc., 6.00%, 02/01/28		151	148,825
Pattern Energy Group, Inc., 5.88%, 02/01/24 ^(b)		148	152,410
Pioneer Energy Services Corp., 6.13%, 03/15/22		133	120,199
Precision Drilling Corp.:			
6.50%, 12/15/21		48	48,840
5.25%, 11/15/24		90	85,725
Transocean, Inc.:			
5.80%, 10/15/22		256	248,359
9.00%, 07/15/23 ^(b)		501	541,080
6.80%, 03/15/38		17	13,685
Trinidad Drilling Ltd., 6.63%, 02/15/25 ^(b)		243	234,799
Weatherford International Ltd.:			
7.75%, 06/15/21		185	184,306
8.25%, 06/15/23		55	53,350
9.88%, 02/15/24		307	303,930
			4,767,032
Environmental, Maintenance, & Security Service 0.0%			
Tervita Escrow Corp., 7.63%, 12/01/21 ^(b)		276	277,380
Food & Staples Retailing 0.5%			
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC:			
6.63%, 06/15/24		124	114,235
5.75%, 03/15/25		68	59,500
Casino Guichard Perrachon SA, 4.56%, 01/25/23	EUR	100	135,196
CVS Health Corp., 5.13%, 07/20/45	USD	2,000	2,089,603
Rite Aid Corp., 6.13%, 04/01/23 ^(b)		164	164,820
Walgreens Boots Alliance, Inc., 4.80%, 11/18/44		1,000	999,452
			3,562,806

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Food Products 0.4%

Acosta, Inc., 7.75%, 10/01/22 ^(b)	144	102,960
Aramark Services, Inc., 4.75%, 06/01/26	151	149,113
Arcor SAIC, 6.00%, 07/06/23 ^(b)	228	236,026
B&G Foods, Inc., 5.25%, 04/01/25	96	92,400
Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 ^(b)	267	278,347
JBS USA LLC/JBS USA Finance, Inc. ^(b) : 5.88%, 07/15/24	66	64,363
5.75%, 06/15/25	485	463,175
MARB BondCo PLC, 7.00%, 03/15/24	200	196,702
Marfrig Holdings Europe BV, 8.00%, 06/08/23 ^(b)	222	229,104
Minerva Luxembourg SA, 6.50%, 09/20/26 ^(b)	222	220,335
Pilgrim s Pride Corp ^(b) : 5.75%, 03/15/25	167	166,165
5.88%, 09/30/27	144	140,011
Post Holdings, Inc. ^(b) : 5.50%, 03/01/25	71	71,444
5.00%, 08/15/26	126	119,700
5.75%, 03/01/27	416	410,800
5.63%, 01/15/28	51	49,661

2,990,306

Security

Par
(000) *Value*

Forest Products 0.0%

JBS USA LUX SA/JBS USA Finance, Inc., 6.75%, 02/15/28 ^(b)	USD	205	\$	202,991
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Health Care Equipment & Supplies 0.5%

Avantor, Inc. ^(b) : 6.00%, 10/01/24	1,115	1,115,000
9.00%, 10/01/25	289	289,723
Crimson Merger Sub, Inc., 6.63%, 05/15/22 ^(b)	801	794,992
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 06/15/21 ^(b)	580	562,600
Mallinckrodt International Finance SA/Mallinckrodt CB LLC ^(b) : 5.75%, 08/01/22	12	10,620
5.63%, 10/15/23	142	117,505
5.50%, 04/15/25	308	243,320
Medtronic, Inc., 4.50%, 03/15/42	750	786,207
Teleflex, Inc., 5.25%, 06/15/24	170	174,250

4,094,217

Health Care Providers & Services 1.5%

Acadia Healthcare Co., Inc.: 5.63%, 02/15/23	95	97,465
6.50%, 03/01/24	258	266,385
Aetna, Inc., 4.50%, 05/15/42	575	564,821
Amsurg Corp., 5.63%, 07/15/22	245	248,981
Centene Corp.: 5.63%, 02/15/21	227	232,391

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6.13%, 02/15/24	359	376,950
CHS/Community Health Systems, Inc.:		
8.00%, 11/15/19	118	110,980
5.13%, 08/01/21	39	35,978
6.25%, 03/31/23	123	111,930
DaVita, Inc., 5.13%, 07/15/24	187	185,714
Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 ^{(b)(g)}	177	177,002
Envision Healthcare Corp. ^(b) :		
5.13%, 07/01/22	163	164,223
6.25%, 12/01/24	68	71,570
HCA, Inc.:		
6.50%, 02/15/20	824	869,320
5.88%, 03/15/22	63	66,780
4.75%, 05/01/23	562	571,835
5.00%, 03/15/24	469	477,794
5.38%, 02/01/25	516	524,550
5.25%, 04/15/25	364	374,010
5.88%, 02/15/26	335	346,725
5.25%, 06/15/26	323	331,075
4.50%, 02/15/27	157	153,271
5.50%, 06/15/47	585	577,687
HealthSouth Corp., 5.75%, 11/01/24	26	26,260
MEDNAX, Inc., 5.25%, 12/01/23 ^(b)	90	92,138
Molina Healthcare, Inc., 4.88%, 06/15/25 ^(b)	71	67,983
MPH Acquisition Holdings LLC, 7.13%, 06/01/24 ^(b)	353	371,533
Northwell Healthcare, Inc., 4.26%, 11/01/47	725	706,944
Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 ^{(b)(g)}	510	520,200
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 05/01/23 ^(b)	97	101,850
Sterigenics-Nordion Holdings LLC,		
6.50%, 05/15/23 ^(b)	95	96,425
Surgery Center Holdings, Inc. ^(b) :		
8.88%, 04/15/21	98	101,675
6.75%, 07/01/25 ^(f)	183	172,020
Tenet Healthcare Corp.:		
6.00%, 10/01/20	261	271,437

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Health Care Providers & Services (continued)			
7.50%, 01/01/22 ^(b)	USD	118	\$ 124,490
8.13%, 04/01/22		947	999,085
6.75%, 06/15/23 ^(f)		302	302,000
4.63%, 07/15/24 ^(b)		126	120,960
THC Escrow Corp. III ^(b) :			
5.13%, 05/01/25		424	411,280
7.00%, 08/01/25		56	55,860
Vizient, Inc., 10.38%, 03/01/24 ^(b)		228	255,360
WellCare Health Plans, Inc., 5.25%, 04/01/25		58	58,703
			11,793,640
Health Care Technology 0.0%			
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 03/01/25 ^(b)		147	147,000
Quintiles IMS, Inc., 3.25%, 03/15/25 ^(b)	EUR	100	123,075
			270,075
Hotels, Restaurants & Leisure 2.8%			
Arcos Dorados Holdings, Inc., 5.88%, 04/04/27 ^(b)	USD	257	263,592
Burger King France SAS(3 mo. Euribor + 5.25%), 5.25%, 05/01/23 ^(a)	EUR	100	124,299
Codere Finance 2 Luxembourg SA, 6.75%, 11/01/21		100	127,130
CPUK Finance Ltd., 4.25%, 02/28/47	GBP	100	139,059
CRC Escrow Issuer LLC/CRC Finco, Inc., 5.25%, 10/15/25 ^(b)	USD	249	243,398
Eldorado Resorts, Inc., 6.00%, 04/01/25		77	79,310
ESH Hospitality, Inc., 5.25%, 05/01/25 ^(b)		88	87,780
GLP Capital LP/GLP Financing II, Inc.:			
5.38%, 11/01/23		90	93,825
5.38%, 04/15/26		42	43,365
Golden Nugget, Inc., 6.75%, 10/15/24 ^(b)		282	289,050
International Game Technology PLC, 4.75%, 02/15/23	EUR	100	135,279
Jacobs Entertainment, Inc., 7.88%, 02/01/24 ^(b)	USD	60	64,125
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 06/01/26 ^(b)		158	159,975
McDonald's Corp., 3.70%, 01/30/26		510	511,568
Melco Resorts Finance Ltd., 4.88%, 06/06/25 ^(b)		250	244,567
MGM Resorts International:			
5.25%, 03/31/20		97	100,031
6.75%, 10/01/20		122	130,235
6.63%, 12/15/21		835	902,259
7.75%, 03/15/22		76	84,740
New Red Finance, Inc. ^(b) :			
4.25%, 05/15/24		171	163,305

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5.00%, 10/15/25		1,062		1,034,786
Sabre GBLB, Inc. ^(b) :				
5.38%, 04/15/23		62		62,465
5.25%, 11/15/23		133		133,998
Scientific Games International, Inc.:				
7.00%, 01/01/22 ^(b)		363		382,057
10.00%, 12/01/22		819		888,615
5.00%, 10/15/25 ^(b)		320		316,400
Six Flags Entertainment Corp., 4.88%, 07/31/24 ^(b)		615		613,518
Station Casinos LLC, 5.00%, 10/01/25 ^(b)		222		216,450
Unique Pub Finance Co. PLC:				
Series A3, 6.54%, 03/30/21	GBP	1,871		2,725,075
Series A4, 5.66%, 06/30/27		1,027		1,582,912
Series M, 7.40%, 03/28/24		3,000		4,621,914
Series N, 6.46%, 03/30/32		2,390		3,215,421
Vue International Bidco PLC, 7.88%, 07/15/20		100		139,735
Wyndham Worldwide Corp., 4.15%, 04/01/24	USD	1,076		1,078,074
Wynn Macau Ltd., 5.50%, 10/01/27 ^(b)		200		196,940
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
Hotels, Restaurants & Leisure (continued)				
Yum! Brands, Inc., 3.88%, 11/01/23	USD	27	\$	26,190
				21,221,442
Household Durables 0.6%				
Algeco Scotsman Global Finance 2 PLC, 10.00%, 08/15/23 ^(b)		200		199,000
Algeco Scotsman Global Finance PLC, 8.00%, 02/15/23 ^(b)		200		201,450
Brookfield Residential Properties, Inc., 6.38%, 05/15/25 ^(b)		47		48,704
Century Communities, Inc., 6.88%, 05/15/22		460		476,726
K Hovnanian Enterprises, Inc., 10.00%, 07/15/22 ^(b)		143		156,049
Lennar Corp.:				
8.38%, 01/15/21 ^(b)		53		59,121
6.25%, 12/15/21 ^(b)		276		294,575
4.13%, 01/15/22		77		76,230
5.38%, 10/01/22 ^(b)		2		2,085
4.75%, 11/15/22		136		136,680
4.88%, 12/15/23		85		86,169
4.75%, 05/30/25		180		179,100
5.25%, 06/01/26 ^(b)		18		18,360
4.75%, 11/29/27 ^(b)		255		246,712
Mattamy Group Corp. ^(b) :				
6.88%, 12/15/23		94		98,582
6.50%, 10/01/25		129		134,805
MDC Holdings, Inc., 6.00%, 01/15/43		130		123,500
Meritage Homes Corp., 5.13%, 06/06/27		52		51,350
Newell Brands, Inc., 4.20%, 04/01/26		1,000		989,606
PulteGroup, Inc., 6.38%, 05/15/33		256		273,280
Tempur Sealy International, Inc.:				
5.63%, 10/15/23		2		2,020
5.50%, 06/15/26		132		129,690
TRI Pointe Group, Inc.:				

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4.88%, 07/01/21	73	73,365
5.25%, 06/01/27	34	33,617
TRI Pointe Group, Inc./TRI Pointe Homes, Inc.:		
4.38%, 06/15/19	10	10,025
5.88%, 06/15/24	177	182,310
William Lyon Homes, Inc., 5.88%, 01/31/25	66	65,835
		4,348,946
Household Products 0.0%		
ACCO Brands Corp., 5.25%, 12/15/24 ^(b)	59	59,295
Prestige Brands, Inc., 6.38%, 03/01/24 ^(b)	42	43,050
Spectrum Brands, Inc., 6.63%, 11/15/22	170	175,738
		278,083
Independent Power and Renewable Electricity Producers 0.5%		
AES Corp.:		
4.88%, 05/15/23	202	203,768
5.50%, 03/15/24	8	8,170
5.50%, 04/15/25	64	65,600
6.00%, 05/15/26	217	227,850
5.13%, 09/01/27	244	247,050
Calpine Corp. ^(b) :		
5.88%, 01/15/24	258	263,482
5.25%, 06/01/26	512	496,640
Colbun SA, 3.95%, 10/11/27 ^(b)	200	194,000
Dynegy, Inc.:		
7.38%, 11/01/22	155	163,331
5.88%, 06/01/23	26	26,650
8.00%, 01/15/25 ^(b)	198	215,077
8.13%, 01/30/26 ^(b)	115	125,925
Genneia SA, 8.75%, 01/20/22 ^(b)	370	399,382

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Independent Power and Renewable Electricity Producers (continued)			
NRG Energy, Inc.:			
6.63%, 01/15/27	USD	728	\$ 751,660
5.75%, 01/15/28 ^(b)		42	41,467
NRG Yield Operating LLC, 5.38%, 08/15/24		155	156,646
QEP Resources, Inc., 5.38%, 10/01/22		51	51,765
TerraForm Power Operating LLC ^(b) :			
4.25%, 01/31/23		128	125,440
6.63%, 06/15/25 ^(k)		15	16,238
5.00%, 01/31/28		128	123,878
			3,904,019
Industrial Conglomerates 0.5%			
General Electric Co.:			
6.75%, 03/15/32 ^(f)		2,500	3,107,773
6.88%, 01/10/39		135	175,562
Smiths Group PLC, 3.63%, 10/12/22 ^(b)		360	355,534
Vertiv Group Corp., 9.25%, 10/15/24 ^(b)		381	401,955
			4,040,824
Insurance 3.1%			
Acrisure LLC/Acrisure Finance, Inc.,			
7.00%, 11/15/25 ^(b)		126	123,165
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25		1,495	1,465,514
American International Group, Inc.,			
3.75%, 07/10/25 ^(f)		3,380	3,363,672
Aon PLC:			
3.88%, 12/15/25		1,445	1,459,506
4.60%, 06/14/44		500	516,818
Ardonagh Midco 3 PLC:			
8.38%, 07/15/23	GBP	100	140,833
8.63%, 07/15/23 ^(b)	USD	200	206,500
Assicurazioni Generali SpA (3 mo. Euribor + 7.11%), 7.75%, 12/12/42 ^(h)	EUR	100	155,042
AssuredPartners, Inc., 7.00%, 08/15/25 ^(b)	USD	33	33,743
AXA SA(3 mo. Euribor + 3.05%), 5.25%, 04/16/40 ^(h)	EUR	500	671,916
Fidelity National Financial, Inc., 4.25%, 08/15/18	USD	73	224,570
Five Corners Funding Trust, 4.42%, 11/15/23 ^{(b)(f)}		2,050	2,150,613
Groupama SA, 6.00%, 01/23/27	EUR	100	150,164
Hartford Financial Services Group, Inc., 5.13%, 04/15/22	USD	1,860	1,986,842
HUB International Ltd., 7.88%, 10/01/21 ^(b)		802	827,062
Liberty Mutual Group, Inc., 6.50%, 05/01/42 ^{(b)(f)}		2,000	2,522,662
MetLife, Inc., 6.40%, 12/15/66		2,554	2,879,635
Muenchener Rueckversicherungs AG(3 mo. Euribor + 3.50%), 6.00%, 05/26/41 ^(h)	EUR	400	570,376

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Nationwide Building Society, 4.13%, 10/18/32 ^{(b)(c)}	USD	720		693,666
Prudential Financial, Inc.:				
5.90%, 03/17/36		500		601,003
5.70%, 12/14/36 ^(f)		1,625		1,955,543
Radian Group, Inc.:				
5.25%, 06/15/20		28		28,980
4.50%, 10/01/24		177		176,611
Teachers Insurance & Annuity Association of America, 4.27%, 05/15/47 ^(b)		700		696,369
USIS Merger Sub, Inc., 6.88%, 05/01/25 ^(b)		41		41,513
Wayne Merger Sub LLC, 8.25%, 08/01/23 ^(b)		625		650,000
				24,292,318
Internet Software & Services 0.2%				
Equinix, Inc.:				
2.88%, 03/15/24 ^(d)	EUR	100		122,000
2.88%, 10/01/25		100		120,856
5.88%, 01/15/26	USD	435		455,662
		<i>Par</i>		
<i>Security</i>		<i>(000)</i>		<i>Value</i>
Internet Software & Services (continued)				
Netflix, Inc.:				
4.38%, 11/15/26	USD	115	\$	110,400
3.63%, 05/15/27	EUR	100		122,569
Symantec Corp., 5.00%, 04/15/25 ^(b)	USD	124		125,807
United Group BV, 4.38%, 07/01/22	EUR	126		155,995
ZPG PLC, 3.75%, 07/15/23	GBP	100		136,228
				1,349,517
IT Services 0.5%				
Ceridian HCM Holding, Inc., 11.00%, 03/15/21 ^(b)	USD	270		278,999
Fidelity National Information Services, Inc., 4.50%, 08/15/46		1,000		982,495
First Data Corp. ^(b) :				
7.00%, 12/01/23		756		794,745
5.00%, 01/15/24		220		221,375
5.75%, 01/15/24		1,261		1,283,068
Gartner, Inc., 5.13%, 04/01/25 ^(b)		141		144,525
WEX, Inc., 4.75%, 02/01/23 ^(b)		382		384,626
				4,089,833
Leisure Products 0.0%				
Mattel, Inc.:				
6.75%, 12/31/25 ^(b)		218		221,815
6.20%, 10/01/40		48		44,640
5.45%, 11/01/41		28		24,640
				291,095
Life Sciences Tools & Services 0.1%				
Thermo Fisher Scientific, Inc., 5.30%, 02/01/44		1,000		1,128,250
Machinery 0.2%				
Cleaver-Brooks, Inc., 7.88%, 03/01/23 ^(b)		64		67,520

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Platin 1426 GmbH, 5.38%, 06/15/23	EUR	100	121,238
SPX FLOW, Inc. ^(b) :			
5.63%, 08/15/24	USD	115	117,013
5.88%, 08/15/26		213	218,857
Terex Corp., 5.63%, 02/01/25 ^(b)		455	459,550
Wabash National Corp., 5.50%, 10/01/25 ^(b)		176	174,240
			1,158,418
Marine 0.3%			
Nakilat, Inc., Series A, 6.07%, 12/31/33 ^(b)		2,150	2,397,680
Media 5.1%			
21st Century Fox America, Inc., 7.63%, 11/30/28		385	495,056
Altice Financing SA ^(b) :			
6.63%, 02/15/23		200	199,750
7.50%, 05/15/26		607	611,552
Altice Luxembourg SA:			
7.75%, 05/15/22 ^(b)		642	598,665
6.25%, 02/15/25	EUR	100	113,802
Altice US Finance I Corp., 5.38%, 07/15/23 ^(b)	USD	970	985,762
AMC Networks, Inc.:			
5.00%, 04/01/24		114	114,285
4.75%, 08/01/25		206	199,563
Cablevision SA, 6.50%, 06/15/21 ^(b)		222	232,117
Cablevision Systems Corp., 8.00%, 04/15/20		325	345,377
CBS Radio, Inc., 7.25%, 11/01/24 ^(b)		53	54,579
CCO Holdings LLC/CCO Holdings Capital Corp. ^(b) :			
4.00%, 03/01/23		252	245,385
5.13%, 05/01/23		73	74,369
5.13%, 05/01/27		1,628	1,567,634
5.00%, 02/01/28		221	208,635
Cequel Communications Holdings I LLC/Cequel Capital Corp. ^(b) :			
5.13%, 12/15/21		562	558,966
7.75%, 07/15/25		960	1,022,400

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Media (continued)			
Charter Communications Operating LLC/Charter Communications Operating Capital, 4.91%, 07/23/25 ^(f)	USD	4,700	\$ 4,831,602
Clear Channel International BV, 8.75%, 12/15/20 ^(b)		317	331,265
Clear Channel Worldwide Holdings, Inc.:			
6.50%, 11/15/22		1,921	1,969,676
Series B, 7.63%, 03/15/20		443	442,446
Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22 ^(f)		2,600	3,303,006
Comcast Corp.:			
6.45%, 03/15/37		790	1,011,471
4.60%, 08/15/45		2,000	2,085,777
CSC Holdings LLC:			
10.13%, 01/15/23 ^(b)		1,190	1,329,825
5.25%, 06/01/24		398	383,075
10.88%, 10/15/25 ^(b)		764	901,520
Discovery Communications LLC:			
3.25%, 04/01/23		1,850	1,798,282
3.45%, 03/15/25		210	200,880
DISH DBS Corp.:			
6.75%, 06/01/21		350	359,625
5.88%, 07/15/22		470	458,250
5.00%, 03/15/23		264	242,550
5.88%, 11/15/24		36	33,750
7.75%, 07/01/26		534	525,990
DISH Network Corp., 3.38%, 08/15/26 ^(j)		155	155,940
eircom Finance DAC, 4.50%, 05/31/22	EUR	100	124,989
GTT Communications, Inc., 7.88%, 12/31/24 ^(b)	USD	159	165,261
Hughes Satellite Systems Corp.:			
7.63%, 06/15/21		64	68,880
5.25%, 08/01/26		324	315,900
Intelsat Jackson Holdings SA:			
7.25%, 10/15/20		185	172,281
5.50%, 08/01/23		325	268,531
9.75%, 07/15/25 ^(b)		377	357,679
Interpublic Group of Cos., Inc., 3.75%, 02/15/23		2,000	2,009,947
LG Finance Co. Corp., 5.88%, 11/01/24 ^(b)		57	59,542
LGE HoldCo VI BV, 7.13%, 05/15/24	EUR	100	131,760
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance, 7.88%, 05/15/24 ^(b)	USD	61	59,018
MDC Partners, Inc., 6.50%, 05/01/24 ^(b)		228	227,430
Meredith Corp., 6.88%, 02/01/26 ^(b)		110	113,438
Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 ^(b)		148	156,325
Numericable Group SA, 5.38%, 05/15/22	EUR	106	132,027

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Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 ^(b)	USD	104		101,140
Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 ^(b)		43		42,893
SFR Group SA ^(b) : 6.00%, 05/15/22		345		335,081
7.38%, 05/01/26		1,101		1,062,795
Sirius XM Radio, Inc., 5.00%, 08/01/27 ^(b)		41		39,873
TCI Communications, Inc., 7.88%, 02/15/26 ^(f)		610		782,810
TEGNA, Inc., 5.50%, 09/15/24 ^(b)		45		46,238
Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 ^(b)		200		193,000
Telesat Canada/Telesat LLC, 8.88%, 11/15/24 ^(b)		167		183,283
Time Warner, Inc., 6.10%, 07/15/40		830		960,445
Tribune Media Co., 5.88%, 07/15/22		16		16,320
Univision Communications, Inc. ^(b) : 5.13%, 05/15/23		272		257,720
5.13%, 02/15/25		28		25,865
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
Media (continued)				
UPCB Finance IV Ltd., 4.00%, 01/15/27	EUR	100	\$	126,841
Viacom, Inc., 5.85%, 09/01/43	USD	645		704,432
Videotron Ltd., 5.13%, 04/15/27 ^(b)		222		223,971
Virgin Media Finance PLC, 5.75%, 01/15/25 ^(b)		515		505,987
Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24	GBP	100		139,771
Virgin Media Secured Finance PLC: 5.25%, 01/15/26 ^(b)	USD	303		296,940
4.88%, 01/15/27	GBP	100		137,326
6.25%, 03/28/29		100		146,607
Ziggo Bond Finance BV, 5.88%, 01/15/25 ^(b)	USD	260		250,250
Ziggo Secured Finance BV, 5.50%, 01/15/27 ^(b)		150		143,813
				39,079,236
Metals & Mining 1.5%				
Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 ^(b)		121		127,958
Cleveland-Cliffs, Inc., 4.88%, 01/15/24 ^(b)		131		127,889
CONSOL Mining Corp., 11.00%, 11/15/25 ^(b)		266		284,620
Constellium NV ^(b) : 5.75%, 05/15/24		582		586,365
5.88%, 02/15/26		269		271,690
First Quantum Minerals Ltd., 7.00%, 02/15/21 ^(b)		435		448,594
Freeport-McMoRan, Inc.: 3.10%, 03/15/20		759		751,410
4.00%, 11/14/21		121		120,395
3.55%, 03/01/22		530		515,584
3.88%, 03/15/23		774		750,780
5.40%, 11/14/34		278		271,050
5.45%, 03/15/43		647		624,355
Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 ^(b)		399		421,942
Joseph T Ryerson & Son, Inc., 11.00%, 05/15/22 ^(b)		115		128,035
Kaiser Aluminum Corp., 5.88%, 05/15/24		74		77,537
Kinross Gold Corp.:				

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4.50%, 07/15/27 ^(b)		82	79,540
6.88%, 09/01/41		53	61,083
Novelis Corp. ^(b) :			
6.25%, 08/15/24		823	841,517
5.88%, 09/30/26		602	606,515
Nyrstar Netherlands Holdings BV, 6.88%, 03/15/24	EUR	100	125,033
Ovako AB, 5.00%, 10/05/22		100	124,206
Rio Tinto Finance USA PLC, 4.75%, 03/22/42	USD	400	443,521
Steel Dynamics, Inc.:			
5.25%, 04/15/23		345	352,331
5.50%, 10/01/24		48	49,680
4.13%, 09/15/25		142	137,385
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 ^(b)		193	201,202
Teck Resources Ltd.:			
4.50%, 01/15/21		96	97,248
3.75%, 02/01/23		502	490,705
8.50%, 06/01/24 ^(b)		1,096	1,219,300
5.20%, 03/01/42		312	301,860
5.40%, 02/01/43		188	186,120
thyssenKrupp AG, 1.38%, 03/03/22	EUR	75	92,324
United States Steel Corp.:			
8.38%, 07/01/21 ^(b)	USD	171	183,398
6.88%, 08/15/25		185	194,250
Vale Overseas Ltd., 6.25%, 08/10/26		237	267,265
VM Holdings SA, 5.38%, 05/04/27 ^(b)		299	308,568
			11,871,255

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Multi-Utilities 0.1%		
NGL Energy Partners LP/NGL Energy Finance Corp.:		
5.13%, 07/15/19	USD 28	\$ 28,070
6.88%, 10/15/21	459	462,442
		490,512
Multiline Retail 0.0%		
Neiman Marcus Group Ltd., 8.00%, 10/15/21 ^(b)	145	87,725
Offshore Drilling & Other Services 0.0%		
Entegris, Inc., 4.63%, 02/10/26 ^(b)	135	132,638
Oil, Gas & Consumable Fuels 7.5%		
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24	79	84,135
Anadarko Petroleum Corp., 5.55%, 03/15/26	1,500	1,635,203
Andeavor Logistics LP, Series A, 6.88% ^{(c)(i)}	232	236,495
Andeavor Logistics LP/Tesoro Logistics Finance Corp., 4.25%, 12/01/27	250	244,363
Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 09/15/24	35	35,788
Antero Resources Corp.:		
5.13%, 12/01/22	52	52,455
5.63%, 06/01/23	51	52,275
Ascent Resources Utica Holdings LLC/ARU Finance Corp., 10.00%, 04/01/22 ^(b)	139	148,035
Berry Petroleum Co. LLC, 7.00%, 02/15/26 ^(b)	195	198,412
California Resources Corp., 8.00%, 12/15/22 ^(b)	195	154,537
Callon Petroleum Co., 6.13%, 10/01/24	261	266,220
Calumet Specialty Products Partners LP/Calumet Finance Corp.:		
6.50%, 04/15/21	18	17,550
7.63%, 01/15/22	92	91,540
Canadian Natural Resources Ltd., 3.90%, 02/01/25	500	497,341
Carrizo Oil & Gas, Inc.:		
6.25%, 04/15/23	138	138,345
8.25%, 07/15/25	65	69,388
Cenovus Energy, Inc., 4.25%, 04/15/27 ^(f)	400	390,873
Cheniere Corpus Christi Holdings LLC:		
7.00%, 06/30/24	178	199,182
5.88%, 03/31/25	384	406,080
5.13%, 06/30/27	473	478,321
Cheniere Energy Partners LP, 5.25%, 10/01/25 ^(b)	124	125,240
Chesapeake Energy Corp. ^(b) :		
8.00%, 01/15/25	68	67,150
8.00%, 06/15/27 ^(f)	523	501,426
Cia Latinoamericana de Infraestructura & Servicios SA, 9.50%, 07/20/23 ^(b)	370	382,950
Citgo Holding, Inc., 10.75%, 02/15/20 ^(b)	95	101,888

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ConocoPhillips Canada Funding Co., 5.95%, 10/15/36	685	847,477
ConocoPhillips Co., 6.50%, 02/01/39	600	784,677
CONSOL Energy, Inc.:		
5.88%, 04/15/22	1,321	1,328,431
8.00%, 04/01/23	48	50,820
Continental Resources, Inc.:		
3.80%, 06/01/24	207	201,049
4.38%, 01/15/28 ^(b)	250	243,750
Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 ^(b)	295	299,425
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 04/01/23	20	20,600
CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 ^(b)	625	612,500
DCP Midstream LLC ^(b) :		
4.75%, 09/30/21	55	55,963
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Oil, Gas & Consumable Fuels (continued)		
6.45%, 11/03/36	USD 128	\$ 140,800
6.75%, 09/15/37	159	177,285
Denbury Resources, Inc., 9.25%, 03/31/22 ^(b)	332	340,300
Devon Energy Corp., 5.85%, 12/15/25	1,000	1,135,727
Diamond Offshore Drilling, Inc., 7.88%, 08/15/25	62	62,930
Diamondback Energy, Inc., 5.38%, 05/31/25	177	177,000
Eclipse Resources Corp., 8.88%, 07/15/23	45	45,225
Enbridge, Inc., 6.25%, 03/01/78 ^{(c)(d)}	1,935	1,950,934
Endeavor Energy Resources LP/EER Finance, Inc. ^(b) :		
5.50%, 01/30/26	87	86,348
5.75%, 01/30/28	160	160,000
Energy Transfer Equity LP:		
4.25%, 03/15/23	128	125,560
5.88%, 01/15/24	264	279,840
5.50%, 06/01/27	165	170,775
Energy Transfer LP:		
4.75%, 01/15/26	1,250	1,269,523
5.30%, 04/15/47	540	519,687
Energy Transfer Partners LP, 4.05%, 03/15/25	500	491,332
Ensco Jersey Finance Ltd., 3.00%, 01/31/24	165	135,713
Ensco PLC, 7.75%, 02/01/26	223	210,735
Enterprise Products Operating LLC, 3.70%, 02/15/26	500	499,073
EOG Resources, Inc.:		
4.15%, 01/15/26	1,000	1,033,573
5.10%, 01/15/36	200	219,896
EP Energy LLC/Everest Acquisition Finance, Inc.:		
9.38%, 05/01/20	6	5,580
9.38%, 05/01/24 ^(b)	288	212,400
8.00%, 11/29/24 ^{(b)(f)}	275	283,250
Extraction Oil & Gas, Inc. ^(b) :		
7.38%, 05/15/24	281	296,455
5.63%, 02/01/26	272	266,560
Genesis Energy LP/Genesis Energy Finance Corp.:		
6.50%, 10/01/25	97	96,758

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6.25%, 05/15/26	112	108,360
GNL Quintero SA, 4.63%, 07/31/29 ^(b)	200	203,000
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^(b)	350	364,875
Gulfport Energy Corp.:		
6.63%, 05/01/23	115	118,163
6.00%, 10/15/24	68	66,810
6.38%, 05/15/25	63	62,134
6.38%, 01/15/26 ^(b)	76	74,909
Halcon Resources Corp.:		
6.75%, 02/15/25 ^(b)	108	108,810
Series WI, 6.75%, 02/15/25	334	337,340
Hess Corp., 4.30%, 04/01/27	1,100	1,076,775
Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., 5.63%, 02/15/26 ^(b)	243	243,000
Indigo Natural Resources LLC, 6.88%, 02/15/26 ^(b)	131	128,081
Jones Energy Holdings LLC/Jones Energy Finance Corp., 9.25%, 03/15/23 ^(b)	70	68,775
KeySpan Gas East Corp., 5.82%, 04/01/41 ^{(b)(f)}	1,010	1,254,969
Kinder Morgan, Inc.:		
4.30%, 06/01/25	1,750	1,765,917
5.05%, 02/15/46	1,750	1,715,869
Marathon Petroleum Corp., 6.50%, 03/01/41 ^(f)	2,049	2,465,673
Matador Resources Co., 6.88%, 04/15/23	570	595,650
MEG Energy Corp. ^(b) :		
6.38%, 01/30/23	1	858
7.00%, 03/31/24	320	272,800
6.50%, 01/15/25	364	357,175

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Oil, Gas & Consumable Fuels (continued)			
MidAmerican Energy Co., 5.80%, 10/15/36 ^(f)	USD	1,500	\$ 1,852,357
MidAmerican Energy Holdings Co., 5.95%, 05/15/37		1,750	2,183,675
Murphy Oil Corp.:			
6.88%, 08/15/24		177	186,094
5.75%, 08/15/25		14	13,951
5.88%, 12/01/42		31	28,985
Nabors Industries, Inc. ^(b) :			
0.75%, 01/15/24		262	199,245
5.75%, 02/01/25		110	104,981
Newfield Exploration Co., 5.63%, 07/01/24		75	78,938
NGPL PipeCo LLC ^(b) :			
4.38%, 08/15/22		127	126,683
7.77%, 12/15/37		354	433,650
Noble Holding International Ltd.:			
7.75%, 01/15/24 ^(f)		187	170,871
7.88%, 02/01/26 ^(b)		539	541,695
Oasis Petroleum, Inc.:			
6.50%, 11/01/21		35	35,700
6.88%, 03/15/22		72	73,755
6.88%, 01/15/23		53	54,060
2.63%, 09/15/23		495	510,021
Paramount Resources Ltd., 6.88%, 06/30/23 ^(b)		325	338,000
Parker Drilling Co., 7.50%, 08/01/20		43	39,668
Parsley Energy LLC/Parsley Finance Corp. ^(b) :			
6.25%, 06/01/24		48	49,680
5.38%, 01/15/25		209	206,910
5.25%, 08/15/25		52	51,220
5.63%, 10/15/27		61	60,504
PBF Holding Co. LLC/ PBF Finance Corp., 7.25%, 06/15/25		143	148,005
PDC Energy, Inc.:			
6.13%, 09/15/24		24	24,540
5.75%, 05/15/26 ^(b)		125	123,400
Petrobras Global Finance BV:			
8.75%, 05/23/26		222	260,572
6.00%, 01/27/28 ^(b)		239	235,415
Petroleos Mexicanos ^(b) :			
5.38%, 03/13/22		27	28,215
6.50%, 03/13/27		148	158,193
5.35%, 02/12/28		123	120,909
Plains All American Pipeline LP/PAA Finance Corp., 3.65%, 06/01/22		1,000	987,088
Precision Drilling Corp.:			
7.75%, 12/15/23		50	52,750

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7.13%, 01/15/26 ^(b)		159		160,391
Range Resources Corp.:				
5.88%, 07/01/22		244		247,660
5.00%, 08/15/22		53		52,205
5.00%, 03/15/23		88		86,020
4.88%, 05/15/25		24		22,980
Resolute Energy Corp., 8.50%, 05/01/20		279		278,651
Rockies Express Pipeline LLC ^(b) :				
5.63%, 04/15/20		565		586,894
6.88%, 04/15/40		229		268,502
Rowan Cos., Inc.:				
4.88%, 06/01/22		50		47,000
4.75%, 01/15/24		64		55,680
7.38%, 06/15/25		326		321,925
RSP Permian, Inc.:				
6.63%, 10/01/22		179		186,607
5.25%, 01/15/25		102		102,765
Sabine Pass Liquefaction LLC, 5.88%, 06/30/26		1,750		1,910,837
Sanchez Energy Corp.:				
7.75%, 06/15/21		548		523,340
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
Oil, Gas & Consumable Fuels (continued)				
6.13%, 01/15/23	USD	128	\$	96,000
7.25%, 02/15/23 ^(b)		110		111,375
SESI LLC, 7.13%, 12/15/21		60		61,200
Seven Generations Energy Ltd., 5.38%, 09/30/25 ^(b)		197		192,567
SM Energy Co.:				
6.50%, 11/15/21		50		50,750
6.50%, 01/01/23 ^(f)		194		194,000
5.00%, 01/15/24		30		28,200
5.63%, 06/01/25		191		182,524
6.75%, 09/15/26		92		92,460
Southwestern Energy Co.:				
6.70%, 01/23/25		70		68,600
7.50%, 04/01/26		124		125,240
7.75%, 10/01/27		162		165,240
Suncor Energy, Inc., 6.50%, 06/15/38		1,000		1,282,664
Sunoco Logistics Partners Operations LP, 3.90%, 07/15/26		310		296,470
Sunoco LP/Sunoco Finance Corp. ^(b) :				
4.88%, 01/15/23		298		296,480
5.88%, 03/15/28		4		4,015
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^(b) :				
5.50%, 09/15/24		284		292,514
5.50%, 01/15/28		212		212,530
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:				
5.25%, 05/01/23		10		10,144
5.13%, 02/01/25		77		76,807
5.38%, 02/01/27		52		52,000
5.00%, 01/15/28 ^(b)		278		270,007
TransCanada PipeLines Ltd., 4.63%, 03/01/34		500		529,086

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Transocean, Inc., 7.50%, 01/15/26 ^(b)	310	312,325
Weatherford International Ltd.:		
6.50%, 08/01/36	75	57,000
7.00%, 03/15/38	124	98,580
5.95%, 04/15/42	128	92,160
Western Gas Partners LP, 5.38%, 06/01/21	1,425	1,491,341
Whiting Petroleum Corp., 6.63%, 01/15/26 ^(b)	305	311,100
WildHorse Resource Development Corp., 6.88%, 02/01/25	100	102,500
Williams Cos., Inc., 5.75%, 06/24/44	647	687,437
Williams Partners LP:		
3.90%, 01/15/25	1,150	1,141,410
4.00%, 09/15/25	750	747,657
WPX Energy, Inc.:		
7.50%, 08/01/20	34	36,380
6.00%, 01/15/22	139	144,213
8.25%, 08/01/23	45	50,963
5.25%, 09/15/24	192	192,000
YPF SA, 8.50%, 07/28/25	370	410,811
		57,701,023
Oil: Crude Producers 0.0%		
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc., 4.50%, 01/15/28	235	222,075
Paper & Forest Products 0.2%		
International Paper Co., 6.00%, 11/15/41	870	1,038,488
Norbord, Inc., 6.25%, 04/15/23 ^(b)	120	128,286
		1,166,774
Pharmaceuticals 2.0%		
AbbVie, Inc.:		
3.60%, 05/14/25	870	860,413
3.20%, 05/14/26	500	477,405

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Pharmaceuticals (continued)			
4.45%, 05/14/46	USD	2,095	\$ 2,090,666
Actavis Funding SCS:			
3.80%, 03/15/25		3,250	3,206,808
4.55%, 03/15/35		2,140	2,135,322
Endo Finance LLC/Endo Finco, Inc. ^(b) :			
5.38%, 01/15/23		62	46,345
6.00%, 07/15/23		315	236,250
Forest Laboratories LLC, 5.00%, 12/15/21 ^(b)		758	797,929
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., 7.50%, 10/01/24 ^(b)		108	115,560
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 08/01/23 ^(b)		795	798,975
Mylan NV, 3.95%, 06/15/26		750	725,377
Nidda Healthcare Holding AG, 3.50%, 09/30/24	EUR	100	122,238
Synlab Bondco PLC, 6.25%, 07/01/22		100	127,222
Team Health Holdings, Inc., 6.38%, 02/01/25 ^{(b)(f)}	USD	267	244,305
Teva Pharmaceutical Finance Netherlands II BV, 1.25%, 03/31/23	EUR	100	108,579
Teva Pharmaceutical Finance Netherlands III BV, 1.70%, 07/19/19	USD	225	219,532
Valeant Pharmaceuticals International, Inc. ^(b) :			
7.50%, 07/15/21		60	60,300
6.75%, 08/15/21		301	293,475
5.63%, 12/01/21		261	246,645
6.50%, 03/15/22		276	287,040
5.50%, 03/01/23		297	262,845
5.88%, 05/15/23		1,318	1,171,372
7.00%, 03/15/24		320	336,800
6.13%, 04/15/25		318	279,045
5.50%, 11/01/25		143	141,481
			15,391,929
Real Estate Investment Trusts (REITs) 1.2%			
ERP Operating LP, 4.50%, 06/01/45		1,155	1,204,617
Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 ^(b)		102	103,530
HCP, Inc., 4.00%, 06/01/25 ^(f)		2,000	2,007,150
Hilton Domestic Operating Co., Inc., 4.25%, 09/01/24		67	65,828
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25		48	48,180
iStar, Inc.:			
4.63%, 09/15/20		25	25,125
6.00%, 04/01/22		96	96,480
5.25%, 09/15/22		112	110,040
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.:			
5.63%, 05/01/24		1,182	1,222,779

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4.50%, 09/01/26		364	346,710
NH Hotel Group SA, 3.75%, 10/01/23	EUR	128	163,382
Simon Property Group LP, 4.75%, 03/15/42	USD	1,670	1,781,989
Starwood Property Trust, Inc.:			
5.00%, 12/15/21		345	352,763
4.75%, 03/15/25 ^(b)		68	65,960
Trust F/1401, 6.95%, 01/30/44		476	499,205
Ventas Realty LP, 4.13%, 01/15/26		870	878,281
Ventas Realty LP/Ventas Capital Corp., 4.75%, 06/01/21		550	574,215
			9,546,234
Real Estate Management & Development 0.7%			
ADLER Real Estate AG, 2.13%, 02/06/24	EUR	100	121,292
Greystar Real Estate Partners LLC, 5.75%, 12/01/25 ^(b)	USD	124	125,550
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Real Estate Management & Development (continued)			
Howard Hughes Corp., 5.38%, 03/15/25 ^(b)	USD	148	\$ 145,965
Northwest Florida Timber Finance LLC, 4.75%, 03/04/29 ^{(b)(f)}		4,600	4,342,113
Realogy Group LLC/Realogy Co-Issuer Corp. ^(b) :			
5.25%, 12/01/21		133	134,662
4.88%, 06/01/23		109	105,458
RESIDOMO Sro, 3.38%, 10/15/24	EUR	100	122,610
			5,097,650
Restaurants 0.0%			
IRB Holding Corp., 6.75%, 02/15/26 ^(b)	USD	136	135,789
Road & Rail 1.2%			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.13%, 06/01/22 ^{(b)(f)}		261	260,348
Burlington Northern Santa Fe LLC, 5.75%, 05/01/40 ^(f)		1,890	2,322,397
CSX Corp., 4.75%, 05/30/42		350	369,410
EC Finance PLC, 2.38%, 11/15/22	EUR	100	123,660
Flexi-Van Leasing, Inc., 10.00%, 02/15/23 ^(b)	USD	146	145,270
Herc Rentals, Inc. ^(b) :			
7.50%, 06/01/22		254	271,780
7.75%, 06/01/24		82	89,355
Hertz Corp., 7.63%, 06/01/22 ^(b)		288	295,920
Lima Metro Line 2 Finance Ltd., 5.88%, 07/05/34 ^(b)		5,000	5,279,500
Loxam SAS, 3.50%, 05/03/23	EUR	100	125,667
United Rentals North America, Inc.:			
4.63%, 07/15/23	USD	72	73,620
5.50%, 07/15/25		93	95,790
			9,452,717
Semiconductors & Semiconductor Equipment 0.9%			
Advanced Micro Devices, Inc., 7.50%, 08/15/22		51	55,972
Analog Devices, Inc.:			
3.90%, 12/15/25		470	475,938

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3.50%, 12/05/26	345	336,876
Broadcom Corp./Broadcom Cayman Finance Ltd., 3.88%, 01/15/27	2,850	2,732,635
Microchip Technology, Inc., 1.63%, 02/15/25	351	610,872
Micron Technology, Inc.:		
5.25%, 01/15/24 ^(b)	27	27,675
5.50%, 02/01/25	7	7,263
Series G, 3.00%, 11/15/43 ⁽ⁱ⁾	128	216,223
Microsemi Corp., 9.13%, 04/15/23 ^(b)	14	15,505
NXP BV/NXP Funding LLC ^(b) :		
4.13%, 06/15/20	420	427,350
4.13%, 06/01/21	278	282,921
3.88%, 09/01/22	200	200,440
5.75%, 03/15/23	260	267,644
ON Semiconductor Corp., 1.00%, 12/01/20	383	535,754
QUALCOMM, Inc., 4.65%, 05/20/35	250	255,189
Sensata Technologies BV, 5.00%, 10/01/25 ^(b)	312	314,340
		6,762,597
Software 2.0%		
ACI Worldwide, Inc., 6.38%, 08/15/20 ^(b)	320	323,200
BMC Software Finance, Inc., 8.13%, 07/15/21 ^(b)	323	324,211
CA, Inc., 3.60%, 08/15/22	705	704,937
Citrix Systems, Inc., 0.50%, 04/15/19	99	131,612
Genesys Telecommunications Laboratories Inc/Greeneden Lux 3 Sarl/Greeneden US Holdings LLC, 10.00%, 11/30/24 ^(b)	434	480,112
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 08/01/22 ^(b)	31	31,078

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Software (continued)			
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 ^{(b)(g)}	USD	305	\$ 310,337
Infor US, Inc., 6.50%, 05/15/22		1,096	1,120,660
Informatica LLC, 7.13%, 07/15/23 ^(b)		492	501,594
Microsoft Corp., 3.50%, 11/15/42 ^(f)		4,000	3,812,871
Nuance Communications, Inc.:			
5.38%, 08/15/20 ^(b)		39	39,341
6.00%, 07/01/24		182	190,472
5.63%, 12/15/26		81	82,013
Oracle Corp., 5.38%, 07/15/40 ^(f)		3,025	3,649,659
PTC, Inc., 6.00%, 05/15/24		125	131,406
Rackspace Hosting, Inc., 8.63%, 11/15/24 ^{(b)(f)}		135	140,590
RP Crown Parent LLC, 7.38%, 10/15/24 ^(b)		210	218,925
Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 ^(b)		1,122	1,259,782
Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 ^(b)		210	221,288
TIBCO Software, Inc., 11.38%, 12/01/21 ^(b)		553	602,870
Veritas US, Inc./Veritas Bermuda Ltd. ^(b) :			
7.50%, 02/01/23		400	406,000
10.50%, 02/01/24		400	382,000
			15,064,958
Specialty Retail 0.6%			
Asbury Automotive Group, Inc., 6.00%, 12/15/24		244	253,150
Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 ^(b)		231	228,690
Group 1 Automotive, Inc.:			
5.00%, 06/01/22		110	112,200
5.25%, 12/15/23 ^(b)		13	13,325
Hexion US Finance Corp., 6.63%, 04/15/20		78	72,540
Home Depot, Inc., 5.88%, 12/16/36		1,660	2,112,103
JC Penney Corp., Inc.:			
8.13%, 10/01/19		28	29,365
6.38%, 10/15/36		14	9,450
7.40%, 04/01/37		39	28,080
L Brands, Inc.:			
6.88%, 11/01/35		285	282,863
6.75%, 07/01/36		49	48,020
Lowe's Cos, Inc., 4.38%, 09/15/45		1,000	1,027,804
Penske Automotive Group, Inc., 5.50%, 05/15/26		22	21,945
PetSmart, Inc., 5.88%, 06/01/25 ^(b)		93	72,540
PVH Corp., 3.13%, 12/15/27	EUR	100	121,339

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Shop Direct Funding PLC, 7.75%, 11/15/22	GBP	100	128,071
			4,561,485
Technology Hardware, Storage & Peripherals 0.8%			
Apple, Inc., 4.65%, 02/23/46 ^(f)	USD	2,400	2,617,802
Dell International LLC/EMC Corp. ^(b) :			
4.42%, 06/15/21		20	20,420
7.13%, 06/15/24		438	471,398
6.02%, 06/15/26		110	117,442
8.35%, 07/15/46		45	57,010
Hewlett Packard Enterprise Co., 4.90%, 10/15/25		1,500	1,554,863
Riverbed Technology, Inc., 8.88%, 03/01/23 ^(b)		133	124,688
Western Digital Corp.:			
7.38%, 04/01/23 ^(b)		638	693,506
4.75%, 02/15/26		617	621,627
			6,278,756
Textiles, Apparel & Luxury Goods 0.0%			
BiSoho SAS, 5.88%, 05/01/23	EUR	54	70,419
Springs Industries, Inc., 6.25%, 06/01/21	USD	36	36,630
			107,049
Thriffs & Mortgage Finance 0.1%			
Jerrold Finco PLC, 6.25%, 09/15/21	GBP	100	140,492
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Thriffs & Mortgage Finance (continued)			
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. ^(b) :			
5.25%, 03/15/22	USD	23	\$ 23,173
5.25%, 10/01/25		209	203,252
			366,917
Tobacco 1.5%			
Altria Group, Inc.:			
9.95%, 11/10/38		516	849,341
10.20%, 02/06/39		894	1,504,403
5.38%, 01/31/44 ^(f)		4,030	4,616,522
3.88%, 09/16/46		1,250	1,162,539
Reynolds American, Inc.:			
4.45%, 06/12/25		635	653,693
7.00%, 08/04/41		1,000	1,289,860
5.85%, 08/15/45		1,500	1,746,499
			11,822,857
Transportation Infrastructure 0.3%			
CEVA Group PLC, 7.00%, 03/01/21 ^(b)		310	305,350
I 595 Express LLC, 3.31%, 12/31/31 ^{(e)(l)}		889	837,770
Penske Truck Leasing Co. LP/PTL Finance Corp., 3.40%, 11/15/26 ^(b)		490	469,374
Rumo Luxembourg Sarl, 7.38%, 02/09/24 ^(b)		370	396,603
Transurban Finance Co. Property Ltd., 4.13%, 02/02/26 ^(b)		580	585,026

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			2,594,123
Utilities 0.2%			
AES Argentina Generacion SA, 7.75%, 02/02/24 ^(b)		370	391,334
AES Panama SRL, 6.00%, 06/25/22 ^(b)		228	236,550
ContourGlobal Power Holdings SA, 5.13%, 06/15/21	EUR	100	124,245
Generacion Mediterranea SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 07/27/23 ^(b)	USD	370	405,150
Stoneway Capital Corp., 10.00%, 03/01/27 ^{(b)(f)}		530	584,988
			1,742,267
Wireless Telecommunication Services 1.6%			
CoreCivic, Inc., 4.75%, 10/15/27		120	114,600
CyrusOne LP/CyrusOne Finance Corp.: 5.00%, 03/15/24		356	358,670
5.38%, 03/15/27		35	35,088
Digicel Group Ltd., 8.25%, 09/30/20 ^(b)		223	209,062
Digicel Ltd., 6.00%, 04/15/21 ^(b)		1,550	1,489,937
GEO Group, Inc.: 5.13%, 04/01/23		278	276,610
6.00%, 04/15/26		40	39,862
Matterhorn Telecom SA(3 mo. Euribor + 3.25%), 3.25%, 02/01/23 ^(a)	EUR	15	17,433
Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 ^(b)	USD	152	145,540
Rogers Communications, Inc., 7.50%, 08/15/38		2,325	3,173,745
SBA Communications Corp., 4.88%, 09/01/24		112	110,600
Sprint Capital Corp.: 6.90%, 05/01/19		140	144,948
8.75%, 03/15/32		621	673,785
Sprint Communications, Inc., 7.00%, 03/01/20 ^(b)		776	819,650
Sprint Corp.: 7.88%, 09/15/23		711	735,885
7.13%, 06/15/24		1,000	993,100
7.63%, 02/15/25 ^(f)		707	707,000
7.63%, 03/01/26		216	215,212
T-Mobile USA, Inc.: 4.00%, 04/15/22		132	132,000

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Wireless Telecommunication Services (continued)		
6.00%, 03/01/23	USD 205	\$ 213,200
6.50%, 01/15/24	240	251,400
6.00%, 04/15/24	306	318,240
6.38%, 03/01/25	37	39,035
4.50%, 02/01/26	249	244,331
4.75%, 02/01/28	312	304,319
Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC, 8.25%, 10/15/23	287	267,627
VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23	100	110,861
Xplornet Communications, Inc., (9.63% Cash or 10.63% PIK), 9.63%, 06/01/22 ^{(b)(g)}	83	86,549
		12,228,289
Total Corporate Bonds 71.4% (Cost \$530,888,870)		551,268,539
Floating Rate Loan Interests^(l) 2.0%		
Aerospace & Defense 0.1%		
Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.75% 1.00% Floor), 5.40%, 08/18/24	330	331,870
Sequa Mezzanine Holdings LLC, 2nd Lien Term Loan, (3 mo. LIBOR + 9.00% 1.00% Floor), 10.75%, 04/28/22	40	40,533
		372,403
Air Freight & Logistics 0.0%		
CEVA Group PLC, Letter of Credit, (3 mo. LIBOR + 5.50%), 6.50%, 03/19/21 ^(e)	18	17,811
CEVA Intercompany BV, Dutch Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.27%, 03/19/21	18	18,163
CEVA Logistics Canada ULC, Canadian Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.27%, 03/19/21	3	2,710
CEVA Logistics US Holdings, Inc., Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.27%, 03/19/21	26	25,815
XPO Logistics, Inc., 2018 Term Loan B, 02/23/25 ^(m)	95	94,919
		159,418
Auto Components 0.0%		
USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 4.69%, 05/16/24	56	55,760
Banks 0.0%		
Capri Finance LLC, 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.02%,	71	70,956

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11/01/24

Chemicals 0.1%

Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.69%, 01/31/24	81	81,119
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.19%, 06/28/24	35	35,372
H.B. Fuller Co., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 3.84%, 10/20/24	188	189,353
Invictus:		
1st Lien Term Loan, 01/24/25 ^(m)	76	76,862
2nd Lien Term Loan, 01/23/26 ^(m)	42	42,289
PQ Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 8.94%, 02/08/25	56	56,008
WR Grace & Co. ^(m) :		
Term Loan B1, 02/12/25	64	64,144
Term Loan B2, 02/12/25	110	110,203

655,350

Security

*Par
(000) Value*

Commercial Services & Supplies 0.0%

Asurion LLC, 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%), 7.65%, 08/04/25	USD 43	\$ 44,043
Convergint Technologies LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.00%), 4.66%, 02/03/25	38	38,453
West Corp., 2017 Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.65%, 10/10/24	144	144,909

227,405

Construction & Engineering 0.1%

Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25% 1.00% Floor), 6.01%, 06/21/24	1,074	1,081,918
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Diversified Consumer Services 0.0%

Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.65%, 07/12/24	41	41,034
Laureate Education, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.50% 1.00% Floor), 5.15%, 04/26/24	147	147,620

188,654

Diversified Financial Services 0.1%

Endo Luxembourg Finance Company I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 5.94%, 04/29/24	486	484,736
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Diversified Telecommunication Services 0.1%

CenturyLink, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 01/31/25	516	506,841
MTN Infrastructure TopCo, Inc., MTN Topco Term Loan, 11/17/24 ^(m)	41	41,185

548,026

Electrical Equipment 0.0%

Gates Global LLC, 2017 Repriced Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 4.44%, 04/01/24	162	162,655
Generac Power Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 2.00%), 3.69%, 05/31/23	111	111,231

		273,886
Energy Equipment & Services 0.1%		
Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00% 1.00% Floor), 7.59%, 03/01/24	194	194,646
GrafTech Finance, Inc., 2018 Term Loan B, (OR + 3.50% 1.00% Floor), 5.08%, 02/12/25 ^(e)	121	120,849
Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75% 1.00% Floor), 9.33%, 11/08/22	420	436,275
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.30%), 3.95%, 07/13/20	176	173,619
		925,389
Food Products 0.0%		
Chobani LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.15%, 10/10/23	41	40,960
JBS USA LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.50%), 4.10%, 10/30/22	190	189,050
		230,010
Health Care Equipment & Supplies 0.1%		
DJO Finance LLC, 2015 Term Loan, (3 mo. LIBOR + 3.25% 1.00% Floor), 4.90%, 06/08/20	498	493,715
Immucor, Inc., Extended Term Loan B, (2 mo. LIBOR + 5.00% 1.00% Floor), 6.65%, 06/15/21	512	520,963
Ortho-Clinical Diagnostics SA, Term Loan B, (3 mo. LIBOR + 3.75% 1.00% Floor), 5.44%, 06/30/21	20	19,944
		1,034,622

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Health Care Providers & Services 0.1%		
Quorum Health Corporation, Term Loan B, 04/29/22 ^(m)	USD 97	\$ 99,138
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 02/06/24	227	220,429
		319,567
Health Care Technology 0.0%		
Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.40%, 03/01/24	189	189,331
Quintiles IMS, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 3.69%, 03/07/24	22	22,148
		211,479
Hotels, Restaurants & Leisure 0.1%		
Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.75%), 4.40%, 12/22/24	302	303,851
Cineworld Ltd., 2018 Term Loan, 02/18/25 ^(m)	180	