

BLACKROCK CORE BOND TRUST
Form N-Q
January 22, 2019

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

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

Investment Company Act file number: 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 08/31/2019

Date of reporting period: 11/30/2018

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--------------------------------------------------------------------------------------------------------------------------------|----------------------|--------------|
| Asset-Backed Securities 8.3% | | |
| Asset-Backed Securities 8.3% | | |
| AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.25%), 5.72%, 07/20/26 ^{(a)(b)} | USD 795 | \$ 795,332 |
| ALM Loan Funding, 5.14%, 07/15/26 ^{(a)(c)} | 1,000 | 993,525 |
| ALM VI Ltd., Series 2012-6A, Class BR3, 4.19%, 07/15/26 ^{(a)(c)} | 1,000 | 989,278 |
| ALM XII Ltd., Series 2015-12A, Class C1R2, 5.09%, 04/16/27 ^{(a)(c)} | 545 | 540,863 |
| ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class CR2, 5.14%, 07/15/27 ^{(a)(c)} | 2,080 | 2,045,294 |
| Anchorage Capital CLO Ltd. ^(a) : Series 2013-1A, Class CR, 5.64%, 10/13/30 ^(c) | 1,000 | 1,002,056 |
| Series 2016-8A, Class DR, 5.51%, 07/28/28 ^(c) | 1,000 | 998,552 |
| Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 6.44%, 01/15/29 ^(b) | 650 | 654,411 |
| Battalion CLO X Ltd., Series 2016-10A, Class C, (3 mo. LIBOR US + 4.25%), 6.74%, 01/24/29 ^{(a)(b)} | 1,000 | 1,006,040 |
| Bowman Park CLO Ltd., Series 2014-1A, Class D2R, (3 mo. LIBOR US + 3.35%), 6.03%, 11/23/25 ^{(a)(b)} | 3,000 | 3,004,685 |
| Burnham Park Clo Ltd., Series 2016-1A, Class ER, 7.87%, 10/20/29 ^{(a)(c)(e)} | 1,000 | 1,000,000 |
| Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, (1 mo. LIBOR US + 0.15%), 2.46%, 01/25/37 ^(b) | 121 | 120,015 |
| DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 ^(a) | 3,774 | 3,768,982 |
| Dryden 41 Senior Loan Fund, Series 2015-41A, Class AR, 3.41%, 04/15/31 ^{(a)(c)(d)} | 2,550 | 2,529,981 |
| Dryden 64 CLO Ltd., Series 2018-64A, Class D, 5.09%, 04/18/31 ^{(a)(c)} | 1,250 | 1,238,576 |
| Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B1LR, (3 mo. LIBOR US + 3.15%), 5.77%, 08/15/30 ^{(a)(b)} | 1,000 | 1,001,257 |
| Galaxy XXIX CLO Ltd., Series 2018-29A, Class D, 5.02%, 11/15/26 ^{(a)(c)} | 805 | 801,982 |
| Highbridge Loan Management, Series 3A-2014, Class CR, (3 mo. LIBOR US + 3.60%), 6.04%, 07/18/29 ^{(a)(b)} | 1,000 | 1,005,818 |
| Limerock CLO III LLC, Series 2014-3A, Class C, (3 mo. LIBOR US + 3.60%), 6.07%, 10/20/26 ^{(a)(b)} | 3,750 | 3,758,664 |
| Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 4.71%, 01/27/26 ^{(a)(b)} | 1,800 | 1,802,507 |
| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
| Asset-Backed Securities (continued) | | |
| Nelnet Student Loan Trust, Series 2006-1, Class A5, (3 mo. LIBOR US + 0.11%), 2.76%, 08/23/27 ^(b) | USD 380 | \$ 378,513 |
| Neuberger Berman CLO XV, Series 2013-15A, Class DR, 5.49%, 10/15/29 ^{(a)(c)} | 1,000 | 993,491 |
| Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, (3 mo. LIBOR US + 3.65%), 6.26%, 11/14/26 ^{(a)(b)} | 2,000 | 2,005,500 |

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|-------------------------------------------------------------------------------------------------------------------------|-------|-----------|
| Octagon Investment Partners XXII Ltd., Series 2014-1A, Class DRR, 5.22%, 01/22/30 ^{(a)(c)} | 500 | 495,248 |
| OHA Credit Partners XIII Ltd., Series 2016-13A, Class E, (3 mo. LIBOR US + 7.15%), 9.62%, 01/21/30 ^{(a)(b)} | 595 | 600,949 |
| OHA Loan Funding Ltd., Series 2016-1A, Class D, (3 mo. LIBOR US + 3.75%), 6.22%, 01/20/28 ^{(a)(b)} | 2,500 | 2,515,082 |
| OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 ^(a) | 5,000 | 5,004,832 |
| OZLM Funding III Ltd., Series 2013-3A, Class BR, (3 mo. LIBOR US + 3.00%), 5.44%, 01/22/29 ^{(a)(b)} | 1,500 | 1,505,232 |
| OZLM VIII Ltd., Series 2014-8A, Class CRR, 5.61%, 11/17/29 ^{(a)(c)} | 1,750 | 1,750,000 |
| OZLM XIV Ltd., Series 2015-14A, Class CR, 5.44%, 01/15/29 ^{(a)(c)} | 1,000 | 994,126 |
| OZLM XXI, Series 2017-21A, Class C, 5.14%, 01/20/31 ^{(a)(c)} | 1,000 | 975,242 |
| Palmer Square Loan Funding Ltd., Series 2018-5A, Class D, 1.00%, 01/20/27 ^{(a)(c)(d)} | 1,000 | 965,000 |
| Regatta VI Funding Ltd., Series 2016-1A, Class ER, 7.47%, 07/20/28 ^{(a)(c)} | 250 | 240,891 |
| Rockford Tower CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 5.69%, 04/15/29 ^{(a)(b)} | 1,750 | 1,756,221 |
| Shackleton CLO Ltd., Series 2013-3A, Class DR, 5.46%, 07/15/30 ^{(a)(c)} | 500 | 495,157 |
| SLM Private Education Loan Trust (a): | | |
| Series 2012-A, Class A2, 3.83%, 01/17/45 | 144 | 144,725 |
| Series 2014-A, Class B, 3.50%, 11/15/44 | 500 | 497,233 |
| Sound Point CLO XII Ltd., Series 2016-2A, Class D, (3 mo. LIBOR US + 4.25%), 6.72%, 10/20/28 ^{(a)(b)} | 465 | 463,504 |
| Sound Point CLO XIV Ltd., Series 2016-3A, Class D, (3 mo. LIBOR US + 3.85%), 6.33%, 01/23/29 ^{(a)(b)} | 1,550 | 1,558,846 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|-----------------------------------------------------------------------------------------------------------------|----------------------|--------------|
| Asset-Backed Securities (continued) | | |
| Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 02/25/32 | USD 456 | \$ 449,183 |
| Voya CLO Ltd., Series 2017-3A, Class C, (3 mo. LIBOR US + 3.55%), 6.02%, 07/20/30 ^{(a)(b)} | 1,000 | 1,006,338 |
| Wellfleet CLO Ltd., Series 2015-1A, Class DR, 5.27%, 10/20/27 ^{(a)(c)} | 2,000 | 1,991,704 |
| Westcott Park CLO Ltd., Series 2016-1A, Class D, (3 mo. LIBOR US + 4.35%), 6.82%, 07/20/28 ^{(a)(b)} | 685 | 692,120 |
| York CLO Ltd., Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 6.07%, 10/20/29 ^{(a)(b)} | 1,750 | 1,748,786 |
| York CLO-4 Ltd., Series 2016-2A, Class D, (3 mo. LIBOR US + 4.10%), 6.57%, 01/20/30 ^{(a)(b)} | 1,500 | 1,519,018 |
| | | 59,804,759 |
| Interest Only Asset-Backed Securities 0.0% | | |
| Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 ^{(a)(e)} | 2,012 | 100,089 |
| Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 04/15/29 ^(e) | 2,574 | 112,758 |
| | | 212,847 |
| Total Asset-Backed Securities 8.3% (Cost \$60,150,985) | | 60,017,606 |
| Corporate Bonds 65.9% | | |
| Aerospace & Defense 1.2% | | |
| Arconic, Inc.: | | |
| 5.40%, 04/15/21 | 235 | 238,290 |
| 5.13%, 10/01/24 | 606 | 587,820 |
| 5.90%, 02/01/27 | 43 | 41,280 |
| BBA US Holdings, Inc., 5.38%, 05/01/26 ^(a) | 194 | 187,695 |
| Bombardier, Inc. ^(a) : | | |
| 7.75%, 03/15/20 | 122 | 124,287 |
| 8.75%, 12/01/21 | 423 | 436,219 |
| 5.75%, 03/15/22 | 59 | 56,050 |
| 6.00%, 10/15/22 | 13 | 12,319 |
| 6.13%, 01/15/23 | 546 | 518,700 |
| 7.50%, 12/01/24 | 471 | 448,039 |
| 7.50%, 03/15/25 | 589 | 559,550 |
| 7.45%, 05/01/34 | 100 | 87,000 |
| Eaton Corp., 4.15%, 11/02/42 | 500 | 454,408 |

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| | | | | |
|---------------------------------------------------------------------------------------|-----|--------------|----|--------------|
| KLX, Inc., 5.88%, 12/01/22 ^(a) | | 595 | | 612,478 |
| Koppers, Inc., 6.00%, 02/15/25 ^(a) | | 98 | | 87,710 |
| | | <i>Par</i> | | |
| <i>Security</i> | | <i>(000)</i> | | <i>Value</i> |
| Aerospace & Defense (continued) | | | | |
| Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 ^(a) | USD | 211 | \$ | 217,330 |
| Lockheed Martin Corp., 4.09%, 09/15/52 | | 1,410 | | 1,277,927 |
| Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(a) | | 94 | | 95,880 |
| TransDigm UK Holdings PLC, 6.88%, 05/15/26 ^(a) | | 200 | | 197,500 |
| TransDigm, Inc.: | | | | |
| 6.00%, 07/15/22 | | 246 | | 246,000 |
| 6.50%, 07/15/24 | | 191 | | 191,477 |
| 6.50%, 05/15/25 | | 104 | | 103,610 |
| 6.38%, 06/15/26 | | 266 | | 259,653 |
| United Technologies Corp., 6.13%, 07/15/38 | | 1,450 | | 1,649,200 |
| | | | | 8,690,422 |
| Air Freight & Logistics 0.2% | | | | |
| FedEx Corp., 4.75%, 11/15/45 | | 1,250 | | 1,171,491 |
| XPO Logistics, Inc., 6.50%, 06/15/22 ^(a) | | 64 | | 65,120 |
| | | | | 1,236,611 |
| Airlines 2.1% | | | | |
| Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 ^(a) | | 1,556 | | 1,518,859 |
| American Airlines Pass-Through Trust: | | | | |
| Series 2013-2, Class A, 4.95%, 07/15/24 ^(f) | | 3,139 | | 3,205,991 |
| Series 2015-2, Class A, 4.00%, 03/22/29 | | 1,323 | | 1,290,813 |
| Series 2015-2, Class AA, 3.60%, 03/22/29 | | 1,322 | | 1,275,070 |
| Series 2017-1, Class B, 4.95%, 08/15/26 | | 1,689 | | 1,713,332 |
| Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 05/10/20 | | 302 | | 300,868 |
| Continental Airlines Pass-Through Trust, Series 2010-1, Class B, 6.00%, 07/12/20 | | 157 | | 156,887 |
| Latam Finance Ltd., 6.88%, 04/11/24 ^(a) | | 257 | | 253,788 |
| Mexico City Airport Trust, 5.50%, 07/31/47 ^(a) | | 260 | | 194,350 |
| United Airlines Pass-Through Trust: | | | | |
| Series 2013-1, Class A, 4.30%, 02/15/27 | | 3,210 | | 3,216,487 |
| Series 2014-2, Class B, 4.63%, 03/03/24 | | 1,976 | | 1,978,618 |
| | | | | 15,105,063 |
| Auto Components 0.2% | | | | |
| Aptiv PLC, 4.40%, 10/01/46 | | 465 | | 395,384 |

Schedule of Investments (unaudited) (continued)

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|---------------------------------------------------------------------------------|-----|----------------------|--------------|
| Auto Components (continued) | | | |
| Fiat Chrysler Finance Europe, 4.75%, 07/15/22 | EUR | 100 | \$ 124,531 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp.: | | | |
| 6.25%, 02/01/22 | USD | 118 | 119,918 |
| 6.75%, 02/01/24 | | 112 | 112,700 |
| 6.38%, 12/15/25 | | 200 | 197,500 |
| IHO Verwaltungs GmbH ^(g) : | | | |
| (2.75% Cash or 3.50% PIK), | | | |
| 2.75%, 09/15/21 | EUR | 100 | 112,644 |
| (3.25% Cash or 4.00% PIK), | | | |
| 3.25%, 09/15/23 | | 100 | 110,256 |
| (4.50% Cash or 5.25% PIK), | | | |
| 4.50%, 09/15/23 ^(a) | USD | 205 | 190,650 |
| Tesla, Inc., 5.30%, 08/15/25 ^{(a)(f)} | | 273 | 235,804 |
| Volvo Car AB, 2.00%, 01/24/25 | EUR | 100 | 105,593 |
| | | | 1,704,980 |
| Automobiles 0.5% | | | |
| Ford Motor Co., 4.75%, 01/15/43 ^(f) | USD | 2,000 | 1,505,495 |
| General Motors Co., 6.25%, 10/02/43 | | 2,506 | 2,294,782 |
| | | | 3,800,277 |
| Banks 1.9% | | | |
| Allied Irish Banks PLC(5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ^(h) | EUR | 100 | 116,063 |
| Banco BPM SpA, 2.75%, 07/27/20 | | 100 | 113,458 |
| Banco Inbursa SA Institucion de Banca Multiple, 4.13%, 06/06/24 ^(a) | USD | 255 | 236,750 |
| Bank of Ireland Group PLC, 3.13%, 09/19/27 ^(c) | GBP | 100 | 120,145 |
| Barclays PLC: | | | |
| 4.38%, 09/11/24 | USD | 550 | 510,625 |
| 3.65%, 03/16/25 | | 4,320 | 3,967,082 |
| BBVA Bancomer SA, 6.75%, 09/30/22 ^(a) | | 236 | 244,262 |
| CaixaBank SA(5 year EUR Swap + 3.35%), 3.50%, 02/15/27 ^(h) | EUR | 100 | 116,474 |
| CIT Group, Inc.: | | | |
| 5.00%, 08/01/23 | USD | 237 | 237,593 |
| 5.25%, 03/07/25 | | 268 | 269,286 |
| 6.13%, 03/09/28 | | 120 | 123,000 |
| Cooperatieve Rabobank UA, 3.95%, 11/09/22 | | 1,500 | 1,482,678 |
| HSBC Holdings PLC, 6.10%, 01/14/42 | | 610 | 698,026 |
| Promerica Financial Corp., 9.70%, 05/14/24 ^(a) | | 200 | 207,100 |
| Santander Holdings USA, Inc., | | | |
| 4.50%, 07/17/25 | | 2,000 | 1,936,288 |
| | | 1,250 | 1,201,358 |

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|---------------------------------------------------------------------------------------------------|-----|--------------|--------------|
| Santander UK Group Holdings PLC, 2.88%, 08/05/21 | | | |
| Standard Chartered PLC, 4.87%, 03/15/33 ^{(a)(c)} | | 500 | 472,871 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Banks (continued) | | | |
| Wells Fargo & Co., 3.90%, 05/01/45 ^(f) | USD | 2,250 | \$ 1,999,183 |
| | | | 14,052,242 |
| Beverages 0.7% | | | |
| Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc., 4.90%, 02/01/46 ^(a) | | 4,600 | 4,276,014 |
| BWAY Holding Co., 4.75%, 04/15/24 | EUR | 100 | 109,288 |
| Central American Bottling Corp., 5.75%, 01/31/27 ^(a) | USD | 222 | 218,115 |
| OI European Group BV, 4.00%, 03/15/23 ^(a) | | 111 | 103,785 |
| | | | 4,707,202 |
| Biotechnology 0.5% | | | |
| Amgen, Inc., 4.40%, 05/01/45 | | 2,250 | 2,060,172 |
| Baxalta, Inc., 5.25%, 06/23/45 | | 500 | 491,907 |
| Gilead Sciences, Inc., 4.80%, 04/01/44 | | 1,000 | 973,742 |
| | | | 3,525,821 |
| Building Materials 0.0% | | | |
| Jeld-Wen, Inc., 4.63%, 12/15/25 ^(a) | | 93 | 83,235 |
| Building Products 0.1% | | | |
| CPG Merger Sub LLC, 8.00%, 10/01/21 ^(a) | | 218 | 215,820 |
| Jeld-Wen, Inc., 4.88%, 12/15/27 ^(a) | | 21 | 18,323 |
| Masonite International Corp. ^(a) : | | | |
| 5.63%, 03/15/23 | | 127 | 126,682 |
| 5.75%, 09/15/26 | | 96 | 90,600 |
| PGT Escrow Issuer, Inc., 6.75%, 08/01/26 ^(a) | | 64 | 64,640 |
| Standard Industries, Inc. ^(a) : | | | |
| 5.38%, 11/15/24 | | 19 | 18,050 |
| 6.00%, 10/15/25 | | 115 | 112,125 |
| USG Corp., 4.88%, 06/01/27 ^(a) | | 208 | 208,260 |
| | | | 854,500 |
| Building: Roofing, Wallboard & Plumbing 0.0% | | | |
| Quintiles IMS, Inc., 4.88%, 05/15/23 ^(a) | | 74 | 73,722 |
| Cable Television Services 0.0% | | | |
| CB Escrow Corp., 8.00%, 10/15/25 ^(a) | | 127 | 112,395 |
| Capital Markets 2.9% | | | |
| Blackstone CQP Holdco LP ^(a) : | | | |
| 6.50%, 03/20/21 | | 1,375 | 1,333,880 |
| 6.00%, 08/18/21 | | 224 | 223,699 |
| CDP Financial, Inc., 5.60%, 11/25/39 ^(a) | | 5,890 | 7,204,496 |

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|--------------------------------------------------------------------|-----|-------|-----------|
| Goldman Sachs Group, Inc., 3.75%, 05/22/25 | | 8,965 | 8,560,659 |
| Intertrust Group BV, 3.38%, 11/15/25 | EUR | 100 | 111,985 |
| Lions Gate Capital Holdings LLC, 5.88%, 11/01/24 ^(a) | USD | 57 | 57,427 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

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| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--------------------------------------------------------------------------|-----|----------------------|--------------|
| Capital Markets (continued) | | | |
| Morgan Stanley: | | | |
| 4.00%, 07/23/25 | USD | 905 | \$ 885,942 |
| 3.13%, 07/27/26 ^(f) | | 2,000 | 1,827,961 |
| NFP Corp., 6.88%, 07/15/25 ^(a) | | 62 | 58,745 |
| Raymond James Financial, Inc., 4.95%, 07/15/46 | | 400 | 381,139 |
| Stevens Holding Co., Inc., 6.13%, 10/01/26 ^(a) | | 114 | 112,575 |
| SURA Asset Management SA, 4.38%, 04/11/27 ^(a) | | 259 | 240,549 |
| | | | 20,999,057 |
| Chemicals 0.9% | | | |
| Air Liquide Finance SA, 3.50%, 09/27/46 ^(a) | | 360 | 310,004 |
| Alpha 2 BV, (8.75% Cash or 9.50% PIK), 8.75%, 06/01/23 ^{(a)(g)} | | 210 | 203,700 |
| Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^(a) | | 600 | 576,000 |
| Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(a) | | 311 | 301,110 |
| Blue Cube Spinco, Inc.: | | | |
| 9.75%, 10/15/23 | | 244 | 273,021 |
| 10.00%, 10/15/25 | | 183 | 209,077 |
| CF Industries, Inc., 4.95%, 06/01/43 | | 32 | 24,780 |
| Chemours Co.: | | | |
| 6.63%, 05/15/23 | | 95 | 96,425 |
| 7.00%, 05/15/25 | | 186 | 188,325 |
| 5.38%, 05/15/27 | | 324 | 292,410 |
| Cydsa SAB de CV, 6.25%, 10/04/27 ^(a) | | 319 | 287,901 |
| GCP Applied Technologies, Inc., 5.50%, 04/15/26 ^(a) | | 96 | 91,920 |
| Hexion, Inc., 10.38%, 02/01/22 ^(a) | | 74 | 61,605 |
| INEOS Finance PLC, 4.00%, 05/01/23 | EUR | 100 | 114,329 |
| Mexichem SAB de CV ^(a) : | | | |
| 4.00%, 10/04/27 | USD | 200 | 172,250 |
| 5.50%, 01/15/48 | | 200 | 166,500 |
| Momentive Performance Materials, Inc., 3.88%, 10/24/21 | | 227 | 243,174 |
| NOVA Chemicals Corp., 4.88%, 06/01/24 ^(a) | | 163 | 151,590 |
| Olin Corp.: | | | |
| 5.13%, 09/15/27 | | 101 | 94,844 |
| 5.00%, 02/01/30 | | 82 | 72,980 |
| Platform Specialty Products Corp. ^(a) : | | | |
| 6.50%, 02/01/22 | | 1,311 | 1,335,581 |

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|-------------------------------------------------------------------------|-----|-------|--------------|--------------|
| 5.88%, 12/01/25 | | 614 | | 598,650 |
| PQ Corp. ^(a) : | | | | |
| 6.75%, 11/15/22 | | 262 | | 271,825 |
| 5.75%, 12/15/25 | | 319 | | 298,067 |
| PSPC Escrow Corp., 6.00%, 02/01/23 | EUR | 100 | | 116,472 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Chemicals (continued) | | | | |
| Versum Materials, Inc., 5.50%, 09/30/24 ^(a) | USD | 43 | \$ | 42,463 |
| WR Grace & Co-Conn, 5.63%, 10/01/24 ^(a) | | 130 | | 131,586 |
| | | | | 6,726,589 |
| Commercial Services & Supplies 0.7% | | | | |
| ADT Corp.: | | | | |
| 6.25%, 10/15/21 | | 86 | | 88,903 |
| 3.50%, 07/15/22 | | 163 | | 152,609 |
| 4.13%, 06/15/23 | | 165 | | 153,862 |
| 4.88%, 07/15/32 ^(a) | | 301 | | 237,790 |
| Advanced Disposal Services, Inc., | | | | |
| 5.63%, 11/15/24 ^(a) | | 115 | | 112,412 |
| Aviation Capital Group Corp., 7.13%, 10/15/20 ^(a) | | 1,800 | | 1,893,386 |
| Avolon Holdings Funding Ltd., | | | | |
| 5.13%, 10/01/23 ^(a) | | 233 | | 232,126 |
| Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^(a) | | 82 | | 79,540 |
| Core & Main LP, 6.13%, 08/15/25 ^(a) | | 246 | | 224,475 |
| Fortress Transportation & Infrastructure Investors LLC ^(a) : | | | | |
| 6.75%, 03/15/22 | | 43 | | 43,697 |
| 6.50%, 10/01/25 | | 46 | | 44,505 |
| GFL Environmental, Inc., 5.38%, 03/01/23 ^(a) | | 92 | | 84,180 |
| Harland Clarke Holdings Corp., | | | | |
| 8.38%, 08/15/22 ^(a) | | 284 | | 262,700 |
| Iron Mountain, Inc., 6.00%, 08/15/23 | | 130 | | 132,600 |
| KAR Auction Services, Inc., 5.13%, 06/01/25 ^(a) | | 135 | | 126,225 |
| Mobile Mini, Inc., 5.88%, 07/01/24 | | 298 | | 299,487 |
| Park Aerospace Holdings Ltd. ^(a) : | | | | |
| 3.63%, 03/15/21 | | 166 | | 161,850 |
| 5.25%, 08/15/22 | | 157 | | 157,000 |
| 5.50%, 02/15/24 | | 17 | | 17,104 |
| Ritchie Bros Auctioneers, Inc., | | | | |
| 5.38%, 01/15/25 ^(a) | | 181 | | 177,606 |
| United Rentals North America, Inc.: | | | | |
| 5.75%, 11/15/24 | | 46 | | 45,713 |
| 5.50%, 07/15/25 | | 125 | | 121,641 |
| 5.50%, 05/15/27 | | 301 | | 284,069 |
| | | | | 5,133,480 |
| Communications Equipment 0.3% | | | | |
| CommScope Technologies LLC, 5.00%, 03/15/27 ^(a) | | 179 | | 147,451 |
| CommScope, Inc. ^(a) : | | | | |
| 5.00%, 06/15/21 | | 80 | | 79,320 |

5.50%, 06/15/24

154

142,050

4

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|----------------------------------------------------------------------------------|-----|----------------------|--------------|
| Communications Equipment (continued) | | | |
| Nokia OYJ: | | | |
| 4.38%, 06/12/27 | USD | 31 | \$ 28,956 |
| 6.63%, 05/15/39 | | 295 | 304,233 |
| Zayo Group LLC/Zayo Capital, Inc.: | | | |
| 6.00%, 04/01/23 | | 700 | 696,500 |
| 6.38%, 05/15/25 | | 30 | 29,437 |
| 5.75%, 01/15/27 ^(a) | | 471 | 449,805 |
| | | | 1,877,752 |
| Construction & Engineering 0.7% | | | |
| Aeropuertos Argentina 2000 SA, 6.88%, 02/01/27 ^(a) | | 370 | 344,562 |
| Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 03/30/29 ^(a) | | 370 | 359,362 |
| Brand Industrial Services, Inc., 8.50%, 07/15/25 ^(a) | | 154 | 135,905 |
| Engility Corp., 8.88%, 09/01/24 | | 176 | 189,860 |
| frontdoor, Inc., 6.75%, 08/15/26 ^(a) | | 158 | 152,470 |
| ITR Concession Co. LLC, 4.20%, 07/15/25 ^(a) | | 4,000 | 3,630,736 |
| Pisces Midco, Inc., 8.00%, 04/15/26 ^(a) | | 56 | 53,200 |
| SPIE SA, 3.13%, 03/22/24 | EUR | 100 | 110,750 |
| SRS Distribution, Inc., 8.25%, 07/01/26 ^{(a)(f)} | USD | 132 | 124,080 |
| Tutor Perini Corp., 6.88%, 05/01/25 ^(a) | | 109 | 104,640 |
| Weekley Homes LLC/Weekley Finance Corp., 6.63%, 08/15/25 | | 51 | 47,303 |
| | | | 5,252,868 |
| Construction Materials 0.3% | | | |
| American Builders & Contractors Supply Co., Inc., 5.88%, 05/15/26 ^(a) | | 103 | 99,781 |
| HD Supply, Inc., 5.38%, 10/15/26 ^(a) | | 1,087 | 1,049,281 |
| Navistar International Corp., 6.63%, 11/01/25 ^(a) | | 192 | 189,842 |
| New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 ^(a) | | 108 | 111,240 |
| PulteGroup, Inc., 6.00%, 02/15/35 | | 27 | 24,191 |
| Rexel SA, 3.50%, 06/15/23 | EUR | 100 | 115,474 |
| Williams Scotsman International, Inc. ^(a) : | | | |
| 7.88%, 12/15/22 | USD | 78 | 78,780 |
| 6.88%, 08/15/23 | | 112 | 110,040 |
| | | | 1,778,629 |
| Consumer Discretionary 0.1% | | | |
| Blitz F18-674 GmbH, 6.00%, 07/30/26 | EUR | 100 | 110,449 |
| Nielsen Co. Luxembourg Sarl, 5.00%, 02/01/25 ^(a) | USD | 54 | 52,650 |
| Staples, Inc., 8.50%, 09/15/25 ^(a) | | 204 | 180,540 |
| Viking Cruises Ltd. ^(a) : | | | |
| 6.25%, 05/15/25 | | 88 | 87,120 |

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| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|-----------------------------------------------------------------------------|-----|----------------------|--------------|
| Consumer Discretionary (continued) | | | |
| Viking Cruises Ltd. ^(a) (continued): | | | |
| 5.88%, 09/15/27 | USD | 567 \$ | 532,980 |
| | | | 963,739 |
| Consumer Finance 1.9% | | | |
| Ally Financial, Inc.: | | | |
| 5.13%, 09/30/24 | | 284 | 287,635 |
| 8.00%, 11/01/31 | | 935 | 1,091,799 |
| Capital One Financial Corp., 4.75%, 07/15/21 | | 1,935 | 1,979,718 |
| Corvias Campus Living USG LLC, 26.86%, 07/01/50 ^(e) | | 5,694 | 5,503,923 |
| Credivalores-Crediservicios SAS, 9.75%, 07/27/22 ^(a) | | 200 | 182,500 |
| Ford Motor Credit Co. LLC, 8.13%, 01/15/20 | | 1,530 | 1,593,681 |
| Mulhacen Pte Ltd., (6.5% Cash or 7.25% PIK), 6.50%, 08/01/23 ^(g) | EUR | 110 | 118,304 |
| Navient Corp.: | | | |
| 5.00%, 10/26/20 | USD | 180 | 178,200 |
| 6.63%, 07/26/21 | | 99 | 99,990 |
| 6.50%, 06/15/22 | | 159 | 159,596 |
| 5.50%, 01/25/23 | | 170 | 160,225 |
| 7.25%, 09/25/23 | | 93 | 93,465 |
| 5.88%, 10/25/24 | | 29 | 26,028 |
| 6.75%, 06/25/25 | | 65 | 60,288 |
| 6.75%, 06/15/26 | | 127 | 114,935 |
| 5.63%, 08/01/33 | | 101 | 75,245 |
| Refinitiv US Holdings, Inc.: | | | |
| 4.50%, 05/15/26 | EUR | 100 | 111,795 |
| 4.50%, 05/15/26 ^(a) | | 245 | 273,898 |
| 6.25%, 05/15/26 ^(a) | USD | 149 | 147,044 |
| 8.25%, 11/15/26 ^(a) | | 381 | 362,903 |
| Springleaf Finance Corp.: | | | |
| 6.13%, 05/15/22 | | 50 | 50,000 |
| 5.63%, 03/15/23 | | 6 | 5,775 |
| 6.88%, 03/15/25 | | 112 | 105,420 |
| 7.13%, 03/15/26 | | 239 | 224,660 |
| Verscend Escrow Corp., 9.75%, 08/15/26 ^(a) | | 391 | 376,337 |
| | | | 13,383,364 |
| Containers & Packaging 0.5% | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: | | | |
| 4.63%, 05/15/23 ^(a) | | 471 | 458,047 |
| 7.25%, 05/15/24 ^(a) | | 481 | 485,810 |
| 4.75%, 07/15/27 | GBP | 100 | 118,322 |
| BWAY Holding Co., 5.50%, 04/15/24 ^(a) | USD | 503 | 481,622 |
| Crown Americas LLC/Crown Americas Capital Corp.: | | | |
| 4.75%, 02/01/26 ^(a) | | 300 | 289,140 |
| 4.25%, 09/30/26 | | 139 | 129,270 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--------------------------------------------------------------------------------------------------------------------|----------------------|--------------|
| Containers & Packaging (continued) | | |
| Intertape Polymer Group, Inc., 7.00%, 10/15/26 ^(a) | USD 72 | \$ 72,180 |
| Mercer International, Inc.: 7.75%, 12/01/22 | 29 | 30,015 |
| 6.50%, 02/01/24 | 76 | 75,620 |
| 5.50%, 01/15/26 | 38 | 34,580 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu ^(a) : 5.13%, 07/15/23 | 154 | 150,343 |
| 7.00%, 07/15/24 | 472 | 470,820 |
| Sappi Papier Holding GmbH, 4.00%, 04/01/23 | EUR 100 | 115,220 |
| Sealed Air Corp., 4.88%, 12/01/22 ^(a) | USD 265 | 264,006 |
| Silgan Holdings, Inc., 3.25%, 03/15/25 | EUR 100 | 113,710 |
| Smurfit Kappa Acquisitions ULC, 2.88%, 01/15/26 | 100 | 113,669 |
| Suzano Austria GmbH, 6.00%, 01/15/29 ^(a) | USD 517 | 522,170 |
| | | 3,924,544 |
| Diversified Consumer Services 0.3% | | |
| APX Group, Inc.: 8.75%, 12/01/20 | 179 | 171,393 |
| 7.88%, 12/01/22 | 106 | 103,549 |
| Ascend Learning LLC, 6.88%, 08/01/25 ^(a) | 190 | 184,300 |
| Graham Holdings Co., 5.75%, 06/01/26 ^(a) | 124 | 125,550 |
| Laureate Education, Inc., 8.25%, 05/01/25 ^(a) | 193 | 206,027 |
| Matthews International Corp., 5.25%, 12/01/25 ^(a) | 44 | 40,920 |
| Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^(a) | 627 | 664,620 |
| ServiceMaster Co. LLC, 5.13%, 11/15/24 ^(a) | 201 | 193,463 |
| Verisure Holding AB, 3.50%, 05/15/23 | EUR 100 | 111,760 |
| | | 1,801,582 |
| Diversified Financial Services 3.8% | | |
| Ally Financial, Inc., 4.63%, 05/19/22 | USD 76 | 76,000 |
| Banca IFIS SpA, 4.50%, 10/17/27 ^(c) | EUR 100 | 90,199 |
| Bank of America Corp.: 5.63%, 07/01/20 | USD 2,200 | 2,271,750 |
| 3.25%, 10/21/27 ^(f) | 4,000 | 3,673,644 |
| Controladora Mabe SA de C.V., 5.60%, 10/23/28 ^(a) | 215 | 200,756 |
| Docuformas SAPI de C.V., 9.25%, 10/11/22 ^(a) | 200 | 175,000 |
| FMR LLC, 4.95%, 02/01/33 ^(a) | 2,300 | 2,428,811 |
| | <i>Par (000)</i> | <i>Value</i> |
| Diversified Financial Services (continued) | | |

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| | | |
|---------------------------------------------------------------------------------------|-----------|------------|
| FS Energy & Power Fund, 7.50%, 08/15/23 ^(a) | USD 156 | \$ 152,880 |
| General Electric Co., 6.15%, 08/07/37 | 2,150 | 2,054,340 |
| General Motors Financial Co., Inc., 4.25%, 05/15/23 | 807 | 786,458 |
| Gilex Holding Sarl, 8.50%, 05/02/23 ^(a) | 182 | 184,867 |
| HSBC Holdings PLC, ^{(c)(i)} | 375 | 353,775 |
| Intercontinental Exchange Group, Inc., 4.00%, 10/15/23 | 470 | 478,295 |
| Intesa Sanpaolo SpA, 5.02%, 06/26/24 ^(a) | 3,151 | 2,763,193 |
| Intrum AB, 2.75%, 07/15/22 | EUR 100 | 105,003 |
| Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 04/01/20 ^(a) | USD 595 | 597,231 |
| LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 ^(g) | EUR 100 | 109,248 |
| Moody's Corp., 4.50%, 09/01/22 | USD 1,800 | 1,839,454 |
| MSCI, Inc., 5.25%, 11/15/24 ^(a) | 75 | 75,188 |
| Northern Trust Corp., 3.95%, 10/30/25 ^(f) | 8,000 | 8,041,460 |
| Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^(a) | 323 | 305,235 |
| Travelport Corporate Finance PLC, 6.00%, 03/15/26 ^(a) | 123 | 121,155 |
| UniCredit SpA(5 year EUR Swap + 4.10%), 5.75%, 10/28/25 ^(h) | EUR 107 | 123,419 |
| Vantiv LLC/Vanity Issuer Corp. ^(a) : 3.88%, 11/15/25 | GBP 100 | 121,914 |
| 4.38%, 11/15/25 | USD 200 | 186,250 |
| WMG Acquisition Corp., 5.50%, 04/15/26 ^(a) | 84 | 81,480 |
| | | 27,397,005 |
| Diversified Telecommunication Services 3.5% | | |
| AT&T, Inc. ^(f) : | | |
| 6.38%, 03/01/41 | 520 | 540,965 |
| 5.15%, 03/15/42 | 2,400 | 2,198,018 |
| 4.75%, 05/15/46 | 2,710 | 2,332,526 |
| CenturyLink, Inc.: | | |
| 5.63%, 04/01/25 | 56 | 52,360 |
| Series P, 7.60%, 09/15/39 | 7 | 5,810 |
| Series S, 6.45%, 06/15/21 | 268 | 274,030 |
| Series U, 7.65%, 03/15/42 | 230 | 191,141 |
| Series W, 6.75%, 12/01/23 ^(f) | 213 | 213,532 |
| Series Y, 7.50%, 04/01/24 | 295 | 302,744 |
| Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(a) | 201 | 176,252 |
| Embarq Corp., 8.00%, 06/01/36 | 277 | 260,034 |
| Frontier Communications Corp.: | | |
| 7.13%, 03/15/19 | 220 | 219,725 |
| 10.50%, 09/15/22 | 133 | 106,400 |
| 11.00%, 09/15/25 | 763 | 537,915 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|----------------------------------------------------------------|----------------------|--------------|
| Diversified Telecommunication Services (continued) | | |
| Level 3 Financing, Inc.: | | |
| 5.38%, 08/15/22 | USD 127 | \$ 126,683 |
| 5.63%, 02/01/23 | 189 | 188,906 |
| 5.13%, 05/01/23 | 95 | 93,931 |
| 5.38%, 01/15/24 | 114 | 111,890 |
| 5.38%, 05/01/25 | 123 | 119,771 |
| 5.25%, 03/15/26 | 683 | 659,436 |
| OTE PLC, 3.50%, 07/09/20 | EUR 100 | 116,460 |
| SoftBank Group Corp.: | | |
| (5 year USD ICE Swap + 4.85%), 6.88% ^{(h)(i)} | USD 215 | 181,785 |
| 4.00%, 04/20/23 | EUR 100 | 116,201 |
| Telecom Italia Capital SA: | | |
| 6.38%, 11/15/33 | USD 124 | 110,360 |
| 6.00%, 09/30/34 | 255 | 218,025 |
| 7.72%, 06/04/38 | 48 | 47,040 |
| Verizon Communications, Inc. ^(f) : | | |
| 6.40%, 02/15/38 | 6,879 | 7,867,964 |
| 6.55%, 09/15/43 | 6,751 | 7,790,828 |
| | | 25,160,732 |
| Electric Utilities 5.9% | | |
| AES Corp., 5.50%, 04/15/25 | 59 | 59,443 |
| Berkshire Hathaway Energy Co., 6.50%, 09/15/37 | 5,515 | 6,699,415 |
| Celeo Redes Operacion Chile SA, 5.20%, 06/22/47 ^(a) | 299 | 280,632 |
| Cleveland Electric Illuminating Co., 5.95%, 12/15/36 | 434 | 479,005 |
| CMS Energy Corp., 5.05%, 03/15/22 | 1,832 | 1,912,840 |
| Duke Energy Carolinas LLC: | | |
| 6.10%, 06/01/37 | 640 | 743,308 |
| 6.00%, 01/15/38 | 1,675 | 1,987,727 |
| 4.25%, 12/15/41 | 750 | 721,445 |
| Duke Energy Florida LLC, 6.40%, 06/15/38 | 770 | 956,525 |
| E.ON International Finance BV, 6.65%, 04/30/38 ^(a) | 3,100 | 3,555,781 |
| Electricite de France SA, 5.60%, 01/27/40 ^{(a)(f)} | 2,800 | 2,846,539 |
| Enequate Trust, 5.88%, 05/03/27 ^(a) | 201 | 188,942 |
| Eskom Holdings SOC Ltd., 6.35%, 08/10/28 ^(a) | 401 | 379,546 |
| Florida Power Corp., 6.35%, 09/15/37 | 2,775 | 3,460,910 |
| Jersey Central Power & Light Co., 7.35%, 02/01/19 | 490 | 493,468 |
| NextEra Energy Operating Partners LP ^(a) : | | |
| 4.25%, 09/15/24 | 58 | 54,665 |
| 4.50%, 09/15/27 | 7 | 6,423 |
| Ohio Power Co., Series D, 6.60%, 03/01/33 ^(f) | 3,000 | 3,730,140 |

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| | | |
|---------------------------------------------------------------------------------------------------------|--------------|--------------|
| PacifiCorp, 6.25%, 10/15/37 | 1,225 | 1,497,546 |
| | <i>Par</i> | |
| <i>Security</i> | <i>(000)</i> | <i>Value</i> |
| Electric Utilities (continued) | | |
| Pampa Energia SA, 7.50%, 01/24/27 ^(a) | USD 367 | \$ 320,211 |
| Public Service Co. of Colorado, Series 17, 6.25%, 09/01/37 ^(f) | 2,550 | 3,188,930 |
| Southern California Edison Co.: | | |
| 5.63%, 02/01/36 ^(f) | 1,300 | 1,348,109 |
| Series A, 5.95%, 02/01/38 | 2,175 | 2,330,809 |
| Southern Co., 4.40%, 07/01/46 | 1,000 | 901,048 |
| Talen Energy Supply LLC, 6.50%, 06/01/25 | 125 | 90,312 |
| Virginia Electric & Power Co., Series A, 6.00%, 05/15/37 ^(f) | 3,920 | 4,547,816 |
| | | 42,781,535 |
| Electrical Equipment 0.0% | | |
| Orano SA, 4.88%, 09/23/24 | EUR 50 | 57,879 |
| Electronic Equipment, Instruments & Components 0.3% | | |
| CDW LLC/CDW Finance Corp.: | | |
| 5.50%, 12/01/24 | USD 258 | 258,000 |
| 5.00%, 09/01/25 | 436 | 425,100 |
| Corning, Inc., 4.38%, 11/15/57 | 2,000 | 1,613,905 |
| Engigizer Gamma Acquisition, Inc., 6.38%, 07/15/26 ^(a) | 29 | 27,260 |
| Itron, Inc., 5.00%, 01/15/26 ^(a) | 18 | 16,751 |
| | | 2,341,016 |
| Energy Equipment & Services 0.7% | | |
| Calfrac Holdings LP, 8.50%, 06/15/26 ^(a) | 101 | 83,578 |
| CSI Compressco LP/CSI Compressco Finance, Inc., 7.50%, 04/01/25 ^(a) | 254 | 248,285 |
| EnSCO PLC: | | |
| 5.20%, 03/15/25 | 206 | 154,113 |
| 7.75%, 02/01/26 | 84 | 69,300 |
| Enterprise Products Operating LLC, 6.13%, 10/15/39 | 1,400 | 1,517,574 |
| Gates Global LLC/Gates Global Co., 6.00%, 07/15/22 ^(a) | 563 | 560,185 |
| Halliburton Co., 5.00%, 11/15/45 | 500 | 480,951 |
| McDermott Technology Americas, Inc./McDermott Technology U.S., Inc., 10.63%, 05/01/24 ^(a) | 35 | 30,013 |
| Oceaneering International, Inc., 4.65%, 11/15/24 | 28 | 24,605 |
| Pattern Energy Group, Inc., 5.88%, 02/01/24 ^(a) | 250 | 243,125 |
| Pioneer Energy Services Corp., 6.13%, 03/15/22 | 133 | 106,067 |
| Precision Drilling Corp., 6.50%, 12/15/21 | 38 | 37,963 |
| SESI LLC, 7.75%, 09/15/24 | 140 | 124,950 |
| Transocean, Inc.: | | |
| 5.80%, 10/15/22 | 275 | 253,000 |
| 9.00%, 07/15/23 ^(a) | 386 | 395,650 |
| 7.50%, 01/15/26 ^(a) | 100 | 93,000 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|------------------------------------------------------------------------------------------------|----------------------|--------------|
| Energy Equipment & Services (continued) | | |
| Trinidad Drilling Ltd., 6.63%, 02/15/25 ^(a) | USD 169 | \$ 170,082 |
| USA Compression Partners LP/USA Compression Finance Corp., 6.88%, 04/01/26 ^(a) | 198 | 193,297 |
| Weatherford International Ltd.: 7.75%, 06/15/21 | 262 | 214,840 |
| 6.50%, 08/01/36 | 75 | 42,750 |
| 5.95%, 04/15/42 | 95 | 53,200 |
| | | 5,096,528 |
| Environmental, Maintenance, & Security Service 0.1% | | |
| Hulk Finance Corp., 7.00%, 06/01/26 ^(a) | 92 | 82,340 |
| Tervita Escrow Corp., 7.63%, 12/01/21 ^(a) | 237 | 232,260 |
| Waste Pro USA, Inc., 5.50%, 02/15/26 ^(a) | 80 | 73,600 |
| | | 388,200 |
| Equity Real Estate Investment Trusts (REITs) 1.2% | | |
| ERP Operating LP, 4.50%, 06/01/45 | 1,155 | 1,117,512 |
| Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 ^(a) | 102 | 100,342 |
| GEO Group, Inc.: 5.13%, 04/01/23 | 105 | 94,762 |
| 5.88%, 10/15/24 | 128 | 115,200 |
| 6.00%, 04/15/26 | 20 | 17,750 |
| HCP, Inc., 4.00%, 06/01/25 ^(f) | 2,000 | 1,940,588 |
| Hilton Domestic Operating Co., Inc.: 4.25%, 09/01/24 | 127 | 121,114 |
| 5.13%, 05/01/26 ^(a) | 304 | 297,160 |
| Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25 | 18 | 17,370 |
| iStar, Inc.: 4.63%, 09/15/20 | 25 | 24,781 |
| 6.00%, 04/01/22 | 48 | 47,354 |
| 5.25%, 09/15/22 | 17 | 16,235 |
| MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.: 5.63%, 05/01/24 | 829 | 837,166 |
| 4.50%, 09/01/26 | 360 | 331,891 |
| 4.50%, 01/15/28 | 225 | 198,562 |
| MPT Operating Partnership LP/MPT Finance Corp.: 6.38%, 03/01/24 | 26 | 26,910 |
| 5.50%, 05/01/24 | 30 | 30,225 |
| 5.00%, 10/15/27 | 335 | 318,250 |
| NH Hotel Group SA, 3.75%, 10/01/23 | EUR 128 | 147,995 |

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| | | | |
|-------------------------------------------------------------------------------------------|-----|--------------|--------------|
| Simon Property Group LP, 4.75%, 03/15/42 | USD | 1,670 | 1,665,512 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Equity Real Estate Investment Trusts (REITs) (continued) | | | |
| Starwood Property Trust, Inc., 5.00%, 12/15/21 | USD | 115 | \$ 114,842 |
| Trust F/1401, 6.95%, 01/30/44 | | 476 | 446,255 |
| Ventas Realty LP, 4.13%, 01/15/26 | | 870 | 850,703 |
| VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23 | | 100 | 108,859 |
| | | | 8,987,338 |
| Food & Staples Retailing 0.2% | | | |
| Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC: 6.63%, 06/15/24 | | 59 | 56,861 |
| 5.75%, 03/15/25 | | 68 | 60,690 |
| Casino Guichard Perrachon SA, 4.56%, 01/25/23 | EUR | 100 | 105,575 |
| Rite Aid Corp., 6.13%, 04/01/23 ^(a) | USD | 66 | 56,760 |
| Walgreens Boots Alliance, Inc., 4.80%, 11/18/44 | | 1,000 | 917,741 |
| | | | 1,197,627 |
| Food Products 0.5% | | | |
| Aramark Services, Inc.: 5.00%, 04/01/25 ^(a) | | 95 | 94,546 |
| 4.75%, 06/01/26 | | 151 | 143,828 |
| 5.00%, 02/01/28 ^(a) | | 230 | 218,500 |
| Arcor SAIC, 6.00%, 07/06/23 ^(a) | | 228 | 213,517 |
| Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 ^(a) | | 146 | 119,720 |
| JBS USA LUX SA/JBS USA Finance, Inc. ^(a) : 5.88%, 07/15/24 | | 344 | 337,980 |
| 5.75%, 06/15/25 | | 742 | 717,885 |
| 6.75%, 02/15/28 | | 223 | 216,310 |
| MARB BondCo PLC, 7.00%, 03/15/24 | | 200 | 188,750 |
| Marfrig Holdings Europe BV, 8.00%, 06/08/23 ^(a) | | 222 | 223,942 |
| Minerva Luxembourg SA, 6.50%, 09/20/26 ^(a) | | 222 | 202,298 |
| Post Holdings, Inc. ^(a) : 5.50%, 03/01/25 | | 230 | 219,362 |
| 5.75%, 03/01/27 | | 258 | 241,875 |
| Simmons Foods, Inc., 7.75%, 01/15/24 ^(a) | | 123 | 125,460 |
| | | | 3,263,973 |
| Health Care Equipment & Supplies 0.4% | | | |
| Avantor, Inc. ^(a) : 6.00%, 10/01/24 | | 983 | 974,399 |
| 9.00%, 10/01/25 | | 394 | 399,417 |
| DJO Finance LLC/DJO Finance Corp., 8.13%, 06/15/21 ^(a) | | 506 | 524,975 |
| Immucor, Inc., 11.13%, 02/15/22 ^(a) | | 60 | 61,200 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|------------------------------------------------------------------------------------------------|----------------------|--------------|
| Health Care Equipment & Supplies (continued) | | |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC ^(a) : | | |
| 5.75%, 08/01/22 | USD 47 | \$ 42,841 |
| 5.63%, 10/15/23 | 71 | 60,705 |
| Ortho-Clinical Diagnostics, Inc./Ortho-Clinical Diagnostics SA, 6.63%, 05/15/22 ^(a) | 923 | 888,387 |
| Teleflex, Inc., 5.25%, 06/15/24 | 170 | 170,850 |
| | | 3,122,774 |
| Health Care Providers & Services 1.5% | | |
| Acadia Healthcare Co., Inc.: | | |
| 5.63%, 02/15/23 | 96 | 94,400 |
| 6.50%, 03/01/24 | 316 | 309,680 |
| Aetna, Inc., 4.50%, 05/15/42 | 575 | 523,336 |
| AHP Health Partners, Inc., 9.75%, 07/15/26 ^(a) | 84 | 83,790 |
| Centene Corp.: | | |
| 6.13%, 02/15/24 | 359 | 373,324 |
| 5.38%, 06/01/26 ^(a) | 1,032 | 1,038,450 |
| CHS/Community Health Systems, Inc., 8.63%, 01/15/24 ^(a) | 252 | 256,095 |
| DaVita, Inc., 5.13%, 07/15/24 | 142 | 136,497 |
| Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 ^{(a)(g)} | 125 | 124,844 |
| Encompass Health Corp., 5.75%, 11/01/24 | 26 | 25,870 |
| HCA, Inc.: | | |
| 4.75%, 05/01/23 | 12 | 12,000 |
| 5.00%, 03/15/24 | 570 | 571,425 |
| 5.38%, 02/01/25 | 84 | 84,525 |
| 5.25%, 04/15/25 | 886 | 894,860 |
| 5.25%, 06/15/26 | 323 | 325,422 |
| 5.38%, 09/01/26 | 301 | 297,990 |
| 5.63%, 09/01/28 | 248 | 243,970 |
| 5.50%, 06/15/47 | 760 | 731,500 |
| MEDNAX, Inc., | | |
| 5.25%, 12/01/23 ^(a) | 90 | 88,875 |
| Molina Healthcare, Inc., | | |
| 4.88%, 06/15/25 ^(a) | 71 | 66,918 |
| MPH Acquisition Holdings LLC, 7.13%, 06/01/24 ^(a) | 273 | 272,317 |
| Northwell Healthcare, Inc., 4.26%, 11/01/47 | 725 | 662,572 |
| NVA Holdings, Inc., 6.88%, 04/01/26 ^(a) | 133 | 126,849 |
| Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 ^{(a)(g)} | 608 | 604,960 |
| RegionalCare Hospital Partners Holdings, Inc., 8.25%, 05/01/23 ^(a) | 123 | 128,304 |
| Sotera Health Holdings LLC, | | |
| 6.50%, 05/15/23 ^(a) | 137 | 134,945 |
| Surgery Center Holdings, Inc. ^(a) : | | |

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| | | | | |
|----------------------------------------------------------------------------------|-----|--------------|----|--------------|
| 8.88%, 04/15/21 | | 98 | | 99,470 |
| 6.75%, 07/01/25 ^(f) | | 183 | | 169,504 |
| | | <i>Par</i> | | |
| <i>Security</i> | | <i>(000)</i> | | <i>Value</i> |
| Health Care Providers & Services (continued) | | | | |
| Team Health Holdings, Inc., | | | | |
| 6.38%, 02/01/25 ^{(a)(f)} | USD | 267 | \$ | 220,275 |
| Tenet Healthcare Corp.: | | | | |
| 7.50%, 01/01/22 ^(a) | | 118 | | 122,425 |
| 8.13%, 04/01/22 | | 822 | | 854,880 |
| 6.75%, 06/15/23 | | 105 | | 103,687 |
| 4.63%, 07/15/24 | | 744 | | 709,590 |
| Vizient, Inc., 10.38%, 03/01/24 ^(a) | | 228 | | 247,950 |
| WellCare Health Plans, Inc.: | | | | |
| 5.25%, 04/01/25 | | 93 | | 92,186 |
| 5.38%, 08/15/26 ^(a) | | 189 | | 187,617 |
| | | | | 11,021,302 |
| Health Care Technology 0.0% | | | | |
| Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., | | | | |
| 5.75%, 03/01/25 ^(a) | | 146 | | 141,072 |
| IQVIA, Inc., 3.25%, 03/15/25 ^(a) | EUR | 100 | | 111,508 |
| | | | | 252,580 |
| Hotels, Restaurants & Leisure 2.0% | | | | |
| 1011778 BC ULC/New Red Finance, Inc., 5.00%, 10/15/25 ^(a) | USD | 1,098 | | 1,032,340 |
| Arcos Dorados Holdings, Inc., | | | | |
| 5.88%, 04/04/27 ^(a) | | 257 | | 235,502 |
| Boyd Gaming Corp., 6.00%, 08/15/26 | | 116 | | 112,230 |
| Boyne USA, Inc., 7.25%, 05/01/25 ^(a) | | 57 | | 59,280 |
| Caesars Resort Collection LLC/CRC Finco, Inc., 5.25%, 10/15/25 ^(a) | | 119 | | 109,182 |
| Churchill Downs, Inc., 4.75%, 01/15/28 ^(a) | | 48 | | 43,680 |
| CPUK Finance Ltd., 4.25%, 02/28/47 | GBP | 100 | | 124,765 |
| Eldorado Resorts, Inc.: | | | | |
| 6.00%, 04/01/25 | USD | 67 | | 65,325 |
| 6.00%, 09/15/26 ^(a) | | 70 | | 67,725 |
| ESH Hospitality, Inc., 5.25%, 05/01/25 ^(a) | | 142 | | 135,787 |
| GLP Capital LP/GLP Financing II, Inc.: | | | | |
| 5.38%, 11/01/23 | | 90 | | 91,209 |
| 5.25%, 06/01/25 | | 36 | | 35,766 |
| Golden Nugget, Inc., 6.75%, 10/15/24 ^(a) | | 328 | | 322,260 |
| Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.88%, 04/01/27 | | 2 | | 1,908 |
| International Game Technology PLC, 4.75%, 02/15/23 | EUR | 100 | | 120,201 |
| IRB Holding Corp., 6.75%, 02/15/26 ^(a) | USD | 50 | | 46,125 |
| KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC ^(a) : | | | | |
| 5.25%, 06/01/26 | | 73 | | 71,585 |
| 4.75%, 06/01/27 | | 88 | | 82,482 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|----------------------------------------------------------------------------------------|-----|----------------------|--------------|
| Hotels, Restaurants & Leisure (continued) | | | |
| Melco Resorts Finance Ltd., 4.88%, 06/06/25 ^(a) | USD | 250 | \$ 221,979 |
| MGM Resorts International: | | | |
| 6.63%, 12/15/21 | | 674 | 706,015 |
| 7.75%, 03/15/22 | | 221 | 237,575 |
| 4.63%, 09/01/26 | | 12 | 10,905 |
| New Red Finance, Inc., 4.25%, 05/15/24 ^(a) | | 171 | 161,595 |
| Sabre GLOB, Inc. ^(a) : | | | |
| 5.38%, 04/15/23 | | 62 | 61,690 |
| 5.25%, 11/15/23 | | 133 | 132,002 |
| Scientific Games International, Inc.: | | | |
| 10.00%, 12/01/22 | | 305 | 316,026 |
| 5.00%, 10/15/25 ^(a) | | 320 | 299,568 |
| 3.38%, 02/15/26 | EUR | 100 | 105,002 |
| Six Flags Entertainment Corp., 4.88%, 07/31/24 ^(a) | USD | 294 | 281,505 |
| Stars Group Holdings BV/Stars Group US Co-Borrower LLC, 7.00%, 07/15/26 ^(a) | | 108 | 107,595 |
| Station Casinos LLC, 5.00%, 10/01/25 ^(a) | | 79 | 72,186 |
| Unique Pub Finance Co. PLC: | | | |
| Series A3, 6.54%, 03/30/21 | GBP | 1,473 | 1,951,549 |
| Series A4, 5.66%, 06/30/27 | | 979 | 1,360,147 |
| Series M, 7.40%, 03/28/24 | | 3,000 | 4,178,780 |
| Series N, 6.46%, 03/30/32 | | 821 | 994,135 |
| Vue International Bidco PLC, 7.88%, 07/15/20 | | 100 | 127,384 |
| Wyndham Destinations, Inc.: | | | |
| 5.40%, 04/01/24 | USD | 6 | 5,860 |
| 5.75%, 04/01/27 | | 44 | 40,594 |
| Wyndham Hotels & Resorts, Inc., 5.38%, 04/15/26 ^(a) | | 76 | 73,150 |
| Wynn Macau Ltd., 5.50%, 10/01/27 ^(a) | | 400 | 354,000 |
| Yum! Brands, Inc.: | | | |
| 3.88%, 11/01/23 | | 27 | 25,650 |
| 5.35%, 11/01/43 | | 4 | 3,450 |
| | | | 14,585,694 |
| Household Durables 0.3% | | | |
| Algeco Scotsman Global Finance PLC, 8.00%, 02/15/23 ^(a) | | 600 | 588,000 |
| Century Communities, Inc., 6.88%, 05/15/22 | | 289 | 289,578 |
| K Hovnanian Enterprises, Inc., 10.00%, 07/15/22 ^(a) | | 143 | 132,275 |
| Lennar Corp.: | | | |
| 6.25%, 12/15/21 | | 196 | 202,370 |
| 4.88%, 12/15/23 | | 85 | 83,087 |

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| | | | |
|-------------------------------------------------------------------|-----|--------------|--------------|
| 4.75%, 05/30/25 | | 90 | 85,387 |
| 5.25%, 06/01/26 | | 38 | 36,385 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Household Durables (continued) | | | |
| Lennar Corp. (continued): | | | |
| 4.75%, 11/29/27 | USD | 185 | \$ 170,200 |
| Mattamy Group Corp. ^(a) : | | | |
| 6.88%, 12/15/23 | | 94 | 90,240 |
| 6.50%, 10/01/25 | | 96 | 90,120 |
| MDC Holdings, Inc., 6.00%, 01/15/43 | | 72 | 55,890 |
| Meritage Homes Corp., 5.13%, 06/06/27 | | 52 | 45,760 |
| PulteGroup, Inc., 6.38%, 05/15/33 | | 216 | 198,180 |
| Tempur Sealy International, Inc.: | | | |
| 5.63%, 10/15/23 | | 2 | 1,965 |
| 5.50%, 06/15/26 | | 67 | 63,148 |
| TRI Pointe Group, Inc.: | | | |
| 4.88%, 07/01/21 | | 73 | 70,445 |
| 5.25%, 06/01/27 | | 28 | 22,750 |
| TRI Pointe Group, Inc./TRI Pointe Homes, Inc., 4.38%, 06/15/19 | | 10 | 9,947 |
| | | | 2,235,727 |
| Household Products 0.0% | | | |
| ACCO Brands Corp., 5.25%, 12/15/24 ^(a) | | 59 | 54,427 |
| Independent Power and Renewable Electricity Producers 0.5% | | | |
| AES Corp.: | | | |
| 6.00%, 05/15/26 | | 240 | 247,200 |
| 5.13%, 09/01/27 | | 200 | 197,000 |
| Calpine Corp.: | | | |
| 5.38%, 01/15/23 | | 249 | 235,928 |
| 5.88%, 01/15/24 ^(a) | | 120 | 120,000 |
| 5.75%, 01/15/25 | | 100 | 92,000 |
| 5.25%, 06/01/26 ^(a) | | 581 | 540,330 |
| Clearway Energy Operating LLC: | | | |
| 5.38%, 08/15/24 | | 144 | 136,440 |
| 5.75%, 10/15/25 ^(a) | | 121 | 116,463 |
| Colbun SA, 3.95%, 10/11/27 ^(a) | | 200 | 182,335 |
| Genneia SA, 8.75%, 01/20/22 ^(a) | | 370 | 345,950 |
| NRG Energy, Inc.: | | | |
| 6.63%, 01/15/27 | | 681 | 693,714 |
| 5.75%, 01/15/28 | | 42 | 40,950 |
| TerraForm Power Operating LLC ^(a) : | | | |
| 4.25%, 01/31/23 | | 63 | 59,850 |
| 6.63%, 06/15/25 ^(j) | | 15 | 15,450 |
| 5.00%, 01/31/28 | | 128 | 114,598 |
| Vistra Energy Corp., 7.63%, 11/01/24 | | 76 | 80,750 |
| | | | 3,218,958 |
| Industrial Conglomerates 0.2% | | | |

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| | | |
|--------------------------------------------------------|-----|---------|
| Apergy Corp., 6.38%, 05/01/26 ^(a) | 72 | 71,280 |
| BWX Technologies, Inc., 5.38%, 07/15/26 ^(a) | 109 | 105,730 |
| General Electric Co., 6.88%, 01/10/39 | 135 | 138,102 |
| Smiths Group PLC, 3.63%, 10/12/22 ^(a) | 360 | 355,079 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|----------------------------------------------------------------------------------------------|----------------------|--------------|
| Industrial Conglomerates (continued) | | |
| Vertiv Group Corp., 9.25%, 10/15/24 ^(a) | USD 390 | \$ 378,300 |
| | | 1,048,491 |
| Insurance 2.6% | | |
| Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer, 8.25%, 08/01/23 ^(a) | 645 | 655,888 |
| Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 | 1,495 | 1,446,008 |
| American International Group, Inc., 3.75%, 07/10/25 | 3,380 | 3,194,864 |
| AmWINS Group, Inc., 7.75%, 07/01/26 ^(a) | 114 | 113,430 |
| Aon PLC: | | |
| 3.88%, 12/15/25 | 1,445 | 1,408,797 |
| 4.60%, 06/14/44 | 500 | 460,787 |
| Assicurazioni Generali SpA(3 mo. Euribor + 7.11%), 7.75%, 12/12/42 ^(h) | EUR 100 | 127,936 |
| AssuredPartners, Inc., 7.00%, 08/15/25 ^(a) | USD 10 | 9,438 |
| AXA SA(3 mo. Euribor + 3.05%), 5.25%, 04/16/40 ^(h) | EUR 500 | 597,741 |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.00%, 01/23/27 | 100 | 126,908 |
| Five Corners Funding Trust, 4.42%, 11/15/23 ^(a) | USD 2,050 | 2,086,409 |
| Hartford Financial Services Group, Inc., 5.13%, 04/15/22 | 1,860 | 1,938,434 |
| HUB International Ltd., 7.00%, 05/01/26 ^(a) | 240 | 228,600 |
| Liberty Mutual Group, Inc., 6.50%, 05/01/42 ^(a) | 2,000 | 2,331,366 |
| Muenchener Rueckversicherungs AG(3 mo. Euribor + 3.50%), 6.00%, 05/26/41 ^(h) | EUR 400 | 506,573 |
| Nationstar Mortgage Holdings, Inc. ^(a) : | | |
| 8.13%, 07/15/23 | USD 164 | 165,640 |
| 9.13%, 07/15/26 | 111 | 112,318 |
| Nationwide Building Society, 4.13%, 10/18/32 ^{(a)(c)} | 720 | 630,999 |
| Prudential Financial, Inc.: | | |
| 5.90%, 03/17/36 | 500 | 553,878 |
| 5.70%, 12/14/36 ^(f) | 1,625 | 1,780,767 |
| Teachers Insurance & Annuity Association of America, 4.27%, 05/15/47 ^(a) | 700 | 656,486 |
| | <i>Par (000)</i> | <i>Value</i> |
| Security | | |
| Insurance (continued) | | |
| USIS Merger Sub, Inc., 6.88%, 05/01/25 ^(a) | USD 41 | \$ 38,950 |
| | | 19,172,217 |
| Internet Software & Services 0.2% | | |
| Equinix, Inc.: | | |
| 2.88%, 03/15/24 ^(d) | EUR 100 | 113,736 |
| 5.88%, 01/15/26 | USD 591 | 599,865 |
| Netflix, Inc.: | | |
| 4.38%, 11/15/26 | 149 | 137,098 |

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| | | | |
|---------------------------------------------------------------|-----|-------|-----------|
| 5.88%, 11/15/28 ^(a) | | 255 | 251,405 |
| Rackspace Hosting, Inc., 8.63%, 11/15/24 ^{(a)(f)} | | 99 | 83,655 |
| Symantec Corp., 5.00%, 04/15/25 ^(a) | | 124 | 119,999 |
| Uber Technologies, Inc., 7.50%, 11/01/23 ^(a) | | 74 | 72,335 |
| United Group BV, 4.38%, 07/01/22 | EUR | 126 | 141,515 |
| | | | 1,519,608 |
| IT Services 0.6% | | | |
| Banff Merger Sub, Inc.: | | | |
| 8.38%, 09/01/26 | | 100 | 109,791 |
| 9.75%, 09/01/26 ^(a) | USD | 767 | 721,939 |
| Fidelity National Information Services, Inc., 4.50%, 08/15/46 | | 1,000 | 892,610 |
| First Data Corp. ^(a) : | | | |
| 7.00%, 12/01/23 | | 491 | 508,185 |
| 5.00%, 01/15/24 | | 220 | 216,964 |
| 5.75%, 01/15/24 | | 1,236 | 1,240,635 |
| Gartner, Inc., 5.13%, 04/01/25 ^(a) | | 209 | 206,126 |
| InterXion Holding NV, 4.75%, 06/15/25 | EUR | 100 | 116,552 |
| WEX, Inc., 4.75%, 02/01/23 ^(a) | USD | 105 | 103,708 |
| | | | 4,116,510 |
| Leisure Products 0.0% | | | |
| Mattel, Inc.: | | | |
| 6.75%, 12/31/25 ^(a) | | 232 | 218,660 |
| 6.20%, 10/01/40 | | 48 | 37,680 |
| 5.45%, 11/01/41 | | 28 | 21,840 |
| | | | 278,180 |
| Life Sciences Tools & Services 0.2% | | | |
| Thermo Fisher Scientific, Inc., 5.30%, 02/01/44 | | 1,000 | 1,064,649 |
| Machinery 0.2% | | | |
| Mueller Water Products, Inc., | | | |
| 5.50%, 06/15/26 ^(a) | | 102 | 100,980 |
| Platin 1426 GmbH, 5.38%, 06/15/23 | EUR | 100 | 106,197 |
| RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 ^(a) | USD | 390 | 370,012 |
| SPX FLOW, Inc. ^(a) : | | | |
| 5.63%, 08/15/24 | | 103 | 99,395 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---------------------------------------------------------------------------------------------------|-----|----------------------|--------------|
| Machinery (continued) | | | |
| SPX FLOW, Inc. ^(a) (continued): | | | |
| 5.88%, 08/15/26 | USD | 75 | \$ 71,625 |
| Terex Corp., 5.63%, 02/01/25 ^(a) | | 365 | 335,910 |
| Titan Acquisition Ltd./Titan Co-Borrower LLC, 7.75%, 04/15/26 ^(a) | | 384 | 314,880 |
| Wabash National Corp., 5.50%, 10/01/25 ^(a) | | 176 | 156,640 |
| | | | 1,555,639 |
| Media 5.6% | | | |
| 21st Century Fox America, Inc., 7.63%, 11/30/28 | | 385 | 489,505 |
| Altice Financing SA ^(a) : 6.63%, 02/15/23 | | 200 | 197,500 |
| 7.50%, 05/15/26 | | 392 | 368,480 |
| Altice France SA ^(a) : 7.38%, 05/01/26 | | 906 | 869,760 |
| 8.13%, 02/01/27 | | 512 | 501,760 |
| Altice Luxembourg SA, 7.75%, 05/15/22 ^{(a)(f)} | | 642 | 611,505 |
| AMC Networks, Inc., 4.75%, 08/01/25 | | 180 | 167,407 |
| Cablevision SA, 6.50%, 06/15/21 ^(a) | | 222 | 216,173 |
| Cablevision Systems Corp., 8.00%, 04/15/20 | | 325 | 338,000 |
| CBS Radio, Inc., 7.25%, 11/01/24 ^(a) | | 10 | 9,575 |
| CCO Holdings LLC/CCO Holdings Capital Corp. ^(a) : 5.13%, 05/01/23 | | 73 | 72,544 |
| 5.13%, 05/01/27 | | 1,273 | 1,206,167 |
| 5.00%, 02/01/28 | | 598 | 556,887 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 4.91%, 07/23/25 | | 4,700 | 4,667,629 |
| Clear Channel International BV, 8.75%, 12/15/20 ^(a) | | 317 | 324,132 |
| Clear Channel Worldwide Holdings, Inc.: 6.50%, 11/15/22 | | 1,581 | 1,598,488 |
| Series B, 7.63%, 03/15/20 | | 443 | 442,446 |
| Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22 | | 2,600 | 3,147,677 |
| Comcast Corp.: 6.45%, 03/15/37 | | 790 | 924,157 |
| 4.60%, 08/15/45 | | 2,000 | 1,923,832 |
| 4.70%, 10/15/48 | | 3,000 | 2,921,141 |
| CSC Holdings LLC: 6.75%, 11/15/21 | | 137 | 143,508 |
| 10.13%, 01/15/23 ^(a) | | 990 | 1,071,774 |
| 5.38%, 07/15/23 ^(a) | | 340 | 337,450 |

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| | | 418 | 397,100 |
|----------------------------------------------------------------------------------------|-----|--------------|--------------|
| 5.25%, 06/01/24 | | | |
| 7.75%, 07/15/25 ^(a) | | 360 | 377,093 |
| 6.63%, 10/15/25 ^(a) | | 200 | 207,976 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Media (continued) | | | |
| CSC Holdings LLC (continued): | | | |
| 10.88%, 10/15/25 ^(a) | USD | 964 | \$ 1,111,010 |
| 5.50%, 05/15/26 ^(a) | | 759 | 735,044 |
| 7.50%, 04/01/28 ^(a) | | 342 | 352,253 |
| Series 144S, 5.13%, 12/15/21 ^(a) | | 321 | 319,796 |
| Discovery Communications LLC: | | | |
| 3.25%, 04/01/23 | | 1,850 | 1,776,402 |
| 3.45%, 03/15/25 | | 210 | 195,606 |
| DISH DBS Corp.: | | | |
| 6.75%, 06/01/21 | | 425 | 431,906 |
| 5.88%, 07/15/22 | | 619 | 590,371 |
| 5.00%, 03/15/23 | | 284 | 248,500 |
| 5.88%, 11/15/24 | | 36 | 30,600 |
| DKT Finance ApS, 7.00%, 06/17/23 | EUR | 142 | 170,998 |
| eircom Finance DAC, 4.50%, 05/31/22 | | 100 | 115,078 |
| Gray Escrow, Inc., 7.00%, 05/15/27 ^(a) | USD | 144 | 146,174 |
| Hughes Satellite Systems Corp.: | | | |
| 7.63%, 06/15/21 | | 64 | 66,941 |
| 5.25%, 08/01/26 | | 214 | 199,555 |
| Inmarsat Finance PLC, 4.88%, 05/15/22 ^(a) | | 200 | 192,500 |
| Intelsat Jackson Holdings SA: | | | |
| 5.50%, 08/01/23 | | 440 | 388,300 |
| 8.50%, 10/15/24 ^(a) | | 635 | 628,713 |
| 9.75%, 07/15/25 ^(a) | | 608 | 627,760 |
| Interpublic Group of Cos., Inc., 3.75%, 02/15/23 | | 2,000 | 1,982,150 |
| Level 3 Parent LLC, 5.75%, 12/01/22 | | 222 | 222,000 |
| MDC Partners, Inc., 6.50%, 05/01/24 ^(a) | | 228 | 193,800 |
| Meredith Corp., 6.88%, 02/01/26 ^(a) | | 110 | 112,475 |
| Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 ^(a) | | 148 | 153,180 |
| Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 04/15/22 ^(a) | | 238 | 232,740 |
| Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 ^(a) | | 104 | 98,540 |
| Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 ^(a) | | 43 | 40,205 |
| Sirius XM Radio, Inc., 5.00%, 08/01/27 ^(a) | | 162 | 152,280 |
| TCI Communications, Inc., 7.88%, 02/15/26 ^(f) | | 610 | 740,672 |
| TEGNA, Inc., 5.50%, 09/15/24 ^(a) | | 45 | 45,113 |
| Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 ^(a) | | 200 | 183,000 |
| Telenet Finance VI Luxembourg SCA, 4.88%, 07/15/27 | EUR | 90 | 109,051 |
| Telesat Canada/Telesat LLC, 8.88%, 11/15/24 ^(a) | USD | 167 | 178,273 |
| Time Warner, Inc., 6.10%, 07/15/40 | | 830 | 838,321 |
| Tribune Media Co., 5.88%, 07/15/22 | | 186 | 188,325 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|------------------------------------------------------------------------------|-----|----------------------|--------------|
| Media (continued) | | | |
| Univision Communications, Inc. ^(a) : | | | |
| 5.13%, 05/15/23 | USD | 182 | \$ 170,398 |
| 5.13%, 02/15/25 | | 52 | 47,430 |
| UPCB Finance IV Ltd., 4.00%, 01/15/27 | EUR | 90 | 104,419 |
| Viacom, Inc., 5.85%, 09/01/43 | USD | 645 | 639,451 |
| Videotron Ltd., 5.13%, 04/15/27 ^(a) | | 222 | 210,345 |
| Virgin Media Finance PLC, 5.75%, 01/15/25 ^(a) | | 515 | 489,250 |
| Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24 | GBP | 100 | 123,123 |
| Virgin Media Secured Finance PLC: | | | |
| 5.25%, 01/15/26 ^(a) | USD | 303 | 283,684 |
| 4.88%, 01/15/27 | GBP | 100 | 121,755 |
| Ziggo Bond Co. BV: | | | |
| 7.13%, 05/15/24 | EUR | 100 | 119,363 |
| 5.88%, 01/15/25 ^(a) | USD | 260 | 237,089 |
| Ziggo BV, 5.50%, 01/15/27 ^(a) | | 150 | 139,688 |
| | | | 40,573,293 |
| Metals & Mining 1.0% | | | |
| Alcoa Nederland Holding BV, | | | |
| 6.13%, 05/15/28 ^(a) | | 200 | 195,000 |
| Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 ^(a) | | 121 | 123,420 |
| Cleveland-Cliffs, Inc., 4.88%, 01/15/24 ^(a) | | 131 | 122,485 |
| Constellium NV ^(a) : | | | |
| 5.75%, 05/15/24 | | 1,082 | 1,011,670 |
| 5.88%, 02/15/26 | | 269 | 244,118 |
| Freeport-McMoRan, Inc.: | | | |
| 4.00%, 11/14/21 | | 121 | 117,824 |
| 3.55%, 03/01/22 | | 430 | 409,037 |
| 3.88%, 03/15/23 | | 898 | 836,262 |
| 4.55%, 11/14/24 | | 100 | 92,875 |
| 5.40%, 11/14/34 | | 245 | 205,800 |
| 5.45%, 03/15/43 | | 738 | 603,315 |
| Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 ^(a) | | 389 | 389,972 |
| Joseph T Ryerson & Son, Inc., | | | |
| 11.00%, 05/15/22 ^(a) | | 115 | 122,475 |
| Novelis Corp. ^(a) : | | | |
| 6.25%, 08/15/24 | | 500 | 495,000 |
| 5.88%, 09/30/26 | | 322 | 300,265 |
| Rio Tinto Finance USA PLC, 4.75%, 03/22/42 | | 400 | 410,823 |
| Steel Dynamics, Inc.: | | | |
| 5.25%, 04/15/23 | | 40 | 39,950 |
| 5.50%, 10/01/24 | | 48 | 47,880 |

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| | | | | |
|-----------------------------------------------------------------------------------------------------|-----|-------|--------------|--------------|
| 4.13%, 09/15/25 | | 142 | | 130,995 |
| SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 ^(a) | | 193 | | 189,623 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Metals & Mining (continued) | | | | |
| Teck Resources Ltd.: | | | | |
| 5.20%, 03/01/42 | USD | 312 | \$ | 274,984 |
| 5.40%, 02/01/43 | | 96 | | 85,440 |
| United States Steel Corp.: | | | | |
| 6.88%, 08/15/25 | | 120 | | 113,336 |
| 6.25%, 03/15/26 | | 146 | | 133,498 |
| Vale Overseas Ltd., 6.25%, 08/10/26 | | 237 | | 252,998 |
| VM Holdings SA, 5.38%, 05/04/27 ^(a) | | 299 | | 287,788 |
| | | | | 7,236,833 |
| Multi-Utilities 0.0% | | | | |
| Superior Plus LP/Superior General Partner, Inc., 7.00%, 07/15/26 ^(a) | | 187 | | 184,195 |
| Offshore Drilling & Other Services 0.0% | | | | |
| Entegris, Inc., 4.63%, 02/10/26 ^(a) | | 135 | | 124,928 |
| Oil, Gas & Consumable Fuels 7.1% | | | | |
| Anadarko Petroleum Corp., 5.55%, 03/15/26 | | 1,500 | | 1,555,626 |
| Andeavor Logistics LP/Tesoro Logistics Finance Corp., 4.25%, 12/01/27 | | 250 | | 232,844 |
| Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 09/15/24 | | 35 | | 34,132 |
| Antero Resources Corp.: | | | | |
| 5.13%, 12/01/22 | | 52 | | 50,960 |
| 5.63%, 06/01/23 | | 71 | | 70,468 |
| 5.00%, 03/01/25 | | 266 | | 252,700 |
| Ascent Resources Utica Holdings LLC/ARU Finance Corp. ^(a) : | | | | |
| 10.00%, 04/01/22 | | 90 | | 95,175 |
| 7.00%, 11/01/26 | | 120 | | 112,500 |
| Berry Petroleum Co. LLC, 7.00%, 02/15/26 ^(a) | | 175 | | 166,246 |
| Bruin E&P Partners LLC, 8.88%, 08/01/23 ^(a) | | 277 | | 257,610 |
| California Resources Corp., 8.00%, 12/15/22 ^(a) | | 281 | | 215,316 |
| Callon Petroleum Co.: | | | | |
| 6.13%, 10/01/24 | | 144 | | 138,960 |
| Series WI, 6.38%, 07/01/26 | | 46 | | 44,275 |
| Carrizo Oil & Gas, Inc.: | | | | |
| 6.25%, 04/15/23 | | 133 | | 126,682 |
| 8.25%, 07/15/25 | | 169 | | 171,957 |
| Cenovus Energy, Inc., 4.25%, 04/15/27 | | 400 | | 356,613 |
| Chaparral Energy, Inc., 8.75%, 07/15/23 ^(a) | | 164 | | 154,980 |
| Cheniere Corpus Christi Holdings LLC: | | | | |
| 7.00%, 06/30/24 | | 378 | | 407,295 |
| 5.88%, 03/31/25 | | 179 | | 184,370 |
| 5.13%, 06/30/27 | | 360 | | 348,750 |
| Cheniere Energy Partners LP, Series WI, 5.25%, 10/01/25 | | 70 | | 68,163 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---------------------------------------------------------------------------------------|-----|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | |
| Chesapeake Energy Corp.: | | | |
| 6.63%, 08/15/20 | USD | 92 | \$ 92,230 |
| 4.88%, 04/15/22 | | 14 | 13,020 |
| 7.00%, 10/01/24 | | 464 | 431,520 |
| 8.00%, 01/15/25 | | 139 | 133,787 |
| 7.50%, 10/01/26 | | 104 | 96,460 |
| 8.00%, 06/15/27 | | 403 | 382,850 |
| Cia Latinoamericana de Infraestructura & Servicios SA, 9.50%, 07/20/23 ^(a) | | 370 | 242,905 |
| Citgo Holding, Inc., 10.75%, 02/15/20 ^(a) | | 95 | 98,088 |
| CNX Resources Corp., 5.88%, 04/15/22 | | 1,099 | 1,075,646 |
| Comstock Escrow Corp., 9.75%, 08/15/26 ^(a) | | 125 | 113,750 |
| ConocoPhillips Canada Funding Co., 5.95%, 10/15/36 | | 685 | 781,611 |
| ConocoPhillips Co., 6.50%, 02/01/39 | | 600 | 732,174 |
| CONSOL Energy, Inc., 11.00%, 11/15/25 ^(a) | | 286 | 319,605 |
| Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 ^(a) | | 183 | 172,935 |
| Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 04/01/23 | | 20 | 19,850 |
| CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 ^(a) | | 525 | 490,875 |
| DCP Midstream Operating LP: | | | |
| 4.75%, 09/30/21 ^(a) | | 55 | 54,863 |
| 5.38%, 07/15/25 | | 56 | 56,070 |
| 6.45%, 11/03/36 ^(a) | | 145 | 145,000 |
| 6.75%, 09/15/37 ^(a) | | 211 | 212,582 |
| DEA Finance SA, 7.50%, 10/15/22 | EUR | 100 | 118,598 |
| Denbury Resources, Inc. ^(a) : | | | |
| 9.25%, 03/31/22 | USD | 248 | 247,380 |
| 7.50%, 02/15/24 | | 80 | 70,700 |
| Devon Energy Corp., 5.85%, 12/15/25 | | 1,000 | 1,045,305 |
| Diamond Offshore Drilling, Inc.: | | | |
| 7.88%, 08/15/25 | | 112 | 99,960 |
| 5.70%, 10/15/39 | | 18 | 11,520 |
| 4.88%, 11/01/43 | | 164 | 96,760 |
| Diamondback Energy, Inc.: | | | |
| 4.75%, 11/01/24 | | 183 | 177,739 |
| 4.75%, 11/01/24 ^(a) | | 18 | 17,483 |
| 5.38%, 05/31/25 | | 145 | 143,369 |
| Enbridge, Inc., 6.25%, 03/01/78 ^{(c)(d)} | | 1,935 | 1,717,505 |
| Endeavor Energy Resources LP/EER Finance, Inc. ^(a) : | | | |
| 5.50%, 01/30/26 | | 201 | 206,527 |
| 5.75%, 01/30/28 | | 136 | 139,740 |
| Energy Transfer Partners LP: | | | |
| 4.75%, 01/15/26 | | 1,250 | 1,211,563 |

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| | | | | |
|-----------------------------------------------------------------------------------------|-----|-------|------------|--------------|
| 4.05%, 03/15/25 | | 500 | | 470,797 |
| 5.30%, 04/15/47 | | 540 | | 469,115 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | (000) | <i>Value</i> |
| Oil, Gas & Consumable Fuels (continued) | | | | |
| EnLink Midstream Partners LP: | | | | |
| 4.40%, 04/01/24 | USD | 144 | \$ | 137,377 |
| 4.15%, 06/01/25 | | 14 | | 12,671 |
| 4.85%, 07/15/26 | | 130 | | 118,665 |
| 5.05%, 04/01/45 | | 45 | | 34,210 |
| 5.45%, 06/01/47 | | 125 | | 99,707 |
| EnSCO Jersey Finance Ltd., 3.00%, 01/31/24 ^(k) | | 458 | | 361,111 |
| EnSCO PLC, 5.75%, 10/01/44 | | 2 | | 1,230 |
| EOG Resources, Inc., 5.10%, 01/15/36 | | 200 | | 213,753 |
| EP Energy LLC/Everest Acquisition Finance, Inc.: | | | | |
| 9.38%, 05/01/20 | | 6 | | 5,580 |
| 9.38%, 05/01/24 ^(a) | | 277 | | 152,350 |
| 7.75%, 05/15/26 ^(a) | | 298 | | 286,825 |
| Extraction Oil & Gas, Inc. ^(a) : | | | | |
| 7.38%, 05/15/24 | | 63 | | 55,440 |
| 5.63%, 02/01/26 | | 279 | | 217,620 |
| Frontera Energy Corp., 9.70%, 06/25/23 ^(a) | | 384 | | 387,840 |
| Genesis Energy LP/Genesis Energy Finance Corp.: | | | | |
| 6.50%, 10/01/25 | | 59 | | 53,395 |
| 6.25%, 05/15/26 | | 112 | | 98,560 |
| GNL Quintero SA, 4.63%, 07/31/29 ^(a) | | 200 | | 191,500 |
| Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^(a) | | 396 | | 364,320 |
| Gulfport Energy Corp.: | | | | |
| 6.63%, 05/01/23 | | 100 | | 97,000 |
| 6.38%, 01/15/26 | | 12 | | 10,710 |
| Halcon Resources Corp., 6.75%, 02/15/25 | | 254 | | 194,945 |
| Hess Corp., 4.30%, 04/01/27 | | 1,100 | | 1,005,473 |
| Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., | | | | |
| 5.63%, 02/15/26 ^(a) | | 158 | | 153,260 |
| Impulsora Pipeline LLC, 26.86%, 12/31/42 ^(e) | | 1,800 | | 1,758,644 |
| Jagged Peak Energy LLC, 5.88%, 05/01/26 ^(a) | | 10 | | 9,575 |
| KeySpan Gas East Corp., 5.82%, 04/01/41 ^{(a)(f)} | | 1,010 | | 1,162,730 |
| Kinder Morgan, Inc.: | | | | |
| 4.30%, 06/01/25 | | 1,750 | | 1,708,990 |
| 5.05%, 02/15/46 | | 1,750 | | 1,573,285 |
| Magnolia Oil & Gas Operating LLC/Magnolia Oil & Gas Finance Corp., | | | | |
| 6.00%, 08/01/26 ^(a) | | 67 | | 64,823 |
| Marathon Petroleum Corp., 6.50%, 03/01/41 ^(f) | | 2,049 | | 2,231,248 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|------------------------------------------------------------------------------------------|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | |
| Matador Resources Co., 5.88%, 09/15/26 ^(a) | USD 267 | \$ 253,650 |
| MEG Energy Corp. ^(a) : | | |
| 6.38%, 01/30/23 | 78 | 72,735 |
| 6.50%, 01/15/25 | 304 | 310,080 |
| MidAmerican Energy Co., 5.80%, 10/15/36 ^(f) | 1,500 | 1,758,826 |
| MidAmerican Energy Holdings Co., 5.95%, 05/15/37 | 1,750 | 2,028,350 |
| Nabors Industries, Inc., 5.75%, 02/01/25 | 110 | 89,237 |
| New Enterprise Stone & Lime Co., Inc., 6.25%, 03/15/26 ^(a) | 53 | 48,893 |
| Newfield Exploration Co., 5.38%, 01/01/26 | 122 | 121,542 |
| NGPL PipeCo LLC ^(a) : | | |
| 4.88%, 08/15/27 | 165 | 157,575 |
| 7.77%, 12/15/37 | 227 | 261,050 |
| Noble Holding International Ltd.: | | |
| 7.75%, 01/15/24 | 138 | 120,750 |
| 7.88%, 02/01/26 ^(a) | 533 | 497,022 |
| 5.25%, 03/15/42 | 84 | 53,760 |
| Northern Oil and Gas, Inc., (8.75% Cash or 1.00% PIK), 9.50%, 05/15/23 ^{(a)(g)} | 173 | 169,972 |
| Pacific Drilling First Lien Escrow Issuer Ltd., 8.38%, 10/01/23 | 426 | 419,610 |
| Parsley Energy LLC/Parsley Finance Corp. ^(a) : | | |
| 6.25%, 06/01/24 | 48 | 47,880 |
| 5.38%, 01/15/25 | 144 | 137,880 |
| 5.25%, 08/15/25 | 52 | 49,140 |
| 5.63%, 10/15/27 | 263 | 249,850 |
| PBF Holding Co. LLC/ PBF Finance Corp., 7.25%, 06/15/25 | 143 | 141,927 |
| PDC Energy, Inc.: | | |
| 1.13%, 09/15/21 ^(k) | 548 | 503,770 |
| 6.13%, 09/15/24 | 24 | 23,040 |
| 5.75%, 05/15/26 | 103 | 96,048 |
| Petrobras Global Finance BV: | | |
| 5.30%, 01/27/25 | 208 | 196,227 |
| 8.75%, 05/23/26 | 222 | 249,306 |
| 6.00%, 01/27/28 | 239 | 224,457 |
| Petroleos Mexicanos: | | |
| 5.38%, 03/13/22 | 27 | 26,405 |
| 6.50%, 03/13/27 | 148 | 138,454 |
| 5.35%, 02/12/28 ^(a) | 35 | 30,163 |
| QEP Resources, Inc.: | | |
| 6.88%, 03/01/21 | 26 | 27,268 |
| 5.38%, 10/01/22 | 315 | 313,425 |
| 5.25%, 05/01/23 | 10 | 9,550 |

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| | | | | |
|------------------------------------------------------------------------------|-----|-------|--------------|--------------|
| 5.63%, 03/01/26 | | 333 | | 305,111 |
| Range Resources Corp.: | | | | |
| 5.88%, 07/01/22 | | 148 | | 146,150 |
| 5.00%, 03/15/23 | | 33 | | 31,123 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Oil, Gas & Consumable Fuels (continued) | | | | |
| Range Resources Corp. (continued): | | | | |
| 4.88%, 05/15/25 | USD | 116 | \$ | 104,980 |
| Resolute Energy Corp., 8.50%, 05/01/20 | | 279 | | 281,232 |
| Rowan Cos., Inc., 4.88%, 06/01/22 | | 148 | | 133,200 |
| Sabine Pass Liquefaction LLC, 5.88%, 06/30/26 | | 1,750 | | 1,842,159 |
| Sanchez Energy Corp.: | | | | |
| 7.75%, 06/15/21 | | 811 | | 237,217 |
| 7.25%, 02/15/23 ^(a) | | 84 | | 71,820 |
| SESI LLC, 7.13%, 12/15/21 | | 60 | | 56,700 |
| Seven Generations Energy Ltd. ^(a) : | | | | |
| 6.88%, 06/30/23 | | 197 | | 197,000 |
| 5.38%, 09/30/25 | | 28 | | 26,040 |
| SM Energy Co.: | | | | |
| 5.00%, 01/15/24 | | 144 | | 133,740 |
| 5.63%, 06/01/25 ^(f) | | 160 | | 146,800 |
| 6.75%, 09/15/26 | | 20 | | 19,200 |
| 6.63%, 01/15/27 | | 15 | | 14,325 |
| Southwestern Energy Co.: | | | | |
| 6.20%, 01/23/25 | | 148 | | 141,895 |
| 7.50%, 04/01/26 | | 79 | | 79,593 |
| 7.75%, 10/01/27 | | 224 | | 226,509 |
| Suncor Energy, Inc., 6.50%, 06/15/38 | | 1,000 | | 1,136,522 |
| Sunoco Logistics Partners Operations LP, 3.90%, 07/15/26 | | 310 | | 283,032 |
| Sunoco LP/Sunoco Finance Corp.: | | | | |
| 4.88%, 01/15/23 | | 197 | | 192,075 |
| 5.50%, 02/15/26 | | 64 | | 60,960 |
| 5.88%, 03/15/28 | | 4 | | 3,785 |
| Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^(a) : | | | | |
| 4.75%, 10/01/23 | | 15 | | 14,813 |
| 5.50%, 09/15/24 | | 238 | | 238,595 |
| 5.50%, 01/15/28 | | 620 | | 609,150 |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp.: | | | | |
| 5.25%, 05/01/23 | | 103 | | 102,742 |
| 5.13%, 02/01/25 | | 32 | | 30,880 |
| 5.88%, 04/15/26 ^(a) | | 296 | | 294,520 |
| 5.00%, 01/15/28 | | 163 | | 150,646 |
| TransCanada PipeLines Ltd., 4.63%, 03/01/34 | | 500 | | 469,665 |
| Transocean Guardian Ltd., 5.88%, 01/15/24 ^(a) | | 105 | | 102,375 |
| Transocean Pontus Ltd., 6.13%, 08/01/25 ^(a) | | 125 | | 121,875 |
| Transocean, Inc., 7.25%, 11/01/25 ^(a) | | 192 | | 177,600 |
| Transportadora de Gas del Sur SA, 6.75%, 05/02/25 ^(a) | | 249 | | 232,815 |
| UGI International LLC, 3.25%, 11/01/25 | EUR | 100 | | 113,776 |
| Vantage Drilling International, 9.25%, 11/15/23 ^(a) | USD | 80 | | 79,800 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|--------------------------------------------------------------------------------|--------------|--------------|
| | <i>(000)</i> | |
| Oil, Gas & Consumable Fuels (continued) | | |
| W&T Offshore, Inc., 2018 Term Loan, 9.75%, 11/01/23 ^(a) | USD 74 | \$ 66,970 |
| Western Gas Partners LP, 5.38%, 06/01/21 | 1,425 | 1,461,454 |
| Whiting Petroleum Corp., 6.63%, 01/15/26 | 74 | 71,225 |
| WildHorse Resource Development Corp., 6.88%, 02/01/25 | 120 | 117,000 |
| Williams Cos., Inc.: | | |
| 3.90%, 01/15/25 | 1,150 | 1,109,673 |
| 4.00%, 09/15/25 | 750 | 721,017 |
| WPX Energy, Inc.: | | |
| 8.25%, 08/01/23 | 49 | 53,533 |
| 5.25%, 09/15/24 | 75 | 71,250 |
| YPF SA, 8.50%, 07/28/25 | 316 | 298,383 |
| | | 51,127,108 |
| Paper & Forest Products 0.1% | | |
| International Paper Co., 6.00%, 11/15/41 | 870 | 906,638 |
| Norbord, Inc., 6.25%, 04/15/23 ^(a) | 111 | 111,139 |
| | | 1,017,777 |
| Pharmaceuticals 2.3% | | |
| AbbVie, Inc.: | | |
| 3.60%, 05/14/25 | 870 | 829,913 |
| 3.20%, 05/14/26 | 500 | 459,531 |
| 4.45%, 05/14/46 | 2,095 | 1,799,206 |
| Allergan Funding SCS: | | |
| 3.80%, 03/15/25 | 3,250 | 3,119,546 |
| 4.55%, 03/15/35 | 2,140 | 1,987,717 |
| Allergan Sales LLC, 5.00%, 12/15/21 ^(a) | 758 | 777,575 |
| Bausch Health Cos., Inc.: | | |
| 5.63%, 12/01/21 ^(a) | 261 | 260,674 |
| 6.50%, 03/15/22 ^(a) | 56 | 57,738 |
| 5.50%, 03/01/23 ^(a) | 317 | 306,301 |
| 4.50%, 05/15/23 | EUR 176 | 195,265 |
| 5.88%, 05/15/23 ^(a) | USD 1,023 | 996,146 |
| 7.00%, 03/15/24 ^(a) | 475 | 496,969 |
| 6.13%, 04/15/25 ^(a) | 332 | 311,648 |
| 5.50%, 11/01/25 ^(a) | 527 | 517,778 |
| 9.00%, 12/15/25 ^(a) | 20 | 21,100 |
| Charles River Laboratories International, Inc., 5.50%, 04/01/26 ^(a) | 91 | 91,000 |
| CVS Health Corp.: | | |
| 5.13%, 07/20/45 | 700 | 680,503 |

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| | | | | |
|----------------------------------------------------------------------------------------------|-----|--------------|----|--------------|
| 5.05%, 03/25/48 | | 1,221 | | 1,185,176 |
| Elanco Animal Health, Inc. ^(a) : | | | | |
| 4.27%, 08/28/23 | | 79 | | 78,402 |
| 4.90%, 08/28/28 | | 85 | | 85,504 |
| Endo Finance LLC/Endo Finco, Inc., | | | | |
| 5.38%, 01/15/23 ^(a) | | 62 | | 50,995 |
| | | <i>Par</i> | | |
| <i>Security</i> | | <i>(000)</i> | | <i>Value</i> |
| Pharmaceuticals (continued) | | | | |
| Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 08/01/23 ^(a) | USD | 690 | \$ | 683,962 |
| MEDNAX, Inc., 6.25%, 01/15/27 ^(a) | | 52 | | 51,792 |
| Mylan NV, 3.95%, 06/15/26 | | 750 | | 688,520 |
| Rossini Sarl, 6.75%, 10/30/25 | EUR | 112 | | 126,833 |
| Syneos Health, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., | | | | |
| 7.50%, 10/01/24 ^(a) | USD | 108 | | 113,400 |
| Synlab Bondco PLC, 6.25%, 07/01/22 | EUR | 100 | | 116,049 |
| Valeant Pharmaceuticals International, | | | | |
| 8.50%, 01/31/27 ^(a) | USD | 523 | | 541,305 |
| Valeant Pharmaceuticals International, Inc., 9.25%, 04/01/26 ^(a) | | 67 | | 71,334 |
| | | | | 16,701,882 |
| Real Estate Management & Development 0.7% | | | | |
| ADLER Real Estate AG: | | | | |
| 2.13%, 02/06/24 | EUR | 100 | | 107,099 |
| 3.00%, 04/27/26 | | 100 | | 107,440 |
| Greystar Real Estate Partners LLC, | | | | |
| 5.75%, 12/01/25 ^(a) | USD | 124 | | 117,800 |
| Howard Hughes Corp., 5.38%, 03/15/25 ^(a) | | 103 | | 97,593 |
| Newmark Group, Inc., 6.13%, 11/15/23 ^(a) | | 64 | | 62,891 |
| Northwest Florida Timber Finance LLC, | | | | |
| 4.75%, 03/04/29 ^{(a)(f)} | | 4,600 | | 4,174,500 |
| Residomo SRO, 3.38%, 10/15/24 | EUR | 100 | | 112,010 |
| | | | | 4,779,333 |
| Road & Rail 1.2% | | | | |
| Avis Budget Finance PLC, 4.75%, 01/30/26 | | 100 | | 108,540 |
| Burlington Northern Santa Fe LLC, | | | | |
| 5.75%, 05/01/40 | USD | 1,890 | | 2,143,199 |
| CMA CGM SA, 5.25%, 01/15/25 | EUR | 100 | | 94,416 |
| CSX Corp., 4.75%, 05/30/42 | USD | 350 | | 343,637 |
| Flexi-Van Leasing, Inc., 10.00%, 02/15/23 ^(a) | | 122 | | 100,345 |
| Herc Rentals, Inc. ^(a) : | | | | |
| 7.50%, 06/01/22 | | 170 | | 178,075 |
| 7.75%, 06/01/24 | | 72 | | 76,091 |
| Hertz Corp., 7.63%, 06/01/22 ^(a) | | 183 | | 179,798 |
| Hertz Holdings Netherlands BV, | | | | |
| 5.50%, 03/30/23 | EUR | 100 | | 112,627 |
| Lima Metro Line 2 Finance Ltd., | | | | |
| 5.88%, 07/05/34 ^(a) | USD | 5,000 | | 4,975,050 |
| Loxam SAS, 3.50%, 05/03/23 | EUR | 100 | | 114,356 |

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United Rentals North America, Inc.:

4.63%, 10/15/25

5.88%, 09/15/26

USD

117

108,336

109

105,866

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|------------------------------------------------------------------------------------------------------------------------|--------------|--------------|
| | <i>(000)</i> | |
| Road & Rail (continued) | | |
| United Rentals North America, Inc. (continued): 4.88%, 01/15/28 | USD 55 | \$ 49,603 |
| | | 8,689,939 |
| Semiconductors & Semiconductor Equipment 0.7% | | |
| Advanced Micro Devices, Inc., 7.50%, 08/15/22 | 51 | 55,526 |
| Analog Devices, Inc., 3.90%, 12/15/25 | 470 | 458,057 |
| Broadcom Corp./Broadcom Cayman Finance Ltd., 3.88%, 01/15/27 | 2,850 | 2,564,442 |
| Microchip Technology, Inc., 1.63%, 02/15/25 ^(k) | 351 | 512,652 |
| ON Semiconductor Corp., 1.00%, 12/01/20 ^(k) | 383 | 456,340 |
| Qorvo, Inc., 5.50%, 07/15/26 ^(a) | 368 | 356,960 |
| QUALCOMM, Inc., 4.65%, 05/20/35 | 250 | 239,699 |
| Sensata Technologies BV, 5.00%, 10/01/25 ^(a) | 305 | 293,563 |
| | | 4,937,239 |
| Software 1.9% | | |
| ACI Worldwide, Inc., 5.75%, 08/15/26 ^(a) | 353 | 350,353 |
| CA, Inc., 3.60%, 08/15/22 | 705 | 691,801 |
| CDK Global, Inc., 4.88%, 06/01/27 | 448 | 417,760 |
| Citrix Systems, Inc., 0.50%, 04/15/19 ^(k) | 99 | 148,790 |
| Genesys Telecommunications Laboratories, Inc./Greeneden Lux 3 Sarl/Greeneden US Ho, 10.00%, 11/30/24 ^(a) | 572 | 617,760 |
| Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 ^{(a)(g)} | 240 | 239,400 |
| Infor US, Inc., 6.50%, 05/15/22 | 1,463 | 1,455,685 |
| Informatica LLC, 7.13%, 07/15/23 ^(a) | 549 | 550,372 |
| Microsoft Corp., 3.50%, 11/15/42 ^(f) | 4,000 | 3,587,579 |
| Nuance Communications, Inc.: | | |
| 6.00%, 07/01/24 | 77 | 76,615 |
| 5.63%, 12/15/26 | 163 | 156,529 |
| Oracle Corp., 5.38%, 07/15/40 ^(f) | 3,025 | 3,346,993 |
| PTC, Inc., 6.00%, 05/15/24 | 125 | 128,438 |
| RP Crown Parent LLC, 7.38%, 10/15/24 ^(a) | 295 | 299,056 |
| Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 ^(a) | 1,107 | 1,192,792 |
| Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 ^(a) | 210 | 216,300 |
| | <i>Par</i> | <i>Value</i> |
| | <i>(000)</i> | |
| Software (continued) | | |
| TIBCO Software, Inc., 11.38%, 12/01/21 ^(a) | USD 478 | \$ 506,082 |

| | | | |
|-------------------------------------------------------------------------------------------------------|-----|-------|------------|
| | | | 13,982,305 |
| Specialty Retail 0.5% | | | |
| Asbury Automotive Group, Inc., 6.00%, 12/15/24 | | 159 | 154,826 |
| Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 ^(a) | | 176 | 166,760 |
| Group 1 Automotive, Inc.: 5.00%, 06/01/22 | | 110 | 107,250 |
| 5.25%, 12/15/23 ^(a) | | 13 | 12,578 |
| Hexion, Inc., 6.63%, 04/15/20 | | 43 | 35,529 |
| Home Depot, Inc., 5.88%, 12/16/36 | | 1,660 | 1,937,172 |
| L Brands, Inc.: 6.88%, 11/01/35 | | 215 | 182,078 |
| 6.75%, 07/01/36 | | 49 | 40,792 |
| Lowe's Cos, Inc., 4.38%, 09/15/45 | | 1,000 | 946,110 |
| Penske Automotive Group, Inc., 5.50%, 05/15/26 | | 22 | 20,350 |
| PVH Corp., 3.13%, 12/15/27 | EUR | 100 | 108,072 |
| | | | 3,711,517 |
| Technology Hardware, Storage & Peripherals 0.7% | | | |
| Apple, Inc., 4.65%, 02/23/46 | USD | 2,400 | 2,446,000 |
| Dell International LLC/EMC Corp. ^(a) : 4.42%, 06/15/21 | | 20 | 20,010 |
| 7.13%, 06/15/24 | | 338 | 353,278 |
| 6.02%, 06/15/26 | | 110 | 111,201 |
| 8.35%, 07/15/46 | | 45 | 49,603 |
| Hewlett Packard Enterprise Co., 4.90%, 10/15/25 | | 1,500 | 1,505,243 |
| Western Digital Corp., 4.75%, 02/15/26 | | 674 | 616,710 |
| | | | 5,102,045 |
| Textiles, Apparel & Luxury Goods 0.0% | | | |
| SMCP Group SAS, 5.88%, 05/01/23 | EUR | 49 | 57,221 |
| Thriffs & Mortgage Finance 0.0% | | | |
| Jerrold Finco PLC, 6.25%, 09/15/21 | GBP | 100 | 126,890 |
| Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. ^(a) : 5.25%, 03/15/22 | USD | 17 | 16,830 |
| 5.25%, 10/01/25 | | 139 | 126,490 |
| | | | 270,210 |
| Tobacco 1.4% | | | |
| Altria Group, Inc.: 9.95%, 11/10/38 | | 516 | 784,463 |
| 10.20%, 02/06/39 | | 894 | 1,374,216 |
| 5.38%, 01/31/44 | | 4,030 | 3,969,051 |
| 3.88%, 09/16/46 | | 1,250 | 1,004,784 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|-----------------------------------------------------------------------------------------------------------|-----|----------------------|--------------|
| Tobacco (continued) | | | |
| Reynolds American, Inc.: | | | |
| 4.45%, 06/12/25 | USD | 635 | \$ 617,078 |
| 7.00%, 08/04/41 | | 1,000 | 1,088,564 |
| 5.85%, 08/15/45 | | 1,500 | 1,449,639 |
| | | | 10,287,795 |
| Transportation Infrastructure 0.2% | | | |
| I 595 Express LLC, 26.86%, 12/31/31 ^(e) | | 850 | 791,248 |
| Rumo Luxembourg Sarl, 7.38%, 02/09/24 ^(a) | | 370 | 381,470 |
| Transurban Finance Co. Property Ltd., 4.13%, 02/02/26 ^(a) | | 580 | 568,879 |
| | | | 1,741,597 |
| Utilities 0.2% | | | |
| AES Argentina Generacion SA, 7.75%, 02/02/24 ^(a) | | 370 | 315,806 |
| AES Panama SRL, 6.00%, 06/25/22 ^(a) | | 228 | 230,565 |
| ContourGlobal Power Holdings SA, 3.38%, 08/01/23 | EUR | 100 | 108,104 |
| Generacion Mediterraneo SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 07/27/23 ^(a) | USD | 370 | 311,729 |
| Stoneway Capital Corp., 10.00%, 03/01/27 ^(a) | | 511 | 458,368 |
| Vistra Operations Co. LLC, 5.50%, 09/01/26 ^(a) | | 293 | 288,239 |
| | | | 1,712,811 |
| Wireless Telecommunication Services 1.4% | | | |
| Comunicaciones Celulares SA Via Comcel Trust, 6.88%, 02/06/24 ^(a) | | 1,550 | 1,569,700 |
| CoreCivic, Inc., 4.75%, 10/15/27 | | 120 | 101,400 |
| CyrusOne LP/CyrusOne Finance Corp., 5.38%, 03/15/27 | | 45 | 44,100 |
| Frontier Communications Corp., 8.50%, 04/01/26 ^(a) | | 218 | 197,850 |
| Matterhorn Telecom SA(3 mo. Euribor + 3.25%), 3.25%, 02/01/23 ^(b) | EUR | 14 | 16,068 |
| Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 ^(a) | USD | 152 | 136,800 |
| Rogers Communications, Inc., 7.50%, 08/15/38 | | 2,325 | 2,970,533 |
| SBA Communications Corp., 4.88%, 09/01/24 | | 754 | 731,493 |
| Sprint Capital Corp.: | | | |
| 6.90%, 05/01/19 | | 140 | 141,575 |
| 8.75%, 03/15/32 | | 345 | 374,756 |
| Sprint Corp.: | | | |
| 7.88%, 09/15/23 | | 684 | 719,705 |
| <i>Security</i> | | | <i>Value</i> |

| | <i>Par</i> | |
|--------------------------------------------------------------------------------------------------------------------------|--------------|-------------|
| | <i>(000)</i> | |
| Wireless Telecommunication Services (continued) | | |
| Sprint Corp. (continued): | | |
| 7.13%, 06/15/24 | USD 974 | \$ 988,610 |
| 7.63%, 02/15/25 | 132 | 135,795 |
| 7.63%, 03/01/26 | 644 | 660,100 |
| T-Mobile USA, Inc.: | | |
| 6.38%, 03/01/25 | 205 | 210,894 |
| 5.13%, 04/15/25 | 126 | 125,055 |
| 6.50%, 01/15/26 | 42 | 43,575 |
| 4.50%, 02/01/26 | 426 | 399,780 |
| 4.75%, 02/01/28 | 231 | 213,919 |
| Wind Tre SpA, 3.13%, 01/20/25 | EUR 100 | 100,757 |
| | | 9,882,465 |
| Total Corporate Bonds 65.9% | | |
| (Cost \$486,574,657) | | 477,827,156 |
| Floating Rate Loan Interests^(b) 2.4% | | |
| Aerospace & Defense 0.0% | | |
| Atlantic Aviation FBO, Inc., 2018 Term Loan B, 1.00%, 11/29/25 ^{(b)(e)(1)} | | |
| | USD 80 | 79,800 |
| Sequa Mezzanine Holdings LLC, 2nd Lien Term Loan, (3 mo. LIBOR + 9.00%, 1.00% Floor), 11.52%, 04/28/22 ^{(b)(e)} | | |
| | 40 | 38,500 |
| | | 118,300 |
| Chemicals 0.1% | | |
| Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.39%, 01/31/24 ^(b) | | |
| | 284 | 281,968 |
| Invictus US LLC, 2nd Lien Term Loan, (2 mo. LIBOR + 6.75%), 9.25%, 03/25/26 ^(b) | | |
| | 42 | 41,842 |
| Messer Industries LLC, 2018 USD Term Loan, 1.00%, 10/01/25 ^{(b)(1)} | | |
| | 416 | 409,502 |
| | | 733,312 |
| Commercial Services & Supplies 0.2% | | |
| Asurion LLC, 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.84%, 08/04/25 ^(b) | | |
| | 261 | 265,784 |
| GFL Environmental, Inc., 2018 USD Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.39%, 05/30/25 ^(b) | | |
| | 408 | 396,527 |
| Verscend Holding Corp., 2018 Term Loan B, (1 mo. LIBOR + 4.50%), 6.84%, 08/27/25 ^(b) | | |
| | 701 | 699,521 |
| West Corp., 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.53%, 10/10/24 ^(b) | | |
| | 121 | 116,569 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|-------------------------------------------------------------------------------------------------------------------------------------|----------------------|--------------|
| Commercial Services & Supplies (continued) | | |
| West Corp., 2018 Term Loan B1, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.03%, 10/10/24 ^(b) | USD 52 | \$ 50,476 |
| | | 1,528,877 |
| Construction & Engineering 0.1% | | |
| Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.73%, 06/21/24 ^(b) | 842 | 827,197 |
| Diversified Telecommunication Services 0.0% | | |
| Sprint Communications, Inc., 2018 Term Loan B, 1.00%, 02/02/24 ^{(b)(l)} | 338 | 334,833 |
| Energy Equipment & Services 0.1% | | |
| Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.31%, 03/01/24 ^(b) | 89 | 75,398 |
| Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75%, 1.00% Floor), 10.06%, 11/08/22 ^{(b)(e)} | 516 | 525,030 |
| | | 600,428 |
| Gas Utilities 0.0% | | |
| AL Midcoast Holdings LLC, 2018 Term Loan B, (2 mo. LIBOR + 5.50%), 7.89%, 07/31/25 ^(b) | 120 | 117,600 |
| Health Care Equipment & Supplies 0.1% | | |
| DJO Finance LLC, 2015 Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.62%, 06/08/20 ^(b) | 496 | 495,189 |
| Immutor, Inc., Extended Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.39%, 06/15/21 ^{(b)(e)} | 418 | 419,189 |
| | | 914,378 |
| Health Care Providers & Services 0.2% | | |
| Concentra, Inc., 2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 8.82%, 06/01/23 ^(b) | 99 | 99,124 |
| Envision Healthcare Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.09%, 10/10/25 ^(b) | 609 | 584,338 |
| Gentiva Health Services, Inc. ^{(b)(e)} : | | |
| 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.13%, 07/02/25 | 194 | 194,223 |
| 2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.38%, 07/02/26 | 34 | 34,186 |
| | <i>Par (000)</i> | <i>Value</i> |
| Health Care Providers & Services (continued) | | |
| Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 02/06/24 ^(b) | USD 169 | \$ 157,340 |

| | | |
|----------------------------------------------------------------------------------------------------------------------|-----|-----------|
| | | 1,069,211 |
| Health Care Technology 0.0% | | |
| Change Healthcare Holdings, Inc., 2017 Term Loan B, 1.00%, 03/01/24 ^{(b)(1)} | 70 | 69,581 |
| Hotels, Restaurants & Leisure 0.1% | | |
| Bronco Midstream Funding LLC, Term Loan B, (1 mo. LIBOR + 3.50%), 5.82%, 08/14/23 ^(b) | 24 | 23,684 |
| IRB Holding Corp., 1st Lien Term Loan, 1.00%, 02/05/25 ^{(b)(1)} | 147 | 145,315 |
| Stars Group Holdings BV, 2018 Incremental Term Loan, (3 mo. LIBOR + 3.50%), 5.89%, 07/10/25 ^(b) | 870 | 865,784 |
| | | 1,034,783 |
| Industrial Conglomerates 0.0% | | |
| Cortco NP Acquisition Corp., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.71%, 11/30/23 ^{(b)(e)} | 217 | 209,591 |
| Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.41%, 11/28/21 ^(b) | 113 | 110,865 |
| | | 320,456 |
| Insurance 0.1% | | |
| Sedgwick Claims Management Services, Inc. ^(b) : 2018 Term Loan B, 1.00%, 12/31/25 ⁽¹⁾ | 447 | 441,971 |
| 2nd Lien Term Loan, (1 mo. LIBOR + 5.75%, 1.00% Floor), 8.09%, 02/28/22 | 56 | 55,930 |
| | | 497,901 |
| IT Services 0.0% | | |
| Access CIG LLC ^(b) : 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 6.46%, 02/27/25 | 44 | 44,150 |
| 2018 2nd Lien Delayed Draw Term Loan, (3 mo. LIBOR + 7.75%), 10.46%, 02/27/26 | 1 | 845 |
| 2018 2nd Lien Incremental Term Loan, (3 mo. LIBOR + 7.75%), 10.46%, 02/27/26 | 2 | 1,990 |
| 2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 10.46%, 02/27/26 | 16 | 16,018 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|----------------------------------------------------------------------------------------------------------------------------------|----------------------|--------------|
| IT Services (continued) | | |
| Access CIG LLC ^(b) (continued): | | |
| 2018 Incremental Term Loan, (1 mo. LIBOR + 3.75%), 6.46%, 02/27/25 | 6 | 5,958 |
| | | 68,961 |
| Machinery 0.1% | | |
| Titan Acquisition Ltd., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.34%, 03/28/25 ^(b) | 359 | 336,065 |
| Media 0.4% | | |
| Altice France SA, 2018 Term Loan B13, (1 mo. LIBOR + 4.00%), 6.31%, 08/14/26 ^(b) | 310 | 295,191 |
| Charter Communications Operating LLC, 2017 Term Loan A2, (1 mo. LIBOR + 1.50%), 3.85%, 03/31/23 ^(b) | 926 | 921,295 |
| Gray Television, Inc., 2018 Term Loan C, 1.00%, 10/30/25 ^{(b)(1)} | 53 | 52,492 |
| Intelsat Jackson Holdings SA ^(b) : | | |
| 2017 Term Loan B3, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.07%, 11/27/23 | 64 | 63,937 |
| 2017 Term Loan B4, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.82%, 01/02/24 | 198 | 201,571 |
| 2017 Term Loan B5, (Fixed + 6.63%), 6.63%, 01/02/24 | 1,101 | 1,102,147 |
| PSAV Holdings LLC ^(b) : | | |
| 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.70%, 03/01/25 | 91 | 88,659 |
| 2018 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%), 9.78%, 09/01/25 ^(e) | 74 | 72,150 |
| | | 2,797,442 |
| Oil & Gas Equipment & Services 0.2% | | |
| McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.34%, 05/10/25 ^(b) | 1,182 | 1,132,826 |
| Oil, Gas & Consumable Fuels 0.2% | | |
| BCP Raptor II LLC, 1st Lien Term Loan, (2 mo. LIBOR + 4.75%), 7.14%, 11/03/25 ^(b) | 53 | 51,543 |
| <i>Security</i> | | |
| Oil, Gas & Consumable Fuels (continued) | | |
| California Resources Corp. ^(b) : | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%, 1.00% Floor), 7.07%, 12/31/22 | USD 524 | \$ 526,908 |
| Second Out Term Loan, (1 mo. LIBOR + 10.38%), 12.72%, 12/31/21 | 308 | 327,647 |
| CONSOL Energy, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.35%, 11/28/22 ^(b) | 215 | 215,991 |
| | | 1,122,089 |
| Pharmaceuticals 0.1% | | |
| Endo Luxembourg Finance Company I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 6.59%, 04/29/24 ^(b) | 303 | 301,097 |

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| | | |
|--------------------------------------------------------------------------------------------------------------------|-------|-----------|
| Valeant Pharmaceuticals International, Inc., 2018 Term Loan B, 1.00%, 06/02/25 ^{(b)(1)} | 136 | 134,489 |
| | | 435,586 |
| Real Estate Management & Development 0.0% | | |
| Forest City Enterprises LP, Term Loan B, 1.00%, 10/24/25 ^{(b)(1)} | 53 | 53,066 |
| Software 0.4% | | |
| Applied Systems, Inc., 2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.00%, 1.00% Floor), 9.39%, 09/19/25 ^(b) | 21 | 21,053 |
| BMC Software Finance, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.25%), 6.65%, 10/02/25 ^(b) | 241 | 237,686 |
| Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.96%, 05/28/24 ^(b) | 152 | 141,845 |
| Financial & Risk US Holdings, Inc., 2018 USD Term Loan, (1 mo. LIBOR + 3.75%), 6.09%, 10/01/25 ^(b) | 2,021 | 1,966,514 |
| Infor (US), Inc., Term Loan B6, 1.00%, 02/01/22 ^{(b)(1)} | 41 | 40,523 |
| Kronos, Inc., 2nd Lien Term Loan, (3 mo. LIBOR + 8.25%, 1.00% Floor), 10.79%, 11/01/24 ^(b) | 352 | 353,713 |
| Mitchell International, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.59%, 11/29/24 ^(b) | 130 | 127,920 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|------------------------------------------------------------------------------------------------------------------------------|-----|----------------------|--------------|
| Software (continued) | | | |
| SS&C Technologies, Inc., 2018 Term Loan B5, 1.00%, 04/16/25 ^{(b)(l)} | USD | 216 \$ | 210,127 |
| | | | 3,099,381 |
| Textiles, Apparel & Luxury Goods 0.0% | | | |
| Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.25%, 1.00% Floor), 7.64%, 08/12/22 ^(b) | | 184 | 183,528 |
| Wireless Telecommunication Services 0.0% | | | |
| Xplornet Communications, Inc., Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.39%, 09/09/21 ^{(b)(e)} | | 206 | 205,924 |
| Total Floating Rate Loan Interests 2.4% (Cost \$17,776,363) | | | 17,601,725 |
| Foreign Agency Obligations 3.4% | | | |
| Argentine Republic Government International Bond: | | | |
| 7.50%, 04/22/26 | | 3,875 | 3,289,914 |
| 7.63%, 04/22/46 | | 3,121 | 2,376,673 |
| Colombia Government International Bond: | | | |
| 4.50%, 01/28/26 | | 460 | 457,700 |
| 3.88%, 04/25/27 | | 468 | 442,967 |
| 4.50%, 03/15/29 | | 290 | 283,623 |
| Cyprus Government International Bond, 4.63%, 02/03/20 ^(a) | EUR | 1,210 | 1,438,840 |
| Egypt Government International Bond: | | | |
| 5.75%, 04/29/20 | USD | 626 | 629,931 |
| 8.50%, 01/31/47 ^(a) | | 291 | 265,121 |
| Iceland Government International Bond, 5.88%, 05/11/22 | | 3,555 | 3,865,245 |
| Indonesia Government International Bond, 4.75%, 01/08/26 | | 380 | 379,905 |
| Italian Government International Bond, 5.38%, 06/15/33 | | 2,925 | 2,947,329 |
| Mexico Government International Bond: | | | |
| 4.15%, 03/28/27 | | 260 | 248,318 |
| 3.75%, 01/11/28 ^(f) | | 200 | 185,000 |
| Portugal Government International Bond, 5.13%, 10/15/24 ^(a) | | 3,970 | 4,110,141 |
| Qatar Government International Bond: | | | |
| 4.63%, 06/02/46 | | 200 | 197,024 |
| 5.10%, 04/23/48 ^(a) | | 200 | 202,714 |
| Republic of South Africa Government International Bond: | | | |
| 5.88%, 05/30/22 | | 918 | 940,950 |
| 4.88%, 04/14/26 | | 288 | 268,560 |
| Russian Federal Bond - OFZ, 7.05%, 01/19/28 | RUB | 43,751 | 592,154 |
| <i>Security</i> | | | <i>Value</i> |

| | <i>Par</i> <i>(000)</i> | |
|-----------------------------------------------------------------------------------------------------------------------------------|----------------------------|------------|
| Foreign Agency Obligations (continued) | | |
| Russian Foreign Bond - Eurobond: | | |
| 4.75%, 05/27/26 | USD 200 | \$ 194,686 |
| 4.25%, 06/23/27 | 400 | 373,722 |
| Turkey Government International Bond: | | |
| 6.25%, 09/26/22 | 200 | 193,911 |
| 4.88%, 04/16/43 | 250 | 175,195 |
| 5.75%, 05/11/47 | 200 | 151,196 |
| Total Foreign Agency Obligations 3.3% | | |
| (Cost \$26,206,519) | | 24,210,819 |
| | | |
| Municipal Bonds 3.2% | | |
| California 0.9% | | |
| East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 06/01/40 | 1,999 | 2,359,857 |
| State of California, GO, Build America Bonds, Various Purpose: | | |
| 7.55%, 04/01/39 | 280 | 395,458 |
| 7.63%, 03/01/40 | 1,720 | 2,423,979 |
| University of California, RB, Build America Bonds, 5.95%, 05/15/45 | 885 | 1,064,991 |
| | | 6,244,285 |
| | | |
| Georgia 0.3% | | |
| Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds, Series A, 7.06%, 04/01/57 | 1,999 | 2,206,196 |
| | | |
| Illinois 0.3% | | |
| State of Illinois, GO, 5.10%, 06/01/33 | 2,000 | 1,896,080 |
| | | |
| Indiana 0.4% | | |
| Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 01/15/40 | 2,535 | 3,097,086 |
| | | |
| New York 1.3% | | |
| City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution: | | |
| Series EE, 5.50%, 06/15/43 | 930 | 989,278 |
| Series GG, Build America Bonds, 5.72%, 06/15/42 | 1,390 | 1,670,530 |
| Water & Sewer System, Series EE, 5.38%, 06/15/43 | 770 | 814,814 |
| Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7.34%, 11/15/39 | 1,295 | 1,806,098 |
| New York State Dormitory Authority, RB, Build America Bonds: | | |
| 5.63%, 03/15/39 | 1,100 | 1,270,984 |
| 5.60%, 03/15/40 | 1,900 | 2,228,928 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|-------------------------------------------------------------------------------------------------------------------------------------|--------------|--------------|
| | <i>(000)</i> | |
| New York (continued) | | |
| Port Authority of New York & New Jersey, RB, 159th Series | USD 780 | \$ 930,844 |
| | | 9,711,476 |
| Total Municipal Bonds 3.2% | | |
| (Cost \$20,453,567) | | 23,155,123 |
| Non-Agency Mortgage-Backed Securities 7.7% | | |
| Collateralized Mortgage Obligations 0.4% | | |
| Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 03/25/37 | 500 | 439,505 |
| Countrywide Alternative Loan Trust: | | |
| Series 2005-64CB, Class 1A15, 5.50%, 12/25/35 | 988 | 958,597 |
| Series 2006-OA21, Class A1, (1 mo. LIBOR US + 0.19%), 2.49%, 03/20/47 ^(b) | 788 | 663,690 |
| GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 4.10%, 06/19/35 ^(c) | 282 | 278,018 |
| GSR Mortgage Loan Trust: | | |
| Series 2006-4F, Class 1A1, 5.00%, 05/25/36 | 36 | 74,499 |
| Series 2007-4F, Class 3A1, 6.00%, 07/25/37 | 164 | 145,355 |
| JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 08/25/36 | 66 | 49,055 |
| Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.83%, 05/25/36 ^(c) | 493 | 446,761 |
| WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, (12 mo. MTA + 0.77%), 2.82%, 05/25/47 ^(b) | 184 | 171,374 |
| | | 3,226,854 |
| Commercial Mortgage-Backed Securities 7.3% | | |
| Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 04/14/33 ^{(a)(c)} | 4,170 | 4,049,953 |
| Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.39%, 09/10/46 ^(c) | 7,183 | 7,504,173 |
| Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 | 1,449 | 1,486,377 |
| | <i>Par</i> | <i>Value</i> |
| | <i>(000)</i> | |
| Commercial Mortgage-Backed Securities (continued) | | |
| Commercial Mortgage Trust: | | |
| Series 2013-300P, Class A1, 4.35%, 08/10/30 ^(a) | USD 1,330 | \$ 1,380,090 |
| Series 2013-CR11, Class B, 5.33%, 08/10/50 ^(c) | 7,000 | 7,240,156 |
| Series 2013-LC6, Class B, 3.74%, 01/10/46 | 1,390 | 1,380,219 |
| Series 2015-CR22, Class C, 4.26%, 03/10/48 ^(c) | 5,000 | 4,809,980 |

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| | | |
|--------------------------------------------------------------------------------------------------|-------|------------|
| Series 2015-LC19, Class C, 4.40%, 02/10/48 ^(c) | 3,500 | 3,434,981 |
| Core Industrial Trust, Series 2015-TEXW, Class D, 3.98%, 02/10/34 ^{(a)(c)} | 4,585 | 4,554,061 |
| CSAIL Commercial Mortgage Trust, Series 2015-C1 ^(c) : Class B, 4.04%, 04/15/50 | 1,110 | 1,106,326 |
| Class C, 4.44%, 04/15/50 | 1,000 | 976,621 |
| GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX, 3.49%, 12/15/34 ^{(a)(c)} | 6,170 | 6,128,881 |
| GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 02/10/46 ^(a) | 2,505 | 2,466,232 |
| Morgan Stanley Capital I Trust, Series 2014-CPT, Class G, 3.56%, 07/13/29 ^{(a)(c)} | 3,200 | 3,084,592 |
| WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 08/15/45 | 1,395 | 1,402,605 |
| Class C, 5.06%, 08/15/45 ^(c) | 1,795 | 1,797,335 |
| | | 52,802,582 |
| Total Non-Agency Mortgage-Backed Securities 7.7% (Cost \$56,249,605) | | 56,029,436 |

Preferred Securities Capital Trusts 11.2%

Banks 3.2%

| | | |
|-------------------------------------------------------------------|-------|-----------|
| ABN AMRO Bank NV, 5.75% ^{(h)(i)} | 200 | 234,062 |
| Banco Bilbao Vizcaya Argentaria SA, 6.13% ^{(c)(i)} | 2,000 | 1,680,000 |
| Bankia SA, 6.38% ^{(c)(i)} | 200 | 216,073 |
| BNP Paribas SA, 7.20% ^{(a)(h)(i)} | 2,000 | 2,082,000 |
| Capital One Financial Corp., Series E, 5.55% ^{(h)(i)} | 3,500 | 3,508,750 |
| CIT Group, Inc., Series A, 5.80% ^{(h)(i)} | 163 | 156,793 |
| Citigroup, Inc, ^{(h)(i)} : Series M, 6.30% | 4,000 | 3,880,000 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--------------------------------------------------------------|----------------------|--------------|
| Banks (continued) | | |
| Series P, 5.95% | 2,100 | \$ 2,016,000 |
| Credit Agricole SA, ^{(a)(h)(i)} : | | |
| 6.63% | 1,400 | 1,389,461 |
| 7.88% | 1,000 | 1,008,694 |
| Intesa Sanpaolo SpA, 7.00% ^{(h)(i)} | 200 | 224,156 |
| Nordea Bank AB, 6.13% ^{(a)(h)(i)} | 2,960 | 2,800,900 |
| Wells Fargo & Co. ^{(h)(i)} : | | |
| Series S, 5.90% | 3,450 | 3,442,410 |
| Series U, 5.88% | 405 | 412,500 |
| | | 23,051,799 |
| Capital Markets 0.7% | | |
| Goldman Sachs Group, Inc., Series P, 5.00% ^{(c)(i)} | 139 | 122,320 |
| Morgan Stanley, Series H, 5.45% ^{(h)(i)} | 2,627 | 2,628,313 |
| State Street Corp., Series F, 5.25% ^{(h)(i)} | 2,000 | 2,020,400 |
| | | 4,771,033 |
| Chemicals 0.0% | | |
| Solvay Finance SA, 5.12% ^{(h)(i)} | 100 | 120,010 |
| Diversified Financial Services 4.6% | | |
| ATF Netherlands BV, 3.75% ^{(h)(i)} | 100 | 105,203 |
| Banco Santander SA, 6.25% ^{(h)(i)} | 100 | 108,115 |
| Bank of America Corp. ^{(h)(i)} : | | |
| Series AA, 6.10% | 409 | 415,409 |
| Series FF, 5.88% ^(c) | 3,500 | 3,342,500 |
| Series V, 5.13% | 175 | 174,142 |
| Series X, 6.25% | 4,620 | 4,723,950 |
| Bank of New York Mellon Corp. ^{(h)(i)} : | | |
| Series D, 4.50% ^(f) | 2,000 | 1,861,540 |
| Series E, 4.95% | 2,000 | 2,005,800 |
| HBOS Capital Funding LP, 6.85% ⁽ⁱ⁾ | 100 | 99,750 |
| HSBC Holdings PLC: ^{(c)(i)} | | |
| 6.00% ^(h) | 435 | 395,850 |
| 6.50% | 1,090 | 1,000,762 |
| JPMorgan Chase & Co. ^{(h)(i)} : | | |
| Series 1, 5.99% | 5,021 | 5,039,829 |
| Series Q, 5.15% | 3,000 | 2,898,600 |
| Series R, 6.00% | 70 | 70,350 |
| Series U, 6.13% | 500 | 508,125 |
| Series V, 5.00% | 6,430 | 6,408,138 |
| Royal Bank of Scotland Group PLC, 8.63% ^{(h)(i)} | 200 | 206,000 |

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| | | |
|-----------------------------------------------------------------|--------------|---------------|
| Societe Generale SA, ^{(a)(h)(i)} | | |
| 6.00% | 3,000 | 2,869,206 |
| 7.88% ^(f) | 1,000 | 992,500 |
| | | 33,225,769 |
| Diversified Telecommunication Services 0.1% | | |
| Telefonica Europe BV, ^{(h)(i)} : | | |
| 4.20% | 200 | 231,195 |
| 5.88% | 100 | 121,137 |
| | | 352,332 |
| | <i>Par</i> | |
| <i>Security</i> | <i>(000)</i> | <i>Value</i> |
| Electric Utilities 0.6% | | |
| ComEd Financing III, 6.35%, 03/15/33 | 300 | 312,000 |
| Electricite de France SA, 5.25% ^{(a)(h)(i)} | 4,200 | 4,024,650 |
| RWE AG, 2.75%, 04/21/75 ^(h) | 10 | 11,293 |
| | | 4,347,943 |
| Insurance 1.8% | | |
| Allstate Corp, ^(h) : | 4,100 | 4,286,550 |
| 6.50%, 05/15/67 | | |
| Series B, 5.75%, 08/15/53 | 2,000 | 1,977,500 |
| MetLife, Inc., 6.40%, 12/15/36 | 2,554 | 2,579,540 |
| Voya Financial, Inc., 5.65%, 05/15/53 ^(h) | 4,500 | 4,331,250 |
| | | 13,174,840 |
| Oil, Gas & Consumable Fuels 0.0% | | |
| Naturgy Finance BV, 4.13% ^{(h)(i)} | 100 | 116,322 |
| Total Capital Trusts 11.0% | | |
| (Cost \$81,091,728) | | 79,160,048 |
| | | <i>Shares</i> |
| Preferred Stocks 0.7% | | |
| Banks 0.3% | | |
| Wells Fargo & Co., Series Q, 5.85% ^{(h)(i)} | 75,000 | \$ 1,861,500 |
| Capital Markets 0.6% | | |
| Goldman Sachs Group, Inc., Series J, 5.50% ^{(h)(i)} | 92,000 | 2,219,040 |
| Morgan Stanley, Series K, 5.85% ^{(h)(i)} | 66,567 | 1,642,208 |
| SCE Trust III, Series H, 5.75% ^{(h)(i)} | 25,314 | 557,161 |
| | | 4,418,409 |
| Machinery 0.1% | | |
| Stanley Black & Decker, Inc., 5.38% ^{(i)(k)} | 2,500 | 245,000 |
| Thriffs & Mortgage Finance 0.0% | | |

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| | | |
|--------------------------------------------------------------------------------------------|--------|------------|
| Federal Home Loan Mortgage Corp., Series S, 8.25% ^{(c)(i)} | 10,000 | 66,100 |
| Total Preferred Stocks 1.0% (Cost \$6,864,477) | | 6,591,009 |
| Trust Preferred 0.1% | | |
| Diversified Financial Services 0.1% Citigroup Capital XIII, 8.89% ^(h) | 29,583 | 779,512 |
| Total Trust Preferreds 0.1% (Cost \$779,529) | | 779,512 |
| Total Preferred Securities 11.9% (Cost \$88,735,734) | | 86,530,569 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---------------------------------------------------------------------------------------|----------------------|--------------|
| U.S. Government Sponsored Agency Securities 15.1% | | |
| Agency Obligations 1.7% | | |
| Fannie Mae, 5.63%, 07/15/37 ^(f) | USD 1,600 | \$ 2,037,075 |
| Federal Home Loan Bank ^(f) : | | |
| 5.25%, 12/09/22 | 1,375 | 1,489,154 |
| 5.37%, 09/09/24 | 4,025 | 4,470,290 |
| Residual Funding Corp., | | |
| 0.00%, 04/15/30 ^(m) | 6,055 | 4,085,693 |
| | | 12,082,212 |
| Collateralized Mortgage Obligations 4.3% | | |
| Fannie Mae Mortgage-Backed Securities: | | |
| Series 2015-47, Class GL, 3.50%, 07/25/45 | 1,636 | 1,556,056 |
| Series 2005-5, Class PK, 5.00%, 12/25/34 | 43 | 43,170 |
| Series 1991-87, Class S, (1 mo. LIBOR + 26.68%), 20.55%, 08/25/21 ^(b) | 1 | 1,439 |
| Series G-17, Class S, 843.04%, 06/25/21 ^(c) | (n) | |
| Series G-07, Class S, (1 mo. LIBOR + 1144.57%), 883.44%, 03/25/21 ^(b) | (n) | 22 |
| Series G-33, Class PV, 1,078.42%, 10/25/21 | (n) | |
| Series 1991-46, Class S, (1 mo. LIBOR + 2519.00%), 1,988.84%, 05/25/21 ^(b) | (n) | |
| Freddie Mac Mortgage-Backed Securities: | | |
| Series 4350, Class DY, 4.00%, 06/15/44 | 2,830 | 2,866,939 |
| Series 4480, Class ZX, | | |
| 4.00%, 11/15/44 ^(f) | 6,304 | 6,206,774 |
| Series 4549, Class TZ, 4.00%, 11/15/45 | 2,762 | 2,814,374 |
| Series 4398, Class ZX, 4.00%, 09/15/54 | 9,064 | 8,877,034 |
| Series 1057, Class J, 1,008.00%, 03/15/21 | (n) | |
| Series 0192, Class U, 1,009.03%, 02/15/22 ^(c) | (n) | |
| | <i>Par (000)</i> | <i>Value</i> |
| Collateralized Mortgage Obligations (continued) | | |
| Ginnie Mae Mortgage-Backed Securities, Series 2014-72, Class MQ, | | |
| 4.00%, 02/20/44 | USD 8,858 | \$ 8,812,333 |
| | | 31,178,141 |
| Commercial Mortgage-Backed Securities 0.3% | | |
| Freddie Mac, Series K013, Class A2, 3.97%, 01/25/21 ^(c) | 1,870 | 1,896,991 |
| Interest Only Collateralized Mortgage Obligations 0.5% | | |
| Fannie Mae Mortgage-Backed Securities: | | |
| Series 1997-50, Class SI, (1 mo. LIBOR + 9.20%), 1.20%, 04/25/23 ^(b) | 24 | 467 |
| Series 2012-96, Class DI, 4.00%, 02/25/27 | 3,516 | 246,205 |
| Series 2012-47, Class NI, 4.50%, 04/25/42 | 4,191 | 953,254 |

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| | | |
|-----------------------------------------------------------------------------------|-------|---------|
| Series G92-05, Class H, 9.00%, 01/25/22 | (n) | 4 |
| Series 094, Class 2, 9.50%, 08/25/21 | (n) | 9 |
| Series 1990-136, Class S, (1 mo. LIBOR + 17.60%), 17.77%, 11/25/20 ^(b) | (n) | |
| Series 1991-139, Class PT, 648.35%, 10/25/21 | (n) | |
| Series G-10, Class S, (1 mo. LIBOR + 1107.27%), 854.71%, 05/25/21 ^(b) | (n) | |
| Series 1991-099, Class L, 930.00%, 08/25/21 | (n) | |
| Series 1990-123, Class M, 1,009.50%, 10/25/20 | (n) | |
| Series 2611, Class QI, 5.50%, 09/15/32 | 41 | 161 |
| Series 1254, Class Z, 8.50%, 04/15/22 | 11 | 1,145 |
| Series 1043, Class H, (1 mo. LIBOR + 45.00%), 34.62%, 02/15/21 ^(b) | 1 | 1 |
| Series 1054, Class I, (1 mo. LIBOR + 881.40%), 680.64%, 03/15/21 ^(b) | (n) | |
| Series 1148, Class E, (1 mo. LIBOR + 1196.85%), 924.89%, 10/15/21 ^(b) | (n) | |
| Series 1056, Class KD, 1,084.50%, 03/15/21 | (n) | |
| Ginnie Mae Mortgage-Backed Securities ^(b) : | | |
| Series 2009-78, Class SD, (1 mo. LIBOR + 6.20%), 3.90%, 09/20/32 | 4,364 | 388,414 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> <i>(000)</i> | <i>Value</i> |
|-----------------------------------------------------------------------------------------------|----------------------------|--------------|
| Interest Only Collateralized Mortgage Obligations 0.5% | | |
| Fannie Mae Mortgage-Backed Securities (continued): | | |
| Series 2009-116, Class KS, (1 mo. LIBOR + 6.47%), 4.16%, 12/16/39 | USD 1,521 | \$ 180,563 |
| Series 2011-52, Class NS, (1 mo. LIBOR + 6.67%), 4.36%, 04/16/41 | 12,603 | 1,858,383 |
| | | 3,628,606 |
| Mortgage-Backed Securities 8.3% | | |
| Fannie Mae Mortgage-Backed Securities: | | |
| 3.00%, 09/01/43 ^(d) | 13,000 | 12,475,522 |
| 4.00%, 12/01/41 - 04/01/56 ^(f) | 28,794 | 29,130,392 |
| 4.50%, 07/01/41 - 07/01/55 ^(f) | 15,353 | 15,951,932 |
| 5.00%, 08/01/34 ^(f) | 1,507 | 1,598,519 |
| 5.50%, 06/01/38 ^(f) | 727 | 782,231 |
| 6.00%, 12/01/38 ^(f) | 601 | 657,729 |
| Freddie Mac Mortgage-Backed Securities, 6.00%, 12/01/18 | ⁽ⁿ⁾ | 174 |
| Ginnie Mae Mortgage-Backed Securities: | | |
| 5.50%, 08/15/33 | 44 | 46,917 |
| 8.00%, 07/15/24 | ⁽ⁿ⁾ | 77 |
| | | 60,643,493 |
| Principal Only Collateralized Mortgage Obligations 0.0% | | |
| Fannie Mae Mortgage-Backed Securities ^(m) : | | |
| Series 1993-51, Class E, 0.00%, 02/25/23 | 5 | 4,079 |
| Series 203, Class 1, 0.00%, 02/25/23 | 1 | 1,234 |
| Series 1993-70, Class A, 0.00%, 05/25/23 | 1 | 717 |
| Series 0228, Class 1, 0.00%, 06/25/23 | 1 | 1,097 |
| | | 7,127 |
| Total U.S. Government Sponsored Agency Securities 15.1% (Cost \$111,517,716) | | 109,436,570 |
| U.S. Treasury Obligations 22.1% | | |
| U.S. Treasury Bonds ^(f) : | | |
| 7.50%, 11/15/24 | 8,200 | 10,251,601 |
| 3.00%, 11/15/44 | 61,400 | 58,097,352 |
| 2.50%, 02/15/46 | 66,500 | 56,740,606 |
| | <i>Par</i> <i>(000)</i> | <i>Value</i> |
| <i>Security</i> | | |
| U.S. Treasury Obligations (continued) | | |
| U.S. Treasury Notes ^(f) : | | |
| 3.38%, 11/15/48 | USD 2,470 | \$ 2,499,428 |

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| | | | |
|---------------------------------------------------------------------------------|-----|---------|----------------|
| 2.75%, 09/30/20 | | 2,880 | 2,876,175 |
| 2.75%, 09/15/21 | | 2,800 | 2,793,875 |
| 2.75%, 04/30/23 | | 2,800 | 2,788,078 |
| 2.75%, 08/31/23 | | 1,700 | 1,692,762 |
| 2.75%, 08/31/25 | | 14,800 | 14,641,015 |
| 3.00%, 09/30/25 | | 2,400 | 2,411,250 |
| 2.88%, 08/15/28 | | 1,000 | 988,047 |
| 3.13%, 11/15/28 | | 3,000 | 3,028,594 |
| 2.75%, 11/15/47 | | 2,000 | 1,788,828 |
| Total U.S. Treasury Obligations 22.1% | | | |
| (Cost \$175,690,084) | | | 160,597,611 |
| Total Long-Term Investments 140.1% | | | |
| (Cost \$1,043,355,230) | | | 1,015,406,615 |
| Short-Term Securities 0.1% | | | |
| Foreign Agency Obligations 0.1% | | | |
| Egypt Treasury Bills, 0.00%, 04/02/19 ^(m) | EGP | 14,125 | 741,598 |
| Total Foreign Agency Obligations 0.1% | | | |
| (Cost \$741,598) | | | 741,598 |
| | | | <i>Share</i> |
| Short-Term Investment Fund 0.0% | | | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 2.12% ^{(o)(p)} | | 184,493 | 184,493 |
| Total Short-Term Investment Fund 0.0% | | | |
| (Cost \$184,493) | | | 184,493 |
| Total Short-Term Securities 0.1% | | | |
| (Cost \$926,091) | | | 926,091 |
| Options Purchased 0.5% | | | |
| (Cost \$4,400,191) | | | 3,858,673 |
| Total Investments Before Options Written 140.7% | | | |
| (Cost \$1,048,681,512) | | | 1,020,191,379 |
| Options Written (0.6)% | | | |
| (Premiums Received \$4,780,149) | | | (4,385,550) |
| Total Investments, Net of Options Written 140.1% | | | |
| (Cost \$1,043,901,363) | | | 1,015,805,829 |
| Liabilities in Excess of Other Assets (40.0)% | | | (290,121,889) |
| Net Assets 100.0% | | | \$ 725,683,940 |

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- (a) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (b) Variable rate security. Rate shown is the rate in effect as of period end.

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

- (c) Variable or floating rate security, which interest rate adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. Rate shown is the rate in effect as of period end.
- (d) When-issued security.
- (e) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (f) All or a portion of the security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (g) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
- (h) Variable rate security. Security may be issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.
- (i) Perpetual security with no stated maturity date.
- (j) Step-up bond that pays an initial coupon rate for the first period and then a higher coupon rate for the following periods. Rate as of period end.
- (k) Convertible security.
- (l) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.
- (m) Zero-coupon bond.
- (n) Amount is less than \$500.
- (o) Annualized 7-day yield as of period end.
- (p) During the period ended November 30, 2018, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares Held at 08/31/18 | Net Activity | Shares Held at 11/30/18 | Value at 11/30/18 | Income | Change in | |
|--------------------------------------------------------------|-------------------------------|-----------------|-------------------------------|----------------------|-----------|-------------------------|----------------------------------------------|
| | | | | | | Realized Gain (Loss) | Unrealized Appreciation (Depreciation) |
| BlackRock Liquidity Funds, T-Fund, Institutional Class | 14,487,097 | (14,302,604) | 184,493 | \$ 184,493 | \$ 43,762 | \$ | \$ |

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

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

Currency Abbreviations

EUR Euro

GBP British Pound

JPY Japanese Yen

NZD New Zealand Dollar

RUB New Russian Ruble

USD United States Dollar

EGP Egyptian Pound

Portfolio Abbreviations

CLO Collateralized Loan Obligation

CR Custodian Receipt

CRC Costa Rican Colon

EURIBOR Euro Interbank Offered Rate

FHLMC Federal Home Loan Mortgage Corp.

FNMA Federal National Mortgage Association

GO General Obligation Bonds

LIBOR London Interbank Offered Rate

MSCI Morgan Stanley Capital International

OTC Over-the-Counter

PIK Payment-In-Kind

RB Revenue Bonds

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

Reverse Repurchase Agreements

| Counterparty | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | Face Value Including Accrued Interest | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreement |
|------------------------------------|---------------|------------|------------------------------|---------------|---------------------------------------|---------------------------------------------|-------------------------------------------------|
| JP Paribas Securities Corp. | 2.33% | 05/08/18 | Open | \$ 61,016,250 | \$ 61,825,292 | U.S. Treasury Obligations | Open/Demand |
| Deutsche Bank AG | 2.32 | 05/08/18 | Open | 22,250,000 | 22,502,408 | U.S. Treasury Obligations | Open/Demand |
| JP Paribas Securities Corp. | 2.56 | 07/23/18 | Open | 732,762 | 739,033 | Corporate Bonds | Open/Demand |
| JP Paribas Securities Corp. | 2.39 | 07/25/18 | Open | 2,108,000 | 2,124,223 | U.S. Government Sponsored Agency Securities | Open/Demand |
| JP Paribas Securities Corp. | 2.39 | 07/25/18 | Open | 1,512,500 | 1,524,140 | U.S. Government Sponsored Agency Securities | Open/Demand |
| JP Paribas Securities Corp. | 2.39 | 07/25/18 | Open | 2,490,375 | 2,509,541 | U.S. Government Sponsored Agency Securities | Open/Demand |
| Clays Capital, Inc. | 1.30 | 08/20/18 | Open | 139,995 | 140,442 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 2.50 | 08/20/18 | Open | 1,382,875 | 1,391,988 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 2.50 | 08/20/18 | Open | 1,179,175 | 1,186,946 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 2.50 | 08/20/18 | Open | 551,850 | 555,487 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 2.50 | 08/20/18 | Open | 2,229,000 | 2,243,690 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 2.50 | 08/20/18 | Open | 2,367,862 | 2,383,467 | Corporate Bonds | Open/Demand |
| BC | | | | | | Corporate Bonds | |
| Securities (USA), Inc. | 2.45 | 08/20/18 | Open | 3,678,000 | 3,701,718 | | Open/Demand |
| | 2.45 | 08/20/18 | Open | 3,048,000 | 3,067,655 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|----------------------------------|------|----------|------|-----------|-----------|------------------------------|-------------|
| BC urities (A), Inc. | | | | | | Capital Trusts | |
| BC urities (A), Inc. | 2.45 | 08/20/18 | Open | 1,821,000 | 1,832,743 | | Open/Demand |
| lays ital, Inc. | 1.50 | 09/07/18 | Open | 81,922 | 82,164 | Corporate Bonds | Open/Demand |
| C Capital kets LLC | 2.59 | 09/11/18 | Open | 2,912,000 | 2,928,437 | Corporate Bonds | Open/Demand |
| tsche k AG | 0.75 | 09/13/18 | Open | 61,920 | 62,003 | Corporate Bonds | Open/Demand |
| nura urities ernational, | | | | | | U.S. Treasury Obligations | |
| | 2.39 | 09/13/18 | Open | 1,875,000 | 1,884,350 | | Open/Demand |
| P Paribas urities | | | | | | Corporate Bonds | |
| p. BC urities (A), Inc. | 2.10 | 09/19/18 | Open | 3,590,000 | 3,605,078 | | Open/Demand |
| BC urities (A), Inc. | 2.20 | 09/19/18 | Open | 4,195,000 | 4,213,458 | Corporate Bonds | Open/Demand |
| BC urities (A), Inc. | 2.20 | 09/19/18 | Open | 1,574,000 | 1,580,926 | | Open/Demand |
| organs se Bank | | | | | | Capital Trusts | |
| . organs se Bank | 0.05 | 09/19/18 | Open | 798,750 | 798,830 | | Open/Demand |
| . organs se Bank | | | | | | Corporate Bonds | |
| . organs se Bank | 0.75 | 09/19/18 | Open | 130,604 | 130,800 | | Open/Demand |
| . organs se Bank | | | | | | Corporate Bonds | |
| . C Capital kets LLC | 2.00 | 09/19/18 | Open | 145,965 | 146,549 | | Open/Demand |
| C Capital kets LLC | 2.34 | 09/19/18 | Open | 1,755,000 | 1,763,213 | Corporate Bonds | Open/Demand |
| C Capital kets LLC | 2.34 | 09/19/18 | Open | 3,297,250 | 3,312,681 | Corporate Bonds | Open/Demand |
| C Capital kets LLC | 2.34 | 09/19/18 | Open | 1,755,000 | 1,763,213 | Corporate Bonds | Open/Demand |
| C Capital kets LLC | 2.34 | 09/19/18 | Open | 1,974,375 | 1,983,615 | Corporate Bonds | Open/Demand |
| C Capital kets LLC | 2.59 | 09/20/18 | Open | 7,577,998 | 7,616,338 | Corporate Bonds | Open/Demand |
| C Capital kets LLC | 2.59 | 09/20/18 | Open | 7,687,283 | 7,726,176 | Corporate Bonds | Open/Demand |
| nura urities ernational, | | | | | | U.S. Treasury Obligations | |
| | 2.39 | 10/05/18 | Open | 1,680,875 | 1,686,907 | | Open/Demand |
| | 2.39 | 10/05/18 | Open | 2,786,000 | 2,795,977 | | Open/Demand |

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| | | | | | | | |
|-------------------------------|------|----------|------|------------|------------|------------------------------|-------------|
| nura urities rnational, | | | | | | U.S. Treasury Obligations | |
| P Paribas urities p. | 2.29 | 10/09/18 | Open | 2,872,800 | 2,882,274 | U.S. Treasury Obligations | Open/Demand |
| P Paribas urities p. | 2.34 | 10/09/18 | Open | 2,796,500 | 2,805,722 | U.S. Treasury Obligations | Open/Demand |
| nura urities rnational, | 2.39 | 10/15/18 | Open | 34,820,194 | 34,923,687 | U.S. Treasury Obligations | Open/Demand |
| nura urities rnational, | 2.39 | 10/15/18 | Open | 13,511,813 | 13,552,153 | U.S. Treasury Obligations | Open/Demand |
| nura urities rnational, | 2.39 | 10/15/18 | Open | 2,388,000 | 2,395,129 | U.S. Treasury Obligations | Open/Demand |
| nura urities rnational, | 2.39 | 10/15/18 | Open | 10,455,000 | 10,486,214 | U.S. Treasury Obligations | Open/Demand |
| clays ital, Inc. | 0.75 | 10/16/18 | Open | 105,105 | 105,302 | Corporate Bonds | Open/Demand |
| dman ns & Co. | 2.09 | 11/06/18 | Open | 496,986 | 497,679 | Corporate Bonds | Open/Demand |
| nura urities rnational, | 2.39 | 11/07/18 | Open | 978,750 | 980,172 | U.S. Treasury Obligations | Open/Demand |
| nura urities rnational, | 2.39 | 11/07/18 | Open | 699,540 | 700,599 | U.S. Treasury Obligations | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

Reverse Repurchase Agreements (continued)

| | <i>Interest Rate</i> | <i>Trade Date</i> | <i>Maturity Date (a)</i> | <i>Face Value</i> | <i>Face Value Including Accrued Interest</i> | <i>Type of Non-Cash Underlying Collateral</i> | <i>Remaining Contractual Maturity of the Agreement</i> |
|------------------------------|----------------------|-------------------|--------------------------|-------------------|----------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| Interparty Bank Canada | 2.47% | 11/09/18 | 1/14/19 | \$ 637,200 | \$ 637,987 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Bank Canada | 2.47 | 11/09/18 | 1/14/19 | 2,061,800 | 2,064,346 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Bank Canada | 2.47 | 11/09/18 | 1/14/19 | 17,289,000 | 17,310,352 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Bank Canada | 2.47 | 11/09/18 | 1/14/19 | 1,806,700 | 1,808,931 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Bank Canada | 2.47 | 11/09/18 | 1/14/19 | 1,539,100 | 1,541,001 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Bank Canada | 2.47 | 11/09/18 | 1/14/19 | 4,399,100 | 4,404,533 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Bank Canada | 2.47 | 11/09/18 | 1/14/19 | 2,436,700 | 2,439,709 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Bank Canada | 2.47 | 11/09/18 | 1/14/19 | 2,215,300 | 2,218,036 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Bank Canada | 2.47 | 11/09/18 | 1/14/19 | 6,422,000 | 6,429,931 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Bank Canada | 2.47 | 11/09/18 | 1/14/19 | 6,726,300 | 6,734,607 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Bank Canada | 2.47 | 11/09/18 | 1/14/19 | 759,500 | 760,438 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| group al kets, Inc. | 1.00 | 11/15/18 | Open | 96,901 | 96,941 | Corporate Bonds | Open/Demand |
| C Capital kets LLC | 2.59 | 11/15/18 | Open | 1,855,000 | 1,857,002 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|---------------------------------|------|----------|----------|----------------|----------------|---------------------------------------------------|---------------|
| Capital kets LLC | 2.59 | 11/15/18 | Open | 2,156,572 | 2,158,900 | Corporate Bonds | Open/Demand |
| Capital kets LLC | 2.59 | 11/15/18 | Open | 2,989,875 | 2,993,102 | Corporate Bonds | Open/Demand |
| Capital kets LLC | 2.59 | 11/15/18 | Open | 1,650,000 | 1,651,781 | Corporate Bonds | Open/Demand |
| Capital kets LLC | 2.59 | 11/15/18 | Open | 3,410,000 | 3,413,740 | Corporate Bonds | Open/Demand |
| Capital kets LLC | 2.59 | 11/15/18 | Open | 4,302,200 | 4,306,843 | Corporate Bonds | Open/Demand |
| al Bank anada | 2.40 | 11/26/18 | 12/10/18 | 6,015,000 | 6,017,005 | U.S. Government Sponsored Agency Securities | Up to 30 Days |
| lit Suisse urities A) LLC | 2.25 | 11/29/18 | Open | 165,250 | 165,250 | Foreign Agency Obligations | Open/Demand |
| ura urities national, | 2.39 | 11/29/18 | Open | 2,103,975 | 2,104,872 | U.S. Treasury Obligations | Open/Demand |
| ura urities national, | 2.39 | 11/29/18 | Open | 3,030,000 | 3,030,397 | U.S. Treasury Obligations | Open/Demand |
| C urities A), Inc. | 2.45 | 11/30/18 | Open | 3,325,000 | 3,325,226 | Corporate Bonds | Open/Demand |
| | | | | \$ 296,903,747 | \$ 298,609,349 | | |

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

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

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Notional Amount (000)</i> | <i>Value/ Unrealized Appreciation (Depreciation)</i> |
|----------------------------------------|--------------------------------|----------------------------|--------------------------------------|------------------------------------------------------------------|
| Long Contracts: | | | | |
| Euro Stoxx 600 Index | 1 | 12/21/18 | \$ 8 | \$ (721) |
| 10- Year U.S. Ultra Long Treasury Note | 53 | 03/20/19 | 6,705 | 24,763 |
| Ultra Long U.S. Treasury Bond | 72 | 03/20/19 | 10,973 | 24,937 |
| 90-Day Euro | 97 | 03/15/21 | 23,527 | 59,657 |
| | | | | 108,636 |
| Short Contracts: | | | | |
| Euro-Bund | 1 | 12/06/18 | 149 | (442) |
| Euro Bund | 44 | 12/06/18 | 8,047 | (119,086) |
| 90-Day Euro | 70 | 12/16/19 | 16,971 | 2,535 |
| 10-Year U.S. Treasury Note | 234 | 03/20/19 | 27,952 | (77,144) |
| Long Gilt | 1 | 03/27/19 | 156 | (765) |
| 2-Year U.S. Treasury Note | 321 | 03/29/19 | 67,726 | (60,654) |
| 5-Year U.S. Treasury Note | 320 | 03/29/19 | 36,148 | (9,640) |
| 90-Day Euro | 97 | 03/14/22 | 23,530 | (55,279) |
| | | | | (320,475) |
| | | | | \$ (211,839) |

Forward Foreign Currency Exchange Contracts

| <i>Currency Purchased</i> | <i>Currency Sold</i> | <i>Counterparty</i> | <i>Settlement Date</i> | <i>Unrealized Appreciation (Depreciation)</i> |
|---------------------------|----------------------|------------------------------|------------------------|-------------------------------------------------------|
| NZD 198,000 | USD 135,890 | National Australia Bank Ltd. | 12/05/18 | \$ 218 |
| USD 179,471 | EUR 157,000 | Bank of America N.A. | 12/05/18 | 1,718 |
| USD 235,084 | EUR 205,000 | Bank of America N.A. | 12/05/18 | 2,985 |
| USD 1,932,260 | EUR 1,703,000 | JPMorgan Chase Bank N.A. | 12/05/18 | 4,147 |
| USD 8,658,293 | EUR 7,631,000 | JPMorgan Chase Bank N.A. | 12/05/18 | 18,582 |
| USD 969,265 | GBP 759,000 | Barclays Bank PLC | 12/05/18 | 2,068 |

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| | | | | | | |
|-----------------------------|-----------|-----|------------|------------------------------|----------|-----------|
| USD | 8,768,081 | GBP | 6,866,000 | Barclays Bank PLC | 12/05/18 | 18,704 |
| USD | 492,439 | RUB | 32,827,000 | Bank of America N.A. | 12/19/18 | 3,697 |
| USD | 1,939,225 | EUR | 1,701,000 | UBS AG | 02/05/19 | 2,133 |
| USD | 8,803,466 | EUR | 7,722,000 | UBS AG | 02/05/19 | 9,685 |
| USD | 969,433 | GBP | 758,000 | JPMorgan Chase Bank N.A. | 02/05/19 | 139 |
| USD | 7,800,225 | GBP | 6,099,000 | JPMorgan Chase Bank N.A. | 02/05/19 | 1,119 |
| | | | | | | 65,195 |
| EUR | 1,701,000 | USD | 1,928,084 | UBS AG | 12/05/18 | (2,235) |
| EUR | 7,722,000 | USD | 8,752,887 | UBS AG | 12/05/18 | (10,147) |
| GBP | 758,000 | USD | 966,071 | JPMorgan Chase Bank N.A. | 12/05/18 | (148) |
| GBP | 6,099,000 | USD | 7,773,176 | JPMorgan Chase Bank N.A. | 12/05/18 | (1,190) |
| USD | 129,647 | NZD | 198,000 | Bank of America N.A. | 12/05/18 | (6,461) |
| USD | 136,033 | NZD | 198,000 | National Australia Bank Ltd. | 02/05/19 | (215) |
| | | | | | | (20,396) |
| Net Unrealized Appreciation | | | | | | \$ 44,799 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

Interest Rate Caps Purchased

| <i>Description</i> | <i>Exercise Rate</i> | <i>Counterparty</i> | <i>Expiration Date</i> | | <i>Notional Amount (000)</i> | <i>Value</i> | <i>Premiums</i> | |
|------------------------------------|----------------------|------------------------|------------------------|-----|------------------------------|--------------|-------------------|--------------------------------|
| | | | | | | | <i>(Received)</i> | <i>Unrealized Depreciation</i> |
| Call 2Y 10Y CMS Index Cap | 0.24% | Barclays Bank PLC | 01/24/19 | USD | 18,000 | \$ 276 | \$ 25,560 | \$(25,284) |
| 5Y-10Y CMS Index Cap | 0.12 | Citibank N.A. | 01/25/19 | USD | 88,650 | 5,668 | 19,060 | (13,392) |
| 2Y 10Y CMS Index Cap | 0.33 | Barclays Bank PLC | 01/30/19 | USD | 19,180 | 54 | 21,098 | (21,044) |
| 5Y-30Y CMS Index Cap | 0.21 | Goldman Sachs Bank USA | 02/28/19 | USD | 68,500 | 18,837 | 18,837 | |
| | | | | | | \$ 24,835 | \$ 84,555 | \$(59,720) |

Exchange-Traded Options Purchased

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | | <i>Exercise Price</i> | <i>Notional</i> | | <i>Value</i> |
|----------------------------|----------------------------|------------------------|-----|-----------------------|---------------------|--------|--------------|
| | | | | | <i>Amount (000)</i> | | |
| Call 90-Day Euro Future | 102 | 03/18/19 | USD | 97.38 | USD | 24,831 | \$ 2,550 |
| 90-Day Euro Future | 332 | 06/17/19 | USD | 97.75 | USD | 81,133 | 4,150 |
| 90-Day Euro Future | 332 | 03/16/20 | USD | 97.75 | USD | 81,133 | 49,800 |
| | | | | | | | \$ 56,500 |

OTC Interest Rate Swaptions Purchased

| <i>Description</i> | <i>Paid by the Trust</i> | <i>Received by the Trust</i> | <i>Counterparty</i> | <i>Expiration</i> | <i>Notional</i> | <i>Value</i> |
|--------------------|--------------------------|------------------------------|---------------------|-------------------|-----------------|--------------|
|--------------------|--------------------------|------------------------------|---------------------|-------------------|-----------------|--------------|

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| | | <i>Rate</i> | <i>Frequency</i> | <i>Rate</i> | <i>Frequency</i> | | <i>Date</i> | <i>Exercise Rate</i> | | <i>Amount (000)</i> | |
|------|-------|-------------------------------|------------------|-------------|------------------|-------------------------------------------|-------------|----------------------|-----|---------------------|---------|
| Year | Swap, | 3-Month LIBOR, 2.74% | Quarterly | 3.20% | Semi-annual | Bank of America N.A. | 10/25/19 | 3.20 | USD | 9,650 | \$ 162, |
| est | 7/24 | | | | | | | | | | |
| Year | Swap, | 3-Month LIBOR, 2.74% | Quarterly | 3.18 | Semi-annual | Citibank N.A. | 10/29/19 | 3.18 | USD | 9,650 | 155, |
| est | 1/24 | | | | | | | | | | |
| Year | Swap, | 3-Month LIBOR, 2.74% | Quarterly | 3.08 | Semi-annual | Barclays Bank PLC | 11/20/19 | 3.08 | USD | 9,485 | 133, |
| est | 2/24 | | | | | | | | | | |
| Year | Swap, | 3-Month LIBOR, 2.74% | Quarterly | 3.08 | Semi-annual | Nomura International PLC | 11/20/19 | 3.08 | USD | 9,485 | 134, |
| est | 2/24 | | | | | | | | | | |
| Year | Swap, | 3-Month LIBOR, 2.74% | Quarterly | 3.09 | Semi-annual | Morgan Stanley & Co. International PLC | 11/27/19 | 3.09 | USD | 18,950 | 274, |
| est | 9/24 | | | | | | | | | | |
| Year | Swap, | 3-Month LIBOR, 2.74% | Quarterly | 2.95 | Semi-annual | Morgan Stanley & Co. International PLC | 01/10/20 | 2.95 | USD | 66,720 | 136, |
| est | 2/21 | | | | | | | | | | |
| Year | Swap, | 3-Month LIBOR, 2.74% | Quarterly | 2.95 | Semi-annual | Morgan Stanley & Co. International PLC | 01/21/20 | 2.95 | USD | 66,720 | 141, |
| est | 3/21 | | | | | | | | | | |
| Year | Swap, | 3-Month LIBOR, 2.74% | Quarterly | 2.95 | Semi-annual | Morgan Stanley & Co. International PLC | 01/30/20 | 2.95 | USD | 32,570 | 70, |
| est | 1/21 | | | | | | | | | | |
| Year | Swap, | 6-Month JPY LIBOR, (0.00)% | Quarterly | 0.65 | Semi-annual | Barclays Bank PLC | 06/08/20 | 0.65 | JPY | 125,000 | 23, |
| est | 0/35 | | | | | | | | | | |
| Year | Swap, | 6-Month JPY LIBOR, (0.00)% | Quarterly | 0.66 | Semi-annual | Morgan Stanley & Co. International PLC | 09/14/20 | 0.66 | JPY | 50,000 | 9, |
| est | 6/35 | | | | | | | | | | |
| Year | Swap, | 6-Month JPY LIBOR, (0.00)% | Quarterly | 0.66 | Semi-annual | Barclays Bank PLC | 09/14/20 | 0.66 | JPY | 50,000 | 9, |
| est | 6/35 | | | | | | | | | | |
| Year | Swap, | 6-Month JPY LIBOR, (0.00)% | Semi-annual | 0.78 | Semi-annual | JPMorgan Chase Bank N.A. | 04/16/21 | 0.78 | JPY | 105,700 | 26, |
| est | 8/41 | | | | | | | | | | |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

Swaptions Purchased (continued)

| Paid by the Trust | | Received by the Trust | | Counterparty | Expiration Date | Exercise Rate | No. Amount | |
|-------------------------|-----------|-----------------------|-------------|----------------------------------|-------------------------------------------|------------------|---------------|-----|
| Rate | Frequency | Rate | Frequency | | | | | |
| 3-Month LIBOR, 2.74% | Quarterly | 3.04 | Semi-annual | Goldman Sachs Bank USA | 08/31/21 | 3.04 | USD | |
| 3-Month LIBOR, 2.74% | Quarterly | 3.11 | Semi-annual | Goldman Sachs Bank USA | 04/26/23 | 3.11 | USD | |
| 3-Month LIBOR, 2.74% | Quarterly | 3.05% | Semi-annual | Deutsche Bank AG | 06/27/28 | 3.05 | USD | |
| 3-Month LIBOR, 2.74% | Quarterly | 2.99 | Semi-annual | JPMorgan Chase Bank N.A. | 04/27/38 | 2.99 | USD | |
| | | 3.40 | Semi-annual | 3-Month LIBOR, 2.74% | Citibank N.A. | 09/19/19 | 3.40 | USD |
| | | 4.00 | Semi-annual | 3-Month LIBOR, 2.74% | Deutsche Bank AG | 10/07/19 | 4.00 | USD |
| | | 3.20 | Semi-annual | 3-Month LIBOR, 2.74% | Bank of America N.A. | 10/25/19 | 3.20 | USD |
| | | 3.18 | Semi-annual | 3-Month LIBOR, 2.74% | Citibank N.A. | 10/29/19 | 3.18 | USD |
| | | 3.08 | Semi-annual | 3-Month LIBOR, 2.74% | Barclays Bank PLC | 11/20/19 | 3.08 | USD |
| | | 3.08 | Semi-annual | 3-Month LIBOR, 2.74% | Nomura International PLC | 11/20/19 | 3.08 | USD |
| | | 3.09 | Semi-annual | 3-Month LIBOR, 2.74% | Morgan Stanley & Co. International PLC | 11/27/19 | 3.09 | USD |
| | | 4.00 | Quarterly | 3-Month LIBOR, 2.74% | Goldman Sachs Bank USA | 02/03/20 | 4.00 | USD |
| | | 1.10 | Semi-annual | 6-Month JPY LIBOR, (0.00)% | Barclays Bank PLC | 05/15/20 | 1.10 | JPY |
| | | 0.65 | Quarterly | 6-Month JPY LIBOR, (0.00)% | Barclays Bank PLC | 06/08/20 | 0.65 | JPY |
| | | 0.66 | Quarterly | 6-Month JPY LIBOR, (0.00)% | Barclays Bank PLC | 09/14/20 | 0.66 | JPY |
| | | 0.66 | Quarterly | 6-Month JPY LIBOR, (0.00)% | Barclays Bank PLC | 09/14/20 | 0.66 | JPY |

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| | | | | | | | | | |
|------|-------------|-----------------------------------|-------------|-------------------------------------------|----------|------|-----|----|--|
| | | 6-Month JPY LIBOR, (0.00)%, | | Morgan Stanley & Co. International PLC | | | | | |
| 0.78 | Semi-annual | 6-Month JPY LIBOR, (0.00)% | Semi-annual | JPMorgan Chase Bank N.A. | 04/16/21 | 0.78 | JPY | 10 | |
| 3.80 | Quarterly | 3-Month LIBOR, 2.74% | Semi-annual | Barclays Bank PLC | 06/07/21 | 3.80 | USD | | |
| 3.04 | Quarterly | 3-Month LIBOR, 2.74% | Semi-annual | Goldman Sachs Bank USA | 08/31/21 | 3.04 | USD | | |
| 1.25 | Semi-annual | 6-Month JPY LIBOR, (0.00)% | Semi-annual | Credit Suisse International | 01/11/22 | 1.25 | JPY | 25 | |
| 1.55 | Semi-annual | 6-Month JPY LIBOR, (0.00)% | Semi-annual | Credit Suisse International | 02/22/22 | 1.55 | JPY | 25 | |
| 1.60 | Semi-annual | 6-Month JPY LIBOR, (0.00)% | Semi-annual | JPMorgan Chase Bank N.A. | 03/16/22 | 1.60 | JPY | 25 | |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

OTC Interest Rate Swaptions Purchased (continued)

| Paid by the Trust | | Received by the Trust | | | Counterparty | Expiration Date | Exercise Rate | | Notional Amount (000) |
|-------------------|-------------|-----------------------|-------------|--------------------------|--------------|-----------------|---------------|---------|-----------------------|
| Rate | Frequency | Rate | Frequency | | | | | | |
| | | 6-Month JPY LIBOR, | | | | | | | |
| 1.45% | Semi-annual | (0.00)% | Semi-annual | JPMorgan Chase Bank N.A. | 04/04/22 | 1.45 | JPY | 250,000 | |
| | | 3-Month LIBOR, | | | | | | | |
| 3.25 | Quarterly | 2.74% | Semi-annual | Goldman Sachs Bank USA | 05/03/22 | 3.25 | USD | 8,100 | |
| | | 3-Month LIBOR, | | | | | | | |
| 3.35 | Quarterly | 2.74% | Semi-annual | Barclays Bank PLC | 02/13/23 | 3.35 | USD | 9,550 | |
| | | 3-Month LIBOR, | | | | | | | |
| 3.11 | Quarterly | 2.74% | Semi-annual | Goldman Sachs Bank USA | 04/26/23 | 3.11 | USD | 52,000 | |
| | | 3-Month LIBOR, | | | | | | | |
| 3.00 | Quarterly | 2.74% | Semi-annual | JPMorgan Chase Bank N.A. | 04/12/27 | 3.00 | USD | 2,500 | |
| | | 6-Month EURIBOR, | | | | | | | |
| 4.00 | Annual | (0.25)% | Semi-annual | Barclays Bank PLC | 08/09/33 | 4.00 | EUR | 2,400 | |
| | | 3-Month LIBOR, | | | | | | | |
| 2.99 | Quarterly | 2.74% | Semi-annual | JPMorgan Chase Bank N.A. | 04/27/38 | 2.99 | USD | 91,000 | |

(a) Forward settling swaption.

Exchange-Traded Options Written

| Description | Number of Contracts | Expiration Date | Exercise Price | Notional Amount(000) | Value |
|--------------------|---------------------|-----------------|----------------|----------------------|------------|
| Call | | | | | |
| 90-Day Euro Future | 68 | 03/15/19 | USD 97.25 | USD (16,533) | \$(11,050) |
| 90-Day Euro Future | 332 | 06/17/19 | USD 97.88 | USD (81,236) | (2,075) |
| 90-Day Euro Future | 332 | 03/16/20 | USD 97.88 | USD (81,236) | (39,425) |
| | | | | | \$(52,550) |

Interest Rate Caps Written

| <i>Description</i> | <i>Exercise Rate</i> | <i>Counterparty</i> | <i>Expiration Date</i> | <i>Notional Amount (000)</i> | <i>Value</i> | <i>Unrealized Premiums</i> | <i>Depreciation</i> | <i>Net Realized Gain</i> |
|------------------------------------|----------------------|------------------------|------------------------|------------------------------|--------------|----------------------------|---------------------|--------------------------|
| Call 5Y 30Y CMS Index Cap | 0.31% | Goldman Sachs Bank USA | 2/28/19 | USD 68,500 | \$ (6,165) | \$ (6,165) | \$ | |

OTC Interest Rate Swaptions Written

| | <i>Paid by the Trust</i> | | <i>Received by the Trust</i> | | | <i>Expiration</i> | | <i>Notional Amount(000)</i> |
|---------------------|--------------------------|------------------|------------------------------|------------------|-------------------------------------------|-------------------|-------------|-----------------------------|
| | <i>Rate</i> | <i>Frequency</i> | <i>Rate</i> | <i>Frequency</i> | <i>Counterparty</i> | <i>Date</i> | <i>Rate</i> | |
| Interest Rate Swap, | 3.18% | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Morgan Stanley & Co. International PLC | 12/10/18 | 3.18% | USD 2,000 |
| Interest Rate Swap, | 2.90 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Citibank N.A. | 09/19/19 | 2.90 | USD 21,160 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

OTC Interest Rate Swaptions Written (continued)

| | Paid by the Trust | | Received by the Trust | | | Counterparty | Expiration Date | Exercise Rate | Currency | Notional Amount |
|-------|-------------------|-------------|-------------------------|-----------|-------------------------------------------|--------------|--------------------|------------------|----------|--------------------|
| | Rate | Frequency | Rate | Frequency | | | | | | |
| Swap, | 3.30 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Deutsche Bank AG | 11/07/19 | 3.30 | USD | 1 | |
| Swap, | 2.45 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Morgan Stanley & Co. International PLC | 01/10/20 | 2.45 | USD | 10 | |
| Swap, | 2.45% | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Morgan Stanley & Co. International PLC | 01/21/20 | 2.45 | USD | 10 | |
| Swap, | 2.45 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Morgan Stanley & Co. International PLC | 01/30/20 | 2.45 | USD | 4 | |
| Swap, | 2.20 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Deutsche Bank AG | 02/07/20 | 2.20 | USD | 1 | |
| Swap, | 2.35 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Deutsche Bank AG | 02/14/20 | 2.35 | USD | 1 | |
| Swap, | 2.35 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | UBS AG | 02/21/20 | 2.35 | USD | 1 | |
| Swap, | 2.88 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Deutsche Bank AG | 04/14/20 | 2.88 | USD | 1 | |
| Swap, | 2.45 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Nomura International PLC | 04/16/20 | 2.45 | USD | 8 | |
| Swap, | 2.94 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Bank of America N.A. | 04/17/20 | 2.94 | USD | 1 | |
| Swap, | 2.90 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Deutsche Bank AG | 05/29/20 | 2.90 | USD | | |
| Swap, | 3.05 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Goldman Sachs Bank USA | 06/08/20 | 3.05 | USD | 3 | |
| Swap, | 3.16 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Citibank N.A. | 10/29/20 | 3.16 | USD | 1 | |
| Swap, | 3.27 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Morgan Stanley & Co. International PLC | 11/09/20 | 3.27 | USD | | |
| Swap, | 3.07 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Morgan Stanley & Co. International PLC | 11/27/20 | 3.07 | USD | 3 | |
| Swap, | 3.07 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Citibank N.A. | 11/27/20 | 3.07 | USD | 1 | |
| Swap, | 1.70 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Goldman Sachs Bank USA | 01/05/22 | 1.70 | USD | | |
| Swap, | 1.75 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | Deutsche Bank AG | 02/08/22 | 1.75 | USD | | |

| | | | | | | | | | |
|-------|------------------|---------|-------------|------|-----------|-------------------|----------|------|-----|
| Swap, | 6-Month EURIBOR, | | | | | | | | |
| | | (0.25)% | Semi-annual | 0.03 | Annual | Barclays Bank PLC | 03/12/19 | 0.03 | EUR |
| Swap, | 3-Month LIBOR, | | | | | | | | |
| | | 2.74% | Semi-annual | 3.20 | Quarterly | Barclays Bank PLC | 05/02/19 | 3.20 | USD |
| Swap, | 6-Month EURIBOR, | | | | | | | | |
| | | (0.25)% | Semi-annual | 0.14 | Annual | Barclays Bank PLC | 06/14/19 | 0.14 | EUR |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

OTC Interest Rate Swaptions Written (continued)

| | Paid by the Trust | | Received by the Trust | | Counterparty | Expiration Date | Exercise Rate | Notional Amount (USD) |
|---------------------|-------------------------------|-------------|-----------------------|-------------|--------------------------|-----------------|---------------|-----------------------|
| | Rate | Frequency | Rate | Frequency | | | | |
| Rate Swap, 06/27/24 | 6-Month EURIBOR, (0.25)% | Semi-annual | 0.60 | Annual | Barclays Bank PLC | 06/25/19 | 0.60 | EUR 3, |
| Rate Swap, 09/08/21 | 3-Month LIBOR, 2.74% | Quarterly | 3.30 | Semi-annual | Goldman Sachs Bank USA | 09/06/19 | 3.30 | USD 12, |
| Rate Swap, 09/14/21 | 3-Month LIBOR, 2.74% | Quarterly | 3.35% | Semi-annual | Deutsche Bank AG | 09/12/19 | 3.35% | USD 58, |
| Rate Swap, 11/06/21 | 3-Month LIBOR, 2.74% | Semi-annual | 2.70 | Quarterly | Barclays Bank PLC | 11/04/19 | 2.70 | USD 11, |
| Rate Swap, 11/08/21 | 3-Month LIBOR, 2.74% | Semi-annual | 2.70 | Quarterly | JPMorgan Chase Bank N.A. | 11/06/19 | 2.70 | USD 20, |
| Rate Swap, 11/09/21 | 3-Month LIBOR, 2.74% | Quarterly | 3.30 | Semi-annual | Deutsche Bank AG | 11/07/19 | 3.30 | USD 11, |
| Rate Swap, 01/23/22 | 3-Month LIBOR, 2.74% | Semi-annual | 2.85 | Quarterly | JPMorgan Chase Bank N.A. | 01/21/20 | 2.85 | USD 18, |
| Rate Swap, 02/05/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.15 | Quarterly | Barclays Bank PLC | 02/03/20 | 3.15 | USD 35, |
| Rate Swap, 02/09/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.20 | Quarterly | Deutsche Bank AG | 02/07/20 | 3.20 | USD 10, |
| Rate Swap, 02/16/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.35 | Quarterly | Deutsche Bank AG | 02/14/20 | 3.35 | USD 10, |
| Rate Swap, 02/23/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.35 | Quarterly | UBS AG | 02/21/20 | 3.35 | USD 10, |
| Rate Swap, 04/16/22 | 3-Month LIBOR, 2.74% | Semi-annual | 2.88 | Quarterly | Deutsche Bank AG | 04/14/20 | 2.88 | USD 16, |
| Rate Swap, 04/19/22 | 3-Month LIBOR, 2.74% | Semi-annual | 2.94 | Quarterly | Bank of America N.A. | 04/17/20 | 2.94 | USD 16, |
| Rate Swap, 05/07/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.15 | Quarterly | Goldman Sachs Bank USA | 05/05/20 | 3.15 | USD 8, |
| Rate Swap, | 6-Month JPY LIBOR, (0.00)% | Semi-annual | 2.10 | Semi-annual | Barclays Bank PLC | 05/15/20 | 2.10 | JPY 250, |
| Rate Swap, 05/20/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.50 | Quarterly | JPMorgan Chase Bank N.A. | 05/18/20 | 3.50 | USD 10, |
| Rate Swap, 05/24/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.55 | Quarterly | Deutsche Bank AG | 05/22/20 | 3.55 | USD 16, |
| Rate Swap, 05/31/22 | 3-Month LIBOR, 2.74% | Semi-annual | 2.90 | Quarterly | Deutsche Bank AG | 05/29/20 | 2.90 | USD 9, |

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| | | | | | | | | | |
|--------------------|-------------------------|-------------|-------|-----------|--------------------------------|----------|------|-----|-----|
| ate Swap, 05/31/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.35 | Quarterly | Goldman Sachs Bank USA | 05/29/20 | 3.35 | USD | 13, |
| ate Swap, 06/10/21 | 3-Month LIBOR, 2.74% | Semi-annual | 3.05% | Quarterly | Goldman Sachs Bank USA | 06/08/20 | 3.05 | USD | 33, |
| ate Swap, 06/10/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.45 | Quarterly | Goldman Sachs Bank USA | 06/08/20 | 3.45 | USD | 13, |
| ate Swap, 06/17/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.35 | Quarterly | Goldman Sachs Bank USA | 06/15/20 | 3.35 | USD | 8, |
| ate Swap, 07/01/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.20 | Quarterly | Nomura International PLC | 06/29/20 | 3.20 | USD | 23, |
| ate Swap, 08/26/22 | 3-Month LIBOR, 2.74% | Semi-annual | 3.50 | Quarterly | Barclays Bank PLC | 08/24/20 | 3.50 | USD | 16, |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

OTC Interest Rate Swaptions Written (continued)

| | Paid by the Trust | | Received by the Trust | | Counterparty | Expiration Date | Exercise Rate | Notional Amount (000) | |
|---------------------|-------------------|-------------|-----------------------|-------------|------------------------------------|-----------------|---------------|-----------------------|--------|
| | Rate | Frequency | Rate | Frequency | | | | | |
| Interest Rate Swap, | 3-Month LIBOR, | | | | | | | | |
| | 2.74% | Quarterly | 3.16% | Semi-annual | Citibank N.A. | 10/29/20 | 3.16% | USD | 17,030 |
| Interest Rate Swap, | 3-Month LIBOR, | | | | Morgan Stanley & Co. International | | | | |
| | 2.74% | Quarterly | 3.27 | Semi-annual | PLC | 11/09/20 | 3.27 | USD | 8,550 |
| Interest Rate Swap, | 3-Month LIBOR, | | | | Morgan Stanley & Co. International | | | | |
| | 2.74% | Quarterly | 3.07 | Semi-annual | PLC | 11/27/20 | 3.07 | USD | 33,225 |
| Interest Rate Swap, | 3-Month LIBOR, | | | | | | | | |
| | 2.74% | Quarterly | 3.07 | Semi-annual | Citibank N.A. | 11/27/20 | 3.07 | USD | 16,365 |
| Interest Rate Swap, | 6-Month EURIBOR, | | | | JPMorgan Chase Bank N.A. | | | | |
| 31 | (0.25)% | Semi-annual | 2.15 | Annual | | 04/19/21 | 2.15 | EUR | 4,400 |
| Interest Rate Swap, | 6-Month EURIBOR, | | | | Barclays Bank | | | | |
| 31 | (0.25)% | Semi-annual | 2.00 | Annual | PLC | 05/04/21 | 2.00 | EUR | 2,700 |
| Interest Rate Swap, | 3-Month LIBOR, | | | | Barclays Bank | | | | |
| 31 | 2.74% | Semi-annual | 3.87 | Quarterly | PLC | 06/07/21 | 3.87 | USD | 8,000 |
| Interest Rate Swap, | 3-Month LIBOR, | | | | Goldman Sachs | | | | |
| | 2.74% | Semi-annual | 3.25 | Quarterly | Bank USA | 05/03/22 | 3.25 | USD | 10,130 |

Centrally Cleared Credit Default Swaps - Sell Protection

| | Financing Rate Received by the Trust | Payment Frequency | Termination Date | Credit Rating ^(a) | Notional Amount (000) ^(b) | Value | Upfront Premium Paid (Received) | Unrealized Appreciation (Depreciation) |
|----------------------------|--------------------------------------|-------------------|------------------|------------------------------|--------------------------------------|------------|---------------------------------|----------------------------------------|
| Reference Obligation/Index | | | | | | | | |
| A.HY.31.V1 | 5.00% | Quarterly | 12/20/23 | B+ | USD 8,300 | \$ 458,648 | \$ 329,189 | \$ 119,459 |

- (a) Using S&P/Standard & Poor's rating of the issuer or the underlying securities of the index, as applicable.
- (b) The maximum potential amount the Trust may pay should a negative credit event take place as defined under the terms of the agreement.

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

Centrally Cleared Interest Rate Swaps

| Paid by the Trust | | Received by the Trust | | | | | Upfront Premium Unpaid/Depreciated | | | |
|-------------------|-------------|-----------------------------|----------------|-------------------------|-----------------------|------------|------------------------------------|---------|-------------|-----|
| Frequency | Rate | Frequency | Effective Date | Termination Date | Notional Amount (000) | Value | (Received) | Unpaid | Depreciated | |
| LIBOR, | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | N/A | 10/11/20 | USD 2,500 | \$ 10,239 | \$ 27 | | \$ |
| LIBOR, | Quarterly | 2.76 | Semi-annual | 04/01/19 ^(a) | 04/01/21 | USD 4,530 | (21,244) | 53 | | |
| LIBOR, | Quarterly | 2.76 | Semi-annual | 04/01/19 ^(a) | 04/01/21 | USD 4,530 | (21,201) | 53 | | |
| | Quarterly | 2.86 | Semi-annual | 04/06/20 ^(a) | 04/06/21 | USD 8,460 | (12,378) | 90 | | |
| | Annual | 6-Month EURIBOR, (0.25)% | Semi-annual | 06/18/19 ^(a) | 06/18/21 | EUR 7,945 | (31,901) | 113 | | |
| | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | 09/13/19 ^(a) | 09/13/21 | USD 4,820 | (7,957) | (264) | | |
| LIBOR, | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | 09/13/19 ^(a) | 09/13/21 | USD 1,900 | (3,101) | 22 | | |
| LIBOR, | Quarterly | 3.11 | Semi-annual | 09/15/20 ^(a) | 09/15/21 | USD 36,620 | 36,035 | 392 | | |
| | Quarterly | 3.08 | Semi-annual | 09/15/20 ^(a) | 09/15/21 | USD 36,370 | 27,288 | 2,144 | | |
| | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | 10/04/19 ^(a) | 10/04/21 | USD 91,900 | (234,997) | 108,707 | | (3) |
| | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | 10/07/19 ^(a) | 10/07/21 | USD 3,760 | (15,694) | 44 | | |
| | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | 10/08/19 ^(a) | 10/08/21 | USD 3,720 | (19,115) | 44 | | |
| | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | 10/08/19 ^(a) | 10/08/21 | USD 3,720 | (19,713) | 44 | | |
| LIBOR, | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | 10/22/19 ^(a) | 10/22/21 | USD 3,690 | (21,449) | 44 | | |
| LIBOR, | Quarterly | 3.23 | Semi-annual | 10/25/19 ^(a) | 10/25/21 | USD 3,680 | 14,155 | 43 | | |
| LIBOR, | Quarterly | 3.25 | Semi-annual | 10/28/19 ^(a) | 10/28/21 | USD 11,070 | 47,387 | 130 | | |
| LIBOR, | Quarterly | 3.20 | Semi-annual | 10/28/19 ^(a) | 10/28/21 | USD 4,480 | 14,945 | 53 | | |
| | Quarterly | 3.20 | Semi-annual | 10/28/19 ^(a) | 10/28/21 | USD 3,680 | 11,998 | 43 | | |
| | Quarterly | 3.17 | Semi-annual | 10/29/19 ^(a) | 10/29/21 | USD 3,670 | 10,163 | 43 | | |

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LIBOR,

LIBOR,

| | | | | | | | | |
|-------------|----------------|-------------|-------------------------|----------|-----|-------|----------|----|
| Quarterly | 3.19 | Semi-annual | 11/01/19 ^(a) | 11/01/21 | USD | 5,880 | 18,628 | 69 |
| | 3-Month LIBOR, | | | | | | | |
| Semi-annual | 2.74% | Quarterly | 11/15/19 ^(a) | 11/15/21 | USD | 6,900 | (26,039) | 81 |
| | 3-Month LIBOR, | | | | | | | |
| Semi-annual | 2.74% | Quarterly | 11/17/20 ^(a) | 11/17/21 | USD | 5,000 | (6,300) | 54 |
| LIBOR, | | | | | | | | |
| Quarterly | 3.16 | Semi-annual | 11/18/19 ^(a) | 11/18/21 | USD | 4,905 | 12,314 | 58 |
| LIBOR, | | | | | | | | |
| Quarterly | 3.20 | Semi-annual | 11/18/19 ^(a) | 11/18/21 | USD | 4,905 | 15,923 | 58 |
| LIBOR, | | | | | | | | |
| Quarterly | 3.12 | Semi-annual | 11/19/19 ^(a) | 11/19/21 | USD | 2,340 | 4,132 | 28 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

Centrally Cleared Interest Rate Swaps (continued)

| Date | Paid by the Trust | | Received by the Trust | | Effective Date | Termination Date | Notional Amount (000) | Upfront Premium Received | Unrealized Depreciation | Appreciation |
|----------|-------------------|--------------|-----------------------|--------------|-------------------------|------------------|-----------------------|--------------------------|-------------------------|--------------|
| | Frequency | Rate | Frequency | Rate | | | | | | |
| 12/15/18 | Quarterly | 3.12% | Semi-annual | 3.12% | 11/19/19 ^(a) | 11/19/21 | USD 4,350 | 7,804 | \$ 51 | \$ 7,753 |
| 12/15/18 | Quarterly | 3.13 | Semi-annual | 3.13 | 11/19/19 ^(a) | 11/19/21 | USD 3,650 | 7,650 | 43 | 7,607 |
| 12/15/18 | Quarterly | 3.07 | Semi-annual | 3.07 | 11/21/19 ^(a) | 11/21/21 | USD 7,270 | 5,846 | 86 | 5,760 |
| 12/15/18 | Quarterly | 3.02 | Semi-annual | 3.02 | 12/03/19 ^(a) | 12/03/21 | USD 3,600 | (273) | 42 | (315) |
| 12/15/18 | Quarterly | 3.02 | Semi-annual | 3.02 | 12/03/19 ^(a) | 12/03/21 | USD 3,600 | 135 | 42 | 93 |
| 12/15/18 | Semi-annual | 2.74% | Quarterly | 2.74% | 01/22/20 ^(a) | 01/22/22 | USD 7,200 | 53,673 | 85 | 53,588 |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 02/07/20 ^(a) | 02/07/22 | USD 13,020 | 40,229 | 153 | 40,076 |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 02/24/20 ^(a) | 02/24/22 | USD 3,930 | 3,689 | 46 | 3,643 |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 03/24/20 ^(a) | 03/24/22 | USD 9,300 | 3,941 | 110 | 3,831 |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 04/06/21 ^(a) | 04/06/22 | USD 8,460 | 9,969 | 90 | 9,879 |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 04/07/20 ^(a) | 04/07/22 | USD 3,750 | 10,577 | 43 | 10,534 |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 05/12/20 ^(a) | 05/12/22 | USD 3,070 | (4,779) | 35 | (4,814) |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 06/02/20 ^(a) | 06/02/22 | USD 4,000 | 9,290 | 46 | 9,244 |
| 12/15/18 | Quarterly | 2.96 | Semi-annual | 2.96 | 07/21/20 ^(a) | 07/19/22 | USD 9,760 | (4,824) | 115 | (4,939) |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 07/28/20 ^(a) | 07/28/22 | USD 5,680 | (9,980) | 67 | (10,047) |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 08/28/20 ^(a) | 08/28/22 | USD 4,490 | 4,612 | 53 | 4,559 |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 09/14/21 ^(a) | 09/14/22 | USD 36,620 | (26,023) | 392 | (26,415) |
| 12/15/18 | Semi-annual | LIBOR, 2.74% | Quarterly | LIBOR, 2.74% | 09/14/21 ^(a) | 09/14/22 | USD 36,370 | (12,599) | 56 | (12,655) |
| 12/15/18 | Semi-annual | | Quarterly | | 10/07/20 ^(a) | 10/07/22 | USD 3,060 | (17,286) | 36 | (17,322) |

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| | | | | | | | | | | | |
|--------------------|-------------|-------------------------|-------------|-------------------------|----------|-----|-------|----------|----|--------|--|
| | | 3-Month LIBOR, 2.74% | | | | | | | | | |
| 0 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | 10/07/20 ^(a) | 10/07/22 | USD | 3,060 | (17,371) | 36 | (17,40 | |
| 1 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | 10/07/20 ^(a) | 10/07/22 | USD | 3,055 | (18,130) | 36 | (18,16 | |
| 1 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | 10/07/20 ^(a) | 10/07/22 | USD | 3,055 | (18,412) | 36 | (18,44 | |
| Month LIBOR, 4% | Quarterly | 3.21 | Semi-annual | 10/13/20 ^(a) | 10/13/22 | USD | 3,830 | 15,655 | 45 | 15,61 | |
| Month LIBOR, 4% | Quarterly | 3.24 | Semi-annual | 10/13/20 ^(a) | 10/13/22 | USD | 3,850 | 17,863 | 45 | 17,81 | |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

Centrally Cleared Interest Rate Swaps (continued)

| Paid by the Trust <i>Rate</i> | Received by the Trust <i>Frequency</i> | <i>Effective Date</i> | <i>Termination Date</i> | <i>Notional Amount(000)</i> | <i>Value (Received)</i> | <i>Upfront Premium Paid</i> | <i>Unrealized Appreciation</i> | <i>Unrealized Depreciation</i> | |
|----------------------------------|-------------------------------------------|-----------------------|-------------------------|-----------------------------|-------------------------|-----------------------------|--------------------------------|--------------------------------|-------------|
| | | | | | | | | | <i>Rate</i> |
| 3-Month LIBOR, 4% | Quarterly | 3.25% | Semi-annual | 10/13/20 ^(a) | 10/13/22 | USD 1,900 | 9,340 | \$ 22 | \$ 9,318 |
| 3-Month LIBOR, 4% | Quarterly | 2.66 | Semi-annual | N/A | 02/15/23 | USD 5,490 | (33,958) | 61 | (34,019) |
| 3-Month LIBOR, 4% | Quarterly | 2.78 | Semi-annual | N/A | 03/02/23 | USD 3,140 | (21,136) | 36 | (21,172) |
| 3-Month LIBOR, 4% | Quarterly | 2.80 | Semi-annual | N/A | 03/15/23 | USD 3,920 | (24,873) | 45 | (24,918) |
| 3-Month LIBOR, 4% | Quarterly | 2.71 | Semi-annual | N/A | 04/03/23 | USD 9,210 | (97,366) | 106 | (97,472) |
| 3-Month LIBOR, 4% | Quarterly | 2.74 | Semi-annual | N/A | 04/03/23 | USD 4,700 | (43,607) | 54 | (43,661) |
| 3-Month LIBOR, 4% | Annual | 2.68 | Annual | 04/03/19 ^(a) | 05/31/23 | USD 24,330 | 4,680 | 321 | 4,359 |
| 3-Month LIBOR, 4% | Quarterly | 2.89 | Semi-annual | N/A | 06/06/23 | USD 16,340 | 75,072 | 188 | 74,884 |
| 3-Month LIBOR, 4% | Quarterly | 3.18 | Semi-annual | N/A | 11/09/23 | USD 3,925 | 38,082 | 51 | 38,031 |
| 3-Month LIBOR, 4% | Semi-annual | 2.74% | Quarterly | N/A | 11/29/23 | USD 23,340 | (73,979) | 307 | (74,286) |
| 3-Month LIBOR, 4% | Semi-annual | LIBOR, 2.74% | Quarterly | 07/19/22 ^(a) | 07/19/24 | USD 20,510 | 25,874 | 242 | 25,632 |
| 3-Month LIBOR, 4% | Quarterly | 2.94 | Semi-annual | 08/23/19 ^(a) | 08/23/24 | USD 14,640 | (42,294) | 193 | (42,487) |
| 3-Month LIBOR, 4% | Semi-annual | LIBOR, 2.74% | Quarterly | 11/29/19 ^(a) | 11/29/24 | USD 3,030 | (13,522) | 40 | (13,562) |
| 3-Month LIBOR, 4% | Semi-annual | | Quarterly | 03/29/19 ^(a) | 10/31/25 | USD 2,610 | (10,768) | (2,143) | (8,625) |

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| | | | | | | | | | | |
|----------------------------|-------------|-------------------------|-------------|-------------------------|----------|-----|---------|----------|-----|--------|
| 3-Month LIBOR, 2.74% | | | | | | | | | | |
| Month BOR, 4% | Quarterly | 2.98 | Semi-annual | 07/19/24 ^(a) | 07/19/26 | USD | 10,810 | (20,070) | 127 | (20,19 |
| Month BOR, 4% | Quarterly | 2.75 | Semi-annual | 01/05/22 ^(a) | 01/05/27 | USD | 1,430 | (17,878) | 18 | (17,89 |
| Month RIBOR, 25)% | Semi-annual | 0.90 | Annual | 12/10/18 ^(a) | 08/15/27 | EUR | 6,970 | 103,360 | 138 | 103,22 |
| 4 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | N/A | 10/12/27 | USD | 1,250 | 68,197 | 17 | 68,18 |
| Month Y BOR, 00)% | Semi-annual | 0.37 | Semi-annual | N/A | 01/29/28 | JPY | 181,730 | 23,163 | 26 | 23,13 |
| 8 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | N/A | 02/15/28 | USD | 2,600 | 15,034 | 38 | 14,99 |
| 3 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | N/A | 03/02/28 | USD | 1,630 | 12,503 | 24 | 12,47 |
| 3 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | N/A | 03/15/28 | USD | 2,040 | 16,055 | 30 | 16,02 |
| 1 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | N/A | 04/03/28 | USD | 4,770 | 89,398 | 71 | 89,32 |
| 4 | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | N/A | 04/03/28 | USD | 2,440 | 38,944 | 36 | 38,90 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

Centrally Cleared Interest Rate Swaps (continued)

| Paid by the Trust <i>Rate</i> | Frequency | Received by the Trust <i>Rate</i> | Frequency | Effective <i>Date</i> | Termination <i>Date</i> | Notional <i>Amount (000)</i> | Value | Upfront | |
|----------------------------------|-------------|-------------------------------------------|-------------|--------------------------|----------------------------|---------------------------------|-------------|------------------------------|------------------------------------------------|
| | | | | | | | | Premium <i>(Received)</i> | Unrealized <i>Appreciation/Depreciation</i> |
| 8% | Semi-annual | 3-Month LIBOR, 2.74% | Quarterly | N/A | 06/06/28 | USD 8,480 | \$ (28,094) | \$ 120 | \$ (28,214) |
| 2% | Semi-annual | 0.36 3-Month LIBOR, 2.74% | Semi-annual | N/A | 07/31/28 | JPY 113,000 | 12,760 | 17 | 12,743 |
| 2% | Semi-annual | LIBOR, 2.74% | Quarterly | 03/29/19 ^(a) | 08/15/28 | USD 16,160 | (79,821) | 17,937 | (97,758) |
| 4% | Quarterly | 3.25 3-Month LIBOR, 2.74% | Semi-annual | N/A | 10/09/28 | USD 1,230 | 22,541 | 19 | 22,522 |
| 7% | Semi-annual | LIBOR, 2.74% | Quarterly | N/A | 11/09/28 | USD 2,058 | (40,046) | 32 | (40,078) |
| 4% | Quarterly | 3.14 6-Month EURIBOR, (0.25)% | Semi-annual | N/A | 11/29/28 | USD 12,190 | 94,818 | 191 | 94,627 |
| 7% | Annual | (0.25)% 6-Month EURIBOR, (0.25)% | Semi-annual | 02/20/19 ^(a) | 02/20/29 | EUR 1,970 | (96,988) | 44 | (97,032) |
| 8% | Annual | (0.25)% 6-Month JPY | Semi-annual | 02/22/19 ^(a) | 02/22/29 | EUR 590 | (29,623) | 13 | (29,636) |
| 2% | Semi-annual | LIBOR, (0.00)% | Semi-annual | 11/30/21 ^(a) | 11/30/31 | JPY 95,000 | (1,965) | 16 | (1,981) |
| 4% | Quarterly | 3.18 3-Month LIBOR, 2.74% | Semi-annual | 05/09/28 ^(a) | 05/09/38 | USD 1,590 | (11,605) | 24 | (11,629) |
| 8% | Semi-annual | LIBOR, 2.74% | Quarterly | 06/29/28 ^(a) | 06/29/38 | USD 230 | 3,180 | 3 | 3,177 |
| 4% | Quarterly | 2.95 3-Month LIBOR, 2.74% | Semi-annual | 12/31/18 ^(a) | 02/15/44 | USD 1,430 | (53,520) | (63,015) | 9,494 |
| 5% | Semi-annual | LIBOR, 2.74% | Quarterly | 12/31/18 ^(a) | 02/15/44 | USD 1,430 | 53,521 | 63,077 | (9,552) |
| 3% | Semi-annual | LIBOR, 2.74% | Quarterly | 03/29/19 ^(a) | 05/15/44 | USD 7,170 | (89,625) | (37,094) | (52,531) |
| | Quarterly | 3.22 | Semi-annual | 03/29/19 ^(a) | 05/15/44 | USD 1,900 | 21,245 | 39 | 21,206 |

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| | | | | | | | | | | | |
|---------------------|-------------|--------------|-------------|-------------------------|----------|-----|-------|--------------|-----------|------------|--|
| Month BOR, 4% | | 3-Month | | | | | | | | | |
| 5 | Semi-annual | LIBOR, 2.74% | Quarterly | N/A | 11/09/48 | USD | 1,770 | (73,920) | 40 | (73,96 | |
| Month BOR, 4% | Quarterly | 3.06 | Semi-annual | 02/15/23 ^(a) | 02/15/53 | USD | 3,210 | (60,122) | 72 | (60,19 | |
| | | | | | | | | \$ (393,639) | \$ 95,545 | \$ (489,18 | |

(a) Forward Swap.

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

OTC Credit Default Swaps Sell Protection

| | <i>Financing Rate Received</i> | <i>by the</i> | <i>Payment Frequency</i> | <i>Counterparty</i> | <i>Termination Date</i> | <i>Credit Rating^(a)</i> | <i>Notional Amount (000)^(b)</i> | <i>Value</i> | <i>Upfront Premium Paid (Received)</i> | <i>Unrealized Appreciation (Depreciation)</i> |
|----------------------------|------------------------------------|-------------------|------------------------------|-------------------------------------------------------|-----------------------------|----------------------------------------|----------------------------------------------------|--------------|----------------------------------------------------|-------------------------------------------------------|
| Reference Obligation/Index | 1.00% | Trust | Quarterly | Citibank N.A. | 12/20/22 | N/R | EUR 20 | \$ (1,427) | \$ (341) | \$ (1,086) |
| to Italia SpA/Milano | | | | | | | | | | |
| to Guichard Perrachon | 1.00 | | Quarterly | BNP Paribas S.A. | 06/20/23 | BB+ | EUR 10 | (1,987) | (934) | (1,053) |
| to Guichard Perrachon | 1.00 | | Quarterly | JPMorgan Chase Bank N.A. | 06/20/23 | BB+ | EUR 10 | (1,987) | (925) | (1,062) |
| to Guichard Perrachon | 1.00 | | Quarterly | Bank of America N.A. | 06/20/23 | BB+ | EUR 6 | (1,225) | (881) | (1,114) |
| to Guichard Perrachon | 1.00 | | Quarterly | Citibank N.A. JPMorgan Chase Bank | 06/20/23 | BB+ | EUR 14 | (2,749) | (1,864) | (1,115) |
| to Guichard Perrachon | 1.00 | | Quarterly | N.A. | 06/20/23 | BB+ | EUR 5 | (1,082) | (666) | (1,118) |
| to Guichard Perrachon | 1.00 | | Quarterly | Citibank N.A. JPMorgan Chase Bank | 06/20/23 | BB+ | EUR 9 | (1,801) | (1,185) | (1,116) |
| to Guichard Perrachon | 1.00 | | Quarterly | N.A. | 06/20/23 | BB+ | EUR 9 | (1,802) | (1,185) | (1,117) |
| to Guichard Perrachon | 1.00 | | Quarterly | N.A. | 06/20/23 | BB+ | EUR 4 | (721) | (444) | (1,115) |
| to Guichard Perrachon | 1.00 | | Quarterly | Barclays Bank PLC | 06/20/23 | BB+ | EUR 6 | (1,151) | (681) | (1,116) |
| to Guichard Perrachon | 1.00 | | Quarterly | Barclays Bank PLC | 06/20/23 | BB+ | EUR 44 | (8,785) | (5,357) | (3,428) |
| to Justitia AB | 5.00 | | Quarterly | Credit Suisse International Credit Suisse | 06/20/23 | BB+ | EUR 10 | 543 | 930 | (1,117) |
| to Justitia AB | 5.00 | | Quarterly | International | 06/20/23 | BB+ | EUR 5 | 248 | 503 | (1,117) |
| to Justitia AB | 5.00 | | Quarterly | Morgan Stanley & Co. International | 06/20/23 | BB+ | EUR 15 | 838 | 1,697 | (1,117) |

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| | | | PLC | | | | | | | |
|----------------------|------|-----------|-----------------------------|----------|-----|-----|-------|-----------|-----------|------|
| n Justitia AB | 5.00 | Quarterly | Citibank N.A. | 06/20/23 | BB+ | EUR | 9 | 507 | 433 | |
| n Justitia AB | 5.00 | Quarterly | Citibank N.A. | 06/20/23 | BB+ | EUR | 21 | 1,123 | 958 | |
| | | | Morgan Stanley & Co. | | | | | | | |
| as Cook Finance 2 | 5.00 | Quarterly | International PLC | 06/20/23 | B+ | EUR | 50 | (5,094) | 6,227 | (11, |
| o Guichard Perrachon | 1.00 | Quarterly | Barclays Bank PLC | 12/20/23 | BB+ | EUR | 40 | (8,855) | (6,407) | (2, |
| peake Energy Corp. | 5.00 | Quarterly | Barclays Bank PLC | 12/20/23 | B- | USD | 48 | (1,733) | 93 | (1, |
| peake Energy Corp. | 5.00 | Quarterly | Barclays Bank PLC | 12/20/23 | B- | USD | 208 | (7,509) | 2,027 | (9, |
| | | | JPMorgan Chase Bank | | | | | | | |
| nkkelux Holdco 2 SA | 5.00 | Quarterly | N.A. Credit Suisse | 12/20/23 | B+ | EUR | 9 | (1,635) | (62) | (1, |
| nkkelux Holdco 2 SA | 5.00 | Quarterly | International Credit Suisse | 12/20/23 | B+ | EUR | 4 | (712) | 73 | (, |
| nkkelux Holdco 2 SA | 5.00 | Quarterly | International Credit Suisse | 12/20/23 | B+ | EUR | 16 | (3,106) | 316 | (3, |
| om Italia SpA/Milano | 1.00 | Quarterly | Barclays Bank PLC | 12/20/23 | N/R | EUR | 52 | (5,699) | (5,070) | (, |
| | | | JPMorgan Chase Bank | | | | | | | |
| om Italia SpA/Milano | 1.00 | Quarterly | N.A. | 12/20/23 | N/R | EUR | 48 | (5,357) | (5,037) | (, |
| o PLC | 1.00 | Quarterly | Citibank N.A. | 12/20/23 | BB+ | EUR | 30 | (459) | (447) | (, |
| | | | Barclays | | | | | | | |
| X NA.8 | 3.00 | Monthly | Bank PLC | 10/17/57 | N/R | USD | 5,000 | (417,071) | (512,085) | 95, |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

OTC Credit Default Swaps Sell Protection (continued)

| Obligation/Index | Financing Rate Received by the Trust | Payment Frequency | Counterparty | Termination Date | Credit Rating ^(a) | Notional Amount (000) ^(b) | Value | Upfront Premium Paid (Received) | Upfront Premium Paid (Received) |
|------------------|--------------------------------------|-------------------|----------------------------------------|------------------|------------------------------|--------------------------------------|----------------|---------------------------------|---------------------------------|
| A.8 | 3.00% | Monthly | Morgan Stanley & Co. International PLC | 10/17/57 | N/R | USD 5,550 | \$ (464,799) | \$ (747,518) | \$ |
| A.8 | 3.00 | Monthly | Credit Suisse International | 10/25/57 | N/R | USD 2,500 | (208,536) | (253,053) | |
| A.9 | 3.00 | Monthly | Morgan Stanley & Co. International PLC | 09/17/58 | N/R | USD 9,450 | (804,854) | (1,176,895) | |
| A.9 | 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/R | USD 5,000 | (425,849) | (547,492) | |
| A.9 | 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/R | USD 5,000 | (425,849) | (547,492) | |
| A.9 | 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/R | USD 5,000 | (425,849) | (541,512) | |
| A.9 | 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/R | USD 5,000 | (425,849) | (547,440) | |
| | | | | | | | \$ (3,660,273) | \$ (4,891,716) | \$ |

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

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

Fair Value Hierarchy as of Period End

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

Level 1 Unadjusted quoted prices in active markets/exchanges for identical assets or liabilities that Trust has the ability to access

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

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

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Investments classified within Level 3 have significant unobservable inputs used by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) in determining the price for Fair Valued Investments. Level 3 investments include equity or debt issued by privately held companies or funds. There may not be a secondary market, and/or there are a limited number of investors. Level 3 investments may also be adjusted to reflect illiquidity and/or non-transferability, with the amount of such discount estimated by the Global Valuation Committee in the absence of market information.

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

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

| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|------------------------------------------------------|----------------|------------------|----------------|------------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments: | | | | |
| Asset-Backed Securities | \$ | \$ 58,804,759 | \$ 1,212,847 | \$ 60,017,606 |
| Corporate Bonds | | 469,773,341 | 8,053,815 | 477,827,156 |
| Floating Rate Loan Interests | | 15,823,132 | 1,778,593 | 17,601,725 |
| Foreign Agency Obligations | | 24,210,819 | | 24,210,819 |
| Municipal Bonds | | 23,155,123 | | 23,155,123 |
| Non-Agency Mortgage-Backed Securities | | 56,029,436 | | 56,029,436 |
| Preferred Securities | 7,304,421 | 79,226,148 | | 86,530,569 |
| U.S. Government Sponsored Agency Securities | | 109,436,570 | | 109,436,570 |
| U.S. Treasury Obligations | | 160,597,611 | | 160,597,611 |
| Short-Term Securities: | | | | |
| Foreign Agency Obligations | | 741,598 | | 741,598 |
| Short-Term Investment Fund | 184,493 | | | 184,493 |
| Options Purchased | | | | |
| Interest Rate Contracts | 56,500 | 3,802,173 | | 3,858,673 |
| Liabilities: | | | | |
| Investments: | | | | |
| Unfunded Floating Rate Loan Interests ^(a) | | (11) | | (11) |
| | \$ 7,545,414 | \$ 1,001,600,699 | \$ 11,045,255 | \$ 1,020,191,368 |
| Derivative Financial Instruments ^(b) | | | | |
| Assets: | | | | |
| Credit contracts | \$ | \$ 1,404,529 | \$ | \$ 1,404,529 |
| Forward foreign currency contracts | | 65,195 | | 65,195 |
| Interest rate contracts | 111,892 | 1,092,382 | | 1,204,274 |
| Liabilities: | | | | |
| Credit contracts | | (43,627) | | (43,627) |
| Forward foreign currency contracts | | (20,396) | | (20,396) |
| Equity contracts | (721) | | | (721) |
| Interest rate contracts | (375,560) | (5,914,566) | | (6,290,126) |
| | \$ (264,389) | \$ (3,416,483) | \$ | \$ (3,680,872) |

- (a) Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.
- (b) Derivative financial instruments are swaps, futures contracts and forward foreign currency exchange contracts. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value.

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount or face value, including accrued interest, for financial statement purposes. As of period end, reverse repurchase agreements of \$298,609,349 are categorized as level 2 within the disclosure hierarchy.

During the year ended November 30, 2018, there were no transfers between Level 1 and Level 2.

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2018

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

| | <i>Asset- Backed Securities</i> | <i>Corporate Bonds</i> | <i>Floating Rate Loan Interests</i> | <i>Government Sponsored Agency Securities</i> | <i>Total</i> |
|--------------------------------------------------------------------------------------------------------------------|-----------------------------------------|----------------------------|---------------------------------------------|-----------------------------------------------------------|---------------|
| Assets: | | | | | |
| Opening balance, as of August 31, 2018 | \$ 248,806 | \$ 8,366,900 | \$ 1,241,580 | \$ 1 | \$ 9,857,287 |
| Transfers into Level 3 | | | 804,291 | | 804,291 |
| Transfers out of Level 3 | | | (111,573) | | (111,573) |
| Accrued discounts/premiums | (21,383) | | 149 | | (21,234) |
| Net realized gain (loss) | (77,199) | | 491 | | (76,708) |
| Net change in unrealized appreciation (depreciation) | 62,623 | (288,312) | (17,986) | (1) | (243,676) |
| Purchases | 1,000,000 | | 177,360 | | 1,177,360 |
| Sales | | (24,773) | (315,719) | | (340,492) |
| Closing balance, as of November 30, 2018 | \$ 1,212,847 | \$ 8,053,815 | \$ 1,778,593 | \$ | \$ 11,045,255 |
| Net change in unrealized appreciation (depreciation) on investments still held at November 30, 2018 ^(a) | \$ 62,623 | \$ (288,312) | \$ (16,568) | \$ | \$ (242,258) |

^(a) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at November 30, 2018 is generally due to investments no longer held or categorized as Level 3 at period end.

The following table summarizes the valuation approaches used and unobservable inputs utilized by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) to determine the value of certain of the Fund's Level 3 investments as of period end. The table does not include Level 3 investments with values based upon unadjusted third party pricing information in the amount of \$2,991,440. A significant change in the third party information could result in a significantly lower or higher value of such Level 3 investments.

| <i>Valuation Approach</i> | <i>Unobservable</i> | <i>Range of</i> | <i>Weighted</i> |
|---------------------------|---------------------|-----------------|-----------------|
|---------------------------|---------------------|-----------------|-----------------|

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| | | | <i>Inputs</i> | <i>Unobservable</i> | <i>Average of</i> |
|-----------------|-----------|--------|------------------------------|----------------------------|-------------------|
| | | | <i>Inputs Utilized</i> | <i>Unobservable Inputs</i> | |
| Assets: | | | | | |
| Corporate Bonds | 8,053,815 | Income | Credit Spread ^(a) | 135 310 | 238.14 |

^(a) Decrease in unobservable input may result in a significant increase to value, while an increase in the unobservable input may result in a significant decrease to value.

Item 2 Controls and Procedures

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

Item 3 Exhibits

Certifications Attached hereto

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

BlackRock Core Bond Trust

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

BlackRock Core Bond Trust

Date: January 18, 2019

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

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

BlackRock Core Bond Trust

Date: January 18, 2019

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

BlackRock Core Bond Trust

Date: January 18, 2019