

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

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

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

Investment Company Act file number: 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 08/31/2018

Date of reporting period: 11/30/2017

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

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

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

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

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

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

Schedule of Investments (unaudited) (continued)

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November 30, 2017

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

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

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

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

Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

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

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

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

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

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

SCHEDULES OF INVESTMENTS

Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

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

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

Schedule of Investments (unaudited) (continued)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

November 30, 2017

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

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

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

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

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(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

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

New York (continued)

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

Total Municipal Bonds 3.1%

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

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

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

Schedule of Investments (unaudited) (continued)

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

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

Preferred Securities 12.7%

Capital Trusts 11.5%

Auto Components 0.0%

General Motors Financial Co., Inc., Series A, 5.75% ^{(c)(i)}	264	271,218
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Banks 3.3%

ABN AMRO Bank NV, 5.75% ^{(g)(i)}	200	260,367
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Banco Bilbao Vizcaya Argentaria SA, 6.13% ^{(c)(i)}	2,000	2,050,000
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Banco Santander SA, 6.25% ^{(g)(i)}	100	124,232
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BNP Paribas SA, 7.20% ^{(b)(g)(i)}	2,000	2,317,500
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Capital One Financial Corp., Series E, 5.55% ^{(g)(i)}	3,500	3,648,750
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CIT Group, Inc., Series A, 5.80% ^{(g)(i)}	323	333,094
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Citigroup, Inc.^{(g)(i)}:

Series M, 6.30%	4,000	4,326,000
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Series P, 5.95%	2,100	2,262,750
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Series Q, 5.95%	100	104,888
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Series R, 6.13%	605	645,081
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Cooperatieve Rabobank UA, 6.63% ^{(g)(i)}	200	276,011
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Credit Agricole SA ^{(b)(g)(i)} :		
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6.63%	1,400	1,456,997
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7.88%	1,000	1,134,030
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Intesa Sanpaolo SpA, 7.00% ^{(g)(i)}	200	264,430
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Nordea Bank AB, 6.13% ^{(b)(g)(i)}	2,960	3,189,400
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Wells Fargo & Co.^{(g)(i)}:

Series S, 5.90%	3,510	3,799,575
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Series U, 5.88%	430	477,300
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26,670,405

