BLACKROCK CORE BOND TRUST Form N-CSR November 03, 2015

## UNITED STATES

## SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## FORM N-CSR

## CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT

## **INVESTMENT COMPANIES**

Investment Company Act file number 811-10543

Name of Fund: BlackRock Core Bond Trust (BHK)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

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

Date of fiscal year end: 08/31/2015

Date of reporting period: 08/31/2015

Item 1 Report to Stockholders

AUGUST 31, 2015

## ANNUAL REPORT

BlackRock Core Bond Trust (BHK)

BlackRock Corporate High Yield Fund, Inc. (HYT)

BlackRock Income Trust, Inc. (BKT)

Not FDIC Insured May Lose Value No Bank Guarantee

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# The Markets in Review

### Dear Shareholder,

Diverging monetary policies and shifting economic outlooks between regions were the broader themes underlying market conditions during the 12-month period ended August 31, 2015. The period began with investors caught between the forces of low interest rates and an improving U.S. economy, high asset valuations, oil price instability and lingering geopolitical risks in Ukraine and the Middle East. U.S. growth picked up considerably in the fourth quarter of 2014, while the broader global economy showed signs of slowing. Investors favored the stability of U.S. assets despite expectations that the Federal Reserve (Fed) would eventually be inclined to raise short-term interest rates. International markets continued to struggle even as the European Central Bank and the Bank of Japan eased monetary policy. Oil prices plummeted in late 2014 due to a global supply-and-demand imbalance, sparking a sell-off in energy-related assets and emerging markets. Investors piled into U.S. Treasury bonds as their persistently low yields had become attractive as compared to the even lower yields on international sovereign debt.

Equity markets reversed in early 2015, with international markets outperforming the United States as global risks abated. Investors had held high expectations for the U.S. economy, but a harsh winter and west coast port strike brought disappointing first-quarter data and high valuations took their toll on U.S. stocks, while bond yields fell to extreme lows. (Bond prices rise as yields fall.) In contrast, economic reports in Europe and Asia easily beat investors very low expectations, and accommodative policies from central banks in those regions helped international equities rebound. Oil prices stabilized, providing some relief for emerging market stocks, although a stronger U.S. dollar continued to be a headwind for the asset class.

U.S. economic data regained momentum in the second quarter, helping U.S. stocks resume an upward path; however, the improving data underscored the likelihood that the Fed would raise short-term rates before the end of 2015 and bond yields moved swiftly higher. The month of June brought a sharp, but temporary, sell-off across most asset classes as Greece s long-brewing debt troubles came to an impasse. Although these concerns abated in the later part of July when the Greek parliament passed a series of austerity and reform measures, the calm was short-lived. Chinese equity prices plunged and experienced extreme volatility despite policymakers attempts to stabilize the market. Financial markets broadly were highly volatile during the month of August as evidence of a further deceleration in China s economy stoked worries about global growth. Equity and high yield assets declined, with emerging markets especially hard hit given falling commodity prices and lower growth estimates for many of those economies. High quality fixed income assets such as U.S. Treasury and municipal bonds benefited from investors seeking shelter from global volatility.

At BlackRock, we believe investors need to think globally, extend their scope across a broad array of asset classes and be prepared to move freely as market conditions change over time. We encourage you to talk with your financial advisor and visit blackrock.com for further insight about investing in today s markets.

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

### Total Returns as of August 31, 2015

6-month	
(5,32)%	

12-month 0.48%

U.S. large cap equities (S&P 500 <sup>®</sup> Index)		
U.S. small cap equities (Russell 2000 <sup>®</sup> Index)	(5.36)	0.03
International equities (MSCI Europe, Australasia, Far East Index)	(6.30)	(7.47)
Emerging market equities (MSCI Emerging Markets Index)	(15.97)	(22.95)
3-month Treasury bills (BofA Merrill Lynch 3-Month U.S. Treasury	0.02	0.03
Bill Index)		
U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury Index)	(0.86)	3.24
U.S. investment-grade bonds (Barclays U.S. Aggregate Bond Index)	(0.68)	1.56
Tax-exempt municipal bonds (S&P Municipal Bond Index)	0.21	2.38
U.S. high yield bonds (Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	(2.85)	(2.93)
Past performance is no guarantee of future results. Index performance is sho	wn for illustrative nurnoses only. You cannot invest d	irectly in an

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

THIS PAGE NOT PART OF YOUR FUND REPORT

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## Trust Summary as of August 31, 2015

**BlackRock Core Bond Trust** 

#### **Trust Overview**

BlackRock Core Bond Trust s (BHK) (the Trust ) investment objective is to provide current income and capital appreciation. The Trust seeks to achieve its investment objective by investing at least 75% of its assets in bonds that are investment grade quality at the time of investment. The Trust s investments will include a broad range of bonds, including corporate bonds, U.S. government and agency securities and mortgage-related securities. The Trust may invest directly in such securities or synthetically through the use of derivatives.

On June 6, 2014, the Boards of the Trust, BlackRock Income Opportunity Trust, Inc. (BNA) and BlackRock Income Trust, Inc. (BKT) approved the reorganizations of BKT and BNA into the Trust, with the Trust continuing as the surviving fund after the reorganizations. At a special meeting of shareholders on September 30, 2014, the shareholders of the Trust and BNA approved the reorganization of BNA into the Trust, which was completed on November 10, 2014. The reorganization of BKT into the Trust was not approved by BKT shareholders.

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

Trust Information	
Symbol on New York Stock Exchange ( NYSE )	BHK
Initial Offering Date	November 27, 2001
Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$12.63) <sup>1</sup>	7.17%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0755
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.9060
Economic Leverage as of August 31, 2015 <sup>3</sup>	28%

- <sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.
- <sup>2</sup> The monthly distribution per Common Share, declared on October 1, 2015, was decreased to \$0.0710 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.
- <sup>3</sup> Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see The Benefits and Risks of Leveraging on page 10.

**Performance and Portfolio Management Commentary** Returns for the 12 months ended August 31, 2015 were as follows:

	Returns Ba	<b>Returns Based On</b>		
	Market Price	NAV <sup>3</sup>		
BHK <sup>1</sup>	0.35%	1.62%		
Lipper Corporate BBB-Rated Debt Funds (Leveraged) <sup>2</sup>	(2.76)%	(1.31)%		

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

#### <sup>2</sup> Average return.

<sup>3</sup> The Trust s discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.

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

#### What factors influenced performance?

The main contributor to the Trust s absolute performance was its overweight positions in asset-backed securities (ABS), commercial mortgage-backed securities (CMBS), and other structured products. Other contributors included long U.S. dollar exposure and positions in agency mortgage-backed securities (MBS).

The main detractor from performance was the Trust s positioning with respect to duration (interest rate sensitivity) and the yield curve. The Trust s exposure to emerging market debt also detracted from performance. **Describe recent portfolio activity.** 

During the 12-month period, the Trust reduced allocations in investment grade and high yield corporate credit, while increasing allocations in ABS, CMBS and other structured products. The Trust favored collateralized loan obligations within its ABS exposure. The Trust slightly increased its allocation to government securities, while remaining underweight in emerging market debt and credit securities. **Describe portfolio positioning at period end.** 

At period end, the Trust maintained diversified exposure to non-government spread sectors including investment grade credit, high yield credit, CMBS, ABS and non-agency residential MBS. The Trust also held exposure to government-related sectors including U.S. Treasury securities, agency debt and agency MBS. The Trust ended the period with a long duration profile.

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

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### BlackRock Core Bond Trust

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

	8/31/15	8/31/14	Change	High	Low
Market Price	\$ 12.63	\$13.64	(7.40)%	\$ 14.03	\$ 12.52
Net Asset Value	\$ 14.29	\$15.24	(6.23)%	\$ 15.39	\$ 14.19

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

#### Overview of the Trust s Total Investments

Portfolio Composition	8/31/15	8/31/141
Corporate Bonds	49%	55%
Non-Agency Mortgage-Backed Securities	12	10
Asset-Backed Securities	11	5
Preferred Securities	10	8
U.S. Government Sponsored Agency Securities	8	9
U.S. Treasury Obligations	6	10
Municipal Bonds	2	2
Foreign Agency Obligations	2	1
Short-Term Securities	1	2
Options Written	(1)	
Other <sup>3</sup>		

<sup>1</sup> Information has been revised to conform to current year presentation.

<sup>2</sup> Includes a less than 1% holding in Short-Term Securities.

<sup>3</sup> Includes a less than 1% holding in each of the following investment types: Common Stocks and Options Purchased.

Credit Quality Allocation <sup>4,5</sup>	8/31/15	8/31/14
AAA/Aaa <sup>6</sup>	18%	24%
AA/Aa	7	7
А	18	18
BBB/Baa	33	28
BB/Ba	13	13
В	7	7
CCC/Caa	1	1
N/R	3	2

- <sup>4</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either Standard & Poor s (S&P) or Moody s Investors Service (Moody s) if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.
- <sup>5</sup> Excludes Short-Term Securities, Options Purchased and Options Written.

<sup>6</sup> The investment advisor evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors and individual investments. Using this approach, the investment advisor has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.

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Trust Summary as of August 31, 2015

### BlackRock Corporate High Yield Fund, Inc.

### **Trust Overview**

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

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

Trust Information	
Symbol on NYSE	НҮТ
Initial Offering Date	May 30, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$9.97) <sup>1</sup>	8.43%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0700
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.8400
Economic Leverage as of August 31, 2015 <sup>3</sup>	29%

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

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

#### Performance and Portfolio Management Commentary

Returns for the 12 months ended August 31, 2015 were as follows:

	Returns Ba	nsed On
	Market Price	NAV <sup>3</sup>
HYT <sup>1</sup>	(9.96)%	$(2.40)\%^4$
Lipper High Yield Funds (Leveraged) <sup>2</sup>	(12.17)%	(5.11)%

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

<sup>2</sup> Average return.

- <sup>3</sup> The Trust s discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.
- <sup>4</sup> For financial reporting purposes, the market value of certain total return swaps were adjusted as of report date. Accordingly, the net asset value ( NAV ) per share and total return performance based on net asset value presented herein are different than the information previously published on August 31, 2015. The following discussion relates to the Trust s absolute performance based on NAV:

#### What factors influenced performance?

The high yield market traded lower for the 12-month period, largely a function of weak performance across energy and commodity-linked issues as the supply/demand environment remained challenging. An increase in global macro risks and volatility put additional pressure on the market.

The Trust s exposure to the energy sector was the leading detractor as the price of oil finished the period significantly lower, from about \$100 a barrel at the beginning of the period to below \$50 a barrel at the end of the period. This led to declines in energy-related high-yield issues. Holdings within metals & mining also detracted as those commodities came under pressure in the face of slower growth prospects. The Trust s use of leverage acted to magnify losses in both sectors. Positioning in the transportation services and gaming sectors was an additional detractor from results. Finally, exposure to the equity of high yield companies detracted from returns as well.

The Trust s selection in the health care and building materials sectors added to returns. Further, the Trust s allocation to floating-rate high yield loans contributed positively to performance, as that segment rose modestly.

A derivative strategy commonly used by the Trust is to assume short positions in equity futures in order to reduce overall risk in the portfolio and manage the volatility of its equity holdings. On balance, those positions detracted given the marginally positive performance of the overall equity market during the period. Indexed exposure to high yield credit default swaps also detracted from results. **Describe recent portfolio activity.** 

The Trust s positioning grew increasingly cautious over the period as sector-specific commodity risks remained elevated and investor uncertainty mounted due to uncertainties around Greece, China s equity markets, the remninbi devaluation, U.S. Federal Reserve policy, and global growth. The Trust increased its exposure to equity derivatives during the period, resulting in a net short position in equities by period end. In addition, the Trust increased its holdings in more liquid high yield positions, such as its allocation to high yield index ETFs. Finally, the Trust selectively added to names in the health care and pharmaceuticals sectors during the period, while reducing exposure to gaming. **Describe portfolio positioning at period end.** 

At period end, the Trust held the majority of its total portfolio in corporate bonds, with the next significant allocation in floating rate loan interests (bank loans). The Trust also held a modest percentage in common stocks, which was viewed as presenting a better risk/reward profile than CCC-rated bonds, and was hedged with equity futures. Across the rating spectrum, the Trust s highest concentration was to B-rated securities, where the investment advisor sees more value overall. The Trust also invested in catalyst driven CCC and high quality BB rated issues. The Trust was broadly diversified with holdings in more than 450 companies, while the top 25 highest conviction holdings represented about one-third of the overall portfolio. The largest individual positions included HD Supply, Inc. (building materials), Valeant Pharmaceuticals International, Inc., and First Data Corp. (technology).

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### BlackRock Corporate High Yield Fund, Inc.

Market Price and Net Asset Value Per Share Summary					
Market Price Net Asset Value	<b>8/31/15</b> \$ 9.97 \$ 12.06	<b>8/31/14</b> \$ 12.07 \$ 13.47	<b>Change</b> (17.40)% (10.47)%	<b>High</b> \$ 12.10 \$ 13.47	Low \$ 9.16 \$ 11.55

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

#### Overview of the Trust s Total Investments

Portfolio Composition	8/31/15	8/31/14 <sup>1</sup>
Corporate Bonds	79%	75%
Floating Rate Loan Interests	9	12
Preferred Securities	5	3
Common Stocks	5	9
Asset-Backed Securities	2	1
Other	2	3

- <sup>1</sup> Information has been revised to conform to current year presentation.
- <sup>2</sup> Includes a less than 1% holding in each of the following investment types: Non-Agency Mortgage-Backed Securities, Warrants, Other Interests and Options Purchased.
- <sup>3</sup> Includes a less than 1% holding in each of the following investment types: Non-Agency Mortgage-Backed Securities, Warrants, Other Interests, Short-Term Securities and Options Purchased.

Credit Quality Allocation <sup>4,5</sup>	8/31/15	8/31/14
A	1%	6
BBB/Baa	6	4%
BB/Ba	37	33
В	40	38
CCC/Caa	8	13
N/R	8	12

<sup>4</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody s if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated

investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

- <sup>5</sup> Excludes Options Purchased.
- $^{6}$  Representing less than 0.5% of the Trust  $\,$  s total investments.

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Trust Summary as of August 31, 2015

BlackRock Income Trust, Inc.

### **Trust Overview**

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

On June 6, 2014, the Boards of the Trust, BlackRock Income Opportunity Trust, Inc. (BNA) and BlackRock Core Bond Trust (BHK) approved the reorganizations of the Trust and BNA into BHK, with BHK continuing as the surviving fund after the reorganizations. At a special meeting of shareholders on September 30, 2014, the reorganization of the Trust into BHK was not approved by BKT shareholders.

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

Trust Information	
Symbol on NYSE	BKT
Initial Offering Date	July 22, 1988
Current Distribution Rate on Closing Market Price as of August 31, 2015 (\$6.30) <sup>1</sup>	5.90%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0310
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.3720
Economic Leverage as of August 31, 2015 <sup>3</sup>	28%

- <sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.
- <sup>2</sup> The distribution rate is not constant and is subject to change.
- <sup>3</sup> Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see the Benefits and Risks of Leveraging on page 10.

#### Performance and Portfolio Management Commentary

Returns for the 12 months ended August 31, 2015 were as follows:

	Returns Based	On
		NAV <sup>3</sup>
	Market Price	
BKT <sup>1</sup>	4.35%	3.56%
Lipper US Mortgage Funds <sup>2</sup>	(0.12)%	2.91%

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

- <sup>2</sup> Average return.
- <sup>3</sup> The Trust s discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

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

#### What factors influenced performance?

The largest contributor to performance was the Trust s exposure to agency collateralized mortgage obligations (CMOs) that offered attractive income and characteristics designed to protect against prepayments. In addition, the Trust s long-maturity CMO positions outperformed shorter maturities as yields declined on the long end of the curve.

The Trust s positioning with respect to duration (and corresponding interest rate sensitivity) detracted from performance, as an anticipated Federal Reserve rate increase in the second half of the period did not occur.

The Trust uses interest rate derivatives, including futures, options, swaps and swaptions, mainly for the purpose of managing duration, convexity (the rate at which duration changes in response to interest rate movements) and yield curve positioning. During the period, the Trust held short positions on U.S. Treasuries in order to manage the duration profile of the portfolio, with no significant impact on the performance of the Trust.

Describe recent portfolio activity.

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During the 12-month period, the Trust marginally decreased overall exposure to agency mortgage-backed securities (MBS), with most of the reduction coming from the allocation to 30-year pass-throughs. The majority of the Trust s coupon positioning was in securities with coupons of 4.5% and higher, with CMOs held in lieu of securities with lower coupons. The Trust also reduced its exposure to non-agency residential MBS (RMBS) during the second half of the period.

Describe portfolio positioning at period end.

As of period end, the Trust continued to be overweight in agency CMOs and maintained exposure to 30-year MBS, with a focus on higher-coupon securities. The Trust was maintaining a reduced allocation to non-agency RMBS and commercial MBS. Overall duration was essentially neutral with respect to the benchmark.

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

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### BlackRock Income Trust, Inc.

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

	8/31/15	8/31/14	Change	High	Low
Market Price	\$ 6.30	\$ 6.42	(1.87)%	\$6.52	\$ 6.02
Net Asset Value	\$ 7.08	\$ 7.27	(2.61)%	\$ 7.27	\$ 7.06

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

#### Overview of the Trust s Total Investments

Portfolio Composition	8/31/15	8/31/141
U.S. Government Sponsored Agency Securities	98%	103%
U.S. Treasury Obligations	2	1
Non-Agency Mortgage-Backed Securities	1	2
Short-Term Securities	4	1
Asset-Backed Securities	2	1
TBA Sale Commitments	(5)	(8)
Borrowed Bonds <sup>2</sup>		

#### <sup>1</sup> Information has been revised to conform to current year presentation.

### $^2$ $\,$ Representing less than 0.5% of the Trust $\,$ s total investments.

Credit Quality Allocation <sup>3,4</sup>	8/31/15	8/31/14 <sup>1</sup>
AAA/Aaa <sup>5</sup>	100%	97%
AA		1
NR		2

<sup>3</sup> For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody s if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

<sup>4</sup> Excludes Money Market Funds.

<sup>5</sup> The investment advisor evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors and individual investments. Using this approach, the investment advisor has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.

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# The Benefits and Risks of Leveraging

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

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

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

However, in order to benefit shareholders, the return on assets purchased with leverage proceeds must exceed the ongoing costs associated with the leverage. If interest and other costs of leverage exceed a Trust s return on assets purchased with leverage proceeds, income to shareholders is lower than if the Trust had not used leverage. Furthermore, the value of a Trust s portfolio investments generally varies inversely with the direction of long-term interest rates, although other factors can influence the value of portfolio investments. In contrast, the value of a Trust s obligations under their respective leverage arrangement generally does not fluctuate in relation to interest rates. As a result, changes in interest rates can influence a Trust s NAVs positively or negatively. Changes in the future direction of interest rates are very difficult to predict accurately, and there is no assurance that a Trust s intended leveraging strategy will be successful.

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

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

Under the Investment Company Act of 1940, as amended (the 1940 Act ), the Trusts are permitted to issue debt up to 33 1/3% of their total managed assets. A Trust may voluntarily elect to limit its leverage to less than the maximum amount permitted under the 1940 Act. In addition, a Trust may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

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

# Derivative Financial Instruments

The Trusts may invest in various derivative financial instruments. Derivative financial instruments are used to obtain exposure to a security, index and/or market without owning or taking physical custody of securities or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage. Derivative financial

instruments also involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset, possible default of the counterparty to the transaction or illiquidity of the derivative financial instrument. The Trusts ability to use a derivative financial instrument successfully depends on the investment advisor s ability to predict pertinent market movements accurately, which cannot be assured. The use of derivative financial instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Trust can realize on an investment and/or may result in lower distributions paid to shareholders. The Trusts investments in these instruments are discussed in detail in the Notes to Financial Statements.

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# Schedule of Investments August 31, 2015

### BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

		Par	
Asset-Backed Securities		(000)	Value
Asset-Backed Securities 14.7%			
ALM VI Ltd., Series 2012-6A, Class B2R, 3.09%, 7/15/26 (a)(b)	USD	1,000	\$ 1,000,000
AmeriCredit Automobile Receivables Trust, Series 2011-5, Class C, 3.44%, 10/08/17		423	424,968
AMMC CLO IX Ltd., Series 2011-9A, Class D, 4.79%, 1/15/22 (a)(b)		2,000	1,999,949
Apidos CDO, Series 2012-9AR, Class DR, 4.19%, 7/15/23 (a)(b)		1,400	1,400,000
Apidos CDO XI, Series 2012-11A, Class D, 4.54%, 1/17/23 (a)(b)		1,200	1,199,666
Apidos CLO XIX, Series 2014-19A, Class D, 4.04%, 10/17/26 (a)(b)		1,000	975,800
Ares CLO Ltd., Series 2014-32A, Class C, 4.47%, 11/15/25 (a)(b) Ares XXIII CLO Ltd., Series 2012-1AR (a)(b):		1,250	1,242,153
Class CR, 3.49%, 4/19/23		4,000	4,000,730
Class DR, 4.44%, 4/19/23		3,000	2,999,745
Atrium CDO Corp., Series 9A, Class D, 3.79%, 2/28/24 (a)(b)		1,500	1,451,753
Babson CLO Ltd. (a):			
Series 2012-1X, Class B,			
2.67%, 4/15/22		1,000	990,797
Series 2014-3A, Class C1,			
3.29%, 1/15/26 (b)		2,000	1,997,000
Series 2014-3A, Class D1,			
3.79%, 1/15/26 (b)		1,500	1,425,000
Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.19%, 10/17/26 (a)(b)		2,000	1,939,028
Benefit Street Partners CLO III Ltd., Series 2013-IIIA, Class C, 3.54%, 1/20/26 (a)(b)		1,000	925,935
Benefit Street Partners CLO V Ltd., Series 2014-VA, Class C, 3.39%, 10/20/26 (a)(b)		1,500	1,479,375
Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.28%, 11/23/25 (a)(b)		3,000	2,992,765
CarMax Auto Owner Trust, Series 2012-1:			
Class B, 1.76%, 8/15/17		420	421,832
Class C, 2.20%, 10/16/17		250	251,591
Class D, 3.09%, 8/15/18		315	317,774
CenterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3.03%, 10/15/25		2,210	2,279,140
CIFC Funding 2014-IV Ltd., Series 2014-4A, Class D, 3.69%, 10/17/26 (a)(b)		2,000	1,888,424
CIFC Funding 2014-V Ltd., Series 2014-5A (a)(b):		,	,,
Class C, 3.64%, 1/17/27		555	554,237
Class D2, 4.79%, 1/17/27		555	555,429
CIFC Funding 2015-1 Ltd., Series 2015-1A, Class C, 3.27%, 1/22/27 (a)(b)		1,000	983,781
CIFC Funding Ltd. (a)(b):		-,	
Series 2012-1AR, Class B1R, 4.46%, 8/14/24		1,500	1,499,906
Series 2013-IA, Class B, 3.10%, 4/16/25		1,000	984,877
Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.35%, 1/25/37 (a)		699	662,204
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b)		3,995	4,020,517
		Par	.,020,017
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)			A
Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.09%, 10/15/26 (a)(b)	USD	2,000	\$ 1,963,348
Ford Credit Floorplan Master Owner Trust, Series 2012-2:			
Class B, 2.32%, 1/15/19		490	496,706
Class C, 2.86%, 1/15/19		210	214,415
Class D, 3.50%, 1/15/19		400	409,281
Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.29%, 10/15/26 (a)(b)		775	758,708
Galaxy XV CLO Ltd., Series 2013-15A, Class C, 2.89%, 4/15/25 (a)(b)		1,000	979,227
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.79%, 10/29/26 (a)(b)		1,000	959,983
Highbridge Loan Management 4-2015 Ltd., Series 5A-2015, Class C1, 3.49%, 1/29/26 (a)(b)		4,000	3,933,000
Limerock CLO III LLC, Series 2014-3A, Class C, 3.89%, 10/20/26 (a)(b)		4,500	4,365,620
Madison Park Funding IX Ltd., Series 2012-9AR, Class DR, 4.17%, 8/15/22 (a)(b)		1,200	1,196,930
Madison Park Funding XV Ltd., Series 2014-15A, Class B1, 3.55%, 1/27/26 (a)(b)		1,800	1,803,600
Nelnet Student Loan Trust (a):			
Series 2006-1, Class A5, 0.44%, 8/23/27		1,050	1,029,400
Series 2008-3, Class A4, 1.98%, 11/25/24		1,235	1,239,388
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class C, 4.03%, 11/14/25 (a)(b)		2,250	2,142,629

Oaktree EIF II Series A1 Ltd., Series 2015-B1A, Class C, 3.42%, 2/15/26 (a)(b)	1.000	976.281
	,	/ -
Oaktree EIF II Series A2 Ltd., Series 2014-A2, Class C, 3.47%, 11/15/25 (a)(b)	2,250	2,211,331
Octagon Investment Partners XX Ltd., Series 2014-1A (a)(b):		
Class C, 3.11%, 8/12/26	750	730,108
Class D, 3.96%, 8/12/26	1,000	961,037
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 3.93%, 11/14/26 (a)(b)	2,000	1,919,656
Octagon Investment Partners XXII Ltd., Series 2014-1A, Class C1, 3.55%, 11/22/25 (a)(b)	2,000	1,977,670
OneMain Financial Issuance Trust (b):		
Series 2015-1A, Class D, 6.63%, 3/18/26	5,575	5,742,083
Series 2015-2A, Class C, 4.32%, 7/18/25	5,000	4,999,850
Series 2015-2A, Class D, 5.64%, 7/18/25	2,500	2,499,475
OZLM Funding III Ltd., Series 2013-3A (a)(b):		
Class B, 3.40%, 1/22/25	1,500	1,499,699
Class C, 4.20%, 1/22/25	500	494,626
OZLM VII Ltd., Series 2014-7A, Class C,		
3.89%, 7/17/26 (a)(b)	470	442,586
OZLM VIII Ltd., Series 2014-8A, Class C,		
3.79%, 10/17/26 (a)(b)	1,750	1,663,650
Regatta V Funding Ltd., Series 2014-1A, Class C, 3.75%, 10/25/26 (a)(b)	2,000	1,859,069

### Portfolio Abbreviations

ADR ADS AUD CAD CLO	American Depositary Receipts American Depositary Shares Australian Dollar Canadian Dollar Collateralized Loan Obligation	GBP GO JPY LIBOR LIFFE	British Pound General Obligation Bonds Japanese Yen London Interbank Offered Rate London International Financial Futures and Options Exchange	NZD OTC PIK RB S&P	New Zealand Dollar Over-the-Counter Payment-In-Kind Revenue Bonds Standard and Poor s
DIP EUR	Debtor-In-Possession Euro	NYSE	New York Stock Exchange	TBA USD	To Be Announced U.S. Dollar

See Notes to Financial Statements.

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# Schedule of Investments (continued)

### BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

	Par	
Asset-Backed Securities	(000)	Value
Asset-Backed Securities (concluded)		
Santander Drive Auto Receivables Trust, Series 2012-1, Class C, 3.78%, 11/15/17 U.	SD 172	\$ 172,853
Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.74%, 10/15/26 (a)(b)	2,250	1,969,962
SLM Private Credit Student Loan Trust, Series 2004-B, Class A2, 0.49%, 6/15/21 (a)	138	137,333
SLM Private Education Loan Trust, Series 2012-A, Class A1, 1.60%, 8/15/25 (a)(b)	230	230,680
SLM Student Loan Trust:		
Series 2008-5, Class A3, 1.60%, 1/25/18 (a)	270	270,088
Series 2008-5, Class A4, 2.00%, 7/25/23 (a)	1,245	1,253,952
Series 2012-A, Class A2, 3.83%, 1/17/45 (b)	690	724,468
Series 2014-A, Class B, 3.50%, 11/15/44 (b)	500	491,693
Small Business Administration Participation Certificates, Series 1996-20K, Class 1,		
6.95%, 11/01/16	33	34,096
Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (a)(b)	1,500	1,433,257
Steele Creek CLO 2014-1 Ltd., Series 2014-1A, Class C, 3.53%, 8/21/26 (a)(b)	2,500	2,485,250
Stewart Park CLO Ltd. 2015-1, Series 2015-1A, Class D, 3.72%, 4/15/26 (a)(b)	1,000	969,150
Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32	899	894,735
Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.14%, 7/23/23 (a)(b)	1,000	994,756
Symphony CLO VII Ltd., Series 2011-7A, Class E, 3.89%, 7/28/21 (a)(b)	1,500	1,488,259
Venture CDO Ltd., 3.27%, 10/15/26 (a)(b)	1,550	1,531,512
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.59%, 1/15/27 (a)(b)	555	555,000
Voya CLO Ltd. (a)(b):		,
Series 2012-2AR, Class CR,		
3.24%, 10/15/22	1,500	1,500,270
Series 2014-3A, Class C, 3.90%, 7/25/26	1,750	1,659,798
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22	2,360	2,461,046
	_,	_,,
		112 501 800
Internet Only Associate Declard Converting 0.10		113,591,890
Interest Only Asset-Backed Securities 0.1%	4.005	275 250
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b)	4,005	275,359
Sterling Coofs Trust, Series 2004-1, Class A,	8.894	507 590
2.36%, 4/15/29 (b)	8,894	597,589
		872,948
Total Asset-Backed Securities 14.8%		114,464,838
Corporate Bonds		

	460	487,025
	1,450	1,760,320
		2,247,345
	2,000	1,935,000
	4,088	4,354,088
	908	933,116
	671	698,084
	1,000	1,037,500
	Par	
	(000)	Value
USD	3,808	\$ 3,927,897
	USD	1,450 2,000 4,088 908 671 1,000 Par (000)

Series 2014-2, Class B, 4.63%, 3/03/24	2,750	2,750,000
JS Airways Pass-Through Trust, Series 2012-1, Class C, 9.13%, 10/01/15	1,313	1,318,618
		16.054.202
uto Components 0.8%		16,954,303
cahn Enterprises LP/Icahn Enterprises Finance Corp.:		
.50%, 3/15/17	182	181,090
.88%, 3/15/19	2,660	2,694,580
0.00%, 8/01/20	1,671	1,729,234
.88%, 2/01/22	1,578	1,594,175
	1,070	1,00 1,170
		6,199,079
Lutomobiles 1.1%	1 255	4 045 796
Ford Motor Co., 4.75%, 1/15/43 (c)	4,255	4,045,786
General Motors Co., 6.25%, 10/02/43	2,506	2,683,928
aguar Land Rover Automotive PLC,	1,500	1 502 020
.13%, 12/15/18 (b)	1,500	1,502,820
		8,232,534
Banks 4.6%		-,=,
Barclays Bank PLC, 7.63%, 11/21/22	3,500	3,990,000
Barclays PLC, 3.65%, 3/16/25	4,320	4,103,568
CIT Group, Inc.:		
5.50%, 2/15/19 (b)	796	836,795
5.38%, 5/15/20	3,300	3,448,500
Depfa ACS Bank, 5.13%, 3/16/37 (b)	7,925	9,756,468
HSBC Holdings PLC:		
1.25%, 3/14/24 (c)	2,020	2,024,256
5.10%, 1/14/42	610	755,151
Rabobank Nederland (c):		
3.88%, 2/08/22	2,780	2,907,913
3.95%, 11/09/22	3,000	2,992,848
Santander Holdings USA, Inc., 4.50%, 7/17/25	2,000	2,005,360
Vells Fargo & Co., 3.50%, 3/08/22 (c)	2,780	2,854,993
Capital Markets 2.1%		35,675,852
CDP Financial, Inc., 5.60%, 11/25/39 (b)(c)	5,890	7,227,719
The Goldman Sachs Group, Inc., 3.75%, 5/22/25 (c)	8,965	8,929,902
Chemicals 0.9%		16,157,621
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV,		
.38%, 5/01/21 (b)	302	323,110
Axiall Corp., 4.88%, 5/15/23	304	294,880
Chemours Co., 6.63%, 5/15/23 (b)	116	100,920
The Dow Chemical Co., 4.13%, 11/15/21	700	726,425
Juntsman International LLC, 4.88%, 11/15/20	595	583,100
Methanex Corp., 3.25%, 12/15/19	4,148	4,165,057
PetroLogistics LP/PetroLogistics Finance Corp., 6.25%, 4/01/20	322	339,510
		( 500 000
Commercial Services & Supplies 1.1%		6,533,002
ADS Waste Holdings, Inc., 8.25%, 10/01/20	491	508,185
Aviation Capital Group Corp. (b):	471	500,105
4.63%, 1/31/18	1,300	1,335,750
.13%, 10/15/20	1,800	2,108,250
rand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (b) Iobile Mini, Inc., 7.88%, 12/01/20	325 1,640	290,875 1,709,700

See Notes to Financial Statements.

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# Schedule of Investments (continued)

### BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

		Par	
te Bonds		(000)	Value
cial Services & Supplies (concluded)		(000)	
Corp., 4.88%, 7/15/42	USD	1,078	\$ 840,840
entals North America, Inc.:			
15/20		770	817,163
15/22		907	977,292
			8,588,055
tion & Engineering 0.7%			8,388,033
ance USA, Inc., 4.38%, 5/08/42		386	378,569
Rental Finance Corp., 7.00%, 2/01/19 (b)		192	181,440
ession Co. LLC, 4.20%, 7/15/25 (b)		4,000	4,014,664
broup Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (b)		335	341,663
			4,916,336
tion Materials 0.6%		894	016 250
US Holding Co., Inc., 5.75%, 10/01/21		694	916,350
ly, Inc.:		2 000	2 204 440
15/20		3,088	3,296,440
2/15/21 (b)		170	174,675
A, 7.13%, 7/15/36		270	326,271
			4,713,736
er Finance 2.3%			
ncial, Inc.:			
15/17		3,000	3,098,100
2/01/17		320	340,800
15/20		900	1,053,000
1/01/31		600	710,382
ne Financial Corp., 4.75%, 7/15/21 (c)		1,935	2,071,092
Campus Living USG LLC, 5.30%, 7/01/50		5,700	5,716,325
or Credit Co. LLC:			
15/20		1,530	1,829,193
20/22		1,600	1,650,498
p., 6.25%, 1/25/16		1,312	1,321,840
			17,791,230
rs & Packaging 0.3%			
mericas LLC/Crown Americas Capital Corp. III, 6.25%, 2/01/21		182	189,508
r Corp., 6.50%, 12/01/20 (b)		1,100	1,218,250
Cappa Acquisitions, 4.88%, 9/15/18 (b)		820	855,875
			2,263,633
ed Consumer Services 0.2%			•
up, Inc., 6.38%, 12/01/19		535	519,619
lorp. International, 4.50%, 11/15/20		1,240	1,271,000
			1,790,619
ed Financial Services 6.1%			1,790,017
reland Capital Ltd./AerCap Global Aviation Trust, 5.00%, 10/01/21		170	175,738
Ltd., 6.25%, 12/01/19		1,413	1,533,105
America Corp. (c):			
01/20		2,200	2,471,097
11/23		10,000	9,855,300
3.95%, 4/21/25		2,475	2,395,887
		2,300	2,428,777
5.95%, 4/21/25 C, 4.95%, 2/01/33 (b)(c) Electric Capital Corp.:			

6.75%, 3/15/32 (c)		2,500	3,278,725
6.15%, 8/07/37 (c)		2,150	2,657,112
6.88%, 1/10/39		135	181,430
General Motors Financial Co., Inc., 4.25%, 5/15/23		807	793,701
IntercontinentalExchange Group, Inc., 4.00%, 10/15/23		470	485,639
		Par	
Corporate Bonds		(000)	Value
Diversified Financial Services (concluded)		(000)	value
International Lease Finance Corp., 8.25%, 12/15/20	USD	150	\$ 177,750
Intesa Sanpaolo SpA, 5.02%, 6/26/24 (b)	000	2,290	2,238,347
fefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 4/01/20 (b)		1,975	1,930,957
Moody s Corp., 4.50%, 9/01/22 (c)		1,800	1,911,494
Morgan Stanley, 4.00%, 7/23/25		905	923,667
MSCI, Inc., 5.75%, 8/15/25 (b)		125	127,500
Northern Trust Corp., 3.95%, 10/30/25 (c)		8,000	8,330,960
Reynolds Group Issuer, Inc.:		0,000	-,,
7.88%, 8/15/19		1,120	1,166,200
5.75%, 10/15/20		2,000	2,062,500
5.88%, 2/15/21		1,935	2,026,912
			47 150 700
Diversified Telecommunication Services 3.0%			47,152,798
AT&T, Inc., 4.75%, 5/15/46		2,710	2,470,208
CenturyLink, Inc., Series V, 5.63%, 4/01/20		800	798,008
Level 3 Financing, Inc., 8.63%, 7/15/20		1,230	1,303,185
Felecom Italia Capital SA, 6.00%, 9/30/34		1,550	1,519,000
Verizon Communications, Inc. (c):		1,000	1,019,000
0.50%, 11/01/21		1,000	1,012,022
0.40%, 2/15/38		6,879	7,793,687
5.55%, 9/15/43		6,751	7,996,492
Vindstream Corp.:		-,	.,
7.88%, 11/01/17		200	209,000
7.75%, 10/15/20		100	89,000
5.38%, 8/01/23		20	14,678
			23,205,280
Electric Utilities 6.0%			, ,
Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (c)		5,515	6,801,539
The Cleveland Electric Illuminating Co., 5.95%, 12/15/36		434	477,163
CMS Energy Corp., 5.05%, 3/15/22 (c)		1,832	1,991,652
ComEd Financing III, 6.35%, 3/15/33		300	313,177
Duke Energy Carolinas LLC:			
0.10%, 6/01/37		640	787,013
.00%, 1/15/38 (c)		1,675	2,072,350
.25%, 12/15/41 (c)		750	750,975
Duke Energy Florida, Inc., 6.40%, 6/15/38 (c)		770	994,528
E.ON International Finance BV, 6.65%, 4/30/38 (b)		3,100	3,733,904
Electricite de France SA, 5.60%, 1/27/40 (b)(c)		2,800	3,182,038
Exelon Corp., 3.95%, 6/15/25		3,500	3,508,722
lorida Power Corp., 6.35%, 9/15/37		2,775	3,583,074
ersey Central Power & Light Co., 7.35%, 2/01/19		490	564,392
Dhio Power Co., Series D, 6.60%, 3/01/33 (c)		3,000	3,772,875
PacifiCorp, 6.25%, 10/15/37 (c)		1,225	1,540,812
Public Service Co. of Colorado, Series 17, 6.25%, 9/01/37		2,550	3,285,920
outhern California Edison Co. (c): .63%, 2/01/36		1,300	1,519,967
eries A, 5.95%, 2/01/38 Virginia Electric and Power Co. Series A, 6.00%, 5/15/37 (c)		2,175 3,920	2,673,069 4,795,332
Virginia Electric and Power Co., Series A, 6.00%, 5/15/37 (c)		5,920	4,795,552
			46,348,502
Cnergy Equipment & Services 1.5%			
Calfrac Holdings LP, 7.50%, 12/01/20 (b)		940	629,800
Enterprise Products Operating LLC, 6.13%, 10/15/39 (c)		1,400	1,455,392
			3,600,717
		3,800	5,000,717
Genesis Energy LP/Genesis Energy Finance Corp.:			
EOG Resources, Inc., 2.63%, 3/15/23 Genesis Energy LP/Genesis Energy Finance Corp.: 5.75%, 2/15/21 5.75%, 8/01/22		3,800 142 85	133,480 82,450

See Notes to Financial Statements.

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# Schedule of Investments (continued)

### BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

		Par	
Corporate Bonds		(000)	Value
Energy Equipment & Services (concluded)		(000)	value
GrafTech International Ltd., 6.38%, 11/15/20	USD	1,160	\$ 916,400
MEG Energy Corp., 6.50%, 3/15/21 (b)	055	560	467,880
Peabody Energy Corp.:		500	107,000
6.00%, 11/15/18		2,507	833,577
6.25%, 11/15/21		2,483	651,788
Seadrill Ltd., 6.13%, 9/15/17 (b)		3,180	2,575,800
		5,100	2,575,000
Food & Staples Retailing 0.1%			11,347,284
Rite Aid Corp.:			
6.75%, 6/15/21		363	382,965
6.13%, 4/01/23 (b)		195	200,119
0.1570, 40125 (0)		195	200,119
Food Products 0.2%			583,084
Barry Callebaut Services NV, 5.50%, 6/15/23 (b)		677	717,055
Post Holdings, Inc. (b):		0//	/1/,055
7.75%, 3/15/24		378	390,285
			-
8.00%, 7/15/25 Smithfield Foods, Inc., 5.88%, 8/01/21 (b)		162 338	167,265
Smithleid Foods, Inc., 5.88%, 8/01/21 (b)		338	350,675
Health Care Equipment & Sumplies 0.00			1,625,280
Health Care Equipment & Supplies 0.0%		105	165 244
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (b)		185	165,344
Health Care Providers & Services 2.6%			
CHS/Community Health Systems, Inc., 5.13%, 8/15/18		800	819,000
HCA, Inc.:			
3.75%, 3/15/19		264	265,320
6.50%, 2/15/20		4,322	4,775,810
4.75%, 5/01/23		2,322	2,353,904
HealthSouth Corp., 5.75%, 11/01/24 (b)		122	123,696
Tenet Healthcare Corp.:			
6.25%, 11/01/18		1,609	1,743,754
6.00%, 10/01/20		1,244	1,331,080
4.50%, 4/01/21		766	769,830
4.38%, 10/01/21		3,530	3,530,000
8.13%, 4/01/22		2,317	2,566,077
UnitedHealth Group, Inc., 3.75%, 7/15/25		1,375	1,409,166
			19,687,637
Hotels, Restaurants & Leisure 2.4%			
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property,			
8.00%, 10/01/20		2,120	2,093,500
Six Flags Entertainment Corp., 5.25%, 1/15/21 (b)		1,724	1,749,860
The Unique Pub Finance Co. PLC:			
Series A3, 6.54%, 3/30/21	GBP	3,069	4,897,518
Series A4, 5.66%, 6/30/27		1,183	1,838,308
Series M, 7.40%, 3/28/24		3,000	4,626,518
Series N, 6.46%, 3/30/32		2,390	3,227,361
			18,433,065
Household Durables 0.5%			. /
Beazer Homes USA, Inc.:			
6.63%, 4/15/18	USD	580	597,400
7.50%, 9/15/21		166	162,783
Standard Pacific Corp., 10.75%, 9/15/16		2,100	2,289,000

Faylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (b)		371	372,855
RI Pointe Holdings, Inc.:		571	572,055
.38%, 6/15/19		430	426,237
.88%, 6/15/24		290	285,650
00 /0, 0/15/24		290	285,050
			4 122 025
		D	4,133,925
		Par	
			¥7. 1
forporate Bonds		(000)	Value
ousehold Products 0.1%			
pectrum Brands, Inc.:	LICD	100	¢ 100 500
38%, 11/15/20	USD	400	\$ 423,500
63%, 11/15/22		550	590,552
			1.014.052
ndependent Power and Renewable Electricity Producers 0.3%			1,014,052
alpine Corp. (b):			
00%, 1/15/22		274	291,467
88%, 1/15/24			,
		194	203,700
RG REMA LLC, Series C, 9.68%, 7/02/26		1,537	1,567,740
EP Resources, Inc., 5.25%, 5/01/23		73	63,160
			0.10/.0/7
ndustrial Conglomerates 0.1%			2,126,067
miths Group PLC, 3.63%, 10/12/22 (b)		360	350,610
isurance 3.0%		2.50	220,010
merican International Group, Inc., 3.75%, 7/10/25		3,380	3,394,903
XA SA, 5.25%, 4/16/40 (a)	EUR	500	622,912
ive Corners Funding Trust, 4.42%, 11/15/23 (b)(c)	USD	2,050	2,125,315
	03D		
artford Financial Services Group, Inc., 5.13%, 4/15/22		1,860	2,070,472
iberty Mutual Group, Inc., 6.50%, 5/01/42 (b)(c)		2,000	2,343,180
incoln National Corp., 3.35%, 3/09/25 (c)		1,045	1,010,954
IetLife, Inc., 6.40%, 12/15/36		7,000	7,691,250
IPL 2 Acquisition Canco, Inc., 9.88%, 8/15/18 (b)		680	710,600
Iuenchener Rueckversicherungs AG, 6.00%, 5/26/41 (a)	EUR	400	530,895
rudential Financial, Inc. (c):			
.90%, 3/17/36	USD	500	572,173
.70%, 12/14/36		1,625	1,803,462
		1,020	1,000,102
			22,876,116
nternet Software & Services 0.0%			
quinix, Inc., 4.88%, 4/01/20		173	176,893
Γ Services 0.6%			
eridian HCM Holding, Inc., 11.00%, 3/15/21 (b)		420	414,750
irst Data Corp. (b):			
.38%, 6/15/19		394	408,617
75%, 11/01/20		3,384	3,561,660
38%, 8/15/23		394	398,925
ife Sciences Tools & Services 0.1%			4,783,952
		500	101 211
gilent Technologies, Inc., 3.20%, 10/01/22		500	484,344
<b>farine 0.3%</b> Ideitat Ing. Series A $(0.70', 12/21/22, (b)/a)$		2.150	0 156 075
Iakilat, Inc., Series A, 6.07%, 12/31/33 (b)(c) <b>Iedia</b> 5.4%		2,150	2,456,375
1st Century Fox America, Inc., 7.63%, 11/30/28		385	491,969
MC Networks, Inc.:		505	771,909
		640	602 200
75%, 7/15/21		640	683,200
75%, 12/15/22		686	676,122
CO Safari II LLC, 4.91%, 7/23/25 (b)		4,000	3,961,976
inemark USA, Inc., 5.13%, 12/15/22		350	350,000
lear Channel Worldwide Holdings, Inc., Series B, 6.50%, 11/15/22		4,980	5,114,077
omcast Cable Communications Holdings, Inc., 9.46%, 11/15/22 (c)		2,600	3,577,670
lomcast Corp. (c):			
		4,500	4,485,901
.38%, 8/15/25 .45%, 3/15/37		790	1,100,201

6.95%, 6/01/38	1,000	1,106,111
8.38%, 3/01/39 (c)	3,475	4,307,582

See Notes to Financial Statements.

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ANNUAL REPORT

AUGUST 31, 2015

# Schedule of Investments (continued)

### BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

		Par	
Corporate Bonds		(000)	Value
Media (concluded)			
DIRECTV Holdings LLC/DIRECTV Financing Co., Inc.:	LICD	520	ф
6.38%, 3/01/41	USD	520	\$ 556,566
5.15%, 3/15/42		1,400	1,321,489
Gray Television, Inc., 7.50%, 10/01/20		506	523,229
HeartCommunications, Inc.:		(11	575 104
0.00%, 12/15/19		611	575,104
0.00%, 3/01/21		85	75,331
nmarsat Finance PLC, 4.88%, 5/15/22 (b)		1,000	971,900
intelsat Jackson Holdings SA, 5.50%, 8/01/23		700	616,000
The Interpublic Group of Cos., Inc., 3.75%, 2/15/23		2,000	1,945,176
Live Nation Entertainment, Inc., 7.00%, 9/01/20 (b)		218	231,080
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (b)		637	649,740
Sirius XM Radio, Inc., 4.25%, 5/15/20 (b)		893	891,321
TCI Communications, Inc., 7.88%, 2/15/26 (c)		610	821,172
Fime Warner, Inc.:			
3.60%, 7/15/25 (c)		2,500	2,419,560
5.10%, 7/15/40		830	911,616
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 5.50%, 1/15/23 (b)		505	518,888
Jnivision Communications, Inc., 5.13%, 5/15/23 (b)		2,306	2,271,410
Virgin Media Secured Finance PLC, 5.38%, 4/15/21 (b)		711	728,775
			41,767,502
Metals & Mining 2.2%			
Alcoa, Inc., 5.40%, 4/15/21		2,900	2,987,000
ArcelorMittal, 6.13%, 6/01/18		770	800,800
Commercial Metals Co., 4.88%, 5/15/23		1,095	969,075
Corp. Nacional del Cobre de Chile, 3.00%, 7/17/22 (b)		3,131	2,914,103
Novelis, Inc., 8.75%, 12/15/20		8,183	8,162,542
Steel Dynamics, Inc.:			
5.25%, 4/15/23		155	150,544
5.50%, 10/01/24		23	22,339
Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (b)		1,200	1,137,000
Multiline Retail 0.4%			17,143,403
Dufry Finance SCA, 5.50%, 10/15/20 (b)		2,520	2,619,840
Dil, Gas & Consumable Fuels 4.0%			
Access Midstream Partners LP/ACMP Finance Corp., 6.13%, 7/15/22		800	815,494
Antero Resources Finance Corp., 5.38%, 11/01/21		178	163,760
Bonanza Creek Energy, Inc., 6.75%, 4/15/21		136	100,640
Chesapeake Energy Corp., 5.75%, 3/15/23		717	534,531
ConocoPhillips Canada Funding Co., 5.95%, 10/15/36 (c)		685	781,751
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.13%, 3/01/22		110	100,100
Denbury Resources, Inc.:			
5.50%, 5/01/22		112	79,800
.63%, 7/15/23		627	420,090
El Paso LLC, 7.80%, 8/01/31		90	97,833
El Paso Natural Gas Co., 8.38%, 6/15/32		550	635,045
KeySpan Gas East Corp., 5.82%, 4/01/41 (b)(c)		1,010	1,216,161
Kinder Morgan Energy Partners LP:			
.50%, 9/01/39		3,000	2,880,189
5.55%, 9/15/40		220	212,318
5.38%, 3/01/41		310	295,473
Linn Energy LLC/Linn Energy Finance Corp.:			
5.25%, 11/01/19		280	109,200
3.63%, 4/15/20		5	2,013

		1(0	(( )))
7.75%, 2/01/21		169 <b>Par</b>	66,332
		1 ai	
Corporate Bonds		(000)	Value
Oil, Gas & Consumable Fuels (concluded)			
Marathon Petroleum Corp., 6.50%, 3/01/41 (c)	USD	2,049	\$ 2,221,098
MarkWest Energy Partners LP/MarkWest Energy Finance Corp., 4.50%, 7/15/23		35	32,375
MidAmerican Energy Co., 5.80%, 10/15/36 (c)		1,500	1,816,950
MidAmerican Energy Holdings Co., 5.95%, 5/15/37 (c)		1,750	2,021,607
Noble Energy, Inc., 5.63%, 5/01/21		596	601,674
Oasis Petroleum, Inc.:		16	27.020
6.50%, 11/01/21 6.88%, 3/15/22		46 115	37,030 95,450
0.88%, 5/15/22 ONEOK, Inc., 7.50%, 9/01/23		90	90,000
Pacific Drilling SA, 5.38%, 6/01/20 (b)		294	211,680
PBF Holding Co. LLC/PBF Finance Corp., 8.25%, 2/15/20		94	98,930
PDC Energy, Inc., 7.75%, 10/15/22		520	520,000
Range Resources Corp.:			
5.75%, 6/01/21		213	204,480
5.00%, 8/15/22		53	48,894
5.00%, 3/15/23		125	114,375
RSP Permian, Inc., 6.63%, 10/01/22 (b)		59	57,820
Sabine Pass Liquefaction LLC:		2.570	2.524.220
5.63%, 2/01/21 6.25% - 2/15/02		3,578 796	3,524,330 799,980
6.25%, 3/15/22 5.63%, 4/15/23		937	910,061
SandRidge Energy, Inc.:		937	910,001
8.75%, 1/15/20		48	14,400
7.50%, 2/15/23		620	179,025
Summit Midstream Holdings LLC/Summit Midstream Finance Corp., 7.50%, 7/01/21		774	774,000
Western Gas Partners LP, 5.38%, 6/01/21		1,425	1,510,500
Whiting Petroleum Corp., 5.00%, 3/15/19		1,282	1,147,390
		5 000	5 175 720
The Williams Cos., Inc., Series A, 7.50%, 1/15/31		5,000	5,175,720
The Williams Cos., Inc., Series A, 7.50%, 1/15/31		3,000	5,175,720
		3,000	30,718,499
Paper & Forest Products 0.2%		5,000	
Paper & Forest Products     0.2%       International Paper Co.:			30,718,499
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22		693	30,718,499 737,829
Paper & Forest Products     0.2%       International Paper Co.:			30,718,499
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22		693	30,718,499 737,829 925,456
Paper & Forest Products         0.2%           International Paper Co.:         4.75%, 2/15/22           6.00%, 11/15/41         6.00%		693	30,718,499 737,829
Paper & Forest Products         0.2%           International Paper Co.:         4.75%, 2/15/22           6.00%, 11/15/41         1.17%		693 870	30,718,499 737,829 925,456 1,663,285
Paper & Forest Products         0.2%           International Paper Co.:         4.75%, 2/15/22           6.00%, 11/15/21         6.00%, 11/15/41           Pharmaceuticals         1.7%           AbbVie, Inc., 3.60%, 5/14/25         6.00%		693 870 870	30,718,499 737,829 925,456 1,663,285 856,491
Paper & Forest Products         0.2%           International Paper Co.:         4.75%, 2/15/22           6.00%, 11/15/41         6.00%, 11/15/41           Pharmaceuticals         1.7%           AbbVie, Inc., 3.60%, 5/14/25         6.00%, 3/15/35		693 870 870 2,140	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366
Paper & Forest Products         0.2%           International Paper Co.:         4.75%, 2/15/22           6.00%, 11/15/21         6.00%, 11/15/41           Pharmaceuticals         1.7%           AbbVie, Inc., 3.60%, 5/14/25         6.00%, 3/15/35           Actavis Funding SCS, 4.55%, 3/15/35         6.00%, 10/01/22		693 870 870 2,140 4,000	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872
Paper & Forest Products         0.2%           International Paper Co.:         4.75%, 2/15/22           6.00%, 11/15/41         6.00%, 11/15/41           Pharmaceuticals         1.7%           AbbVie, Inc., 3.60%, 5/14/25         6.00%, 3/15/35		693 870 870 2,140	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/22       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       Actavis Funding SCS, 4.55%, 3/15/35         Actavis Funding SCS, 4.55%, 3/15/35       Actavis, Inc., 3.25%, 10/01/22         Endo Finance LLC, 5.75%, 1/15/22 (b)       (b)		693 870 2,140 4,000 255	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/25         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 12/15/21         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.00%, 12/15/21 (b)         Grifols Worldwide Operations Ltd., 5.25%, 4/01/22       6.00%, 11/12		693 870 2,140 4,000 255 758 200	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/25         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 12/15/21         Endo Finance LLC, 5.75%, 1/15/22 (b)       6.00%, 12/15/21 (b)         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.00%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       6.00%, 8/01/23 (b)		693 870 2,140 4,000 255 758	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/25         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 12/15/21         Endo Finance LLC, 5.75%, 1/15/22 (b)       6.00%, 12/15/21 (b)         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.00%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       Valeant Pharmaceuticals International, Inc. (b):		693 870 2,140 4,000 255 758 200 448	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/25         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 12/15/22         Endo Finance LLC, 5.75%, 1/15/22 (b)       6.00%, 12/15/21 (b)         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.00%, 11/12/2         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       Valeant Pharmaceuticals International, Inc. (b):         6.75%, 8/15/18       6.75%, 8/15/18       6.20%		693 870 2,140 4,000 255 758 200 448 2,643	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/24         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 12/15/22         Endo Finance LLC, 5.75%, 1/15/22 (b)       6.00%, 12/15/21 (b)         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.00%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       Valeant Pharmaceuticals International, Inc. (b):         6.75%, 8/15/18       6.38%, 10/15/20       6.00%		693 870 2,140 4,000 255 758 200 448 2,643 1,150	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/25         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 12/15/22         Endo Finance LLC, 5.75%, 1/15/22 (b)       6.00%, 12/15/21 (b)         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.00%, 11/12/2         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       Valeant Pharmaceuticals International, Inc. (b):         6.75%, 8/15/18       6.75%, 8/15/18       6.20%		693 870 2,140 4,000 255 758 200 448 2,643	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/24         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 12/15/22         Endo Finance LLC, 5.75%, 1/15/22 (b)       6.00%, 12/15/21 (b)         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.00%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       Valeant Pharmaceuticals International, Inc. (b):         6.75%, 8/15/18       6.38%, 10/15/20       6.00%		693 870 2,140 4,000 255 758 200 448 2,643 1,150	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875 767,195
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/20         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 11/15/20         Forest Laboratories, Inc., 5.2%, 1/15/22 (b)       6.00%, 12/15/21 (b)         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.10%/12/2         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       Valeant Pharmaceuticals International, Inc. (b):         6.75%, 8/15/18       6.38%, 10/15/20       5.63%, 12/01/21		693 870 2,140 4,000 255 758 200 448 2,643 1,150	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/24         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 11/15/22         Endo Finance LLC, 5.75%, 1/15/22 (b)       700%, 12/15/21 (b)         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.00%         Grifols Worldwide Operations Ltd.,       5.25%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       Valeant Pharmaceuticals International, Inc. (b):         6.75%, 8/15/18       6.38%, 10/15/20       5.63%, 12/01/21         Real Estate       0.2%		693 870 2,140 4,000 255 758 200 448 2,643 1,150 754	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875 767,195 13,121,159
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/21         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 10/1/22         Endo Finance LLC, 5.75%, 1/15/22 (b)       6.00%         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.00%         Grifols Worldwide Operations Ltd.,       5.25%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       Valeant Pharmaceuticals International, Inc. (b):         6.75%, 8/15/18       6.38%, 10/15/20         5.63%, 12/01/21       5.63%, 12/01/21		693 870 2,140 4,000 255 758 200 448 2,643 1,150	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875 767,195
Paper & Forest Products 0.2%         International Paper Co.:         4.75%, 2/15/22         6.00%, 11/15/41         Pharmaceuticals 1.7%         AbbVie, Inc., 3.60%, 5/14/25         Actavis Funding SCS, 4.55%, 3/15/35         Actavis Funding SCS, 4.55%, 3/15/35         Actavis, Inc., 3.25%, 10/01/22         Endo Finance LLC, 5.75%, 1/15/22 (b)         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)         Grifols Worldwide Operations Ltd.,         5.25%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)         Valeant Pharmaceuticals International, Inc. (b):         6.75%, 8/15/18         6.38%, 10/15/20         5.63%, 12/01/21		693 870 2,140 4,000 255 758 200 448 2,643 1,150 754	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875 767,195 13,121,159
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41       6.00%, 11/15/41         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       6.00%, 11/15/21         Actavis Funding SCS, 4.55%, 3/15/35       6.00%, 10/1/22         Endo Finance LLC, 5.75%, 1/15/22 (b)       6.00%         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       6.00%         Grifols Worldwide Operations Ltd.,       5.25%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       Valeant Pharmaceuticals International, Inc. (b):         6.75%, 8/15/18       6.38%, 10/15/20         5.63%, 12/01/21       5.63%, 12/01/21		693 870 2,140 4,000 255 758 200 448 2,643 1,150 754	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875 767,195 13,121,159
Paper & Forest Products 0.2%         International Paper Co.:         4.75%, 2/15/22         6.00%, 11/15/21         Pharmaceuticals 1.7%         AbbVie, Inc., 3.60%, 5/14/25         Actavis Funding SCS, 4.55%, 3/15/35         Actavis Funding SCS, 4.55%, 3/15/35         Actavis, Inc., 3.25%, 10/01/22         Endo Finance LLC, 5.75%, 1/15/22 (b)         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)         Grifols Worldwide Operations Ltd.,         5.25%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)         Valeant Pharmaceuticals International, Inc. (b):         6.75%, 8/15/18         6.38%, 10/15/20         5.63%, 12/01/21         Real Estate 0.2%         AvalonBay Communities, Inc., 3.45%, 6/01/25 (c)         Real Estate Investment Trusts (REITs) 1.4%         ERP Operating LP:		693 870 2,140 4,000 255 758 200 448 2,643 1,150 754 1,535	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875 767,195 13,121,159 1,501,618
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/21       1         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       1         Actavis Funding SCS, 4.55%, 3/15/35       1         Actavis Funding SCS, 4.55%, 3/15/35       1         Actavis, Inc., 3.25%, 10/01/22       1         Endo Finance LLC, 5.75%, 1/15/22 (b)       1         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       1         Grifols Worldwide Operations Ltd.,       5.25%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       1         Valeant Pharmaceuticals International, Inc. (b):       6.75%, 8/15/18         6.38%, 10/15/20       5.63%, 12/01/21         Real Estate 0.2%         AvalonBay Communities, Inc., 3.45%, 6/01/25 (c)         Real Estate Investment Trusts (REITs)       1.4%         ERP Operating LP:       3.38%, 6/01/25         3.38%, 6/01/25       4.50%, 6/01/45         Felcor Lodging LP, 5.63%, 3/01/23       5		693 870 2,140 4,000 255 758 200 448 2,643 1,150 754 1,535 1,245	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875 767,195 13,121,159 1,501,618 1,212,574
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/41		693 870 2,140 4,000 255 758 200 448 2,643 1,150 754 1,535 1,245 1,155 494	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875 767,195 13,121,159 1,501,618 1,212,574 1,145,865 508,820
Paper & Forest Products       0.2%         International Paper Co.:       4.75%, 2/15/22         6.00%, 11/15/21       1         Pharmaceuticals       1.7%         AbbVie, Inc., 3.60%, 5/14/25       1         Actavis Funding SCS, 4.55%, 3/15/35       1         Actavis Funding SCS, 4.55%, 3/15/35       1         Actavis, Inc., 3.25%, 10/01/22       1         Endo Finance LLC, 5.75%, 1/15/22 (b)       1         Forest Laboratories, Inc., 5.00%, 12/15/21 (b)       1         Grifols Worldwide Operations Ltd.,       5.25%, 4/01/22         Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)       1         Valeant Pharmaceuticals International, Inc. (b):       6.75%, 8/15/18         6.38%, 10/15/20       5.63%, 12/01/21         Real Estate 0.2%         AvalonBay Communities, Inc., 3.45%, 6/01/25 (c)         Real Estate Investment Trusts (REITs)       1.4%         ERP Operating LP:       3.38%, 6/01/25         3.38%, 6/01/25       4.50%, 6/01/45         Felcor Lodging LP, 5.63%, 3/01/23       5		693 870 2,140 4,000 255 758 200 448 2,643 1,150 754 1,535 1,245 1,155	30,718,499 737,829 925,456 1,663,285 856,491 1,967,366 3,842,872 260,737 815,166 203,250 443,968 2,765,239 1,198,875 767,195 13,121,159 1,501,618 1,212,574 1,145,865

See Notes to Financial Statements.

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AUGUST 31, 2015

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### BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

		Par	
		r ai	
Corporate Bonds		(000)	Value
Real Estate Investment Trusts (REITs) (concluded)			
Simon Property Group LP, 4.75%, 3/15/42 (c)	USD	1,670	\$ 1,726,962
Ventas Realty LP, 4.13%, 1/15/26		870	862,298
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21		550	589,991
			10,882,122
Real Estate Management & Development 0.9%			
Lennar Corp., 4.75%, 11/15/22		880	875,600
Northwest Florida Timber Finance LLC, 4.75%, 3/04/29 (b)(c)		4,600	4,180,066
Realogy Corp., 7.63%, 1/15/20 (b)		1,993	2,095,141
			7,150,807
Road & Rail 1.3%			
Burlington Northern Santa Fe LLC, 5.75%, 5/01/40 (c)		1,890	2,123,313
The Hertz Corp.:		470	177 700
4.25%, 4/01/18		473	477,730
5.88%, 10/15/20		460	464,766
7.38%, 1/15/21 Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (b)		2,070 5,000	2,157,975 5,010,000
Linia Meno Line 2 Finance Ltd., 5.88%, 7/05/54 (b)		5,000	5,010,000
			10,233,784
Semiconductors & Semiconductor Equipment 0.4%			
NXP BV/NXP Funding LLC, 5.75%, 2/15/21 (b)		940	981,125
Seagate HDD Cayman, 4.88%, 6/01/27 (b)		2,500	2,305,667
			3,286,792
Software 0.9%			-,,
Autodesk, Inc., 4.38%, 6/15/25		2,890	2,894,491
Infor US, Inc., 5.75%, 8/15/20 (b)		112	112,280
Nuance Communications, Inc.,			
5.38%, 8/15/20 (b)		2,170	2,174,080
Oracle Corp., 5.38%, 7/15/40 (c)		1,575	1,754,180
			6,935,031
Specialty Retail 0.3%			
The Home Depot, Inc., 5.88%, 12/16/36 (c)		1,660	2,013,525
Party City Holdings, Inc., 6.13%, 8/15/23 (b)		90	90,619
			2,104,144
Textiles, Apparel & Luxury Goods 0.3%			_,_ * , ,
PVH Corp., 4.50%, 12/15/22		977	974,557
Springs Industries, Inc., 6.25%, 6/01/21		806	799,955
The William Carter Co., 5.25%, 8/15/21		657	678,353
			2,452,865
Tobacco 1.6%			2, 102,000
Altria Group, Inc.:			
9.95%, 11/10/38		516	824,188
10.20%, 2/06/39		894	1,435,006
5.38%, 1/31/44 (c)		4,030	4,225,499
BAT International Finance PLC, 3.95%, 6/15/25 (b)		2,000	2,042,210
Reynolds American, Inc.:		() -	(
4.45%, 6/12/25		635	652,524
7.00%, 8/04/41 (b)		1,000	1,146,256
4.75%, 11/01/42		2,100	1,951,181

		12,276,864
Wireless Telecommunication Services 2.2%		
America Movil SAB de CV, 2.38%, 9/08/16 (c)	1,595	1,611,747
Communications Sales & Leasing, Inc., 8.25%, 10/15/23 (b)	80	72,800
Crown Castle International Corp., 5.25%, 1/15/23	930	973,012
Crown Castle Towers LLC, 6.11%, 1/15/40 (b)	3,155	3,538,295
Digicel Ltd., 6.00%, 4/15/21 (b)	1,550	1,419,505
Rogers Communications, Inc., 7.50%, 8/15/38 (c)	2,325	2,948,000
	Par	
Corporate Bonds	(000)	Value
Wireless Telecommunication Services (concluded)		

SBA Tower Trust, 5.10%, 4/15/42 (b)	USD	720	\$ 743,530	
Softbank Corp., 4.50%, 4/15/20 (b)		550	550,220	
Sprint Capital Corp., 8.75%, 3/15/32		350	331,188	
Sprint Communications, Inc. (b):				
9.00%, 11/15/18		1,060	1,180,575	
7.00%, 3/01/20		1,760	1,869,472	
Sprint Corp.:				
7.88%, 9/15/23		1,891	1,817,724	
7.13%, 6/15/24		123	113,737	
			17,169,805	
Total Corporate Bonds 67.5%			520,041,473	

#### Foreign Agency Obligations Brazilian Government International Bond, 5.00%, 1/27/45 Cyprus Government International Bond, 4.63%, 2/03/20 (b) Iceland Government International Bond, 5.88%, 5(1)/02

5.88%, 5/11/22	USD	3,555	4,031,654
Italian Government International Bond, 5.38%, 6/15/33		2,925	3,341,918
Portugal Government International Bond, 5.13%, 10/15/24 (b)		5,870	6,175,357
Slovenia Government International Bond, 5.85%, 5/10/23 (b)		864	985,306
Total Foreign Agency Obligations 2.7%			20,566,023

5,724

1,210

EUR

4,607,820

1,423,968

### **Municipal Bonds**

City of Detroit Michigan, GO, Financial Recovery (a):		
Series B-1, 4.00%, 4/01/44	251	149,122
Series B-2, 4.00%, 4/01/44	80	48,036
City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution:		
Series EE, 5.50%, 6/15/43	930	1,092,471
Series GG, Build America Bonds, 5.72%, 6/15/42	1,390	1,718,026
Water & Sewer System, Series EE, 5.38%, 6/15/43	770	897,612
East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 6/01/40	1,900	2,355,164
Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 1/15/40	2,535	3,151,107
Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7.34%, 11/15/39	1,295	1,861,200
Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build		
America Bonds, Series A, 7.06%, 4/01/57	2,000	2,173,740
New York State Dormitory Authority, RB, Build America Bonds:		
5.63%, 3/15/39	1,100	1,306,679
5.60%, 3/15/40	1,900	2,289,633
Port Authority of New York & New Jersey, RB, 159th Series, 6.04%, 12/01/29	780	955,336
State of California, GO, Build America Bonds, Various Purpose:		
7.55%, 4/01/39	280	405,426
7.63%, 3/01/40 (c)	1,720	2,485,624
State of Illinois, GO, Pension, 5.10%, 6/01/33	2,000	1,855,700
University of California, RB, Build America Bonds, 5.95%, 5/15/45	885	1,060,115
Total Municipal Bonds 3.1%		23,804,991

See Notes to Financial Statements.

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### BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

Contryvide Atternative Loan Trast: 550%. 1252535 550%. 1252535 550%. 1252535 550%. 1252535 550%. 1252535 550%. 125253 1252535 1252535 1252535 1252535 1252535 125253 125253 125253 1252 1252			Par	
Calaterizated Mortgage Obligation 1.2% Bane of Ancien Evanding Corp., Series 2007-2, Class IA, 26, 00%, 3/25/37 Collarentized Mortgage Obligation Trust, Series 40, Class R, 580, 51%, 40/1/18 Series 2005-54CB, Class IA15, 550%, 122/351 Series 2006-021, Class IA1, 350%, 302/47 (a) Controlyvide Home Loam Mortgage Plass-Through Trust, Series 2006-0A5, Class 2A1, 1500 Urbs, 4/2546 (a) 1510 Urbs, 4/2546 (a) 1510 1510 1510 1510 1510 1510 1510 151	Non-Agency Mortgage-Backed Securities		(000)	Value
Bane of America Funding Corp., Series 2007-2, Class 1A, 26,00%, 3/23/37       USD       1,121       S       98(1).56         Contrayived Auternative Loan Trust:       Series 2005-64(2), Class 1A1,       1,230       990,276         Scries 2005-64(2), Class 1A1,       1,250       1,250       991,276         Contrayived Home Loan Mortgage Plass-Through Trust. Series 2006-0A5, Class 2A1,       50       11,1864         Contrayived Home Loan Mortgage Plass-Through Trust. Series 2006-0A5, Class 2A1,       50       411,864         Contrayived Home Loan Mortgage Plass-Through Trust. Series 2006-0A5, Class 2A1,       50       1,556,612         CRM Actorgage Corp. Loan Trust, Series 2011-2R, Class 2A1, 2,69%, 7/27/36 (a)(b)       1,550       1,556,612         CRM Actorgage Corp. Loan Trust, Series 2015-AR3, Class SA1, 3,20%, 6/19/35 (a)       93       930,211         Series 2006-4R, Class 1A1, 50%, 5/25/36       133       111,033       111,033         Merrill Typerin Mortgage Trust, Series 2006-A3, Class A1A, 2,0%, 5/25/36 (a)       233       111,033         Merrill Typerin Mortgage Trust, Series 2006-A3, Class 1A1, 2,05%, 5/25/36 (a)       233       111,033         Merrill Typerin Mortgage Trust, Series 2006-A3, Class A1A, 2,05%, 5/25/37 (a)       277       2,33,247         Wadia Mortgage Trust, Series 2006-A3, Class A1A, 2,05%, 5/25/37 (a)       277       2,33,247         Commercial M			(000)	( und
Collacentized Morgage Obligation Trust, Series 40, Class R, S80, 51%, 400/1/8. Solor 54CB, Class 1A15, 55%, 122357 Solor, 122357 Solor, 122357 Solor, 202375 Solor, 20237 Solor, 2023 Solor, 2		USD	1,121	\$ 950,156
Scries 2005-64CR, Class 1A15, 555%, 12,257         1,230         999,276           Soffw, 12/2575         1,290         999,276           Constryvide Home Leam Morrage Pass-Through Trust, Series 2006-OA5, Class 2A1, 2,097, 772/76 (a)(b)         1,50         411,864           Credit Suise Morrage Corp. Loan Trust, Series 2015-200, Class 2A1, 2,097, 772/76 (a)(b)         1,50         455,6612           GMAC Morrage Corp. Loan Trust, Series 2005-AR3, Class 2A1, 2,097, 772/76 (a)(b)         943         935,2211           Series 2006-HC, Class 1A1, 5,0078, 5/25/36         195         188,412           Series 2007-HC, Class 1A1, 5,0078, 5/25/37         349         317,727           Homehane Morrage Trust, Series 2006-3, Class A1, 0,388, 12/25/36 (a)         821         730,099           PFMorgan Morrage Trust, Series 2006-3, Class A1, 0,388, 12/25/36 (a)         821         730,099           PMorgan Morrage Trust, Series 2005-3, Class A1, 2,688, 5/25/37 (a)         277         233,247           Wand Morrage Pass-Through Certificates, Series 2007-OA4, Class 1A, 0,95%, 5/25/37 (a)         277         233,247           Commercial Morrage Trust, Series 2015-2007-CM4, Class A, 5, 8,59%, 9/204 (a)         7,194         7,1949           Series 2007, Class A4, 5, 788, 4/14/31 (u)(b)         6,690         6,547,797           Baie of America Mernil Lynch Commercial Morrage Trust, Series 2015-2007, Class AM, 200, 1,561,1970         7,1	Collateralized Mortgage Obligation Trust, Series 40, Class R, 580.51%, 4/01/18			
550%, 1225/35     1,823     1,733.964       0.39%, 32047 (a)     1,200     999.276       0.39%, 32047 (a)     510     411.864       0.40%, 422546 (a)     510     411.864       0.60% (A)     1,550     1,556.612       Canthy Vide Home Loam Mortgage Pass-Through Trust, Series 2006-AR3, Class SA1, 2.09%, 7/27/36 (a)(b)     1,550     1,556.612       CAN Mortgage Login L Certificates, Series 2005-AR3, Class SA1, 3.20%, 6/19/35 (a)     93     936.211       Series 2006-4P, Class A1, 1.00%, 5/25/36     133     111.053     110.727       Homebane Mortgage Trust, Series 2006-5, Class A1, 0.38%, 12/25/36 (a)     933     771.949       Residential Funding Securities LLC, Series 2005-MAC, Class SA1, 2.68%, 5/25/37     200     296.924       Wadw Mortgage Trust, Series 2006-5, Class A1, 1.2.65%, 8/25/36     133     111.053       Merril Lynch Mortgage Trust, Series 2007-0A4, Class A1, 0.05%, 5/25/37     200     296.924       Wadw Mortgage Pass-Through Certificates, Series 2007-0A4, Class A1, 0.05%, 5/25/37     207     233.247       Ease of Anerica Merril Lynch Commercial Mortgage Trust, Series 2015-200P, Class A1, 5/36%, 4/14/33 (u)(b)     4.79     147.387       Eries 2007-0.144     149     147     147.387     147.387       Eries 2007-0.154     147     147.387     147.387       Eries 2007-0.1538     147     147.387 <t< td=""><td>Countrywide Alternative Loan Trust:</td><td></td><td></td><td></td></t<>	Countrywide Alternative Loan Trust:			
Series 2006-0.21, Class AI, 1.290 999.76 0.1939, 3/2047 (a) 1.290 999.76 0.1939, 3/2047 (a) 1.290 999.76 0.1930 1.186 1.200 993.7 1.200 993.7 1.200 993.7 1.200 993.7 1.200 993.7 1.200 993 933 936.21 1.20 1.20 943 933 936.21 1.20 1.20 943 933 936.21 1.20 1.20 1.20 1.20 1.20 1.20 1.20 1	Series 2005-64CB, Class 1A15,			
139%, 20247 (a)     199, 276     139%, 20247 (a)     10, 2007, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 2015, 20	5.50%, 12/25/35		1,823	1,733,964
Countryvide Home Lam Morgage Pass-Through Trust, Series 2006-OA5, Class 2A1, 2.69%, 727/36 (a)(b)         510         411.864           Lorder, 325/46 (a)         510         411.864           Credit Suisce Morgage Copil. Loa Trust, Series 2015-2R, Class 2A1, 2.69%, 727/36 (a)(b)         943         936.211           GRK Morgage Loan Trust.         943         936.211         936           Series 2004-FI, Class 1A1, 5.00%, 725370         195         188.412         739.089           Series 2004-FI, Class 1A1, 6.00%, 725373         133         111.053         111.053           Merrill Lynch Morgage Trust, Series 2006-3C, Class A1, 0.38%, 1225/36 (a)         953         771.949           Revisitential Functing Securities ILC, Series 2007-OA4, Class A15, 8.50%, 525/37         206         206.924           WaMu Morgage Pass-Through Certificates, Series 2007-OA4, Class A14, 0.65%, 525/37         207         233.247           Commercial Mortgage-Backed Securities IL4.9%	Series 2006-OA21, Class A1,			
b.40%_42546 (a)       510       411.864         Credit Suises Morage Capital Certificates, Series 2011-2R, Class 2A1, 2.69%, 7/27/36 (a)(b)       1.550       1.556.612         CRM AC Morage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.20%, 6/19/35 (a)       943       936.211         GSR Morage Loss AL, 60%, 7/25/37       349       317.727         Homehane Morage Trust, Series 2006-C, Class A1, 0.38%, 1/25/36 (a)       923       771.949         Werrill Janch Morage Trust, Series 2006-A3, Class A1, 2.68%, 5/25/36 (a)       933       771.949         Werrill Janch Morage Trust, Series 2006-A3, Class A1, 2.68%, 5/25/37 (a)       933       771.949         Revidential Funding Securities LLC, Series 2003-RN2, Class A1, 0.95%, 5/25/37 (a)       207       226.924         WAMA Morage Pass-Through Certificates, Series 2007-OA4, Class IA, 0.95%, 5/25/37 (a)       277       233.247         Bane of America Merrill Lynch Commercial Morages Securities Trust, Series 2015-200P,       6,690       6,547.797         Class C4, 5.31%, L01/045       147       147.387         Series 2007-2, Class A4, 5.78%, 4/1049 (a)       1,500       1,561.970         Cligroup/Deutsche Bank Commercial Morage Trust, Series 2015-C007, Class A4, 578%, 4/1049 (a)       1,500       1,561.970         Cligroup/Deutsche Bank Commercial Morage Trust, Series 2015-C013, Class AM, 528%, 9/1046 (a)       7,183       7,909.568	0.39%, 3/20/47 (a)		1,290	999,276
Credit Suise Morrage Capital Certificates, Series 2011-28, Class 2A1, 2.69%, 7/27/36 (a)(b)       1,550       1,556,612         GMAC Morrage Corp, Loan Trust, Series 2005-AR3, Class 5A1, 3.20%, 6/19/35 (a)       943       943         Series 2006-71 (Cass 1A1, 5.00%, 7/2537)       349       317.727         fonendam Morrage Trust, Series 2006-32, Class A1, 0.38%, 12/25/36 (a)       933       111.053         Merrill Lynch Morrage Trust, Series 2006-32, Class A1, 2.63%, 5/25/30       333       111.053         Merrill Lynch Morrage Trust, Series 2006-A3, Class A1, 2.63%, 5/25/30       203       206.624         WaMu Morrage Pass-Through Certificates, Series 2007-OA4, Class A1, 2.63%, 5/25/37       200       206.624         Commercial Morrage Casced Securities Tost, Series 2015-200P,       -       -       -         Class C, 3.72%, 4/14/33 (a) (b)       8.01       5.01       1.51       -         Series 2007-2 (Lass A4, 5.78%, 4/1049 (a)       1.500       1.561.900       1.561.900       1.561.900         Cligroup/Deutsche Back Commercial Morrage Trust, Series 2015-C013, Class AM       2.193       2.278.952       -         Cligroup/Deutsche Back Commercial Morrage Trust, Series 2015-C13, Class A, 5.78%, 9/10/46 (a)       7.103       7.909.568       -         Cligroup/Deutsche Back Commercial Morrage Trust, Series 2015-G15, Class B, 5.28%, 9/10/46 (a)       5.000       4.734.195				
CMAC Morrgage Corp. Lona Trust, Series 2005-AR3, Class SA1, 3.20%, 6/19/35 (a) 943 945.21 Series 2006-4F, Class TA1, 500%, 5/2536 Series 2006-4F, Class SA1, 500%, 7/2537 Series 2006-4F, Class SA1, 60%, 7/2537 Series 2006-5, Class SA1, 0.38%, 1/25576 (a) 195 Homehane Mortgage Trust, Series 2006-53, Class IA1, 2.65%, 8/2576 Bill Lynch Mortgage Investors, Inc., Series 2006-A3, Class SA1, 2.65%, 8/2576 (a) 953 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class SA1, 2.65%, 5/25/33 Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class SA1, 2.65%, 5/25/33 Merrill Lynch Mortgage Investors, Inc., Series 2003-RM2, Class IA1, 0.95%, 5/25/47 (a) 277 233,247 WaMa Mortgage Pass-Through Certificates, Series 2007-OA4, Class IA, 0.95%, 5/25/47 (a) 277 Eane of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (u)(b) 6, 6,590 6,547,797 Bane of America Merrill Lynch Commercial Mortgage Trust, Series 2015-200P, Class C, 3.73%, 4/14/33 (u)(b) Eane of America Merrill Lynch Commercial Mortgage Trust, Series 2015-C020, 147 Hortgage Pass A4, 5.78%, 4/1049 (a) 1, 500 Lignoup Commercial Mortgage Trust, Series 2015-GC15, Class B, 5,28%, 9/1046 (a) 1, 77 Class C, 3.31%, 10/1045 Series 2007-C, 10/1548 Commercial Mortgage Trust, Series 2015-GC15, Class B, 5,28%, 9/1046 (a) 5,000 4,734, 195 2,50%, 10/1548 Commercial Mortgage Trust, Series 2015-CC12, Class C, 4,27%, 3/1048 (a) 5,000 4,734, 195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-CC19, Class C, 4,27%, 3/1048 (a) 5,000 4,734, 195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-CC19, Class C, 4,27%, 3/1048 (a) 5,000 4,734, 195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-CC19, Class C, 4,27%, 3/1048 (a) 5,000 4,734, 195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-CC19, Class C, 4,27%, 3/1048 (a) 5,000 5,58%, 0/1046 (c) Series 2016-CC, Class A, 5,33%, 10/1046 (a) Series 2016-CC, Class A, 5,33%, 10/1046 (a) Series 2016-CC, Class A, 5,33%, 10/1046 (a) Series 2016-CC, Class A, 5,34%, 1/2				
GSR Morgage Loan Trust:       948         Series 2007-1F, Class AI, 5.00%, 5/25/26       195         Series 2007-1F, Class AI, 5.00%, 5/25/26       349         Innehane Morgage Trust, Series 2006-3, Class AI, 0.38%, 1/2/25/36 (a)       933         IPMorgan Morgage Trust, Series 2006-A3, Class AI, 2.68%, 5/25/36 (a)       933         IPMorgan Morgage Trust, Series 2006-A3, Class AI, 2.68%, 5/25/37       290         Seldential Funding Securities LIC, Series 2007-OA4, Class IA, 0.95%, 5/25/47 (a)       277         Commercial Morgage-Based Securities 14.9%       200         Commercial Morgage-Based Securities 14.9%       200         Bane of America Merrill Lynch Commercial Morgage Securities Trust, Series 2015-200P, Class AI, 2.31%, 10/1045       147         Series 2007-2. Class AI, 5.31%, 10/1049       1,500         Cligroup/Deutsche Bank Commercial Morgage Trust, Series 2013-3.01%, 2/10/35 (b)       7,183         Cligroup/Deutsche Bank Commercial Morgage Trust, Series 2015-Class B, 5,28%, 3/10/48 (a)       5,000       4,734,195         COMM 2015-SUP Morgage Trust, Series 2015-Class C, 4,21%, 2/10/48 (a)       5,000       4,734,195				
Series 2006-4F, Class AI, 5.00%, 5/25/36       195       188.412         Series 2007-4F, Class AI, 5.00%, 7/25/37       349       317.277         Homebane Mortgage Trust, Series 2006-63, Class AI, 0.38%, 1/2/5/36 (a)       933       1711949         Revidential Fund, fortingge Trusts, Series 2007-0, AI, Class AI, 2.65%, 5/25/36 (a)       933       7711949         Residential Fund, fortingge Trusts, Series 2007-0, AI, Class AI, 2.65%, 5/25/36 (a)       933       7711949         Residential Funding Securities LLC, Series 2007-0, AI, Class IA, 0.85%, 5/25/47 (a)       277       233,247         Commercial Mortgage Basked Securities Tust, Series 2015-200P,       -       -       -         Class C, 3.72%, 41/4/33 (a)(b)       6,690       6,547,797       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       -       <			943	936,211
Series 2007-4F, Class AI, 0.60%, 7/25/37       349       317,727         Homebane Mortgage Trust, series 2006-53, Class AI, 0.38%, 1/25/36 (a)       821       739,089         IPMorgan Mortgage Trust, series 2006-A3, Class AI, 2.68%, 5/25/36 (a)       933       711,049         Residential Funding Securities LIC, Series 2006-A3, Class AI, 2.68%, 5/25/37       290       226,024         WaMu Mortgage Trust, series 2006-A3, Class AI, 2.68%, 5/25/47 (a)       277       233,247         Commercial Mortgage-Backed Securities 14.9%       9,246,492       9,246,492         Bane of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P,       6,600       6,547,797         Bane of America Merrill Lynch Commercial Mortgage Trust:       147       147,387         Series 2007-2.0128 AJ, 5.78%, 41/049 (a)       1,500       1,561.970         Criligroup/Dutates Abards Adv/10/49 (a)       1,500       1,570         Commercial Mortgage Trust, Series 2015-GLP2, Class A, 3,18%, 2/10/35 (b)       7,510       7,441.257         Commercial Mor			105	100 110
Homehane Morigage Taust, Series 2006-2, Class A1, 0.38%, 1/225/36 (a) 821 739,089 PMorgane Morgage Trust, Series 2006-33, Class A3, 1.26, 50%, 5025/33 133 111,053 Merrill Lynch Morgage Investors, Inc., Series 2006-A3, Class A3, 1.2, 65%, 5/25/33 290 296,924 WaMu Morgage Pass-Through Certificates, Series 2007-04, Class 1A, 0.95%, 5/25/33 290 296,924 WaMu Mortgage Pass-Through Certificates, Series 2007-04, Class 1A, 0.95%, 5/25/33 290 296,924 WaMu Mortgage Pass-Through Certificates, Series 2007-04, Class 1A, 0.95%, 5/25/33 290 296,924 WaMu Mortgage Pass-Through Certificates, Series 2007-04, Class 1A, 0.95%, 5/25/37 (a) 277 233,247   P.246,492 Commercial Mortgage-Backed Securities 14.9% Bane of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Entes 2006-0, Class A2, 5.31%, 1/10/45 147 147,387 Entes 2006-10, 1/10/14/14/33 (a)(b) 6,659 6,547,197 Bane of America Merrill Lynch Commercial Mortgage Trust.  Entes 2006-10, 1/10/14/14/33 (a)(b) 1,500 1,561,970 Clitigroup Commercial Mortgage Trust, Series 2015-2020, 1/18 7,909,568 Clitigroup/Deutsche Bank Commercial Mortgage Trust, Series 2005-CD3, Class AM, 5/2007-2, Class A, 5.78%, 4/1049 (a) 7,183 7,909,568 Clitigroup/Deutsche Bank Commercial Mortgage Trust, Series 2005-CD3, Class AM, 5/2007-2, Class A, 5.78%, 4/1049 (a) 7,183 7,909,568 Clitigroup/Deutsche Bank Commercial Mortgage Trust, Series 2015-2019, Class C, 4.21%, 2/10/45 (a) 5,000 4,734,195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-12(9, Class C, 4.21%, 2/10/48 (a) 3,500 3,379,366 Commercial Mortgage Trust, Series 2015-12(9, Class C, 4.41%, 2/10/48 (a) 5,500 4,734,195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-12(9, Class C, 4.41%, 2/10/48 (a) 5,500 4,734,195 COMM 2015-CCP 2Mortgage Trust, Series 2015-12(9, Class C, 4.41%, 2/10/48 (a) 5,500 3,379,366 Commercial Mortgage Trust, Series 2015-12(9, Class C, 4.41%, 2/10/48 (a) 5,500 3,379,366 Commercial Mortgage Trust, Series 2015-12(9, Class C, 4.41%, 2/10/48 (a) 5,500 3,379,366 Commercial Mortgage Trust, Series 2015-12(19, Class C,				
PMorgan Mortgage Trust, Series 2006-33, Class 1A12, 6, 50%, 8/25/36 (a) 953 771,1949 Reviell Lynch Mortgage Investors, Inc., Series 2003-RM2, Class A1, 2, 68%, 5/25/33 290 296,924 WaMu Mortgage Pass-Through Certificates, Series 2007-0A4, Class 1A, 0.95%, 5/25/13 290 277 233,247 Commercial Mortgage-Backed Securities 14.9% Bane of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Bane of America Merrill Lynch Commercial Mortgage Trust, Series 2015-200P, Bane of America Merrill Lynch Commercial Mortgage Trust, Series 2015-200P, Bane of America Merrill Lynch Commercial Mortgage Trust, Series 2005, Class A2, 531%, 10/1045 Series 2007-0, Class A4, 573%, 4/1049 (a) 1,561 Clifgroup/Outschee Bank Commercial Mortgage Trust, Series 2007, Class A4, 573%, 4/1049 (a) 1,561 Clifgroup/Outschee Bank Commercial Mortgage Trust, Series 2015-2016, Class B, 528%, 9/10/46 (a) 7,183 7,909,568 Clifgroup/Outschee Bank Commercial Mortgage Trust, Series 2010-CD3, Class A4, 573%, 4/1049 (b) 1,561,970 Clifgroup/Outschee Bank Commercial Mortgage Trust, Series 2015-CP2, Class C, 4.27%, 3/10/48 (a) 5,000 4,734,195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a) 5,000 4,734,195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a) 5,000 4,734,195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a) 5,000 4,734,195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a) 5,000 4,734,195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a) 5,000 4,734,195 COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a) 5,000 4,734,195 COMM 2015-CCRE32 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a) 5,95%, 6/10/46 (a) 5,000 5,95% 5,95%, 6/10/46 (a) 5,000 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95% 5,95				
MerrifL yuch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 268%, 5/25/35         953         771.949           Residential Funding Securities LLC, Series 2007-DA4, Class 1A, 0.95%, 5/25/33         290         226,024           WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 0.95%, 5/25/37         290         226,492           Commercial Mortgage-Backed Securities         14.9%         277         233,247           Bane of America Merill Lynch Commercial Mortgage Securities Trust, Series 2015-200P,         6,690         6,547,797           Bane of America Merill Lynch Commercial Mortgage Trust:         6,690         147         147,387           Series 2006, Class A2, 5.31%, 1010/45         147         147,387         596,86           Citigroup Commercial Mortgage Trust, Series 2015-Class B, 5.28%, 9/10/46 (a)         7,183         7,909,568           Citigroup Contenercial Mortgage Trust, Series 2015-Class C, 4.37%, 310/48 (a)         5,000         4,734,195           COMM 2015-SAP Mortgage Trust, Series 2015-Class C, 4.47%, 310/48 (a)         5,000         4,734,195           COMM 2015-Class A4B, 6.24%, 12/10/49 (a)         1,384         1,459,546           Par         Par         Par         Par           Non-Agency Mortgage-Backed Securities (concluded)         7,000         7,713,237           Commercial Mortgage-Backed Securities (concluded)         1,				
Residential Funding Securities LLC, Series 2003-RM2, Class AIS, 8,50%, 5/25/37         290         296,924           WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 0.95%, 5/25/47 (a)         277         233,247           Commercial Mortgage-Backed Securities 14.9%         9,246,492         9,246,492           Bane of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P,         6,690         6,547,797           Bane of America Merrill Lynch Commercial Mortgage Trust:         147         147,387           Series 2006-G, Class A2, 531%, 10/1045         147         147,387           Series 2007-2, Class A4, 578%, 4/10/49 (a)         1,500         1,516,1070           Chigroup Commercial Mortgage Trust, Series 2015-GC15, Class B, 5,28%, 9/10/46 (a)         7,183         7,099,568           Chigroup Deutsche Bank Commercial Mortgage Trust, Series 2005-GD3, Class AM, 55,000         4,734,1455         2,078,952           COMM 2015-L19 Mortgage Trust, Series 2015-ABP, Class C, 4,21%, 2/10/48 (a)         5,000         4,734,1455           COMM 2015-L19 Mortgage Trust, Series 2015-L12,0, Class C, 4,21%, 2/10/48 (a)         3,500         3,379,366           Commercial Mortgage Trust, Series 2015-L12,0, Class C, 4,21%, 2/10/48 (a)         3,500         3,379,366           Commercial Mortgage Trust, Series 2015-L19, Class C, 4,21%, 2/10/48 (a)         3,500         3,580,917           Series 2006				
WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 0.95%, 5/25/47 (a)       277       233,247         9,246,492       9,246,492         Commercial Mortgage-Backed Securities Trust, Series 2015-200P,       6,690       6,547,797         Bane of America Merrill Lynch Commercial Mortgage Trust:       147       147,387         Series 2006- (Class A2, 5,31%, 10/10/45       147       147,387         Series 2007-2, Class A4, 5,78%, 4/10/49 (a)       1,500       1,561,970         Ciligroup Commercial Mortgage Trust, Series 2013-GC1S, Class B, 5,28%, 9/10/46 (a)       7,183       7,909,568         Ciligroup Constence Bank Commercial Mortgage Trust, Series 2015-Class A4, 5,18%, 10/15/48       2,193       2,278,952         COMM 2015-13BP Mortgage Trust, Series 2015-LC19, Class C, 4,21%, 3/10/48 (a)       5,000       4,734,1257         COMM 2015-12P Mortgage Trust, Series 2015-LC19, Class C, 4,41%, 2/10/48 (a)       5,000       4,734,1257         COMM 2015-12P Mortgage Trust, Series 2015-LC19, Class C, 4,41%, 2/10/48 (a)       5,000       4,734,195         CoMM 2015-12P Mortgage Trust, Series 2015-Class A4, 5, 2/8%, 9/10/46 (a)       5,000       3,570,37,366         Commercial Mortgage, Backed Securities (concluded)       0000       Value         Commercial Mortgage, Backed Securities (concluded)       5,05% (10/46 (a)       5,300,917         Series 2006-C7, Class A4, 41,10/10/46 (				
Commercial Mortgage-Backed Securities       9,246,492         Commercial Mortgage-Backed Securities       9,246,492         Class C, 3,72%, 4/14/33 (a)(b)       6,690       6,547,797         Bane of America Merrill Lynch Commercial Mortgage Trust:       9,246,492         Series 2007-2, Class AJ, 5,78%, 4/10/49 (a)       147       147,387         Series 2007-2, Class AJ, 5,78%, 4/10/49 (a)       1,500       1,561,970         Cligroup/Deutsche Bank Commercial Mortgage Trust, Series 2015-Class B, 5,28%, 9/10/46 (a)       7,183       7,909,568         Cligroup/Deutsche Bank Commercial Mortgage Trust, Series 2015-Class A, 3,18%, 2/10/35 (b)       7,570       7,441,257         COMM 2015-CCRRE22 Mortgage Trust, Series 2015-LC19, Class C, 4,41%, 2/10/48 (a)       5,500       4,734,195         COMM 2015-CCRRE22 Mortgage Trust, Series 2015-LC19, Class C, 4,41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Trust, Series 2015-LC19, Class C, 4,41%, 2/10/48 (a)       1,384       1,459,546         Series 2008-LS1, Class AA, 5,8%, 10/10/46 (a)       1,384       1,459,546         Commercial Mortgage-Backed Securities       60000       Value         Commercial Mortgage-Backed Securities       5000       5,536,01/146 (a)         Series 2005-C7, Class AM, 359       5,33%, 10/10/46 (a)       1,390       1,408,039         Series 2013-CR, 11, Class B,				
Commercial Mortgage-Backed Securities 14.9%         5.6,690         6,547,797           Bane of America Merrill Lynch Commercial Mortgage Trust:         5.6,900         6,547,797           Bane of America Merrill Lynch Commercial Mortgage Trust:         147         147,387           Series 2006 6, Class A2, 53,8%, 4/10/49 (a)         1,500         1,561,970           Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2015-C15, Class B, 5,28%, 9/10/46 (a)         7,183         7,909,568           Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM,         2,193         2,278,952           COMM 2015-LC18 Mortgage Trust, Series 2015-3BP, Class A, 3,18%, 2/10/35 (b)         7,570         7,441,257           COMM 2015-LC19 Mortgage Trust, Series 2015-CR22, Class C, 4,47%, 3/10/48 (a)         5,000         4,734,195           Commercial Mortgage Trust, Series 2015-CR22, Class C, 4,41%, 2/10/48 (a)         3,500         3,379,366           Commercial Mortgage Trust, Series 2015-CR22, Class C, 4,41%, 2/10/48 (a)         3,500         3,799,366           Commercial Mortgage Trust, Series 2015-CR22, Class C, 4,41%, 2/10/48 (a)         3,500         3,799,366           Commercial Mortgage Trust, Series 2015-TR2W, Class D, 3,98%, 2/10/34 (a)         3,500         3,580,917           Series 2006-C7, Class AM,         5000         7,132,377           Series 2013-CR1, Class B, 3,37%, 10/04/6 (a)         <	wawu wongage Pass-Inrough Ceruncates, Series 2007-OA4, Class IA, 0.95%, 5/25/47 (a)		211	253,247
Commercial Mortgage-Backed Securities 14.9%         5.6,690         6,547,797           Bane of America Merrill Lynch Commercial Mortgage Trust:         5.6,900         6,547,797           Bane of America Merrill Lynch Commercial Mortgage Trust:         147         147,387           Series 2006 6, Class A2, 53,8%, 4/10/49 (a)         1,500         1,561,970           Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2015-C15, Class B, 5,28%, 9/10/46 (a)         7,183         7,909,568           Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2005-C23, Class AM,         2,193         2,278,952           COMM 2015-LC19 Mortgage Trust, Series 2015-3BP, Class A, 3,18%, 2/10/35 (b)         7,570         7,441,257           COMM 2015-LC19 Mortgage Trust, Series 2015-CR22, Class C, 4,47%, 3/10/48 (a)         3,500         3,379,366           Commercial Mortgage Trust, Series 2015-CR22, Class C, 4,41%, 2/10/48 (a)         3,500         3,379,366           Commercial Mortgage Trust, Series 2015-CR22, Class C, 4,41%, 2/10/48 (a)         3,500         3,579,366           Commercial Mortgage Trust, Series 2015-CR22, Class C, 4,41%, 2/10/48 (a)         3,500         3,580,917           Series 2008-LS1, Class A, 5,34%, 10/10/49 (a)         1,384         1,459,546           Par         Series 2006-C7, Class AM,         Series 2013-CR1, Class B, 3,37%, 10/10/46 (a)         7,000         7,713,237           S				
Bane of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P,       6,690       6,547,797         Class C, 3.72%, 4/14/33 (a)(b)       6,690       6,547,797         Bane of America Merrill Lynch Commercial Mortgage Trust:       147       147,387         Series 2006-6, Class A2, 5.31%, 10/10/45 (a)       1,510       1,516,1970         Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.28%, 9/10/46 (a)       7,183       7,909,568         Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2015-CD3, Class AA, 5.18%, 2/10/35 (b)       7,570       7,441,257         COMM 2015-SBP Mortgage Trust, Series 2015-LC19, Class C, 4.47%, 3/10/48 (a)       3,500       4,734,195         COMM 2015-LC19 Mortgage Trust, Series 2015-LC19, Class C, 4.41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Trust, Series 2015-LC19, Class C, 4.41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Trust, Series 2015-LC19, Class C, 4.41%, 2/10/48 (a)       1,384       1,459,546         Par       NortAgency Mortgage-Backed Securities (concluded)       Par       Nort         Commercial Mortgage Trust       Series 2006-C2, Class AA, 1,459,546       Series 2013-CC1, Class AA, 1,459,546       Series 2013-CC1, Class AA, 1,459,546         Series 2013-CC1, Class AA, 5,37%, 10/10/46 (a)       Sort       3,580,917       Series 2013-CC2, Class AA, 1,217       Series 2				9,246,492
Class C, 3.72%, 4/14/33 (a)(b)       6,690       6,547,797         Banc of America Merrill Lynch Commercial Mortgage Trust:       147       147,387         Series 2006-6, Class A2, 5.31%, 10/10/45       147       147,387         Series 2007-2, Class A4, 5.78%, 4/10/49 (a)       1,500       1.501         Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2015-Class B, 5.28%, 9/10/46 (a)       7,183       7,909,568         Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2005-CD3, Class AM,       2,193       2,278,952         COMM 2015-SCRE22 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a)       5,000       4,734,195         COMM 2015-LC19 Mortgage Trust, Series 2015-CR22, Class C, 4.41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Trust, Series 2015-CR22, Class C, 4.41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage-Backed Securities       (000)       Value         Series 2008-LS1, Class A4B, 6.24%, 12/10/49 (a)       1,384       1,459,546         Par       -       -       -         Non-Agency Mortgage-Backed Securities (concluded)       -       -         Commercial Mortgage-Backed Securities (concluded)       -       -         Series 2013-LC6, Class B, 5.33%, 10/10/46 (a)       1,670       1,512,547         Series 2013-LC6, Class B, 3.74%, 1/10/46 (a				
Bane of America Merill Lynch Commercial Mortgage Trust:       147       147,387         Series 2006-6, Class A2, 5.31%, 41/049 (a)       1,500       1,561,970         Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.28%, 9/10/46 (a)       7,183       7,909,568         Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM,       2,193       2,278,952         COMM 2015-3BP Mortgage Trust, Series 2015-3BP, Class A, 3.18%, 2/10/35 (b)       7,570       7,441,257         COMM 2015-CCRE22 Mortgage Trust, Series 2015-LC19, Class C, 4.41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Loan Trust,       1,384       1,459,546         Par       1,384       1,459,546         Par       1,384       1,459,546         Commercial Mortgage Crust, Series 2016-CD3       1,384       1,459,546         Par       1,384       1,459,546         Par       1,384       1,459,546         Series 2006-C7, Class AM,       1,390       1,408,039         Series 2013-C7, Class A, M,       5,500       \$,500         Series 2013-C7, Class A, 1,10/46 (a)       1,590       1,570         Series 2013-C7, Class A, 1,10/46 (a)       1,390       1,408,039         Series 2013-C7, Class A, 1,10/46 (a)       1,570       1,572,647         <				
Series 2006-6, Class A2, 5.31%, 10/10/45       147       147,387         Series 2007-2, Class A4, 5.78%, 4/10/49 (a)       1,500       1,561,970         Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.28%, 9/10/46 (a)       7,183       7,909,568         Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM,       2,193       2,278,952         COMM 2015-3BP Mortgage Trust, Series 2015-CB2, Class C, 4.27%, 3/10/48 (a)       5,000       4,734,195         COMM 2015-CCRE22 Mortgage Trust, Series 2015-LC19, Class C, 4.41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Trust, Series 2015-LC19, Class C, 4.41%, 2/10/48 (a)       5,000       4,734,195         COMM 2015-CCRE22 Mortgage Trust, Series 2015-LC19, Class C, 4.41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Trust, Series 2015-CB2, Class C, 4.41%, 2/10/48 (a)       1,384       1,459,546         Par        1,384       1,459,546         Par        1,384       1,459,546         Par        1,500       7,711,237         Series 2006-C7, Class AM,        1,500       7,7113,237         Series 2013-LC6, Class B, 3,74%, 1/10/46 (a)       1,390       1,408,039       1,512,647         Series 2013-LC6, Class B, 3,74%, 1/10/46 (a)       1,500       1,712,237			6,690	6,547,797
Series 2007-2, Class A4, 5.78%, 4/10/49 (a)       1,500       1,561,970         Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.28%, 9/10/46 (a)       7,183       7,090,568         Citigroup Lowenscial Mortgage Trust, Series 2015-GC15, Class B, 5.28%, 9/10/46 (a)       2,193       2,278,952         COMM 2015-3BP Mortgage Trust, Series 2015-SBP, Class A, 3.18%, 2/10/35 (b)       7,570       7,441,257         COMM 2015-CCRE22 Mortgage Trust, Series 2015-LC19, Class C, 4.27%, 3/10/48 (a)       3,500       3,379,366         Commercial Mortgage Loan Trust,       Series 2008-LS1, Class A4B, 6.24%, 12/10/49 (a)       1,384       1,459,546         Par       Commercial Mortgage-Backed Securities (concluded)       Value       Value         Commercial Mortgage Trust:       Series 2006-C7, Class A,       3,500       \$,3580,917         Series 2003-CR, 11, Class A, 5,33%, 10/10/46 (a)       USD       3,500       \$,3580,917         Series 2013-CC, Class B, 5,33%, 10/10/46 (a)       1,390       1,408,039         Series 2013-CCS, Class A, 443%, 1/10/46 (a)       1,390       1,408,039         Series 2013-CCS, Class B, 5,33%, 10/10/46 (a)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3,98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       Series 2006-C3, Class AM, 5.34%, 12/15/39				
Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.28%, 9/10/46 (a)       7,183       7,909,568         Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM,       2,193       2,278,952         COMM 2015-3BP Mortgage Trust, Series 2015-3BP, Class A, 3,18%, 2/10/35 (b)       7,570       7,441,257         COMM 2015-CCRE32 Mortgage Trust, Series 2015-CR22, Class C, 4,27%, 3/10/48 (a)       3,000       4,734,195         COMM 2015-CCRE32 Mortgage Trust, Series 2015-LC19, Class C, 4,41%, 2/10/48 (a)       3,000       3,379,366         Commercial Mortgage Loan Trust,       1,384       1,459,546         Par       1,384       1,459,546         Commercial Mortgage-Backed Securities (concluded)       Value         Commercial Mortgage-Backed Securities (concluded)       5,5%, 6/10/46 (a)       5,50%         Commercial Mortgage-Backed Securities (concluded)       7,000       7,713,237         Series 2013-CC1, Class B, 5,3%, 10/10/46 (a)       7,000       7,713,237         Series 2013-CC6, Class D, 4,3%, 1/10/46       1,390       1,408,039         Series 2013-CC6, Class D, 4,3%, 1/10/46 (a)(b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3,98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust.       5       5       5,422,846				
Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM,       2,193       2,278,952         5.65%, 10/15/48       2,193       2,278,952         COMM 2015-3BP Mortgage Trust, Series 2015-CR22, Class C, 4,27%, 3/10/48 (a)       5,000       4,734,195         COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class C, 4,27%, 3/10/48 (a)       3,500       3,379,366         Commercial Mortgage Trust, Series 2015-LC19, Class C, 4,41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Trust, Series 2015-LC19, Class C, 4,41%, 2/10/48 (a)       1,384       1,459,546         Par       1,384       1,459,546         Par       0000       Value         Commercial Mortgage Trust:       0000       Value         Series 2006-C7, Class AM,       05,000       7,713,237         Series 2013-LC6, Class B, 5,33%, 10/10/46 (a)       1,670       1,572,647         Series 2013-LC6, Class D, 4,43%, 1/10/46 (a)(b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3,98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       2,000       2,053,922       5,619,920         Series 2006-C3, Class AM,       2,000       2,053,922       5,619,920       5,1212,742         Core Industrial Trust 2015-TEXW, Series 2015-TEXW				
5.65%, 10/15/48       2,193       2,278,952         COMM 2015-3BP Mortgage Trust, Series 2015-3BP, Class A, 3.18%, 2/10/35 (b)       7,570       7,441,257         COMM 2015-1C19 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a)       5,000       4,734,195         COMM 2015-LC19 Mortgage Trust, Series 2015-LC19, Class C, 4.41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Loan Trust,       1,384       1,459,546         Series 2008-LS1, Class A4B, 6.24%, 12/10/49 (a)       1,384       1,459,546         Par       0000       Value         Commercial Mortgage Backed Securities       (000)       Value         Commercial Mortgage Trust:       5,55%, 6/10/46 (a)       1,384       1,459,546         Series 2006-C7, Class AM,       5,55%, 6/10/46 (a)       7,000       7,713,237         Series 2013-CR11, Class B, 5.33%, 10/10/46 (a) (b)       1,390       1,408,039         Series 2013-LC6, Class B, 3.74%, 1/10/46       1,390       1,408,039         Series 2013-LC6, Class B, 3.74%, 1/10/46 (a) (b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3,98%, 2/10/34 (a) (b)       4,585       4,542,846         Corelit Suisse Commercial Mortgage Trust:       5       5       1,212,742         Series 2006-C3, Class AM, 5.34%, 12/15/39			7,183	7,909,568
COMM 2015-3BP Mortgage Trust, Series 2015-CR22, Class A, 3.18%, 2/10/35 (b)       7,570       7,441,257         COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a)       3,500       3,379,366         Commercial Mortgage Trust, Series 2015-CR19, Class C, 4.41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Loan Trust,       1,384       1,459,546         Par       Par       Par         Non-Agency Mortgage-Backed Securities (concluded)       Value         Commercial Mortgage Trust:       5000       \$,580,917         Series 2006-C7, Class AM,       5,53%, 6/10/46 (a)       7,000       7,713,237         Series 2013-CR11, Class B, 5,33%, 10/10/46 (a)(b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3,98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       Series 2006-C7, Class AM,       5000       2,053,922         Series 2013-LC6, Class D, 4,43%, 1/10/46 (a)(b)       1,570       4,542,846       501%,61/548 (a)       3,500       3,640,803         Series 2013-LC6, Class D, 4,43%, 1/10/46 (a)(b)       1,510       1,212,742       501%,61/548 (a)       3,500       3,500       3,642,807         Series 2010-C2, Class AM, 5,34%, 1/21/5/39 (a)(b)       1,155       1,212,742       501%,61/548 (			<b>a</b> 10 <b>a</b>	
COMM 2015-CCRE22 Mortgage Trust, Series 2015-CR22, Class C, 4.27%, 3/10/48 (a) 5,000 4,734,195 COMM 2015-LC19 Mortgage Trust, Series 2015-LC19, Class C, 4.41%, 2/10/48 (a) 3,500 3,379,366 Commercial Mortgage Loan Trust, Series 2008-LS1, Class A4B, 6.24%, 12/10/49 (a) 1,384 1,459,546 Par Non-Agency Mortgage-Backed Securities Commercial Mortgage-Backed Securities (concluded) Commercial Mortgage-Backed Securities (concluded) Commercial Mortgage Trust: Series 2006-C7, Class AM, 5.95%, 6/10/46 (a) USD 3,500 \$ 3,580,917 Series 2013-LC6, Class B, 5.33%, 10/10/46 (a) 7,000 7,713,237 Series 2013-LC6, Class B, 5.33%, 10/10/46 (a) 1,390 1,408,039 Series 2013-LC6, Class B, 3.74%, 1/10/46 (a)(b) 4,575 Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b) 4,585 4,542,846 Credit Suisse Commercial Mortgage Trust: Series 2006-C3, Class AM, 5.01%, 6/15/38 (a) 2,000 2,053,922 Series 2006-C3, Class AM, 12/15/39 3,500 3,642,807 Series 2010-R22, Class AA, 5.34%, 1/21/5/39 (a)(b) 1,155 1,212,742 Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ, 4.77%, 7/15/37 81 81,270 CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1: Class B, 4.04%, 4/15/50 1,110 1,113,245				
COMM 2015-LC19 Mortgage Trust, Series 2015-LC19, Class C, 4.41%, 2/10/48 (a)       3,500       3,379,366         Commercial Mortgage Loan Trust,       1,384       1,459,546         Series 2008-LS1, Class A4B, 6.24%, 12/10/49 (a)       1,384       1,459,546         Non-Agency Mortgage-Backed Securities (concluded)       Value         Commercial Mortgage-Backed Securities (concluded)       Value         Commercial Mortgage Trust:       Series 2006-C7, Class AM,         Series 2016-C7, Class B, 5.33%, 10/10/46 (a)       USD       3,500       \$ 3,580,917         Series 2013-CR11, Class B, 5.33%, 10/10/46 (a)       7,000       7,713,237         Series 2013-LC6, Class B, 3.74%, 1/10/46       1,390       1,408,039         Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       Series 2006-C3, Class AM, 5.34%, 12/15/39       3,500       3,642,807         Series 2006-C3, Class AM, 5.34%, 12/15/39       3,00b       1,155       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ, 4.77%, 7/15/37       81       81,270         CSALL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       Class A, 4.04%, 4/15/50       1,110			· · · · · · · · · · · · · · · · · · ·	
Commercial Mortgage Loan Trust,           Series 2008-LS1, Class A4B, 6.24%, 12/10/49 (a)         1,384 Par         1,459,546 Par           Non-Agency Mortgage-Backed Securities (concluded)         Value           Commercial Mortgage-Backed Securities (concluded)         Value           Commercial Mortgage Trust:         Value           Series 2006-C7, Class AM,         Value           Series 2013-CR 11, Class B, 5.33%, 10/10/46 (a)         Value           Series 2013-LC6, Class B, 3.74%, 1/10/46 (a)(b)         7,000         7,713,237           Series 2013-LC6, Class B, 3.74%, 1/10/46 (a)(b)         1,670         1,408,039           Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)         1,670         1,572,647           Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)         4,585         4,542,846           Credit Suisse Commercial Mortgage Trust:         Value         Value           Series 2006-C3, Class AM,         2,000         2,053,922           Series 2006-C3, Class AM, 5.34%, 12/15/39         3,500         3,642,807           Series 2010-R2, Class AM, 5.34%, 12/15/39 (a)(b)         1,155         1,212,742           Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ, 4.77%, 7/15/37         81         81,270           CSAL12 015-C1 Commercial Mortgage Trust, Series 2015-C1:				
Series 2008-LS1, Class A4B, 6.24%, 12/10/49 (a)       1,384       1,459,546         Par       (000)       Value         Commercial Mortgage-Backed Securities (concluded)       (000)       Value         Commercial Mortgage Trust:       595%, 6/10/46 (a)       USD       3,500       \$ 3,580,917         Series 2013-CC, Class AM,       7,000       7,713,237       Series 2013-LC6, Class D, 3,37%, 10/10/46 (a)(b)       1,670       1,572,647         Series 2013-LC6, Class D, 4,43%, 1/10/46 (a)(b)       1,670       1,572,647       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3,98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       5       5       1,615/38 (a)       2,000       2,053,922         Series 2006-C5, Class AM, 5,34%, 12/15/39       3,000       3,642,807       5       1,212,742         Series 2010-R2, Class 2A, 6,15%, 9/15/39 (a)(b)       1,155       1,212,742       1,217,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ, 4,77%, 7/15/37       81       81,270         CSALI 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245			3,500	3,379,300
Par           Non-Agency Mortgage-Backed Securities         (000)         Value           Commercial Mortgage-Backed Securities (concluded)             Commercial Mortgage-Backed Securities (concluded)             Commercial Mortgage-Backed Securities (concluded)             Series 2006-C7, Class AM,           3,500         \$         3,580,917           Series 2013-CC6, Class B, 3,37%, 10/10/46 (a)         USD         3,500         \$         3,580,917           Series 2013-CC6, Class B, 3,47%, 1/10/46 (a)(b)         1,670         1,713,237         1,408,039           Series 2013-LC6, Class D, 4,43%, 1/10/46 (a)(b)         1,670         1,572,647           Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3,98%, 2/10/34 (a)(b)         4,585         4,542,846           Credit Suisse Commercial Mortgage Trust:           6,01%, 6/15/38 (a)         2,000         2,053,922           Series 2006-C5, Class AM, 5,34%, 12/15/39         3,500         3,642,807          1,102,426           Series 2010-R2, Class 2A, 6.15%, 9/15/39 (a)(b)         1,155         1,212,742             Series 2010-R2, Class AM, 5.34%, 12/15/39         1,212,742			1 384	1 459 546
Non-Agency Mortgage-Backed Securities (concluded)         Value           Commercial Mortgage Trust:            Series 2006-C7, Class AM,         5.95%, 6/10/46 (a)         USD         3,500         \$ 3,580,917           Series 2013-CG (Lass B, 5.33%, 10/10/46 (a)         7,000         7,713,237           Series 2013-LC6, Class B, 3.74%, 1/10/46 (a)(b)         1,390         1,408,039           Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)         1,670         1,572,647           Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)         4,585         4,542,846           Credit Suisse Commercial Mortgage Trust:              Series 2016-C5, Class AM,         2,000         2,053,922            Series 2006-C3, Class AM, 5.34%, 12/15/39         3,500         3,642,807           Series 2010-R2, Class 2A, 6.15%, 9/15/39 (a)(b)         1,155         1,212,742           Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,         81         81,270           Credit Suisse First Boston Mortgage Trust, Series 2015-C1:         81         81,270	Series 2006-LS1, Class A+D, $0.24\%$ , $12/10/49$ (a)			1,439,340
Commercial Mortgage-Backed Securities (concluded)           Commercial Mortgage Trust:           Series 2006-C7, Class AM,           5.95%, 6/10/46 (a)           Sops(a, 6/10/46 (a)           Series 2013-CR11, Class B, 5.33%, 10/10/46 (a)           Series 2013-LC6, Class B, 3.74%, 1/10/46           Series 2013-LC6, Class B, 3.74%, 1/10/46 (a)(b)           Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)           Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)           Series 2006-C3, Class AM,           Credit Suisse Commercial Mortgage Trust:           Series 2006-C3, Class AM,           Series 2010-C5, Class AM,           6.01%, 6/15/38 (a)           Series 2010-R2, Class AM, 5.34%, 12/15/39           Series 2005-C3, Class AM, 5.34%, 12/15/39           Series 2010-R2, Class AM, 5.34%, 12/15/39           Series 2015-R1           Series 2015-R1           Series 2015-C1           Seri			1 41	
Commercial Mortgage-Backed Securities (concluded)           Commercial Mortgage Trust:           Series 2006-C7, Class AM,           5.95%, 6/10/46 (a)           Sops(a, 6/10/46 (a)           Series 2013-CR11, Class B, 5.33%, 10/10/46 (a)           Series 2013-LC6, Class B, 3.74%, 1/10/46           Series 2013-LC6, Class B, 3.74%, 1/10/46 (a)(b)           Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)           Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)           Series 2006-C3, Class AM,           Credit Suisse Commercial Mortgage Trust:           Series 2006-C3, Class AM,           Series 2010-C5, Class AM,           6.01%, 6/15/38 (a)           Series 2010-R2, Class AM, 5.34%, 12/15/39           Series 2005-C3, Class AM, 5.34%, 12/15/39           Series 2010-R2, Class AM, 5.34%, 12/15/39           Series 2015-R1           Series 2015-R1           Series 2015-C1           Seri	Non Agency Martaga Backed Semuities		(000)	Value
Commercial Mortgage Trust:       Series 2006-C7, Class AM,         Series 2006-C7, Class AM,       USD       3,500       \$ 3,580,917         Series 2013-CR11, Class B, 5.33%, 10/10/46 (a)       7,000       7,713,237         Series 2013-LC6, Class B, 3.74%, 1/10/46       1,390       1,408,039         Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       Series 2006-C3, Class AM,       6.01%, 6/15/38 (a)       2,000       2,053,922         Series 2010-C3, Class AM, 5.34%, 12/15/39       Series 2005-C3, Class AM,       5.422,807       5.22,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       1,155       1,212,742         Credit Suisse First Boston Mortgage Trust, Series 2005-C3, Class AJ,       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245			(000)	Value
Series 2006-C7, Class AM,       USD       3,500       \$ 3,580,917         5.95%, 6/10/46 (a)       7,000       7,713,237         Series 2013-CR11, Class B, 5.33%, 10/10/46 (a)       7,000       7,713,237         Series 2013-LC6, Class B, 3.74%, 1/10/46       1,390       1,408,039         Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       8       5       5         Series 2006-C3, Class AM,       6.01%, 6/15/38 (a)       2,000       2,053,922         Series 2010-R2, Class AM, 5.34%, 12/15/39       3,500       3,642,807         Series 2010-R2, Class AM, 5.34%, 12/15/39 (a)(b)       1,155       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       81       81,270         Class B, 4.04%, 4/15/50       1,110       1,113,245				
5.95%, 6/10/46 (a)       USD       3,500       \$ 3,580,917         Series 2013-CR11, Class B, 5.33%, 10/10/46 (a)       7,000       7,713,237         Series 2013-LC6, Class B, 3.74%, 1/10/46       1,390       1,408,039         Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       5       4,542,846         Series 2006-C3, Class AM,       2,000       2,053,922         Series 2010-R2, Class AM, 5.34%, 12/15/39       3,602,807       3,500       3,642,807         Series 2010-R2, Class AM, 5.34%, 9/15/39 (a)(b)       1,155       1,212,742       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245				
Series 2013-CR11, Class B, 5.33%, 10/10/46 (a)       7,000       7,713,237         Series 2013-LC6, Class B, 3.74%, 1/10/46 (a)(b)       1,390       1,408,039         Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       5       5       5         Series 2006-C3, Class AM,       6.01%, 6/15/38 (a)       2,000       2,053,922         Series 2006-C5, Class AM, 5.34%, 12/15/39       3,500       3,642,807         Series 2010-RR2, Class 2A, 6.15%, 9/15/39 (a)(b)       1,155       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       81       81,270		USD	3,500	\$ 3,580,917
Series 2013-LC6, Class B, 3.74%, 1/10/46       1,390       1,408,039         Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       5       5       5         Series 2006-C3, Class AM,       6.01%, 6/15/38 (a)       2,000       2,053,922         Series 2006-C5, Class AM, 5.34%, 12/15/39       3,500       3,642,807         Series 2010-RR2, Class 2A, 6.15%, 9/15/39 (a)(b)       1,155       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245		0.00		
Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)       1,670       1,572,647         Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       5       5       5         Series 2006-C3, Class AM,       6.01%, 6/15/38 (a)       2,000       2,053,922         Series 2006-C5, Class AM, 5.34%, 12/15/39       3,500       3,642,807         Series 2010-RR2, Class 2A, 6.15%, 9/15/39 (a)(b)       1,155       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       81       81,270         4.77%, 7/15/37       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245				
Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)       4,585       4,542,846         Credit Suisse Commercial Mortgage Trust:       5       5         Series 2006-C3, Class AM,       2,000       2,053,922         6.01%, 6/15/38 (a)       2,000       2,053,922         Series 2006-C5, Class AM, 5.34%, 12/15/39       3,500       3,642,807         Series 2010-RR2, Class 2A, 6.15%, 9/15/39 (a)(b)       1,155       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       81       81,270         4.77%, 7/15/37       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245	Series 2013-LC6, Class D, 4.43%, 1/10/46 (a)(b)			
Credit Suisse Commercial Mortgage Trust:         Series 2006-C3, Class AM,         6.01%, 6/15/38 (a)       2,000       2,053,922         Series 2006-C5, Class AM, 5.34%, 12/15/39       3,500       3,642,807         Series 2010-RR2, Class 2A, 6.15%, 9/15/39 (a)(b)       1,155       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       81       81,270         4.77%, 7/15/37       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245	Core Industrial Trust 2015-TEXW, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (a)(b)			
Series 2006-C3, Class AM,       2,000       2,053,922         6.01%, 6/15/38 (a)       2,000       2,053,922         Series 2006-C5, Class AM, 5.34%, 12/15/39       3,500       3,642,807         Series 2010-RR2, Class 2A, 6.15%, 9/15/39 (a)(b)       1,155       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245	Credit Suisse Commercial Mortgage Trust:		,	, , ,
6.01%, 6/15/38 (a)       2,000       2,053,922         Series 2006-C5, Class AM, 5.34%, 12/15/39       3,500       3,642,807         Series 2010-RR2, Class 2A, 6.15%, 9/15/39 (a)(b)       1,155       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       81       81,270         4.77%, 7/15/37       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245	Series 2006-C3, Class AM,			
Series 2006-C5, Class AM, 5.34%, 12/15/39       3,500       3,642,807         Series 2010-RR2, Class 2A, 6.15%, 9/15/39 (a)(b)       1,155       1,212,742         Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,       81       81,270         4.77%, 7/15/37       81       81,270         CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245	6.01%, 6/15/38 (a)		2,000	2,053,922
Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,         81         81,270           4.77%, 7/15/37         81         81,270           CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:         1,110         1,113,245	Series 2006-C5, Class AM, 5.34%, 12/15/39			
4.77%, 7/15/37     81     81,270       CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:     1,110     1,113,245       Class B, 4.04%, 4/15/50     1,110     1,113,245	Series 2010-RR2, Class 2A, 6.15%, 9/15/39 (a)(b)		1,155	1,212,742
CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:       1,110       1,113,245         Class B, 4.04%, 4/15/50       1,110       1,113,245	Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ,			
Class B, 4.04%, 4/15/50 1,110 1,113,245	4.77%, 7/15/37		81	81,270
	CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015-C1:			
Class C, 4.44%, 4/15/50 (a) 1.000 967.535	Class B, 4.04%, 4/15/50			1,113,245
	Class C, 4.44%, 4/15/50 (a)		1,000	967,535
Class D, 3.94%, 4/15/50 (a)(b) 1,000 857,170	Class D, 3.94%, 4/15/50 (a)(b)		1,000	857,170

DBRR Trust, Series 2011-C32, Class A3A, 5.90%, 6/17/49 (a)(b)	730	760,252
GAHR Commericial Mortgage Trust 2015-NRF, Series 2015-NRF, Class DFX,		
3.49%, 12/15/19 (a)(b)	6,170	6,008,136
Greenwich Capital Commercial Funding Corp., Series 2006-GG7, Class A4, 6.01%, 7/10/38 (a)	2,182	2,214,851
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (b)	2,505	2,502,733
Hilton USA Trust, Series 2013- HLT,		
4.41%, 11/05/30	5,900	5,925,193
JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D,		
5.25%, 11/15/45 (a)(b)	1,600	1,549,102
JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2,		
5.12%, 7/15/41	66	66,366
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2006-CB14, Class AM,		
5.67%, 12/12/44 (a)	660	664,096
LB-UBS Commercial Mortgage Trust (a):		
Series 2007-C6, Class A4, 5.86%, 7/15/40	8,206	8,555,544
Series 2007-C7, Class A3, 5.87%, 9/15/45	2,180	2,348,983
Morgan Stanley Capital I Trust (a):		
Series 2007-HQ11, Class A4,		
5.45%, 2/12/44	8,000	8,305,104
Series 2014-CPT, Class G,		
3.56%, 7/13/29 (b)	3,200	3,022,666
RCMC LLC, Series 2012-CRE1, Class A, 5.62%, 11/15/44 (b)	782	796,363
Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4,		
6.15%, 2/15/51 (a)	4,291	4,483,703
WF-RBS Commercial Mortgage Trust, Series 2012-C8:		
Class B, 4.31%, 8/15/45	1,395	1,455,384
Class C, 5.04%, 8/15/45 (a)	1,795	1,886,940

114,751,831

See Notes to Financial Statements.

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### BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

		Par	
Non-Agency Mortgage-Backed Securities		(000)	Value
Interest Only Collateralized Mortgage Obligations 0.0%		(000)	value
GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b)	USD	1,263	\$ 13
Interest Only Commercial Mortgage-Backed Securities 0.3%	CBD	1,205	φ 15
Commercial Mortgage Loan Trust,			
Series 2015-LC21, Class XA, 1.04%, 7/10/48 (a)		19,648	1,073,649
WF-RBS Commercial Mortgage Trust,		19,040	1,075,049
Class XA, Series 2012-C8,			
2.34%, 8/15/45 (a)(b)		11,677	1,069,088
2.54%, 6/15/45(a)(0)		11,077	1,009,088
			2,142,737
Total Non-Agency Mortgage-Backed Securities 16.4%			126,141,073
Preferred Securities			
Capital Trusts			
Banks 6.6%			
Bank of America Corp., Series X, 6.25% (a)(d)		3,570	3,534,300
The Bank of New York Mellon Corp., Series E, 4.95% (a)(d)		2,000	1,982,500
BNP Paribas SA, 7.20% (a)(b)(d)		2,000	2,322,500
Capital One Financial Corp., Series E,			
5.55% (a)(d)		3,500	3,477,040
Citigroup, Inc. (a)(d):		- /	
Series D, 5.95%		2,100	2,008,125
Series M, 6.30%		4,000	3,880,000
Series Q, 5.95%		100	99,174
Credit Agricole SA (a)(b)(d):		100	>>,
6.63%		1,400	1,372,773
7.88%		2,000	2,036,062
JPMorgan Chase & Co. (a)(d):		2,000	2,030,002
Series 1, 7.90%		7,000	7,350,000
Series Q, 5.15%		3,000	2,835,000
Series U, 6.13%		500	500,000
		6,000	,
Series V, 5.00%			5,850,000
Nordea Bank AB, $6.13\%$ (a)(b)(d)		2,960	2,930,400
Societe Generale SA (a)(b)(d):		5 720	5 200 525
6.00%		5,720	5,398,525
7.88%		2,000	2,007,500
Wells Fargo & Co., Series S, 5.90% (a)(d)		3,390	3,402,712
			50,986,611
Capital Markets 1.9%		0.400	7 717 000
The Bank of New York Mellon Corp., Series D, 4.50% (a)(c)(d)		8,400	7,717,920
Credit Suisse Group AG, 7.50% (a)(b)(d)		3,000	3,170,250
Morgan Stanley, Series H, 5.45% (a)(d)		1,750	1,736,875
State Street Capital Trust IV,			
1.29%, 6/01/77 (a)		140	119,350
State Street Corp., Series F, 5.25% (a)(d)		2,000	2,002,500
			14,746,895
Diversified Financial Services 0.5%			
General Electric Capital Corp., Series B,			
6.25% (a)(d)		1,800	1,948,500
Macquarie Bank Ltd., 10.25%, 6/20/57 (a)		1,800	1,958,441

3,906,941

	4,200	4,242,000
	2,000	2,060,000
	4,100	4,551,000
	1,300	1,334,125
	1,950	1,876,875
	Par	
	(000)	Value
	1,285	1,603,038
		1 000 000
USD	2,000	1,990,000
USD	2,000 1,710	1,990,000
USD	,	, ,
USD	1,710	1,744,200
USD	1,710	1,744,200
		2,000 4,100 1,300 1,950 <b>Par</b> (000) 1,285

Preferred Stocks	Shares	
Banks 1.3%		
US Bancorp, 6.00% (a)(d)	300,000	7,995,000
Wells Fargo & Co., 5.85% (a)(d)	75,000	1,920,000
		9,915,000
Capital Markets 0.4%		
The Goldman Sachs Group, Inc., Series J, 5.50% (a)(d)	92,000	2,265,040
SCE Trust III, 5.75% (a)(d)	25,314	686,516
		2,951,556
Thrifts & Mortgage Finance 0.0%		
Fannie Mae, Series S, 8.25% (a)(d)	10,000	49,300
Total Preferred Stocks 1.7%		12,915,856

Trust Preferred 0.1%		
Banks 0.1%		
Citigroup Capital XIII, 7.88%, 10/30/40	29,583	750,992
Total Preferred Securities 13.9%		107,253,533

	Par	
U.S. Government Sponsored Agency Securities	(000)	
Agency Obligations 1.5%		
Fannie Mae, 5.63%, 7/15/37 (c)	1,600	2,163,152
Federal Home Loan Bank (c):		
5.25%, 12/09/22	1,375	1,640,951
5.37%, 9/09/24	2,175	2,668,842
Resolution Funding Corp. (e):		
0.00%, 7/15/18 - 4/15/30	7,105	4,843,129
		11,316,074
Collateralized Mortgage Obligations 0.0%		,- · , · ·
Fannie Mae Mortgage-Backed Securities:		
Series 2005-5, Class PK,		
5.00%, 12/25/34	341	360,916
Series 1991-87, Class S,		
26.15%, 8/25/21 (a)	7	10,112
	(f)	143

Series G-49, Class S,		
1,014.06%, 12/25/21 (a)		
Series G-17, Class S,		
1,060.36%, 6/25/21 (a)	30	387
Series G-33, Class PV,		
1,078.42%, 10/25/21	29	150
Series G-07, Class S,		
1,122.08%, 3/25/21 (a)	(f)	586
Series 1991-46, Class S,		
2,473.34%, 5/25/21 (a)	21	1,112
Freddie Mac Mortgage-Backed Securities:		
Series 0173, Class R, 9.00%, 11/15/21	2	2

See Notes to Financial Statements.

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### BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

	Par	
U.S. Government Sponsored Agency Securities	(000)	Value
Collateralized Mortgage Obligations (concluded)	(000)	Value
Freddie Mac Mortgage-Backed Securities (concluded):		
Series 0173, Class RS,		
9.69%, 11/15/21 (a)	USD (	f) \$ 2
Series 1057, Class J, 1,008.00%, 3/15/21	16	166
Series 0192, Class U,		
1,009.03%, 2/15/22 (a)	(	f)
Series 0019, Class R,		
16,265.99%, 3/15/20 (a)	1	146
		373,722
Commercial Mortgage-Backed Securities 0.8%		
Freddie Mac Mortgage-Backed Securities (a):		
Series 2013-K24, Class B,		
3.62%, 11/25/45 (b)	3,500	3,522,725
Series K013, Class A2, 3.97%, 1/25/21	1,870	2,042,291
Series 2012-K706, Class C,		
4.17%, 11/25/44 (b)	335	345,774
		5,910,790
Interest Only Collateralized Mortgage Obligations 1.4%		
Fannie Mae Mortgage-Backed Securities:		
Series 1997-50, Class SI,		
1.20%, 4/25/23 (a)	66	2,129
Series 2012-96, Class DI, 4.00%, 2/25/27	9,452	922,425
Series 2012-M9, Class X1,		
4.20%, 12/25/17 (a)	22,275	1,522,682
Series 2012-47, Class NI, 4.50%, 4/25/42	7,844	1,296,032
Series 089, Class 2, 8.00%, 10/25/18	1	35
Series 007, Class 2, 8.50%, 4/25/17		f) 20
Series G92-05, Class H, 9.00%, 1/25/22	5	265
Series 094, Class 2, 9.50%, 8/25/21	(	f) 79
Series 1990-136, Class S,	2.267	2.171
19.88%, 11/25/20 (a)	2,367	3,161
Series 1991-139, Class PT,	41	292
648.35%, 10/25/21	41	283
Series 1991-099, Class L,	19	146
930.00%, 8/25/21 Series 1990-123, Class M,	19	140
1,009.50%, 10/25/20	(	f)
Series G-10, Class S,	(	1)
1,085.52%, 5/25/21 (a)	95	2,001
Series G-12, Class S,	))	2,001
1,152.33%, 5/25/21 (a)	62	1,033
Freddie Mac Mortgage-Backed Securities:	-	-,
Series K707, Class X1,		
1.68%, 12/25/18 (a)	4,868	214,580
Series K710, Class X1, 1.90%, 5/25/19 (a)	16,821	933,724
Series 2611, Class QI, 5.50%, 9/15/32	1,080	84,409
Series 1254, Class Z, 8.50%, 4/15/22	27	6,471
Series 1043, Class H, 44.11%, 2/15/21 (a)	2,014	3,672
Series 1054, Class I,		
864.20%, 3/15/21 (a)	14	238
Series 0176, Class M,		
1,010.00%, 7/15/21	6	122
Series 1056, Class KD,		
1,084.50%, 3/15/21	10	125
	16	230

Series 1148, Class E, 1,173,55%, 10/15/21 (a)				
Series 0200, Class R, 197,017.30%, 12/15/22 (a)		(f)		207
56163 5260, Class R, 177,017.5676, 12/15/22 (d)	Pa			207
U.S. Government Sponsored Agency Securities	(0	)0)	v	alue
Interest Only Collateralized Mortgage Obligations (concluded)				
Ginnie Mae Mortgage-Backed Securities (a):				
Series 2009-78, Class SD,				
6.00%, 9/20/32	USD 8,0	47	\$	1,533,476
Series 2009-116, Class KS,				
6.27%, 12/16/39	3,4	94		569,229
Series 2011-52, Class NS,				
6.47%, 4/16/41	21,6	13		3,952,589
				1,049,363
Mortgage-Backed Securities 6.5%				,
Fannie Mae Mortgage-Backed Securities (c):				
3.00%, 8/01/43	12,7	93		2,907,759
4.00%, 12/01/41 - 12/01/43	8,5	81		9,193,626
4.50%, 7/01/41 - 4/01/42	19,0	67		20,722,766
5.00%, 8/01/34	3,2	07		3,553,491
5.50%, 7/01/16 - 6/01/38	1,8	06		2,038,752
6.00%, 3/01/16 - 12/01/38	1,4	61		1,648,741
Freddie Mac Mortgage-Backed Securities,				
6.00%, 5/1/16 - 12/1/18	1	28		131,287
Ginnie Mae Mortgage-Backed Securities:				
5.50%, 8/15/33		61		68,312
8.00%, 7/15/24		(f)		272
				50,265,006
Principal Only Collateralized Mortgage Obligations 0.0%				
Fannie Mae Mortgage-Backed Securities,				
0.00%, 2/25/23 - 6/25/23 (e)		21		19,346
Total U.S. Government Sponsored Agency Securities 10.2%				78,934,301
				7 7 7 7

U.S. Treasury Obligations 8.6%		
U.S. Treasury Bonds, 3.00%, 11/15/44 (c)	65,500	66,114,063
Total Long-Term Investments		
(Cost \$1,043,598,849) 137.2%		1,057,320,295

Short-Term Securities	Shares	
BlackRock Liquidity Funds, TempFund,		
Institutional Class, 0.08% (g)(h)	9,920,365 9	,920,365
Total Short-Term Securities		
(Cost \$9,920,365) 1.3%	9	,920,365
Options Purchased		
(Cost \$263,640) 0.0%		209,248
Total Investments Before Options Written		
(Cost \$1,053,782,854) 138.5%	1,067	,449,908

Options Written	
(Premiums Received \$6,793,257) (0.7)%	(5,673,389)
Total Investments, Net of Options Written	
(Cost \$1,046,989,597) 137.8%	1,061,776,519
Liabilities in Excess of Other Assets (37.8)%	(290,954,482)
Net Assets 100.0%	\$ 770,822,037

See Notes to Financial Statements.

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BlackRock Core Bond Trust (BHK)

Notes to Schedule of Investments

- (a) Variable rate security. Rate shown is as of report date.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (d) Security is perpetual in nature and has no stated maturity date.
- (e) Zero-coupon bond.
- (f) Amount is less than \$500.
- (g) During the year ended August 31, 2015, 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:

	Shares Held		Shares Held	
	at August 31,	Net	at August 31,	
Affiliate	2014	Activity	2015	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	742,474	9,177,891	9,920,365	\$ 3,031

(h) Represents the current yield as of report date.

For Trust compliance purposes, the Trust s industry classifications refer to any 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 investment advisor. These definitions may not apply for purposes of this report, which may combine such industry sub-classifications for reporting ease.

As of August 31, 2015, reverse repurchase agreements outstanding were as follows:

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest
UBS Securities LLC	0.28%	2/10/14	Open	\$ 3,373,000	\$ 3,387,875
UBS Securities LLC	0.32%	2/10/14	Open	2,369,000	2,380,685
UBS Securities LLC	0.32%	2/10/14	Open	1,348,000	1,354,794
UBS Securities LLC	0.32%	2/10/14	Open	1,355,000	1,361,829
UBS Securities LLC	0.32%	2/10/14	Open	1,416,000	1,423,137
UBS Securities LLC	0.34%	2/10/14	Open	1,233,000	1,239,603

UBS Securities LLC	0.34%	2/10/14	Open	3,805,000	3,825,376
UBS Securities LLC	0.34%	2/10/14	Open	1,410,000	1,417,551
UBS Securities LLC	0.34%	2/10/14	Open	827,000	831,429
UBS Securities LLC	0.34%	5/13/14	Open	1,172,000	1,177,258
UBS Securities LLC	0.34%	5/13/14	Open	633,000	635,840
Barclays Capital, Inc.	0.35%	5/14/14	Open	534,000	536,812
Barclays Capital, Inc.	0.35%	5/14/14	Open	556,000	558,489
Barclays Capital, Inc.	0.35%	5/14/14	Open	354,000	355,585
Barclays Capital, Inc.	0.35%	5/14/14	Open	979,000	983,512
Barclays Capital, Inc.	0.35%	5/14/14	Open	738,000	741,109
Barclays Capital, Inc.	0.35%	6/26/14	Open	2,981,250	2,993,771
Barclays Capital, Inc.	0.35%	11/10/14	Open	1,076,000	1,079,182
Barclays Capital, Inc.	0.35%	11/10/14	Open	1,032,000	1,034,960
Barclays Capital, Inc.	0.35%	11/10/14	Open	4,796,000	4,809,755
UBS Securities LLC	0.34%	11/10/14	Open	1,409,000	1,412,926
UBS Securities LLC	0.34%	11/10/14	Open	1,550,000	1,554,318
UBS Securities LLC	0.34%	11/10/14	Open	1,447,000	1,451,031
UBS Securities LLC	0.34%	11/10/14	Open	3,614,000	3,624,069
UBS Securities LLC	0.34%	11/10/14	Open	4,265,000	4,276,883
UBS Securities LLC	0.34%	11/10/14	Open	1,369,000	1,372,814
UBS Securities LLC	0.34%	11/10/14	Open	1,360,000	1,363,789
UBS Securities LLC	0.34%	11/10/14	Open	942,000	944,625
UBS Securities LLC	0.34%	11/10/14	Open	1,212,000	1,215,377
UBS Securities LLC	0.34%	11/10/14	Open	176,000	176,490
RBC Capital Markets, LLC	0.39%	3/31/15	Open	3,262,500	3,267,943
RBC Capital Markets, LLC	0.39%	4/23/15	Open	2,137,125	2,140,158
BNP Paribas Securities Corp.	0.42%	4/30/15	Open	1,749,325	1,751,735
RBC Capital Markets, LLC	0.39%	5/5/15	Open	1,875,000	1,877,417
RBC Capital Markets, LLC	0.39%	5/5/15	Open	1,598,625	1,600,686
BNP Paribas Securities Corp.	0.20%	5/7/15	Open	67,112,500	67,134,125
Credit Suisse Securities (USA) LLC	0.40%	5/7/15	Open	966,625	967,882
Credit Suisse Securities (USA) LLC	0.40%	5/7/15	Open	1,177,913	1,179,444

See Notes to Financial Statements.

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BlackRock Core Bond Trust (BHK)

As of August 31, 2015, reverse repurchase agreements outstanding were as follows (concluded):

Codit Sinks Securities (USA), LLC         0.40%         577/15         Open         \$ 1.521,231         1.533,209           HSBC Securities (USA), Inc.         0.40%         571/415         Open         2.304,563           HSBC Securities (USA), Inc.         0.40%         571/415         Open         2.898,538           HSBC Securities (USA), Inc.         0.40%         571/415         Open         3.870,220         3.780,865           RBC Capital Markes, LLC         0.39%         521/15         Open         1.829,170         1.829,157           RBC Capital Markes, LLC         0.39%         521/15         Open         1.995,000         1.829,157           RBC Capital Markes, LLC         0.39%         521/15         Open         1.995,000         1.929,726           RBC Capital Markes, LLC         0.39%         5221/15         Open         1.984,605         1.986,865           RBC Capital Markes, LLC         0.39%         5221/15         Open         1.984,600         1.541,702           RBC Capital Markes, LLC         0.39%         5221/15         Open         1.322,000         1.323,728           RBC Capital Markes, LLC         0.39%         5221/15         Open         1.324,000         1.541,702           RBC Capital Markes, LLC		Interest	Trade	Maturity		Face Value Including Accrued
Credit Sixies Securities (USA). Inc.         0.40%         57/15         Open         1,221,211         1,523,200           ISBC Securities (USA). Inc.         0.40%         57/14/15         Open         2,401,000         4,453,345           ISBC Securities (USA). Inc.         0.40%         57/14/15         Open         2,895,000         2,885,338           ISBC Securities (USA). Inc.         0.40%         57/14/15         Open         1,887,000         1,882,157           RC Capital Markes, LLC         0.39%         57/175         Open         1,987,000         1,882,157           RC Capital Markes, LLC         0.39%         57/175         Open         1,982,000         2,975,61           RBC Capital Markes, LLC         0.39%         57/21/15         Open         1,882,000         1,982,000           RBC Capital Markes, LLC         0.39%         57/21/15         Open         1,882,000         1,432,000           RBC Capital Markes, LLC         0.39%         57/21/15         Open         1,832,000         1,343,203           RBC Capital Markes, LLC         0.39%         67/21/5         Open         1,830,000         1,343,023           RBC Capital Markes, LLC         0.39%         67/21/5         Open         1,360,000         1,347,020 </th <th>Counterparty</th> <th>Rate</th> <th>Date</th> <th>Date<sup>1</sup></th> <th>Face Value</th> <th>Interest</th>	Counterparty	Rate	Date	Date <sup>1</sup>	Face Value	Interest
HSBC Scarnics (USA), Inc.         0.40%         5714/15         Open         2.301,750         2.304,563           HSBC Scarnics (USA), Inc.         0.40%         5714/15         Open         2.895,030         2.898,538           HSBC Scarnics (USA), Inc.         0.40%         5714/15         Open         2.875,000         2.898,538           RBC Capital Markets, LLC         0.39%         5721/15         Open         1.827,000         1.829,157           RBC Capital Markets, LLC         0.39%         5721/15         Open         1.933,760         1.934,907           RBC Capital Markets, LLC         0.39%         5721/15         Open         1.932,700         1.934,907           RBC Capital Markets, LLC         0.39%         5721/15         Open         1.987,000         1.897,020           RBC Capital Markets, LLC         0.39%         5721/15         Open         1.827,000         1.823,020           RBC Capital Markets, LLC         0.39%         5721/15         Open         1.827,000         1.833,728           Merril Lynch, Pierce, Tenner & Smith, Inc.         0.22%         6721/15         Open         1.830,000         830,401           RSC Capital Markets, LLC         0.39%         671015         Open         1.830,000         1.832,728				1		
HSBC Scarnitis (USA), Inc.       0.407       5714/15       Open       4.48,000       4.453,45         HSBC Scarnitis (USA), Inc.       0.404       5714/15       Open       1.872,000       1.882,157         RBC Capital Markers, LLC       0.394       5711/15       Open       1.872,000       1.882,157         RBC Capital Markers, LLC       0.394       57211/15       Open       1.932,760       1.934,917         RBC Capital Markers, LLC       0.394       57211/15       Open       1.932,760       1.934,917         RBC Capital Markers, LLC       0.394       57211/15       Open       1.932,760       1.982,000       1.932,750         RBC Capital Markers, LLC       0.394       57211/15       Open       1.982,000       1.982,000       1.982,000       1.882,000       1.812,000       1.812,000       1.812,000       1.812,000       1.812,000       1.812,000       1.812,000       1.812,000       1.812,000       1.812,000       1.812,000       1.812,000       1.812,000       1.823,000       830,456         RBC Capital Markers, LLC       0.394       6721/15       Open       1.830,000       830,456       810,700       1.932,000       1.812,000       1.232,000       1.323,728       810,856       810,856       810,856       810,85						
HSBC Scarrise (USA), Inc.         0.40%         5/14/15         Open         2.895.030         2.898.538           RBC Capital Markets, LLC         0.39%         5/15/15         Open         1.827.000         1.829.157           RBC Capital Markets, LLC         0.39%         5/21/15         Open         1.932.760         1.934.917           RBC Capital Markets, LLC         0.39%         5/21/15         Open         1.995.000         1.997.226           RBC Capital Markets, LLC         0.39%         5/21/15         Open         1.995.000         1.297.226           RBC Capital Markets, LLC         0.39%         5/21/15         Open         1.827.000         1.828.019           RBC Capital Markets, LLC         0.39%         5/221/5         Open         1.827.000         1.823.010           RBC Capital Markets, LLC         0.39%         5/221/5         Open         1.827.000         1.833.728           Merrill Lynch, Pierce, Femer & Smith, Inc.         0.22%         6/21/5         Open         1.836.000         1.336.000         1.336.000         1.336.000         1.366.300         1.366.300         1.366.300         1.366.300         1.366.300         1.366.300         1.366.300         1.366.300         1.366.300         1.366.300         1.366.300         1.366.30						
HSBC Scartifies (USA), Inc.       0.496       5/14/15       Open       3.277.62.50       3.780.865         RBC Capital Markets, LLC       0.3976       5/15/15       Open       1.237.000       1.3824.3703         RBC Capital Markets, LLC       0.3976       5/21/15       Open       1.932.760       1.934.407         RBC Capital Markets, LLC       0.3976       5/21/15       Open       1.295.000       1.297.260         RBC Capital Markets, LLC       0.3976       5/21/15       Open       1.827.000       1.879.001         RBC Capital Markets, LLC       0.3976       5/22/15       Open       1.870.000       1.879.001       1.879.001       1.873.000       1.873.000       1.873.000       1.837.000       1.873.000       1.837.270       1.879.001       1.873.000       1.837.270       Merrill Lynch, Pierce, Former & Smith, Inc.       0.2276       6/21/5       Open       1.820.000       830.455         RBC Capital Markets, LLC       0.3976       6/101/5       Open       1.325.000       1.337.278         Merrill Lynch, Pierce, Former & Smith, Inc.       0.2276       6/21/5       Open       1.820.000       830.455         RBC Capital Markets, LLC       0.3976       6/101/5       Open       1.820.000       830.401       1.326.653       1.						
RBC Capital Markets, LLC         0.39%         \$715/15         Open         1.827,000         1.827,000         1.827,000         1.937,157           RBC Capital Markets, LLC         0.39%         \$721/15         Open         1.941,425         2.043,703           RBC Capital Markets, LLC         0.39%         \$721/15         Open         1.995,000         1.297,205           RBC Capital Markets, LLC         0.39%         \$721/15         Open         1.298,4650         1.986,801           RBC Capital Markets, LLC         0.39%         \$721/15         Open         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000         1.827,000						
RBC Capital Markets, LLC         0.39%         5/21/15         Open         1.937.760         1.934.01703           RBC Capital Markets, LLC         0.39%         5/21/15         Open         1.935.000         1.997.226           RBC Capital Markets, LLC         0.39%         5/21/15         Open         1.925.000         1.227.26           RBC Capital Markets, LLC         0.39%         5/21/15         Open         1.984.650         1.986.865           RBC Capital Markets, LLC         0.39%         5/22115         Open         2.097.900         1.220.001           RBC Capital Markets, LLC         0.39%         5/22115         Open         1.232.000         1.232.726           Mcritil Lynch, Pierce, Fenner & Smith, Inc.         0.22%         6/2115         Open         1.360.000         3.302.00         830.456           RBC Capital Markets, LLC         0.39%         6/1015         Open         1.360.000         1.365.653           BNP Paribas Scuritisc Corp.         0.23%         6/1015         Open         830.000         830.490           BNP Paribas Scuritisc Corp.         0.42%         6/1015         Open         1.366.000         1.375.701           BNP Paribas Scuritisc Corp.         0.42%         6/1015         Open         1.398.000						
RBC Capital Markers, LLC         0.39%         5/21/15         Open         1.932,760         1.934,917           RBC Capital Markers, LLC         0.39%         5/21/15         Open         2.955,000         2.297,561           RBC Capital Markers, LLC         0.39%         5/21/15         Open         1.827,000         1.829,000         2.297,561           RBC Capital Markers, LLC         0.39%         5/22/15         Open         1.827,000         1.829,000         1.541,702           RBC Capital Markers, LLC         0.39%         5/22/15         Open         1.540,000         1.541,702           Merrill Lynch, Piere, Fenner & Smith, Inc.         0.22%         6/2/15         Open         1.323,700         1.323,728           Merrill Lynch, Piere, Fenner & Smith, Inc.         0.22%         6/2/15         Open         1.366,000         2.302,418           RBP Paribas Scuritics Corp.         0.23%         6/10/15         Open         80,000         830,436           RBP Paribas Scuritics Corp.         0.23%         6/10/15         Open         817,000         807,300         807,300         807,300         807,490         1.28,400         1.128,540         1.128,540         1.128,540         1.128,540         1.128,540         1.128,540         1.128,540         1.						
RBC Capital Markers, LLC         0.39%         5/21/15         Open         1.995.000         1.997.256           RBC Capital Markers, LLC         0.39%         5/21/15         Open         1.882.000         1.889.019           RBC Capital Markers, LLC         0.39%         5/22/15         Open         1.827.000         1.889.019           RBC Capital Markers, LLC         0.39%         5/22/15         Open         1.540.000         1.541.702           RBC Capital Markers, LLC         0.39%         5/22/15         Open         1.540.000         1.523.728           Merrill Lynch, Pierce, Fenner & Smith, Inc.         0.22%         6/2115         Open         8.30.000         8.80.430.458           RBC Capital Markers, LLC         0.39%         6/4/15         Open         8.30.000         8.80.430.458           RBC Capital Markers, LLC         0.39%         6/10/15         Open         8.30.000         8.80.430.458           RBC Capital Markers, LLC         0.39%         6/10/15         Open         8.30.000         8.80.430.458           RBC Capital Markers, LLC         0.39%         6/10/15         Open         1.328.000         1.325.540           BNP Paribas Scuritise Corp.         0.42%         6/10/15         Open         1.490.000         1.477.	1					
RRC Capital Markets, LLC         0.39%         5/21/15         Open         2.295,500         2.297,561           RRC Capital Markets, LLC         0.39%         5/22/15         Open         1.827,000         1.829,000           RRC Capital Markets, LLC         0.39%         5/22/15         Open         2.977,900         2.100,0218           RRC Capital Markets, LLC         0.39%         5/22/15         Open         1.540,000         1.541,702           Merrill Lynch, Pierce, Fenner & Smith, Inc.         0.22%         6/2/15         Open         1.306,000         2.302,218           RRC Capital Markets, LLC         0.39%         6/4/15         Open         8.30,000         8.30,436           RRC Paribas Sceurities Corp.         0.23%         6/10/15         Open         8.30,000         8.39,401           RNP Paribas Sceurities Corp.         0.23%         6/10/15         Open         1.28,500         1.128,540           RNP Paribas Sceurities Corp.         0.42%         6/10/15         Open         1.78,000         1.428,500           RNP Paribas Sceurities Corp.         0.42%         6/10/15         Open         7.97,000         7.97,000           RNP Paribas Sceurities Corp.         0.42%         6/10/15         Open         7.97,000         1.97,						
RBC Capital Markets, LLC         0.39%         5/21/15         Open         1.984.650         1.986.053           RBC Capital Markets, LLC         0.39%         5/221/15         Open         1.827.000         1.827.000         1.827.000         1.541.000         1.541.702           RBC Capital Markets, LLC         0.39%         5/221/15         Open         1.532.000         1.532.728           Merrill Lynch, Pierce, Fenner & Smith, Inc.         0.22%         6/21/15         Open         8.30.000         8.80.453.728           RBC Capital Markets, LLC         0.39%         6/4/15         Open         8.30.000         8.80.453.728           RBC Capital Markets, LLC         0.39%         6/10/15         Open         1.366.050         1.366.653           BNP Pairibas Securities Corp.         0.23%         6/10/15         Open         8.30.000         8.83.941           BNP Pairibas Securities Corp.         0.42%         6/10/15         Open         1.128.000         1.128.540           BNP Pairibas Securities Corp.         0.42%         6/10/15         Open         7.470.00         7.97.700           BNP Pairibas Securities Corp.         0.42%         6/10/15         Open         7.470.00         7.97.700           BNP Pairibas Securities Corp.         0.42% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
RBC Capital Markers, LLC         0.39%         \$72215         Open         1.827,000         1,829,019           RBC Capital Markers, LLC         0.39%         \$72215         Open         1.530,000         1.541,702           RBC Capital Markers, LLC         0.39%         \$72215         Open         1.332,000         1.332,728           Merrill Lynch, Pierce, Fenner & Smith, Inc.         0.22%         67215         Open         1.332,000         2.302,218           BNP Paribas Securities Corp.         0.23%         671015         Open         830,000         830,456           BNP Paribas Securities Corp.         0.23%         671015         Open         877,000         847,389,401           BNP Paribas Securities Corp.         0.42%         671015         Open         1.28,000         1.128,540           BNP Paribas Securities Corp.         0.42%         671015         Open         797,000         799,700           BNP Paribas Securities Corp.         0.42%         671015         Open         797,000         797,703           BNP Paribas Securities Corp.         0.42%         671015         Open         797,000         797,703           BNP Paribas Securities Corp.         0.42%         671015         Open         1,476,000         1,217,791				1		
RBC Capital Markers, LLC         0.39%         \$72215         Open         2.907.900         2.100.218           RBC Capital Markers, LLC         0.39%         \$72215         Open         1.540.000         1.541.702           Merrill Lynch, Pierce, Fenner & Smith, Inc.         0.22%         67215         Open         830.000         830.456           RBC Capital Markets, LLC         0.39%         6/41/15         Open         830.000         8.30.456           BNP Paribas Securities Corp.         0.23%         6/10/15         Open         1.366.000         1.436.653           BNP Paribas Securities Corp.         0.23%         6/10/15         Open         839.000         839.401           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         7.97.000         2.499.218           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         7.97.000         7.97.706           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         7.97.000         7.97.708           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         7.97.000         7.97.708           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         7.97.000         7.97.708 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
RBC Capital Markets, LLC         0.39%         5/221/5         Open         1,540,000         1,541,702           Merrill Lynch, Pierce, Fenner & Smith, Inc.         0.22%         6/21/5         Open         1,323,000         1,323,728           Merrill Lynch, Pierce, Fenner & Smith, Inc.         0.22%         6/21/5         Open         2,300,000         2,302,218           BNP parbas Securities Corp,         0.23%         6/10/15         Open         870,000         870,386           BNP Parbas Securities Corp,         0.23%         6/10/15         Open         870,000         813,401           BNP Parbas Securities Corp,         0.42%         6/10/15         Open         1,28,000         1,28,540           BNP Parbas Securities Corp,         0.42%         6/10/15         Open         2,497,000         2,499,218           BNP Parbas Securities Corp,         0.42%         6/10/15         Open         1,27,000         1,477,311           BNP Parbas Securities Corp,         0.42%         6/10/15         Open         2,916,000         2,017,791           BNP Parbas Securities Corp,         0.42%         6/10/15         Open         1,210,000         1,211,075           BNP Parbas Securities Corp,         0.42%         6/10/15         Open         1,711,000 <td>1</td> <td></td> <td></td> <td></td> <td></td> <td></td>	1					
Merrill Lynch, Pierce, Fenner & Smith, Inc.         0.22%         6/2/15         Open         1,323,000         1,323,728           Merrill Lynch, Pierce, Fenner & Smith, Inc.         0.23%         6/4/15         Open         2,300,000         2,302,218           BNP Parlbas Securities Corp.         0.23%         6/10/15         Open         1,366,000         1,366,633           BNP Parlbas Securities Corp.         0.23%         6/10/15         Open         839,000         839,401           BNP Parlbas Securities Corp.         0.23%         6/10/15         Open         1,28,540         1,128,540           BNP Parlbas Securities Corp.         0.42%         6/10/15         Open         1,476,000         1,477,311           BNP Parlbas Securities Corp.         0.42%         6/10/15         Open         1,476,000         1,477,311           BNP Parlbas Securities Corp.         0.42%         6/10/15         Open         2,916,000         2,017,791           BNP Parlbas Securities Corp.         0.42%         6/10/15         Open         1,216,000         1,211,075           BNP Parlbas Securities Corp.         0.42%         6/10/15         Open         1,271,000         1,772,573           BNP Parlbas Securities Corp.         0.42%         6/10/15         Open						
Merrill Lynch, Pierce, Fenner & Smith, Inc.         0.22%         6/2/15         Open         830.000         830.456           BNC Capital Markets, LLC         0.39%         6/4/15         Open         1,366.000         1,366.653           BNP Paribas Securities Corp.         0.23%         6/10/15         Open         807.000         807.386           BNP Paribas Securities Corp.         0.23%         6/10/15         Open         837.000         839.401           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,225.000         1,245.540           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         7.97.000         2,499.218           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,476.500         1.477.311           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,97.000         2,97.708           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210.000         1,211.7791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210.000         1,211.075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,71.000		0.22%	6/2/15			
RBC Capital Markets, LLC         0.39%         6/4/15         Open         2.300,000         2.302,218           BNP Paribas Securities Corp.         0.23%         6/10/15         Open         807,000         807,386           BNP Paribas Securities Corp.         0.23%         6/10/15         Open         817,000         807,386           BNP Paribas Securities Corp.         0.23%         6/10/15         Open         1,128,540           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,218,000         1,128,540           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         795,000         795,706           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,407,000         2,417,7311           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,910,000         2,917,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210,000         1,211,075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210,000         1,211,075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,200,000         1,261,4945 <tr< td=""><td></td><td></td><td>6/2/15</td><td></td><td></td><td></td></tr<>			6/2/15			
BNP Paribas Securities Corp.         0.23%         6/10/15         Open         807,000         807,386           BNP Paribas Securities Corp.         0.23%         6/10/15         Open         1,128,000         1,128,540           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,497,000         2,499,218           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         7,95,000         795,706           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,476,000         1,477,311           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         797,000         2,937,008           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210,000         1,211,075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210,000         1,272,573           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210,000         1,272,573           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,064,000         1,064,945           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,016,000 <td< td=""><td>•</td><td>0.39%</td><td>6/4/15</td><td></td><td>2,300,000</td><td>2,302,218</td></td<>	•	0.39%	6/4/15		2,300,000	2,302,218
BNP Paribas Securities Corp.         0.23%         6/10/15         Open         839,000         839,401           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,128,500         1,128,540           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         7,97,000         2,499,100         2,499,100         2,499,100         2,499,100         2,499,100         2,499,100         2,499,100         2,499,100         2,497,100         2,497,100         2,497,100         2,477,311           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         797,000         797,708           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,210,000         1,211,075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,87,500         4,87,933           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,71,000         1,772,573           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,804,000         1,644,945           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,710,000         1,702,533           BNP Paribas Securities Corp.	BNP Paribas Securities Corp.	0.23%	6/10/15		1,366,000	1,366,653
BNP Paribas Securities Corp.         0.23%         6/10/15         Open         839,000         839,401           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,128,000         1,128,540           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         795,000         2,499,218           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         795,000         797,708           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,916,000         2,017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,87,500         4,87,933           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,87,500         4,87,933           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,771,000         1,772,573           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,80,000         2,017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,710,000         1,72,573           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,80,000         2,652,3	BNP Paribas Securities Corp.	0.23%	6/10/15	Open	807,000	807,386
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2.497,000         2.499,218           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         795,000         795,706           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         797,000         797,708           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2.016,000         2.017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.2110,000         1.211,075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.2710,000         1.2712,733           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.771,000         1.7725,733           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.064,000         1.064,945           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.064,000         1.064,945           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.064,000         1.050,336           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.204,000	BNP Paribas Securities Corp.	0.23%	6/10/15		839,000	839,401
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         795,000         795,706           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.476,000         1.477,311           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2.016,000         2.017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         9.32,200         9.33,028           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.21(0,000         1.211.075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.87,500         487,933           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.71,000         1.772,573           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         974,000         974,865           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,504,000         1,505,336           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,840,000         1.841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,200,001         1,2	BNP Paribas Securities Corp.	0.23%	6/10/15	Open	1,128,000	1,128,540
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,476,000         1,477,311           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         797,000         797,708           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2.016,000         2.017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.210,000         1.211,075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.210,000         1.211,075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.210,000         1.772,573           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.771,000         1.772,573           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.064,000         1.064,945           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.504,000         1.505,336           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.840,000         1.841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3.802,000	BNP Paribas Securities Corp.	0.42%	6/10/15	Open	2,497,000	2,499,218
BNP Paribas Securities Cop.         0.42%         6/10/15         Open         797,000         797,708           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         2.016,000         2.017,791           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         9.32,200         9.33,028           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         1,210,000         1,211,075           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         1,771,000         1,727,573           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         1,064,000         1,064,945           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         2,016,000         2,017,791           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         2,016,000         2,652,354           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         1,840,000         1,841,635           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         2,711,000         2,713,408           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         3,80,000         3,80,737	BNP Paribas Securities Corp.		6/10/15	Open	795,000	795,706
BNP Paribas Securities Cop.         0.42%         6/10/15         Open         2,016,000         2,017,791           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         932,200         933,028           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         1,210,000         1,211,075           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         1,771,000         1,772,573           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         1,064,000         1,064,04945           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         2,016,000         2,017,791           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         2,016,000         2,017,791           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         1,504,000         1,505,336           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         1,840,000         1,841,635           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         2,711,000         2,713,408           BNP Paribas Securities Cop.         0.42%         6/10/15         Open         3,697,000         3,7	BNP Paribas Securities Corp.		6/10/15	Open	1,476,000	
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         932,200         933,028           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210,000         1,211,075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,475,00         487,933           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,064,000         1,064,945           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         974,000         974,865           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,504,000         1,505,336           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,504,000         1,505,336           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,504,000         1,481,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,7000         4,7433           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,711,000         2,713,408           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,802,000         3,805,3	1				,	
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210,000         1,211,075           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         487,500         487,933           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,771,1000         1,772,573           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,064,000         1,064,945           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,016,000         2,017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,504,000         1,503,336           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210,000         2,615,354           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,840,000         1,841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,210,00         2,713,408           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,697,000         3,700,284           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,697,000	1					
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         487,500         487,933           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,064,000         1,064,945           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         974,000         974,865           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,016,000         2,017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,504,000         1,505,336           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,840,000         1,841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,87,000         4,87,433           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,208,000         1,209,073           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,800         1,209,073           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,807,000         3,700,284           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,802,000         3,80						
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,771,000         1,772,573           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.064,000         1.064,945           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         974,000         974,865           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2.016,000         2.017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2.650,000         2.652,354           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1.840,000         1.841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4.787,000         4.733           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4.208,000         1.209,073           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3.697,000         3.700,284           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4.745,000         4.749,215           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4.745,000 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,064,000         1,064,945           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         974,000         974,865           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,064,000         2,017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,504,000         2,652,354           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,208,000         1,841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,208,000         1,841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,713,400         1,209,073           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,802,000         3,805,377           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,743,000         4,749,215           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,802,000         3,805,377           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,745,000						
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         974,000         974,865           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,016,000         2,017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,504,000         1,505,336           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,650,000         2,652,354           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,840,000         1,841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,208,000         1,209,003           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,697,000         3,700,284           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,802,000         3,805,377           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,802,000         3,805,377           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,745,000         4,749,215           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,244,903	1					
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,016,000         2,017,791           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,504,000         1,505,336           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,650,000         2,652,354           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,840,000         1,841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,87,000         487,433           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,711,000         2,713,408           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,802,000         3,802,377           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,745,000         4,749,215           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,745,000         4,749,215           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,745,000         4,749,215           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,726,000	1					
BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,504,000         1,505,336           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,650,000         2,652,354           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,840,000         1,841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         487,000         487,433           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,711,000         2,713,408           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,697,000         3,700,284           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,802,000         3,805,377           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,745,000         4,749,215           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,726,000         4,730,198           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,726,000         4,730,198           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,726,000	1					
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BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,840,000         1,841,635           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         487,000         487,433           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         1,208,000         1,209,073           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,711,000         2,713,408           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,697,000         3,700,284           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,802,000         3,805,377           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,745,000         4,749,215           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,726,000         4,730,198           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         9,7255         976,116           HSP Corp.         0.42%         6/10/15         Open         7,7250         976,116           HSP Caribas Securities Corp.         0.42%         6/10/15         Open         7,726,000         4,730,198 <td>1</td> <td></td> <td></td> <td></td> <td></td> <td></td>	1					
BNP Paribas Securities Corp.0.42%6/10/15Open487,000487,433BNP Paribas Securities Corp.0.42%6/10/15Open1,208,0001,209,073BNP Paribas Securities Corp.0.42%6/10/15Open2,711,0002,713,408BNP Paribas Securities Corp.0.42%6/10/15Open3,697,0003,700,284BNP Paribas Securities Corp.0.42%6/10/15Open896,000896,796BNP Paribas Securities Corp.0.42%6/10/15Open3,802,0003,805,377BNP Paribas Securities Corp.0.42%6/10/15Open4,745,0004,749,215BNP Paribas Securities Corp.0.42%6/10/15Open4,726,0004,730,198BNP Paribas Securities Corp.0.42%6/10/15Open975,250976,116HSBC Securities (USA), Inc.0.40%6/10/15Open4,202,0004,205,828HSBC Securities (USA), Inc.0.40%6/10/15Open3,978,0003,981,624HSBC Securities (USA), Inc.0.40%6/10/15Open4,226,0004,205,828HSBC Securities (USA), Inc.0.40%6/10/15Open4,202,0004,205,828HSBC Securities (USA), Inc.0.40%6/10/15Open4,286,6352,286,665UBS Securities (USA), Inc.0.30%6/10/15Open4,248,6352,286,665UBS Securities LLC0.39%6/24/15Open2,434,8752,436,439RBC Capital Markets, LLC0.39%6/30/15						
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BNP Paribas Securities Corp.0.42%6/10/15Open2,711,0002,713,408BNP Paribas Securities Corp.0.42%6/10/15Open3,697,0003,700,284BNP Paribas Securities Corp.0.42%6/10/15Open896,000896,796BNP Paribas Securities Corp.0.42%6/10/15Open3,802,0003,805,377BNP Paribas Securities Corp.0.42%6/10/15Open4,745,0004,749,215BNP Paribas Securities Corp.0.42%6/10/15Open2,243,0002,244,993BNP Paribas Securities Corp.0.42%6/10/15Open4,726,0004,730,198BNP Paribas Securities Corp.0.42%6/10/15Open975,250976,116HSBC Securities (USA), Inc.0.40%6/10/15Open4,202,0004,205,828HSBC Securities (USA), Inc.0.40%6/10/15Open3,978,0003,981,624HSBC Securities (USA), Inc.0.40%6/10/15Open4,180,0004,183,808RBC Capital Markets, LLC0.39%6/11/15Open2,284,6352,286,665UBS Securities LLC0.39%6/30/15Open1,435,2251,436,205						,
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BNP Paribas Securities Corp.         0.42%         6/10/15         Open         896,000         896,796           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         3,802,000         3,805,377           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,745,000         4,749,215           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         2,243,000         2,244,993           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         4,726,000         4,730,198           BNP Paribas Securities Corp.         0.42%         6/10/15         Open         975,250         976,116           HSBC Securities (USA), Inc.         0.40%         6/10/15         Open         7,959,000         7,966,252           HSBC Securities (USA), Inc.         0.40%         6/10/15         Open         3,978,000         3,981,624           HSBC Securities (USA), Inc.         0.40%         6/10/15         Open         4,180,000         4,183,808           RBC Capital Markets, LLC         0.39%         6/11/15         Open         2,284,635         2,286,665           UBS Securities LLC         0.39%         6/24/15         Open         1,435,225         1,436,205	1			•		
BNP Paribas Securities Corp.       0.42%       6/10/15       Open       3,802,000       3,805,377         BNP Paribas Securities Corp.       0.42%       6/10/15       Open       4,745,000       4,749,215         BNP Paribas Securities Corp.       0.42%       6/10/15       Open       2,243,000       2,244,993         BNP Paribas Securities Corp.       0.42%       6/10/15       Open       4,726,000       4,730,198         BNP Paribas Securities Corp.       0.42%       6/10/15       Open       975,250       976,116         HSBC Securities (USA), Inc.       0.40%       6/10/15       Open       7,959,000       7,966,252         HSBC Securities (USA), Inc.       0.40%       6/10/15       Open       3,978,000       3,981,624         HSBC Securities (USA), Inc.       0.40%       6/10/15       Open       4,180,000       4,183,808         RBC Capital Markets, LLC       0.39%       6/11/15       Open       2,284,635       2,286,665         UBS Securities LLC       0.34%       6/24/15       Open       1,435,225       1,436,205	1			1	- , ,	
BNP Paribas Securities Corp.0.42%6/10/15Open4,745,0004,749,215BNP Paribas Securities Corp.0.42%6/10/15Open2,243,0002,244,993BNP Paribas Securities Corp.0.42%6/10/15Open4,726,0004,730,198BNP Paribas Securities Corp.0.42%6/10/15Open975,250976,116HSBC Securities (USA), Inc.0.40%6/10/15Open7,959,0007,966,252HSBC Securities (USA), Inc.0.40%6/10/15Open4,202,0004,205,828HSBC Securities (USA), Inc.0.40%6/10/15Open3,978,0003,981,624HSBC Securities (USA), Inc.0.40%6/10/15Open4,180,0004,183,808RBC Capital Markets, LLC0.39%6/11/15Open2,244,6352,286,665UBS Securities LLC0.34%6/24/15Open2,434,8752,436,439RBC Capital Markets, LLC0.39%6/30/15Open1,435,2251,436,205	1			1	,	,
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BNP Paribas Securities Corp.0.42%6/10/15Open975,250976,116HSBC Securities (USA), Inc.0.40%6/10/15Open7,959,0007,966,252HSBC Securities (USA), Inc.0.40%6/10/15Open4,202,0004,205,828HSBC Securities (USA), Inc.0.40%6/10/15Open3,978,0003,981,624HSBC Securities (USA), Inc.0.40%6/10/15Open4,180,0004,183,808RBC Capital Markets, LLC0.39%6/11/15Open2,284,6352,286,665UBS Securities LLC0.34%6/24/15Open2,434,8752,436,439RBC Capital Markets, LLC0.39%6/30/15Open1,435,2251,436,205	1					
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HSBC Securities (USA), Inc.0.40%6/10/15Open4,180,0004,183,808RBC Capital Markets, LLC0.39%6/11/15Open2,284,6352,286,665UBS Securities LLC0.34%6/24/15Open2,434,8752,436,439RBC Capital Markets, LLC0.39%6/30/15Open1,435,2251,436,205	HSBC Securities (USA), Inc.					
RBC Capital Markets, LLC         0.39%         6/11/15         Open         2,284,635         2,286,665           UBS Securities LLC         0.34%         6/24/15         Open         2,434,875         2,436,439           RBC Capital Markets, LLC         0.39%         6/30/15         Open         1,435,225         1,436,205				-		
UBS Securities LLC         0.34%         6/24/15         Open         2,434,875         2,436,439           RBC Capital Markets, LLC         0.39%         6/30/15         Open         1,435,225         1,436,205	RBC Capital Markets, LLC				2,284,635	
RBC Capital Markets, LLC         0.39%         6/30/15         Open         1,435,225         1,436,205	UBS Securities LLC					
RBC Capital Markets, LLC         0.39%         7/22/15         Open         4,218,750         4,220,578	RBC Capital Markets, LLC		6/30/15			
	RBC Capital Markets, LLC	0.39%	7/22/15	Open	4,218,750	4,220,578

HSBC Securities (USA), Inc.	0.35%	8/12/15	9/14/15	48,573,000	48,581,973
RBC Capital Markets, LLC	0.39%	8/31/15	Open	4,725,000	4,725,051
Total			-	\$ 303,300,389	\$ 303,651,289
Total			ľ	\$ 303,300,389	\$ 303,651,289

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

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2015

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BlackRock Core Bond Trust (BHK)

#### Derivative Financial Instruments Outstanding as of August 31, 2015 Financial Futures Contracts

I	Contracts Long (Short)	Issue	Exchange	Expiration	Noti	onal Value	A	Unrealized Opreciation Opreciation)
	(183)	10-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD	23,252,438	\$	55,134
	(387)	2-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD	84,547,406		174,651
	374	5-Year U.S. Treasury Note	Chicago Board of Trade	December 2015	USD	44,669,625		(240,327)
	(20)	Long U.S. Treasury Bond	Chicago Board of Trade	December 2015	USD	3,092,500		64,918
	351	Ultra Long U.S. Treasury Bond	Chicago Board of Trade	December 2015	USD	55,600,594		(1,005,208)
	(110)	90-Day Euro-Dollar	Chicago Mercantile	March 2016	USD	27,329,500		(118,427)
	172	90-Day Euro-Dollar	Chicago Mercantile	June 2016	USD	42,658,150		44,873
	(72)	90-Day Euro-Dollar	Chicago Mercantile	December 2016	USD	17,785,800		(27,116)
	(100)	90-Day Euro-Dollar	Chicago Mercantile	December 2017	USD	24,551,250		(145,752)
	Total	-	-				\$	(1,197,254)

Forward Foreign Currency Exchange Contracts

Currenc	•		Currency		Settlement	Ар	nrealized preciation
Purchas			Sold	Counterparty	Date	(De	preciation)
AUD	2,070,000	CAD	1,945,986	Goldman Sachs International	9/16/15	\$	(7,007)
AUD	2,090,000	CAD	1,970,841	Morgan Stanley & Co. International PLC	9/16/15		(11,675)
CAD	1,974,273	AUD	2,070,000	BNP Paribas S.A.	9/16/15		28,507
CAD	2,026,470	GBP	970,000	JPMorgan Chase Bank N.A.	9/16/15		51,907
EUR	1,380,000	GBP	1,014,935	Royal Bank of Scotland PLC	9/16/15		(8,409)
EUR	1,380,000	GBP	972,879	Royal Bank of Scotland PLC	9/16/15		56,120
EUR	3,390,000	JPY	469,606,530	UBS AG	9/16/15		(69,406)
GBP	970,000	CAD	1,976,497	Goldman Sachs International	9/16/15		(13,925)
GBP	960,000	CAD	1,963,244	Morgan Stanley & Co. International PLC	9/16/15		(19,195)
GBP	1,261,595	EUR	1,780,000	Royal Bank of Scotland PLC	9/16/15		(62,073)
GBP	701,254	EUR	980,000	Royal Bank of Scotland PLC	9/16/15		(23,944)
GBP	960,000	USD	1,486,776	Citibank N.A.	9/16/15		(13,779)
GBP	1,910,000	USD	2,973,462	Goldman Sachs International	9/16/15		(42,811)
JPY	467,768,133	EUR	3,390,000	Toronto-Dominion Bank	9/16/15		54,239
NZD	2,340,000	USD	1,527,669	Royal Bank of Scotland PLC	9/16/15		(46,214)
USD	1,510,000	CAD	1,971,060	Barclays Bank PLC	9/16/15		11,867
USD	1,554,685	EUR	1,340,000	Morgan Stanley & Co. International PLC	9/16/15		50,701
USD	1,499,064	GBP	955,000	Citibank N.A.	9/16/15		33,738
USD	1,542,704	NZD	2,340,000	Commonwealth Bank of Australia	9/16/15		61,249
USD	1,733,881	EUR	1,571,000	UBS AG	10/20/15		(30,307)
USD	14,094,219	GBP	9,059,000	HSBC Bank PLC	10/20/15		196,799
Total						\$	196,382

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

		Put/	Exercise Pav/Receive	Floating Rate	Expiration	Notional Amount	
Description	Counterparty	Call	Rate Exercise Rate	Index	Date	(000)	Value
5-Year Interest Rate Swap	Citibank N.A.	Call	1.75% Receive	3-Month LIBOR	2/12/16	USD 6,000	\$ 51,791

5-Year Interest Rate Swap	Citibank N.A.	Call	1.75%	Receive	3-Month LIBOR	3/23/16	USD 1,800	16,075
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.25%	Receive	3-Month LIBOR	2/13/17	USD 3,000	70,682
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.25%	Receive	3-Month LIBOR	2/17/17	USD 3,000	70,700
Total	-							\$ 209,248

### **Exchange-Traded Options Written**

				Strike	Notional		
	Put/		Expiration		Amount		
Description	Call	Exchange	Date	Price	(000)	Contracts	Value
90 Day Euro-Dollar Future	Call	Chicago Mercantile	12/14/15	USD 99.50		449	\$ (86,994)

See Notes to Financial Statements.

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### BlackRock Core Bond Trust (BHK)

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

		Put/	Exercise	Pay/Receive	Floating Rate	Expiration		ional ount	
Description	Counterparty	Call	Rate	Exercise Rate	Index	Date		00)	Value
5-Year Interest Rate Swap	Deutsche Bank AG	Call	1.45%	Pay	3-Month LIBOR	10/30/15	USD	36,500	\$ (68,194)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.79%	Pay	3-month LIBOR	11/17/15	USD	27,000	(1,227,017)
10-Year Interest Rate Swap	Barclays Bank PLC	Call	2.10%	Pay	3-month LIBOR	12/17/15	USD	2,000	(16,597)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	2.10%	Pay	3-month LIBOR	1/20/16	USD	6,400	(63,475)
10-Year Interest Rate Swap	BNP Paribas S.A.	Call	1.55%	Pay	3-Month LIBOR	1/21/16	USD	27,700	(48,080)
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	0.44%	Pay	3-Month LIBOR	1/22/16	EUR	6,680	(14,265)
5-Year Interest Rate Swap	Deutsche Bank AG	Call	0.48%	Pay	3-Month LIBOR	1/22/16	EUR	6,670	(19,618)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.15%	Pay	3-month LIBOR	1/26/16	USD	6,300	(73,272)
5-Year Interest Rate Swap	Citibank N.A.	Call	1.40%	Pay	3-Month LIBOR	2/12/16	USD	12,000	(38,505)
7-Year Interest Rate Swap	Credit Suisse International	Call	0.53%	Pay	3-Month LIBOR	3/14/16	EUR	3,000	(6,380)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.50%	Pay	3-month LIBOR	3/17/16	USD	12,000	(332,990)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.60%	Pay	3-month LIBOR	3/17/16	USD	12,000	(397,992)
5-Year Interest Rate Swap	Citibank N.A.	Call	1.40%	Pay	3-Month LIBOR	3/23/16	USD	3,600	(13,214)
10-Year Interest Rate Swap	Barclays Bank PLC	Call	2.25%	Pay	3-month LIBOR	3/24/16	USD	3,000	(50,896)
10-Year Interest Rate Swap	Credit Suisse International	Call	2.35%	Pay	3-month LIBOR	1/09/17	USD	2,500	(66,040)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	1.50%	Pay	3-Month LIBOR	2/13/17	USD	4,500	(32,871)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.35%	Pay	3-month LIBOR	2/13/17	USD	6,900	(185,914)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	1.50%	Pay	3-Month LIBOR	2/17/17	USD	4,500	(33,020)
10-Year Interest Rate Swap	Deutsche Bank AG	Call	2.10%	Pay	3-Month LIBOR	3/06/17	USD	1,800	(34,893)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Call	2.20%	Pay	3-month LIBOR	8/14/17	USD	2,800	(68,418)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.51%	Pay	3-Month LIBOR	4/09/18	USD	2,400	(90,107)
5-Year Interest Rate Swap	Deutsche Bank AG	Put	2.30%	Receive	3-Month LIBOR	10/30/15	USD	36,500	(18,652)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	2.79%	Receive	3-month LIBOR	11/17/15	USD	27,000	(66,657)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	2.25%	Receive	3-month LIBOR	12/17/15	USD	5,000	(10,480)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.60%	Receive	3-Month LIBOR	1/20/16	USD	6,400	(70,109)
10-Year Interest Rate Swap	BNP Paribas S.A.	Put	2.55%	Receive	3-Month LIBOR	1/21/16	USD	27,700	(350,027)
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	0.44%	Receive	3-Month LIBOR	1/22/16	EUR	6,680	(60,929)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.48%	Receive	3-Month LIBOR	1/22/16	EUR	6,650	(51,131)
5-Year Interest Rate Swap	Deutsche Bank AG	Put	0.48%	Receive	3-Month LIBOR	1/22/16	EUR	6,670	(51,284)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.55%	Receive	3-Month LIBOR	1/22/16	EUR	10,000	(55,898)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	2.60%	Receive	3-Month LIBOR	1/26/16	USD	6,300	(72,316)
7-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	0.70%	Receive	3-Month LIBOR	3/10/16	EUR	3,000	(59,558)
7-Year Interest Rate Swap	Credit Suisse International	Put	0.53%	Receive	3-Month LIBOR	3/14/16	EUR	3,000	(89,808)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	3.60%	Receive	3-month LIBOR	3/17/16	USD	12,000	(17,132)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.90%	Receive	3-Month LIBOR	3/17/16	USD	12,000	(96,357)
10-Year Interest Rate Swap	Citibank N.A.	Put	2.70%	Receive	3-Month LIBOR	3/21/16	USD	5,000	(64,839)
5-Year Interest Rate Swap	Citibank N.A.	Put	0.50%	Receive	3-Month LIBOR	3/21/16	EUR	5,000	(47,569)
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	0.60%	Receive	3-Month LIBOR	4/26/16	EUR	15,000	(120,463)
10-Year Interest Rate Swap	Credit Suisse International	Put	2.75%	Receive	3-Month LIBOR	1/09/17	USD	2,500	(76,369)
10-Year Interest Rate Swap	BNP Paribas S.A.	Put	3.50%	Receive	3-Month LIBOR	1/09/17	USD	9,300	(98,951)
10-Year Interest Rate Swap	Barclays Bank PLC	Put	3.50%	Receive	3-Month LIBOR	1/09/17	USD	4,400	(46,816)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.55%	Receive	3-Month LIBOR	1/09/17	USD	15,000	(147,935)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	3.60%	Receive	3-Month LIBOR	1/09/17	USD	4,400	(40,206)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	2.75%	Receive	3-Month LIBOR	1/30/17	USD	2,000	(63,507)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	2.75%	Receive	3-Month LIBOR	1/30/17	USD	2,000	(63,507)
10-Year Interest Rate Swap	Barclays Bank PLC	Put	2.75%	Receive	3-Month LIBOR	1/30/17	USD	6,800	(215,925)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	2.75%	Receive	3-Month LIBOR	1/30/17	USD	4,000	(127,015)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	2.90%	Receive	3-Month LIBOR	2/13/17	USD	6,900	(186,149)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.50%	Receive	3-Month LIBOR	2/13/17	USD	3,000	(35,559)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.50%	Receive	3-Month LIBOR	2/17/17	USD	3,000	(36,085)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	3.10%	Receive	3-Month LIBOR	3/06/17	USD	1,800	(39,162)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	3.20%	Receive	3-month LIBOR	8/14/17	USD	2,800	(72,057)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.51%	Receive	3-Month LIBOR	4/09/18	USD	2,400	(152,185)
Total									\$ (5,586,395)

See Notes to Financial Statements.

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BlackRock Core Bond Trust (BHK)

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

					Noti	onal	U	nrealized
Fixed			Effective	Expiration		ount	-	preciation
Rate	Floating Rate	Clearinghouse	Date	Date	(0	00)	(De	preciation)
2.27%1	3-Month LIBOR	Chicago Mercantile	9/30/152	5/31/22	USD	6,250	\$	(128,055)
$1.98\%^{1}$	3-Month LIBOR	Chicago Mercantile	12/31/15 <sup>2</sup>	6/30/22	USD	17,600		35,688
2.14% <sup>3</sup>	3-Month LIBOR	Chicago Mercantile	N/A	8/14/25	USD	4,900		(50,016)
$2.20\%^{3}$	3-Month LIBOR	Chicago Mercantile	N/A	8/21/25	USD	1,500		(6,939)
2.12% <sup>3</sup>	3-Month LIBOR	Chicago Mercantile	N/A	8/25/25	USD	1,200		(14,939)
2.12%3	3-Month LIBOR	Chicago Mercantile	N/A	8/25/25	USD	1,000		(11,945)
2.13% <sup>3</sup>	3-Month LIBOR	Chicago Mercantile	N/A	8/25/25	USD	1,200		(13,398)
2.14% <sup>3</sup>	3-Month LIBOR	Chicago Mercantile	N/A	8/25/25	USD	400		(4,062)
2.14% <sup>3</sup>	3-Month LIBOR	Chicago Mercantile	N/A	8/25/25	USD	2,200		(22,242)
2.16%3	3-Month LIBOR	Chicago Mercantile	N/A	8/25/25	USD	2,400		(21,291)
2.16% <sup>3</sup>	3-Month LIBOR	Chicago Mercantile	N/A	8/25/25	USD	1,200		(10,095)
2.16% <sup>3</sup>	3-Month LIBOR	Chicago Mercantile	N/A	8/25/25	USD	1,200		(9,875)
2.03%3	3-Month LIBOR	Chicago Mercantile	N/A	8/26/25	USD	1,400		(28,634)
$2.05\%^{3}$	3-Month LIBOR	Chicago Mercantile	N/A	8/26/25	USD	1,400		(25,551)
2.21%1	3-Month LIBOR	Chicago Mercantile	N/A	8/28/25	USD	1,400		5,470
2.25%1	3-Month LIBOR	Chicago Mercantile	N/A	8/28/25	USD	1,400		841
$2.23\%^{1}$	3-Month LIBOR	Chicago Mercantile	N/A	9/01/25	USD	700		1,281
2.24%1	3-Month LIBOR	Chicago Mercantile	N/A	9/01/25	USD	700		1,023
$2.23\%^{1}$	3-Month LIBOR	Chicago Mercantile	N/A	9/02/25	USD	1,900		4,850
2.27%1	3-Month LIBOR	Chicago Mercantile	N/A	9/02/25	USD	950		5,044
2.27%1	3-Month LIBOR	Chicago Mercantile	N/A	9/02/25	USD	950		4,869
Total							\$	(287,976)

<sup>1</sup> Trust pays the fixed rate and receives the floating rate.

<sup>2</sup> Forward swap.

<sup>3</sup> Trust pays the floating rate and receives the fixed rate.

OTC Credit Default Swaps Buy Protection

				Notiona	al			
	Pay		Expiration	Amoun	nt		Premiums	Unrealized
Issuer	<b>Fixed Rate</b>	Counterparty	Date	(000)		Value	Paid	Depreciation
The New York Times Co.	1.00%	Barclays Bank PLC	12/20/16	USD 3,	,600	\$ (38,021)	\$ 65,716	\$ (103,737)
Australia & New Zealand Banking Group Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD	1	(7)	6	(13)
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD	1	(7)	6	(13)
Total						\$ (38,035)	\$ 65,728	\$ (103,763)

### OTC Credit Default Swaps Sold Protection

Ţ	Receive		Expiration	Credit	Notiona Amoun	t	Premiums	Unrealized
Issuer	Fixed Rate	Counterparty	Date	Rating <sup>1</sup>	$(000)^2$	Value	Received	Appreciation
MetLife, Inc.	1.00%	Morgan Stanley Capital Services LLC	9/20/16	A-	USD 1,	\$16,004	\$ (31,461)	\$ 47,465
MetLife, Inc.	1.00%	Deutsche Bank AG	9/20/16	A-	USD 1,	460 12,909	(25,879)	38,788
MetLife, Inc.	1.00%	Morgan Stanley Capital Services LLC	9/20/16	A-	USD	550 4,863	(8,527)	13,390
MetLife, Inc.	1.00%	Goldman Sachs Bank USA	9/20/16	A-	USD 1,	000 8,842	(17,252)	26,094
MetLife, Inc.	1.00%	Credit Suisse International	9/20/16	A-	USD 1,	080 9,550	(20,935)	30,485
MetLife, Inc.	1.00%	Citibank N.A.	12/20/16	A-	USD	595 6,051	(11,312)	17,363
MetLife, Inc.	1.00%	Citibank N.A.	12/20/16	A-	USD	575 5,855	(11,925)	17,780

### Total

\$ 64,074 \$ (127,291) \$ 191,365

Using Standard & Poor s ( S&P s ) rating of the issuer.
 The maximum potential amount the Trust may pay should a negative credit event take place as defined under the terms of the agreement.

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### BlackRock Core Bond Trust (BHK)

#### **OTC Interest Rate Swaps**

Trust Pays	Trust Receives	Counterparty	Effective I Date	Expiration Date	Am	onal ount DO)		Premiums Paid Unrealized (Received)Appreciation
SIFMA Municipal		r v			,	<i>.</i>		
Swap Weekly Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A.	3/23/171	3/23/19	USD	5,000	\$ 16,829	\$ 16,829
SIFMA Municipal		-						
Swap Weekly Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A.	9/26/17 <sup>1</sup>	9/26/19	USD	21,000	80,220	80,220
SIFMA Municipal								
Swap Weekly Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A.	1/30/171	1/30/25	USD	2,500	30,278	30,278
SIFMA Municipal								
Swap Weekly Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A.	5/19/25 <sup>1</sup>	5/19/35	USD	5,000	5,719	5,719
SIFMA Municipal								
Swap Weekly Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A.	5/21/251	5/21/35	USD	2,500	12,105	12,105
SIFMA Municipal								
Swap Weekly Yield Index	3-Month LIBOR	Citibank N.A.	6/09/25 <sup>1</sup>	6/09/35	USD	1,500	7,795	7,795
SIFMA Municipal								
Swap Weekly Yield Index	3-Month LIBOR	Citibank N.A.	6/09/251	6/09/35	USD	1,500	8,192	8,192
Total							\$ 161,138	\$ 161,138

<sup>1</sup> Forward swap.

#### Transactions in Options Written for the Year Ended August 31, 2015

	Calls Notional		Puts Notional	
Contracts	(000)	Premiums Received	Contracts (000)	Premiums Received
	\$ 57,800	\$ 955,801	\$ 113,600	\$ 2,387,821
449	359,000	4,652,389	467,300	7,058,232
	(9,600)	(30,600)	(113,100)	(1,208,156)
	(80,400)	(862,889)		
	(136,550)	(2,048,342)	(203,600)	(4,110,999)
449	\$ 190.250	\$ 2 666 359	\$ 264 200	\$ 4,126,898
		Notional           Contracts         (000)           \$ 57,800           449         359,000           (9,600)         (80,400)           (136,550)	Notional           Contracts         Premiums (000)         Received           \$ 57,800         \$ 955,801           449         359,000         4,652,389           (9,600)         (30,600)           (80,400)         (862,889)           (136,550)         (2,048,342)	Notional         Premiums           Contracts         (000)         Received         Contracts         (000)           \$ 57,800         \$ 955,801         \$ 113,600           449         359,000         4,652,389         467,300           (9,600)         (30,600)         (113,100)           (80,400)         (862,889)         (203,600)

#### Derivative Financial Instruments Categorized by Risk Exposure

The following is a summary of the Trust s derivative financial instruments categorized by risk exposure. For information about the Trust s investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

					Foreign			
					Currency	1	Interest	
		Commodity	Credit	Equity	Exchange		Rate	
	Statement of Assets and Liabilities Location	Contracts	Contracts	Contracts	Contracts	С	ontracts	Total
Derivative Financial	Instruments Assets							
Financial futures								
contracts	Net unrealized appreciation (depreciation) <sup>1</sup>					\$	339,576	\$ 339,576

Options purchased SwapsInvestments at value unaffiliatedt209,24820SwapsCentrally clearedNet unrealized appreciation (depreciation)159,0665SwapsOTC premiums paidUnrealized appreciation on OTC swaps; Swap premiums paid\$ 257,093161,13841	45,127 09,248 59,066 18,231 71,248
Options purchased Swaps CentrallyInvestments at value unaffiliated209,24820Swaps Centrally clearedNet unrealized appreciation (depreciation)159,0665Swaps OTCUnrealized appreciation on OTC swaps; Swap premiums paid\$ 257,093161,13841	09,248 59,066 18,231
Swaps       Centrally         cleared       Net unrealized appreciation (depreciation) <sup>1</sup> 59,066       5         Swaps       OTC       Unrealized appreciation on OTC swaps; Swap premiums paid       \$ 257,093       161,138       41	59,066 18,231
cleared       Net unrealized appreciation (depreciation) <sup>1</sup> 59,066       5         Swaps       OTC       Unrealized appreciation on OTC swaps; Swap premiums paid       \$ 257,093       161,138       41	18,231
SwapsOTCUnrealized appreciation on OTC swaps; Swap premiums paid\$ 257,093161,13841	18,231
premiums paid \$ 257,093 161,138 41	
Total \$ 257,093 \$ 545,127 \$ 769,028 \$ 1,57	71,248
10tai \$ 257,095 \$ 545,127 \$ 709,028 \$ 1,57	/1,248
Foreign	
rough	
Currency Interest	
Commodity Credit Equity Exchange Rate	
Statement of Assets and Liabilities Location Contracts Contracts Contracts Contracts Contracts To	otal
Derivative Financial Instruments Liabilities	
Financial futures contracts Net unrealized appreciation (depreciation) <sup>1</sup> \$(1,536,830) \$(1,53	36,830
Financial futures         contracts       Net unrealized appreciation (depreciation) <sup>1</sup> \$ (1,536,830)       \$ (1,536,830)         Forward foreign	36,830
Forward foreign currency exchange Unrealized depreciation on forward foreign currency	
Financial futures	48,745
Financial futures <ul> <li>contracts</li> <li>Net unrealized appreciation (depreciation)<sup>1</sup></li> <li>\$(1,536,830)</li> <li>\$(1,536,830)</li></ul>	
Financial futures <ul> <li>Contracts</li> <li>Net unrealized appreciation (depreciation)<sup>1</sup></li> <li>\$\$(1,536,830)</li> <li>\$\$(1,537,580)</li> <li>\$\$(5,677,580)</li> <li>\$\$(5,677,580)</li></ul>	48,745 73,389
Financial futures <ul> <li>Ket unrealized appreciation (depreciation)<sup>1</sup></li> <li>\$(1,536,830)</li> <li>\$(1,536,830)<td>48,745</td></li></ul>	48,745
Financial futures <ul> <li>k (1,536,830)</li> <li>k (1,547,942)</li> <li (1,547,942)<="" li=""></li></ul>	48,745 73,389 47,042
Financial futures <ul> <li>Secontracts</li> <li>Net unrealized appreciation (depreciation)<sup>1</sup></li> <li>\$(1,536,830)</li> <li>\$(1,567,830)</li> <li>\$(1,567,830)</li> <li>\$(1,567,830)<td>48,745 73,389</td></li></ul>	48,745 73,389

<sup>1</sup> Includes cumulative appreciation (depreciation) on financial futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day s variation margin is reported within the Statement of Assets and Liabilities.

<sup>2</sup> Includes options purchased at value as reported in the Schedules of Investments.

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BlackRock Core Bond Trust (BHK)

For the year ended August 31, 2015, the effect of derivative financial instruments in the Statement of Operations was as follows:

				Foreign		
				Currency	Interest	
	Commodity	Credit	Equity	Exchange	Rate	
	Contracts	Contracts	Contracts	Contracts	Contracts	Total
Net Realized Gain (Loss) from:						
Financial futures contracts					\$ 2,335,109	\$ 2,335,109
Foreign currency transactions				\$ 2,052,316		2,052,316
Options purchased <sup>1</sup>					(493,504)	(493,504)
Options written					2,847,842	2,847,842
Swaps		\$ (30,117)			(426,550)	(456,667)
Total		\$ (30,117)		\$ 2,052,316	\$ 4,262,897	\$ 6,285,096

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

				Foreign		
				Currency	Interest	
		Credit	Equity	Exchange	Rate	
	Commodity Contracts	Contracts	Contracts	Contracts	Contracts	Total
Net Change in Unrealized Appreciation (Depreciation) on:						
Financial futures contracts					\$ (1,657,158)	\$ (1,657,158)
Foreign currency translations				\$ (193,370)		(193,370)
Options purchased <sup>1</sup>					577,036	577,036
Options written					(327,984)	(327,984)
Swaps		\$ 13,674			254,815	268,489
Total		\$ 13,674		\$ (193,370)	\$ (1,153,291)	\$ (1,332,987)

<sup>1</sup> Options purchased are included in the net change in unrealized appreciation (depreciation) on investments.

For the year ended August 31, 2015, the average quarterly balances of outstanding derivative financial instruments were as follows:

Financial futures contracts:	
Average notional value of contracts long	\$ 177,569,759
Average notional value of contracts short	\$ 212,899,091
Forward foreign currency exchange contracts:	
Average notional value of contracts long	\$ 40,187,153
Average notional value of contracts short	\$ 19,360,334
Options:	
Average value of option contracts purchased	\$ 1,6131
Average value of option contracts written	\$ 21,748
Average notional value of swaption contracts purchased	\$ 76,525,000
Average notional value of swaption contracts written	\$ 470,861,545
Credit default swaps:	
Average notional value of contracts long	\$ 5,701,000

Average notional value of contracts short	\$ 7,070,000
Interest rate swaps:	
Average notional value pays fixed rate	\$ 93,141,074
Average notional value receives fixed rate	\$ 56,834,526
<sup>1</sup> Average amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter.	

### Derivative Financial Instruments Offsetting as of August 31, 2015

The Trust s derivative assets and liabilities (by type) were as follows:

	Assets	Liabilities
Derivative Financial Instruments:		
Financial futures contracts	\$ 91,288	\$ 261,762
Forward foreign currency exchange contracts	545,127	348,745
Options	209,2481	5,673,389
Swaps Centrally cleared	36,061	19,444
Swaps OT€	418,231	231,054
Total derivative assets and liabilities in the Statement of Assets and Liabilities	1,299,955	6,534,394
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )	(127,349)	(368,200)
Total derivative assets and liabilities subject to an MNA	\$ 1,172,606	\$ 6,166,194

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

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

See Notes to Financial Statements.

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### BlackRock Core Bond Trust (BHK)

The following table presents the Trust s derivative assets and liabilities by counterparty net of amounts available for offset under an Master Netting Agreement (MNA) and net of the related collateral received and pledged by the Trust:

		vative Assets ct to an MNA	_	erivatives ailable for	Non-cash Collateral	Cash Collateral	Net Amount of Derivative
Counterparty	by C	ounterparty		Offset <sup>1</sup>	Received	Received	Assets <sup>2</sup>
Barclays Bank PLC	\$	77,583	\$	(77,583)			
BNP Paribas S.A.		28,507		(28,507)			
Citibank N.A.		152,734		(152,734)			
Commonwealth Bank of Australia		61,249					\$ 61,249
Credit Suisse International		30,485		(30,485)			
Deutsche Bank AG		38,800		(38,800)			
Goldman Sachs Bank USA		26,094		(26,094)			
HSBC Bank PLC		196,799					196,799
JPMorgan Chase Bank N.A		338,440		(338,440)			
Morgan Stanley & Co. International PLC		50,701		(30,870)			19,831
Morgan Stanley Capital Services LLC		60,855		(39,988)			20,867
Royal Bank of Scotland PLC		56,120		(56,120)			
Toronto-Dominion Bank		54,239					54,239
Total	\$	1,172,606	\$	(819,621)			\$ 352,985

Counterparty	Sub	vative Liabilities ject to an MNA Counterparty	Ava	rivatives vilable for Offset <sup>1</sup>	Non-cash Collater Pledged	 sh Collateral Pledged <sup>3</sup>	De	Net nount of rivative abilities <sup>4</sup>
Barclays Bank PLC	\$	551,480	\$	(77,583)		\$ (473,897)		
BNP Paribas S.A.		497,058		(28,507)		(468,551)		
Citibank N.A.		201,143		(152,734)			\$	48,409
Credit Suisse International		259,532		(30,485)		(229,047)		
Deutsche Bank AG		3,071,176		(38,800)		(3,032,376)		
Goldman Sachs Bank USA		391,075		(26,094)				364,981
Goldman Sachs International		63,743						63,743
JPMorgan Chase Bank N.A		819,776		(338,440)		(440,000)		41,336
Morgan Stanley & Co. International PLC		30,870		(30,870)				
Morgan Stanley Capital Services LLC		39,988		(39,988)				
Royal Bank of Scotland PLC		140,640		(56,120)				84,520
UBS AG		99,713						99,713
Total	\$	6,166,194	\$	(819,621)		\$ (4,643,871)	\$	702.702

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

<sup>2</sup> Net amount represents the net amount receivable from the counterparty in the event of default.

<sup>3</sup> Excess of collateral pledged to the individual counterparty is not shown for financial reporting purposes.

<sup>4</sup> Net amount represents the net amount payable due to the counterparty in the event of default.

#### Fair Value Hierarchy as of August 31, 2015

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

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

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 91,851,528	\$ 22,613,310	\$ 114,464,838
Corporate Bonds		514,325,148	5,716,325	520,041,473
Foreign Agency Obligations		20,566,023		20,566,023
Municipal Bonds		23,804,991		23,804,991
Non-Agency Mortgage-Backed Securities		126,141,065	8	126,141,073
Preferred Securities	\$ 13,666,848	93,586,685		107,253,533
U.S. Government Sponsored Agency Securities		78,933,944	357	78,934,301
U.S. Treasury Obligations		66,114,063		66,114,063
Short-Term Securities	9,920,365			9,920,365
Options Purchased:				
Interest Rate Contracts		209,248		209,248
Total	\$ 23,587,213	\$ 1,015,532,695	\$ 28,330,000	\$ 1,067,449,908

See Notes to Financial Statements.

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### BlackRock Core Bond Trust (BHK)

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments <sup>1</sup>				
Assets:				
Credit contracts		\$ 191,365		\$ 191,365
Foreign currency exchange contracts		545,127		545,127
Interest rate contracts	\$ 339,576	220,204		559,780
Liabilities:				
Credit contracts		(103,763)		(103,763)
Foreign currency exchange contracts		(348,745)		(348,745)
Interest rate contracts	(1,623,824)	(5,933,437)		(7,557,261)
Total	\$ (1,284,248)	\$ (5,429,249)		\$ (6,713,497)

<sup>1</sup> Derivative financial instruments are swaps, financial futures contracts, forward foreign currency exchange contracts and options written. Swaps, financial 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 August 31, 2015, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
Assets:				
Cash pledged for centrally cleared swaps	\$ 109,150			\$ 109,150
Cash pledged as collateral for OTC derivatives	5,660,000			5,660,000
Cash pledged for financial futures contracts	1,435,050			1,435,050
Cash pledged as collateral for reverse repurchase agreements	2,140,000			2,140,000
Foreign currency at value	371,446			371,446
Liabilities:				
Reverse repurchase agreements		\$ (303,651,289)		(303,651,289)
Total	\$ 9,715,646	\$ (303,651,289)		\$ (293,935,643)

During the year ended August 31, 2015, there were no transfers between Level 1 and Level 2.

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:

		Corporate	Non-Agency	U.S. Government	
	Asset-Backed Securities	Bonds	Mortgage-Backed Securities	Sponsored Agency Securities	Total
Assets:					
Opening Balance, as of August 31, 2014	\$ 6,755,839	\$ 8,777,320			\$ 15,533,159
Transfers into Level 3					
Transfers out of Level 31	(6,237,350)	(2,409,020)			(8,646,370)
Accrued discounts/premiums	(206,054)				(206,054)
Net realized gain	(337,055)	(1,680,461)	\$6	\$ 3	(2,017,507)
Net change in unrealized appreciation					
(depreciation) <sup>2,3</sup>	(252,173)	323,159	8	356	71,350
Purchases <sup>4</sup>	22,910,178	13,099,327		1	36,009,506
Sales	(20,075)	(12,394,000)	(6)	(3)	(12,414,084)
Closing Balance, as of August 31, 2015	\$ 22,613,310	\$ 5,716,325	\$ 8	\$ 357	\$ 28,330,000
Net change in unrealized appreciation (depreciation) on investments still held at	\$ (252,173)	\$ 16,323	\$ 8	\$ 356	\$ (235,486)

#### August 31, 20153

<sup>1</sup> As of August 31, 2014, the Trust used significant unobservable inputs in determining the value of certain investments. As of August 31, 2015, the Trust used observable inputs in determining the value of the same investments. As a result, investments with a beginning of period value of \$8,646,370 transferred from Level 2 to Level 2 in the disclosure hierarchy.

<sup>2</sup> Included in the related net change in unrealized appreciation (depreciation) in the Statement of Operations.

<sup>3</sup> Any difference between net change in unrealized appreciation (depreciation) and Net change in unrealized appreciation (depreciation) on investments held as of August 31, 2015 is generally due to investments no longer held or categorized as Level 3 at period end.

<sup>4</sup> Includes investments acquired in the reorganization.

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

See Notes to Financial Statements.

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## Consolidated Schedule of Investments August 31, 2015

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

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
Air Freight & Logistics 0.1% XPO Logistics, Inc.	24,164	\$ 848,156
Capital Markets 1.3%	24,104	\$ 646,130
American Capital Ltd. (a)	1,329,067	18,487,322
E*Trade Financial Corp. (a)	52,950	1,392,056
Uranium Participation Corp. (a)	176,860	701,740
Chemicals 0.1%		20,581,118
Advanced Emissions Solutions, Inc. (a)	168,580	1,561,051
Communications Equipment 0.1%	100,500	1,501,051
Nokia OYJ ADR	231,190	1,442,626
Consumer Finance 1.6%		
Ally Financial, Inc.	1,101,275	24,073,871
Ally Financial, Inc. (a)	25,002	546,544
		24,620,415
Diversified Consumer Services 0.3%		,,,
Cengage Thomson Learning	100,086	2,614,747
Houghton Mifflin Harcourt Co. (a)	64,068	1,446,655
		4,061,402
Diversified Financial Services 0.1%		
Concrete Investments II S.C.A.	4,997	
Kcad Holdings I Ltd. (a)	2,223,465,984	1,734,303
		1,734,303
Diversified Telecommunication Services 0.2%	102 100	200 500
Broadview Networks Holdings, Inc. (a)	192,400	288,599
Level 3 Financing, Inc.	2,917,000	2,942,524
		3,231,123
Energy Equipment & Services (b) 0.1%		
Laricina Energy Ltd. (a)	211,764	19,316
Osum Oil Sands Corp. (a)	400,000	1,985,406
		2,004,722
Hotels, Restaurants & Leisure 0.5%		
Amaya, Inc. (a)	259,108	5,400,381
Amaya, Inc.	118,172	2,462,965
		7,863,346
Insurance 0.4%		
American International Group, Inc. Media 0.1%	113,160	6,828,074
Time Warner Cable, Inc.	7,968	1,482,207
Metals & Mining 0.1%		
African Minerals Ltd. (a)	225,302	3
Peninsula Energy Ltd. (a)	82,076,776	1,401,839
		1,401,842
Oil, Gas & Consumable Fuels 0.9%		
General Maritime Corp., (Acquired 12/11/13, cost \$17,637,549) (c)	953,381	11,774,256
Seven Generations Energy Ltd. (a)(b)	216,000	2,255,883
		14,030,139
Paner & Forest Products 0.0%		

Paper & Forest Products 0.0%

Western Forest Products, Inc.	240,265		341,176
Semiconductors & Semiconductor Equipment 0.0%		0.25	010/7
SunPower Corp. (a)	1	,025	24,867
Wireless Telecommunication Services 0.2%		550	0.050 775
T-Mobile U.S., Inc. (a)	59	,550	2,358,775
Total Common Stocks 6.1%		D	94,415,342
		Par	
Assat Paakad Samuitias		(000)	Value
Asset-Backed Securities		(000)	value
ALM Loan Funding, Series 2013-7RA (d)(e): Class C, 3.74%, 4/24/24	USD	2,840	\$ 2,770,278
Class D, 5.29%, 4/24/24	03D	2,840	2,295,967
ALM XII Ltd., Series 2015-12A, Class C1, 4.04%, 4/16/27 (d)(e)		1,500	1,441,875
ALM XIV Ltd., Series 2013-12A, (d)(e):		1,500	1,441,075
Class C, 3.74%, 7/28/26		750	718,413
Class D, 5.14%, 7/28/26		250	222,830
AMMC CLO 15 Ltd., Series 2014-15A (d)(e):		230	222,030
Class C1, 3.74%, 12/09/26		1,000	1,002,500
Class D, 4.48%, 12/09/26		1,000	992,500
Apidos CLO XVIII, Series 2014-18A, Class C,		1,000	<i>,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,</i>
3.95%, 7/22/26 (d)(e)		550	534,058
Ares CLO Ltd., Series 2014-32A, Class C, 4.47%, 11/15/25 (d)(e)		1,250	1,242,153
Atlas Senior Loan Fund V Ltd.,		1,200	1,212,100
Series 2014-1A (d)(e):			
Class C, 3.29%, 7/16/26		250	249,998
Class D, 3.74%, 7/16/26		250	237,345
Avalon IV Capital Ltd., Series 2012-1AR, Class CR, 3.14%, 4/17/23 (d)(e)		850	851,485
Benefit Street Partners CLO Ltd., Series 2014-IVA, Class C, 3.79%, 7/20/26 (d)(e)		500	475,869
BlueMountain CLO 2014-1 Ltd., Series 2014-1A, Class C, 3.05%, 4/30/26 (d)(e)		1,000	974,151
Carlyle Global Market Strategies CLO 2012-2 Ltd., Series 2012-2AR, Class ER,		-,	
6.38%, 7/20/23 (d)(e)		580	579,968
Carlyle Global Market Strategies CLO Ltd., Series 2014-5A, Class C,		200	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
4.44%, 10/16/25 (d)(e)		1,000	999,920
Cedar Funding Ltd., Series 2014-3A, Class D, 3.88%, 5/20/26 (d)(e)		535	492,015
CIFC Funding 2014-II Ltd., Series 2014-2A, Class A3L, 3.18%, 5/24/26 (d)(e)		500	491,863
CIFC Funding 2014-V Ltd., Series 2014-5A, Class C, 3.64%, 1/17/27 (d)(e)		1,000	998,625
CIFC Funding Ltd., Series 2014-3A (d)(e):		,	
Class C1, 3.10%, 7/22/26		500	486,270
Class D, 3.70%, 7/22/26		250	232,762
Dryden Senior Loan Fund, Series 2014-36A, Class D, 4.06%, 11/09/25 (d)(e)		1,000	965,093
Highbridge Loan Management 4-2014 Ltd., Series 4A-2014, Class B,			
3.29%, 7/28/25 (d)(e)		820	795,860
ING IM CLO 2012-4 Ltd., Series 2012-4A, Class C, 4.79%, 10/15/23 (d)(e)		1,000	1,002,520
LCM X LP, Series 10AR, Class ER,			
5.79%, 4/15/22 (d)(e)		1,000	989,514
Madison Park Funding Ltd. (d)(e):			
Series 2012-8AR, Class CR, 3.10%, 4/22/22		500	500,037
Series 2012-8AR, Class DR, 4.15%, 4/22/22		250	249,497
Series 2014-14A,Class D, 3.89%, 7/20/26		500	483,592
Neuberger Berman CLO XVII Ltd., Series 2014-17A, Class D, 3.86%, 8/04/25 (d)(e)		500	473,755
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class C, 4.03%, 11/14/25 (d)(e)		1,500	1,428,420
Neuberger Berman CLO XVIII Ltd.,			
Series 2014-18A, Class B,			
3.43%, 11/14/25 (d)(e)		1,250	1,249,225
Oaktree EIF II Series A2 Ltd., Series 2014-A2, Class C, 3.47%, 11/15/25 (d)(e)		2,000	1,965,628
Octagon Investment Partners XII Ltd.,			
Series 2012-1AR, Class ER,			
5.78%, 5/05/23 (d)(e)		1,200	1,189,747
Octagon Investment Partners XXII Ltd., Series 2014-1A, Class C1,			
3.55%, 11/22/25 (d)(e)		1,000	988,835

See Notes to Financial Statements.

# Consolidated Schedule of Investments (continued)

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

(Percentages shown are based on Net Assets)

		Par	
Asset-Backed Securities		(000)	Value
Octagon Investment Partners XXII Ltd.,		()	
Series 2014-1A, Class D1,			
4.20%, 11/22/25 (d)(e)	USD	1,000	\$ 974,448
DneMain Financial Issuance Trust,			
Series 2015-2A (e):			
Class C, 4.32%, 7/18/25		200	199,994
Class D, 5.64%, 7/18/25		200	199,958
DZLM IX Ltd., Series 2014-9A, Class C, 3.89%, 1/20/27 (d)(e)		1,250	1,194,763
Palmer Square CLO Ltd., Series 2014-1A (d)(e):			
Class B, 2.84%, 10/17/22		1,100	1,093,187
Class C, 4.14%, 10/17/22		845	832,100
Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (d)(e)		1,500	1,433,257
FICP CLO III Ltd., Series 2014-3A, Class C, 3.54%, 1/20/27 (d)(e)		1,000	997,887
Venture CDO Ltd., Series 2014-17A, Class C, 3.14%, 7/15/26 (d)(e)		500	487,055
Venture XIII CLO Ltd., Series 2013-13A, Class D, 3.81%, 6/10/25 (d)(e)		1,000	962,048
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.59%, 1/15/27 (d)(e)		1,000	1,000,000
Voya CLO Ltd., Series 2014-4A (d)(e):		1 7 5 0	1 818 004
Class C, 4.29%, 10/14/26		1,750	1,717,826
Class D, 5.79%, 10/14/26		1,000	928,662
WhiteHorse IX Ltd., Series 2014-9A, Class C, 2.99%, 7/17/26 (d)(e)		250	233,957
Total Asset-Backed Securities 2.8%			42,827,710
Corporate Bonds			
Aerospace & Defense 1.5%		2.295	1 097 050
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e) Bombardier, Inc., 7.50%, 3/15/25 (e)		2,285 1,450	1,987,950 1,098,375
Meccanica Holdings USA, Inc., 6.25%, 7/15/19 (e)		1,430	1,225,660
Oshkosh Corp., 5.38%, 3/01/25		566	566,000
TransDigm, Inc.:		500	500,000
5.50%, 10/15/20		2,490	2,440,573
6.00%, 7/15/22		9,680	9,536,252
6.50%, 7/15/24		6,048	5,911,920
5.5070, TT15724		0,040	5,711,720
Air Freight & Logistics 0.8%			22,766,730
Air Medical Merger Sub Corp., 6.38%, 5/15/23 (e)		1,321	1,228,530
National Air Cargo Group, Inc.:		1,521	1,220,330
11.88%, 5/02/18		856	855,983
11.88%, 5/08/18		830	874,591
WFS Global Holding SAS, 9.50%, 7/15/22	EUR	486	565,871
XPO Logistics, Inc.:	LUK	-100	505,071
7.88%, 9/01/19 (e)	USD	3,163	3,352,780
5.75%, 6/15/21	EUR	250	270,883
6.50%, 6/15/22 (e)	USD	5,230	5,151,550
	030	5,250	5,151,550
Airlines 2.6%			12,300,188
American Airlines Pass-Through Trust,			
Series 2013-2, Class C, 6.00%, 1/15/17 (e)		6,336	6,494,317
Continental Airlines Pass-Through Trust:			, , ,
Series 1997-4, Class B, 6.90%, 7/02/18		222	228,383
Series 2012-3, Class C, 6.13%, 4/29/18		5,145	5,337,937
Delta Air Lines Pass-Through Trust, Class B:		-,	- , , ,
Series 2009-1, 9.75%, 6/17/18		785	841,994
Series 2010-1, 6.38%, 7/02/17 (e)		2,647	2,680,088
US Airways Pass-Through Trust:			,,

Series 2012-1, Class C, 9.13%, 10/01/15		989	993,422
Series 2012-2, Class C, 5.45%, 6/03/18		5,720	5,762,900
Series 2013-1, Class B, 5.38%, 5/15/23		5,081	5,258,928
		Par	0,200,720
Corporate Bonds		(000)	Value
Airlines (concluded)		(000)	value
Virgin Australia Trust, Series 2013-1 (e):			
	USD	6 402	\$ 6,590,796
Class C, 7.13%, 10/23/18	USD	6,493	
Class D, 8.50%, 10/23/16		5,477	5,607,010
			39,795,775
Auto Components 3.3%			
Affinia Group, Inc., 7.75%, 5/01/21		3,109	3,295,540
Autodis SA, 6.50%, 2/01/19	EUR	147	171,554
CNH Industrial Finance Europe SA,			
2.75%, 3/18/19		1,422	1,586,922
Dana Holding Corp., 6.75%, 2/15/21	USD	200	208,000
Goodyear Tire & Rubber Co., 6.50%, 3/01/21		1,510	1,598,335
cahn Enterprises LP/Icahn Enterprises Finance Corp.:		-,010	1,000,000
8.50%, 3/15/17		352	350,240
5.00%, 8/01/20		10,743	11,117,394
5.88%, 2/01/22		2,797	
		2,191	2,825,669
aguar Land Rover Automotive PLC,	655	1.052	1 /10 0/0
5.00%, 2/15/22	GBP	1,053	1,619,868
Rhino Bondco SpA, 7.25%, 11/15/20	EUR	390	467,486
Schaeffler Finance BV:			
4.75%, 5/15/23 (e)	USD	1,440	1,386,000
3.25%, 5/15/25	EUR	217	230,284
Schaeffler Holding Finance BV (f):			
(5.75% Cash or 6.50% PIK),			
5.75%, 11/15/21		800	964,349
(6.25% Cash), 6.25%, 11/15/19 (e)	USD	2,130	2,241,825
(6.75% Cash), 6.75%, 11/15/12 (e)	055	6,753	7,208,827
		0,755	7,200,027
(6.88% Cash or 7.63% PIK),		2 400	2 476 800
5.88%, 8/15/18 (e)	ELID	2,400	2,476,800
6.88% Cash), 6.88%, 8/15/18	EUR	1,660	1,929,737
JCI International, Inc., 8.63%, 2/15/19	USD	7,080	5,805,600
ZF North America Capital, Inc.:			
2.25%, 4/26/19	EUR	100	111,093
4.50%, 4/29/22 (e)	USD	1,121	1,085,969
2.75%, 4/27/23	EUR	1,400	1,480,678
4.75%, 4/29/25 (e)	USD	1,965	1,861,837
Banks 1.4%			50,024,007
Banca Monte dei Paschi di Siena SpA,			
3.63%, 4/01/19	EUR	120	136,758
Banco Espirito Santo SA:	Lon	.20	100,100
4.75%, 1/15/18		1,900	2,160,106
1.00%, 1/13/18		1,900	
		275	110,354
Banco Popolare, 2.75%, 7/27/20			307,066
Bankia SA, 4.00%, 5/22/24 (d)		1,000	1,105,794
CIT Group, Inc.:		1.000	4 407 400
5.25%, 3/15/18	USD	4,320	4,487,400
5.63%, 4/01/18 (e)		1,400	1,498,000
5.50%, 2/15/19 (e)		6,919	7,273,599
5.00%, 8/01/23		560	567,000
5.00%, 4/01/36		2,800	2,632,000
HSH Nordbank AG, 0.78%, 2/14/17 (d)	EUR	665	506,675
bercaja Banco SA, 5.00%, 7/28/25 (d)		600	659,414
			21,444,166
Beverages 0.0%			21,444,100
Horizon Holdings I SASU, 7.25%, 8/01/23		300	343,766
Hydra Dutch Holdings 2BV, 5.48%, 4/15/19 (d)		388	414,255
			759 001
			758,021

Building Products 1.5%			
American Builders & Contractors Supply Co., Inc., 5.63%, 4/15/21 (e)	USD	1,315	1,311,713
Builders FirstSource, Inc., 10.75%, 8/15/23 (e)		902	915,530
Building Materials Corp. of America,			
6.75%, 5/01/21 (e)		2,490	2,605,163
Cemex SAB de CV, 4.38%, 3/05/23	EUR	455	484,682

See Notes to Financial Statements.

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### ANNUAL REPORT

# Consolidated Schedule of Investments (continued)

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

(Percentages shown are based on Net Assets)

<b>U</b>			Par	
binding Products (concluded) EVE Mager Sub Lac, 8,005, 100/21 (c) LSP Jaint Issuer 5A, 7.758, 91522 EVE Mager Sub Lac, 8,005, 100/21 (c) LSP Jaint Issuer 5A, 7.758, 91522 EVE Mager Sub Lac, 8,005, 100/21 (c) LSP Jaint Issuer 5A, 7.758, 91522 EVE Mager Sub Lac, 8,005, 100/21 (c) LSP Jaint Issuer 5A, 7.758, 7.1574 (c) LSP Jaint Issuer 5A, 7.7574 (c) LSP Jaint Issuer 3A, 7.757	Corporate Rouds		(000)	Value
TPC Marger Sub L.C. 8.009, 1001/21 (c)         USD         3.500         S         3.652.825           SPP Bath Issens A, 7.7559, 015/223 (c)         USD         L.527.000         Momentive Performance Materials, Inc., 1597, 11572         USD         L.527.000           Issens, 10.24/21         3.758         3.188.081         Nomentive SetTomance Materials, Inc., 650%, 201/22         3.550         3.501.187           1587 (Corp.:         3.758         1.157.18         3.035         4.426.875           1597 (S, 115718         3.045.900         1.234         1.227.830           1587 (Corp.:         2.3350.510         2.355.001         2.355.001           1587 (Grophic Corp.:         3.046.000         1.206         3.046.500           168.45cbm CCP Haldea LP, 9.306, 310/19         19.048         18.524.109           277 ade Financial Corp.:         2.857         2.985.565           1636%, 91/5723         2.549         2.249.000           17.056         1.1572         2.857         2.985.565           1636%, 91/5718         2.120         3.006.990           17.057         1.557         2.549.000         3.006.990           17.057         1.557         2.549.000         3.006.500           177.067         1.280.024         2.887 </td <td>•</td> <td></td> <td>(000)</td> <td>Value</td>	•		(000)	Value
SPD Ballin Essaer SA, 7.75%, 9/1522         EUR         460         908.124           Mononic herronianal Cop., 563%, 3/1523 (o)         USD         1.520         1.527.000           Stas%, 110/2421         3.758         3.188,981         3.501         1.87           SGC Corp.:         3.050         3.501,187         3.535         4.4256,875           Sys%, 10/2421         3.053         4.4256,875         5.56%, 301/25 (o)         1.234         1.227,830           Sig Karonic CQF Holden LP, 9.05%, 3/19/19         19.045         1.234         1.227,830         1.064           Sig Karonic CQF Holden LP, 9.05%, 3/19/19         19.045         1.8524,109         1.064         3.060,4990         3.356,110         3.064,990         3.064,990         3.054,119         3.064,990         3.054,119         3.064,990         3.054,119         3.064,990         3.054,119         3.064,990         3.054,119         3.064,990         3.051,133         3.064,990         3.051,133         3.064,990         3.054,119         3.064,990         3.051,133         3.064,990         3.051,133         3.064,990         3.051,133         3.064,990         3.051,133         3.064,990         3.051,133         3.064,990         3.051,133         3.064,990         3.051,133         3.064,990         3.051,133 <t< td=""><td>CPG Merger Sub LLC, 8.00%, 10/01/21 (e)</td><td>USD</td><td>3,590</td><td>\$ 3,652,825</td></t<>	CPG Merger Sub LLC, 8.00%, 10/01/21 (e)	USD	3,590	\$ 3,652,825
Womenive Performance Materials, Inc.,         3738         3188.891           19' Gen Industries, Inc., 6.50%, 201/22         3,550         3,551           175%, 11/518         3,935         4.426.875           15905, 3001/25 (c)         1,234         1,227.830           Capital Markets         2.1%         1,227.830           Starting Capital Lds, 6.50%, 91/518 (c)         3,840         3,945,600           Marcican Capital Lds, 6.50%, 91/518 (c)         3,840         3,945,600           Marcican Capital Lds, 6.50%, 91/518 (c)         1,068         3,945,600           Trade Funnacial Cop.:         2,006         3,084,500           277.84         1,11/122         2,857         2,985,565           10.88, 80/11/9 (g)(h)         2,056         3,084,570           28.65         1,007,8,81/19 (g)(h)         373         946,570           29.008, 80/11/9 (g)(h)         373         946,570           29.008, 80/11/9 (g)(h)         373         946,570           20.011,334         20.013,34         20.013,34           20.008, 81/19 (g)(h)         373         946,570           20.008, 81/19 (g)(h)         373         946,570           20.008, 61/12 (g)(h)         1,680         1,010,820           20.008, 61/	LSF9 Balta Issuer SA, 7.75%, 9/15/22	EUR		
188%, 10/24/21         3,758         3,188,081           186 Corp.:         3,550         3,501,187           186 Corp.:         23,550         3,501,187           186 Corp.:         1,234         1,227,830           27,550, 1/151 8         3,935         4,426,6875           180 Corp.:         23,350,510         23,350,510           20,125 (c)         3,840         3,945,600           180 corp.:         1,0048         18,524,109           180 corp.:         1,206         3,600,400           180 corp.:         1,206         3,600,400           180 corp.:         1,206         3,600,400           180 corp.:         2,857         2,985,555           180 corp.:         2,857         2,985,555           180 corp.:         2,987         2,985,555           190 corp.:         2,980,000         2,989 <td>Masonite International Corp., 5.63%, 3/15/23 (e)</td> <td>USD</td> <td>1,520</td> <td>1,527,600</td>	Masonite International Corp., 5.63%, 3/15/23 (e)	USD	1,520	1,527,600
by Gen Industries, hc., 6.50%, 201/22         3,501,187           7,75%, 11/51/8         3,935         4,426,875           550%, 300/25 (c)         1,234         1,227,830           Signification for the state of the state				
JSG Corp.:	.88%, 10/24/21		3,738	3,188,981
USE Corp:       426,875         150%, 3001/25 (c)       1,234       1,227,830         23,350,510       23,350,510         Signal Markets 2.1%       23,350,510         Trade Financial Corp.:       90,948       18,524,109         150%, 301/25 (c)       18,524,109       18,524,109         150%, 11/15/22       2,857       2,985,55         150%, 11/15/22       2,547       2,985,55         153%, 11/15/22       2,547       2,985,55         153%, 11/15/22       2,547       2,985,55         153%, 11/15/22       2,549       2,549,91,573         154%, 11/15/22       2,549       2,549,91,573         156       1,206       3,344         156,55       1,520       1,514         156       1,523       629       610,130         156       1,525       1,525       1,525         1572       1,555       1,523,919       1,555         1573       1,555       1,523,919       1,555         1573       1,555       1,523,919       1,555         1575       1,555       1,555       1,555         1575       1,555       1,555       1,555         15755       1,551	Ply Gem Industries, Inc., 6.50%, 2/01/22		3,550	3,501,187
50%, 301/25 (c)     1,234     1,227,830       Capital Markets     23,350,510       Capital Lut, 6,50%, 9/15/18 (c)     3,840     3,945,600       Blackstone CQP Holden LP, 9,30%, 3/19/19     19,048     18,524,109       "Trade Financial Corp.:				
Sapital Markets         23,350,510           Sapital Markets         24,050           Inmerican Capital Lud., 65%, 9/15/18 (c)         3,840         3,945,600           "Trade Financial Corp.:         19,048         18,525,109           "Trade Financial Corp.:         2,857         2,985,565           63%, 9/15/23         2,549         2,549,000           33%, 11/15/22         2,857         2,985,565           63%, 9/15/23         2,549         2,549,000           138%, 11/15/22         2,857         2,985,501           338%, 500/121 (c)         1,883,004         373           138%, 500/121 (c)         1,883,004         373           141 Corp., 488%, 515/23         629         610,130           128,8%, 501/21         1,848         1,935,780           63%, 11/15/21         1,565         1,523,919           11/18/22         1,501         1,283,351           63%, 51/723         2,186         1,901,820           63%, 51/723         1,501         1,283,351           63%, 51/723         1,501         1,283,351           63%, 51/723         1,501         1,283,351           63%, 51/723         1,501         1,283,351           63%, 51/721	.75%, 1/15/18		3,935	4,426,875
Tapital Markets         2.1%           Numerican Capital Lid., 6.50%, 79/15/18 (c)         3,840         3,945,600           Backstone CQP Holdco LP, 9.30%, 31/9/19         19,048         18,524,109           21 Tade Financial Corp.         2,857         2,985,565           0.50%, 87/11/9 (c)(p)(h)         2,857         2,985,565           0.50%, 87/11/9 (c)(p)(h)         373         946,570           Second Corp.         2,2149         2,349,000           1.60%, 97/15/23         2,549         2,349,000           1.60%, 87/11/9 (c)(p)(h)         373         946,570           Second Corp.           Secon	5.50%, 3/01/25 (e)		1,234	1,227,830
Spital Markets         2.1%           Markica CQP Holdco LP, 9.30%, 3/19/19         19,048         18,524,109           "Track Francial Corp.:				
Jackstone CQP Holdeo LP, 9.30%, 3/19/19         19,048         18,524,109           PTrade Financi Corp.:	Capital Markets 2.1%			23,350,510
Jackstone CQP Holdeo LP, 9.30%, 3/19/19         19,048         18,524,109           PTrade Financi Corp.:			3,840	3,945,600
Pirmare limine licit Corp.:       1.206       3.060.409         100%, 831/19 (o)(o)(b)       1.206       3.060.409         138%, 11/15/22       2.857       2.985.565         1.63%, 91/15/23       2.549       2.549.000         ieries A. 0.00%, 831/19 (g)(b)       373       946.570         Status Colspan="2">Status Colspan= 2"         Stat				
100%, 8/31/19 (c)(g)(h)     1,206     3060,490     38%, 11/15/22     2,857     2,985,565     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%     5,55%				
38%, 11/15/22         2,857         2,985,565           63%, 91/573         2,549         2,549,000           ieries A, 0.00%, 8/31/19 (g)(h)         373         946,570           "Itemicals 1.4%         32,011,334           Xualla Coating Systems US Holdings, Inc/Axalta Coating Systems Dutch Holding BV,         38%, 501/21 (e)           Vialla Coating Systems US Holdings, Inc/Axalta Coating Systems Dutch Holding BV,         1,760           238%, 501/21 (e)         1,760         1,883,024           Vialla Coating Systems US Holdings, Inc/Axalta Coating Systems Dutch Holding BV,         1,760         1,883,024           Vialla Coating Systems US Holdings, Inc/Axalta Coating Systems Dutch Holding BV,         1,760         1,883,024           Vialla Coating Systems US Holdings, Inc/Axalta Coating Systems Dutch Holding BV,         1,760         1,883,024           Vialla Coating Systems US Holdings, Inc/Axalta Coating Systems Dutch Holding BV,         1,760         1,883,024           Vialla Coating Systems US Holdings, Inc/Axalta Coating Systems US Holdings IN         1,885,011,80         1,885,012         1,865         1,803,024           Vialna Coating Systems US Holdings INC         1,881,012         1,803,012         1,803,012         1,803,012         1,803,012         1,803,012         1,813,018,012         1,814,012         1,803,011         1,814,914,912         1,814,914,91 <td>1</td> <td></td> <td>1,206</td> <td>3,060,490</td>	1		1,206	3,060,490
63%, 9/15/23         2,549         2,549,000           ieries A, 0.00%, 8/31/19 (g)(h)         373         946,570           Themicals L4%         32011,334           txalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV,         1,760         1,883,024           xiall Cop., 48%, 5/15/23         629         610,130           'elanese US Holdings LLC:         1,565         1,523,919           ieaws, 6/15/21         1,548         1,935,780           ieaws, 6/15/21         1,565         1,523,919           ieaws, 6/15/23         2,186         1,901,820           i.3%, 5/15/23         2,186         1,901,820           i.3%, 5/15/23         1,501         1,283,355           i.3%, 5/15/23         1,501         1,283,355           i.3%, 5/15/23         1,501         1,016,269           i.50%, 5/15/23         1,501         1,016,269           i.50%, 5/15/21         EUR         373         430,536           i.13%, 4/15/1         EUR         378         430,536           i.13%, 4/15/1         EUR         311         341,344           i.13%, 4/15/1         EUR         313         409,356           i.13%, 4/15/19 (c)         USD         1,131				
ieries A, 0.00%, 8/31/19 (g)(h)         373         946,570           372         32,011,334           Themicals 1.4%         32,011,334           Xxalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV,         1,760         1,883,024           Xxalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV,         629         610,130           Zaffee, SUB Holdings LLC:         1,848         1,935,780         629           Caffee, SUB Holdings LLC:         1,848         1,935,780         6365           Caffee, US Holdings LLC:         1,565         1,523,919           Themours Co. (e):         2,186         1,901,820           Colow, S/15/25         1,501         1,283,355           Huntsman International LLC:         811         398,111           Ci3%, 3/15/25         1,015         1,016,269           Si3%, 8/15/18         EUR         1,779         2,031,241           NEOS Group Holdings SA:         400         444,461           Ci3%, 8/15/18         EUR         373         430,536           Ci3%, 8/15/18         EUR         311         341,384           Ova Chemicals Corp., 5.0%, 5/01/25 (c)(c)         USD         415,000           Varde Montchen Holdco SA, 5.25%, 6/15/21				
Themials         1.4%           Xalla Coating Systems US Holdings, Inc/Axalta Coating Systems Dutch Holding BV,         1.760         1.883.024           Xiall Corp., 4.88%, 5/15/23         629         610.130           Ednases US Holdings LLC:         1.848         1.935,780           1.63%, 1/115/22         1.655         1.233.919           Ememours Co. (e):         1.861         1.901,820           1.00%, 5/15/25         1.501         1.283.355           Mutsman International LLC:         381         398,111           1.33%, 4/15/21         EUR         1.779         2.031,241           NEOS Group Holdings SA:         1.13%, 4/15/21         SIL         430,356           1.3%, 8/15/18         EUR         3.78         430,536           Soft, S/15/18         EUR         3.78         430,536           1.3%, 8/15/18         EUR         3.78         430,536           Soft, S/15/18         EUR         3.78         430,536           Alor Co. Lid, 5.0%, 5.0%, 5.01/25 (c)(e)         USD         4.13         440,348           Motichem Holdoo SA, 5.25%, 6/15/21         EUR         311         341,384           QOVA Chemicals Corp., 5.00%, 5.001/25 (c)(e)         EUR         394         415,600	Series A, 0.00%, 8/31/19 (g)(h)		373	946,570
Themicals         1.4%           Xaila Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV,         1.760         1.883.024           Xaila Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV,         629         610.130           Sizes, 50/12/16         629         610.130           Clamese US Holdings LLC:         1.848         1.935,780           6.3%, 11/15/22         1.655         1.223.919           Thermours Co. (e):         1.501         1.283.355           1.00%, 5/15/25         1.501         1.283.355           1.01%, 5/15/25         1.501         1.283.355           1.01%, 5/15/25         1.501         1.283.355           1.01%, 5/15/25         1.501         1.0163.241           K159%, 3/15/21         Still         381         398.111           1.31%, 4/15/21         EUR         1.779         2.031.241           K150%, 5/15/18         EUR         378         430.536           5.05%, 8/15/18         EUR         378         430.536           Montichem Holdco SA, 5.25%, 6/15/21         USD         413         409.346           VOVA Chemicals Corp., 5.00%, 5/01/25 (c)(c)         USD         415         415.000           Patter Streecs Supplice				32,011,334
Vxalla Conding Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV,         1,760         1,883,024           1,38%, 501/21 (e)         1,760         1,883,024           Vxalla Corp., 4,88%, 515/23         629         610,130           2elanese US Holdings LLC:         1,848         1,935,780           6.56%, 1/17/22         1,565         1,523,919           Chemous Co. (e):	Chemicals 1.4%			
xiall Corp., 4.88%, 5/15/23       629       610, 130         Clanese US Holdings LLC:       1.848       1,935, 780         .63%, 1/15/21       1.565       1,523,919         Chemours Co. (e):				
xiall Corp., 4.88%, 5/15/23       629       610, 130         Celanese US Holdings LLC:       1,848       1,935, 780         .63%, 1/15/21       1,565       1,523,919         hemours Co. (e):			1,760	1,883,024
1,84%       1,935,780         6.3%, 1/15/21       1,565       1,523,919         hemours Co. (e):       1,501       1,283,355         100%, 5/15/25       1,501       1,283,355         1untsman International LLC:       381       398,111         6.3%, 3/15/21       381       398,111         1.3%, 4/15/21       EUR       1,779       2,031,241         NEOS Group Holdings SA:       1       1,115       1,016,269         .50%, 8/15/18       USD       1,015       1,016,269         .50%, 8/15/18       USD       1,015       1,016,269         .50%, 8/15/18       USD       400       444,461         .88%, 2/15/19       400       444,461         .63%, 3/15/21       USD       411       3403,336         .50%, 8/15/18       EUR       311       341,384         VOV A Chemicals Corp., 5.00%, 5/01/25 (c)(e)       USD       4115       415,000         1atform Specialty Products Corp., 6.50%, 2/01/22 (e)       6,728       6,514,924         SPC Escrow Corp., 6.00%, 2/01/23       EUR       931       653,516         .20mmercial Services & Supplies       2.2%       2.2%       2.154,940         Commercial Services & Supplies       2.2%			629	
.63%, 11/15/22       1,565       1,523,919         Themours Co. (e):	Celanese US Holdings LLC:			
Chemours Co. (e):       2,186       1,901,820         63%, 5/15/23       1,501       1,283,355         Huntsman International LLC:	.88%, 6/15/21		1,848	1,935,780
.63%, 5/15/23       2,186       1,901,820         .00%, 5/15/25       1,501       1,283,355         Juntsman International LLC:       381       398,111         .63%, 3/15/21       381       398,111         .13%, 4/15/21       EUR       1,779       2,031,241         NEOS Group Holdings SA:       USD       1,015       1,016,269         .13%, 8/15/18 (e)       USD       1,015       1,016,269         .50%, 8/15/19       EUR       378       430,536         .8%, 2/15/19 (e)       USD       413       409,386         Aontichem Holdco SA, 5.25%, 6/15/21       EUR       311       341,384         .00V A Chemicals Corp., 5.00%, 5/01/25 (c)(e)       USD       415       415,000         Valtform Specialty Products Corp., 6.50%, 2/01/22 (e)       6,728       6,514,924         SPC Escrow Corp., 6.00%, 2/01/23       EUR       394       415,600         Commercial Services & Supplies       2.2%         VA Bond Co. Ltd., 5.50%, 7/31/43       GBP       500       755,741         Vbengoa Finace SAU, 7.00%, 4/15/20       USD       2,579       1,508,715         VDS Waste Holdings, Inc., 8.25%, 10/01/20       1,546       1,600,110         RA And Co. Ltd., 5.50%, 3/15/20       <	.63%, 11/15/22		1,565	1,523,919
.00%, 5/15/25       1,501       1,283,355         Huntsman International LLC:	Chemours Co. (e):			
Huntsman International LLC:       381       398,111         6.3%, 3/15/21       381       398,111         6.3%, 3/15/21       EUR       1,779       2,031,241         NEOS Group Holdings SA:	5.63%, 5/15/23		2,186	1,901,820
381       398,111         13%, 4/15/21       EUR       1,779       2,031,241         NEOS Group Holdings SA:	7.00%, 5/15/25		1,501	1,283,355
i.13%, 4/15/21       EUR       1,779       2,031,241         NEOS Group Holdings SA:	Juntsman International LLC:			
NEOS Group Holdings SA:       USD       1.015       1.016,269         .50%, 8/15/18       EUR       378       430,536         .50%, 8/15/18       400       444,41         .50%, 8/15/19       USD       413       409,386         Montichem Holdco SA, 5.25%, 6/15/21       USD       413       409,386         Montichem Holdco SA, 5.25%, 6/15/21       USD       415       415,000         Yatform Specialty Products Corp., 5.00%, 5/01/25 (c)(e)       6,728       6,514,924         YSP Escrow Corp., 6.00%, 2/01/23 (e)       6,728       6,514,924         Commercial Services & Supplies       2.2%       2.1,554,940         AA Bond Co. Ltd., 5,50%, 7/31/43       GBP       500       755,741         Nbengoa Finance SAU, 7.00%, 4/15/20       EUR       931       653,516         Nbengoa Greenfield SA, 6,50%, 10/01/19 (e)       USD       2,579       1,508,715         ADS Waste Holdings, Inc., 8.25%, 10/01/20       3,123       3,238,161       328,381,161         Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5,50%, 4/01/23       720       713,923         Silbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Srand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD	8.63%, 3/15/21		381	398,111
NEOS Group Holdings SA:       USD       1.015       1.016,269         .50%, 8/15/18       EUR       378       430,536         .50%, 8/15/18       400       444,41         .50%, 8/15/19       USD       413       409,386         Montichem Holdco SA, 5.25%, 6/15/21       USD       413       409,386         Montichem Holdco SA, 5.25%, 6/15/21       USD       415       415,000         Yatform Specialty Products Corp., 5.00%, 5/01/25 (c)(e)       6,728       6,514,924         YSP Escrow Corp., 6.00%, 2/01/23 (e)       6,728       6,514,924         Commercial Services & Supplies       2.2%       2.1,554,940         AA Bond Co. Ltd., 5,50%, 7/31/43       GBP       500       755,741         Nbengoa Finance SAU, 7.00%, 4/15/20       EUR       931       653,516         Nbengoa Greenfield SA, 6,50%, 10/01/19 (e)       USD       2,579       1,508,715         ADS Waste Holdings, Inc., 8.25%, 10/01/20       3,123       3,238,161       328,381,161         Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5,50%, 4/01/23       720       713,923         Silbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Srand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD		EUR	1,779	2,031,241
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$			,	
b.50%, 8/15/18       EUR       378       430,536         b.75%, 2/15/19       400       444,461         .88%, 2/15/19 (e)       USD       413       409,386         Aontichem Holdco SA, 5.25%, 6/15/21       EUR       311       341,384         VOVA Chemicals Corp., 5.00%, 5/01/25 (c)(e)       USD       415       415,000         Platform Specialty Products Corp., 6.50%, 2/01/22 (e)       6,728       6,514,924         SPC Escrow Corp., 6.00%, 2/01/23       EUR       394       415,600         Commercial Services & Supplies       2.2%         Commercial Services & Supplies       2.2%         V         AA Bond Co. Ltd., 5.50%, 1/3/1/43       GBP       500       755,741         Nabengoa Finance SAU, 7.00%, 4/15/20       EUR       931       653,516         Nabengoa Greenfield SA, 6.50%, 10/01/19 (e)       USD       2,579       1,508,715         NDS Waste Holdings, Inc., 8.25%, 10/01/20       1,546       1,600,110         NARAMARK Corp., 5.75%, 3/15/20       3,123       3,238,161         Vvis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23       720       713,923         Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785<	5.13%, 8/15/18 (e)	USD	1,015	1,016,269
X8%, 2/15/19 (e)       USD       413       409,386         Montichem Holdco SA, 5.25%, 6/15/21       EUR       311       341,384         VOVA Chemicals Corp., 5.00%, 5/01/25 (c)(e)       USD       415       415,000         Platform Specialty Products Corp., 6.50%, 2/01/22 (e)       6,728       6,514,924         VSPC Escrow Corp., 6.00%, 2/01/23       EUR       394       415,600         Commercial Services & Supplies       2.2%         XA Bond Co. Ltd., 5.50%, 7/31/43       GBP       500       755,741         Note: Solution of the services of the service set service		EUR	378	430,536
Montichem Holdco SA, 5.25%, $6/15/21$ EUR311341,384MOVA Chemicals Corp., 5.00%, $5/01/25$ (c)(e)USD415415,000Platform Specialty Products Corp., 6.50%, $2/01/22$ (e) $6,728$ $6,514,924$ SPC Escrow Corp., $6.00\%$ , $2/01/23$ EUR $394$ 415,600Commercial Services & Supplies $2.2\%$ Commercial Services & Supplies $2.2\%$ Commercial Services & Supplies $2.2\%$ Commercial Services & Supplies $2.2\%$ A Bond Co. Ltd., $5.50\%$ , $7/31/43$ GBP $500$ $755,741$ Nbengoa Finance SAU, $7.00\%$ , $4/15/20$ EUR $931$ $653,516$ Abengoa Greenfield SA, $6.50\%$ , $10/01/19$ (e)USD $2,579$ $1,508,715$ ADS Waste Holdings, Inc., $8.25\%$ , $10/01/20$ $3,123$ $3,238,161$ Avis Budget Car Rental LLC/Avis Budget Finance, Inc., $5.50\%$ , $4/01/23$ $720$ $713,923$ Bilbao Luxembourg SA, $(10.50\%$ Cash or $11.25\%$ PIK), $10.50\%$ , $12/01/18$ (f)EUR $428$ $501,785$ Brand Energy & Infrastructure Services, Inc., $8.50\%$ , $12/01/21$ (e)USD $1,558$ $1,394,410$ Covanta Holding Corp., $5.88\%$ , $3/01/24$ $1,180$ $1,150,500$ urassic Holdings III, Inc., $6.88\%$ , $2/15/21$ (e) $2,738$ $1,923,445$	0.75%, 2/15/19		400	444,461
NOVA Chemicals Corp., 5.00%, 5/01/25 (c)(e)       USD       415       415,000         Platform Specialty Products Corp., 6.50%, 2/01/22 (e)       6,728       6,514,924         SPC Escrow Corp., 6.00%, 2/01/23       EUR       394       415,600         21,554,940         Commercial Services & Supplies 2.2%         AA Bond Co. Ltd., 5.50%, 7/31/43       GBP       500       755,741         Abengoa Finance SAU, 7.00%, 4/15/20       EUR       931       653,516         Abengoa Greenfield SA, 6.50%, 10/01/19 (e)       USD       2,579       1,508,715         ADS Waste Holdings, Inc., 8.25%, 10/01/20       1,546       1,600,110         ARAMARK Corp., 5.75%, 3/15/20       3,123       3,238,161         Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23       720       713,923         Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD       1,558       1,394,410         Covanta Holding Corp., 5.88%, 3/01/24       1,180       1,150,500       1,150,500         urassic Holdings III, Inc., 6.88%, 2/15/21 (e)       2,738       1,923,445	.88%, 2/15/19 (e)	USD	413	409,386
Platform Specialty Products Corp., 6.50%, 2/01/22 (e)       6,728       6,514,924         PSPC Escrow Corp., 6.00%, 2/01/23       EUR       394       415,600         PSPC Escrow Corp., 6.00%, 2/01/23       EUR       394       415,600         Commercial Services & Supplies       2.2%       2.1,554,940         AA Bond Co. Ltd., 5.50%, 7/31/43       GBP       500       755,741         Abengoa Finance SAU, 7.00%, 4/15/20       EUR       931       653,516         Nengoa Greenfield SA, 6.50%, 10/01/19 (e)       USD       2,579       1,508,715         ADS Waste Holdings, Inc., 8.25%, 10/01/20       1,546       1,600,110         ARAMARK Corp., 5.75%, 3/15/20       3,123       3,238,161         Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23       720       713,923         Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD       1,558       1,394,410         Covanta Holding Corp., 5.88%, 3/01/24       1,180       1,150,500       1,923,445	Aontichem Holdco SA, 5.25%, 6/15/21	EUR	311	341,384
Platform Specialty Products Corp., 6.50%, 2/01/22 (e)       6,728       6,514,924         PSPC Escrow Corp., 6.00%, 2/01/23       EUR       394       415,600         PSPC Escrow Corp., 6.00%, 2/01/23       EUR       394       415,600         Commercial Services & Supplies       2.2%       2.1,554,940         AA Bond Co. Ltd., 5.50%, 7/31/43       GBP       500       755,741         Abengoa Finance SAU, 7.00%, 4/15/20       EUR       931       653,516         Nengoa Greenfield SA, 6.50%, 10/01/19 (e)       USD       2,579       1,508,715         ADS Waste Holdings, Inc., 8.25%, 10/01/20       1,546       1,600,110         ARAMARK Corp., 5.75%, 3/15/20       3,123       3,238,161         Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23       720       713,923         Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD       1,558       1,394,410         Covanta Holding Corp., 5.88%, 3/01/24       1,180       1,150,500       1,923,445	NOVA Chemicals Corp., 5.00%, 5/01/25 (c)(e)	USD	415	
PSPC Escrow Corp., 6.00%, 2/01/23       EUR       394       415,600         21,554,940       21,554,940         Commercial Services & Supplies       2.2%         AA Bond Co. Ltd., 5.50%, 7/31/43       GBP       500       755,741         Abengoa Finance SAU, 7.00%, 4/15/20       EUR       931       653,516         Abengoa Greenfield SA, 6.50%, 10/01/19 (e)       USD       2,579       1,508,715         ADS Waste Holdings, Inc., 8.25%, 10/01/20       1,546       1,600,110         ARAMARK Corp., 5.75%, 3/15/20       3,123       3,238,161         Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23       720       713,923         Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD       1,558       1,394,410         Covanta Holding Corp., 5.88%, 3/01/24       1,180       1,150,500         urassic Holdings III, Inc., 6.88%, 2/15/21 (e)       2,738       1,923,445	1 · · · · · · · · · · · · · · · · · · ·		6,728	6,514,924
Commercial Services & Supplies         2.2%           AA Bond Co. Ltd., 5.50%, 7/31/43         GBP         500         755,741           Abengoa Finance SAU, 7.00%, 4/15/20         EUR         931         653,516           Abengoa Greenfield SA, 6.50%, 10/01/19 (e)         USD         2,579         1,508,715           ADS Waste Holdings, Inc., 8.25%, 10/01/20         1,546         1,600,110           ARAMARK Corp., 5.75%, 3/15/20         3,123         3,238,161           Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23         720         713,923           Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)         EUR         428         501,785           Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)         USD         1,558         1,394,410           Covanta Holding Corp., 5.88%, 3/01/24         1,180         1,150,500         1,150,500           urassic Holdings III, Inc., 6.88%, 2/15/21 (e)         2,738         1,923,445		EUR		
Commercial Services & Supplies         2.2%           AA Bond Co. Ltd., 5.50%, 7/31/43         GBP         500         755,741           Abengoa Finance SAU, 7.00%, 4/15/20         EUR         931         653,516           Abengoa Greenfield SA, 6.50%, 10/01/19 (e)         USD         2,579         1,508,715           ADS Waste Holdings, Inc., 8.25%, 10/01/20         1,546         1,600,110           ARAMARK Corp., 5.75%, 3/15/20         3,123         3,238,161           Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23         720         713,923           Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)         EUR         428         501,785           Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)         USD         1,558         1,394,410           Covanta Holding Corp., 5.88%, 3/01/24         1,180         1,150,500         1,180         1,150,500           Yurassic Holdings III, Inc., 6.88%, 2/15/21 (e)         2,738         1,923,445         1,923,445				21,554,940
AA Bond Co. Ltd., 5.50%, 7/31/43       GBP       500       755,741         Abengoa Finance SAU, 7.00%, 4/15/20       EUR       931       653,516         Abengoa Greenfield SA, 6.50%, 10/01/19 (e)       USD       2,579       1,508,715         ADS Waste Holdings, Inc., 8.25%, 10/01/20       1,546       1,600,110         ARAMARK Corp., 5.75%, 3/15/20       3,123       3,238,161         Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23       720       713,923         Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Barand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD       1,558       1,394,410         Covanta Holding Corp., 5.88%, 3/01/24       1,180       1,150,500         urassic Holdings III, Inc., 6.88%, 2/15/21 (e)       2,738       1,923,445	Commercial Services & Supplies 2.2%			
EUR         931         653,516           Abengoa Finance SAU, 7.00%, 4/15/20         EUR         931         653,516           Abengoa Greenfield SA, 6.50%, 10/01/19 (e)         USD         2,579         1,508,715           ADS Waste Holdings, Inc., 8.25%, 10/01/20         1,546         1,600,110           ARAMARK Corp., 5.75%, 3/15/20         3,123         3,238,161           Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23         720         713,923           Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)         EUR         428         501,785           Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)         USD         1,558         1,394,410           Covanta Holding Corp., 5.88%, 3/01/24         1,180         1,150,500         1,150,500           urassic Holdings III, Inc., 6.88%, 2/15/21 (e)         2,738         1,923,445		GBP	500	755,741
Abengoa Greenfield SA, 6.50%, 10/01/19 (e)       USD       2,579       1,508,715         ADS Waste Holdings, Inc., 8.25%, 10/01/20       1,546       1,600,110         ARAMARK Corp., 5.75%, 3/15/20       3,123       3,238,161         Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23       720       713,923         Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD       1,558       1,394,410         Covanta Holding Corp., 5.88%, 3/01/24       1,180       1,150,500         urassic Holdings III, Inc., 6.88%, 2/15/21 (e)       2,738       1,923,445		EUR		
ADS Waste Holdings, Inc., 8.25%, 10/01/20       1,546       1,600,110         ARAMARK Corp., 5.75%, 3/15/20       3,123       3,238,161         Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23       720       713,923         Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD       1,558       1,394,410         Covanta Holding Corp., 5.88%, 3/01/24       1,180       1,150,500         urassic Holdings III, Inc., 6.88%, 2/15/21 (e)       2,738       1,923,445	Abengoa Greenfield SA, 6.50%, 10/01/19 (e)			
ARAMARK Corp., 5.75%, 3/15/20       3,123       3,238,161         Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23       720       713,923         Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD       1,558       1,394,410         Covanta Holding Corp., 5.88%, 3/01/24       1,180       1,150,500         urassic Holdings III, Inc., 6.88%, 2/15/21 (e)       2,738       1,923,445	· · · · · · · · · · · · · · · · · · ·			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23       720       713,923         Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)       EUR       428       501,785         Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)       USD       1,558       1,394,410         Covanta Holding Corp., 5.88%, 3/01/24       1,180       1,150,500         urassic Holdings III, Inc., 6.88%, 2/15/21 (e)       2,738       1,923,445	•			
Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (f)         EUR         428         501,785           Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)         USD         1,558         1,394,410           Covanta Holding Corp., 5.88%, 3/01/24         1,180         1,150,500           urassic Holdings III, Inc., 6.88%, 2/15/21 (e)         2,738         1,923,445				
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)         USD         1,558         1,394,410           Covanta Holding Corp., 5.88%, 3/01/24         1,180         1,150,500           urassic Holdings III, Inc., 6.88%, 2/15/21 (e)         2,738         1,923,445		EUR		
Covanta Holding Corp., 5.88%, 3/01/241,1801,150,500urassic Holdings III, Inc., 6.88%, 2/15/21 (e)2,7381,923,445	6			
urassic Holdings III, Inc., 6.88%, 2/15/21 (e) 2,738 1,923,445				
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Bills Bills, Safes, 2007.22         EUR         667         772.4071           1388, 51520         USD         1.880         2005.5783           1389, 51520         USD         1.880         2005.5783           indired Rentils North America, Inc: concluded):         1001         1.0858.588           indired Services & Supplies (concluded):         1555         \$         5         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.55         \$         5.955.75.120         7.950,000           13758, 11.015204         1.358         1.9758,120         1.358         6.976.4075         7.990,000         \$         3.844,180           Nammeliations Equipment         2.967         1.990         2.646.727         3.984.1180         \$         9.980.900         \$         9.990.900         \$         3.984.1180         \$         9.990.900         \$         3.984.9170         \$         2.067.970         \$         3.984.9170 <td< th=""><th></th><th></th><th></th><th></th></td<>					
Jinide Ronia North America, Inc::         USD         J.890         2.005,763           J.25%, 201/21         J.890         2.005,763         J.001         J.055,558           J.25%, 201/21         J.001         J.005,553         J.001         J.005,555           J.106 Ronia North America, Inc. (concluded):         Inc. (concluded):         Inc. (concluded):         Inc. (concluded):           J.37%, 41/522         USD         5.555         5.955,5512         3.786,6101           J.37%, 41/523         USD         5.690         6.074,073         799,000           J.37%, 11/524         USD         5.690         6.074,073         799,000           J.37%, 11/524 (c)         USD         5.690         6.074,073         790,000           J.37%, 11/524 (c)         USD         5.690         6.074,073         700         700,000         700,000         700,000	Mustang Merger Corp., 8.50%, 8/15/21 (e)				
(38%, 5/5/20)         USD         1,890         2,005,763           (32%, 201/21)         1,001         1,055,558           Par         Par           Sommercial Services & Supplies (concluded):         (000)         Value           (36%, 41/52)         USD         5,555         \$         5,985,512           (36%, 41/52)         1,055         1,076,100         3,266         3,766,610           (37%, 11/52)         1,055         3,766,610         3,266         3,766,610           (37%, 11/52)         1,055,100         4,076,010         3,266         3,766,610           (37%, 11/52)         0,018         6,029,251         1,076,100         2,049         3,266         3,766,010           (37%, 11/52)         0,018         6,029,251         1,000,100         2,049         3,050         1,001,100         2,049,030         2,049,030         2,049,033         1,061         2,050,012         1,013,030,000         3,050,012         1,013,030,012         1,001         2,050,012         1,013,030,012         1,036,012,01         1,041         2,008,030,012         1,036,012,01         1,013,030,012         1,030,012,01         1,013,01,012         1,030,012,01         1,013,01,012         1,0130,012,012,010         1,013,012,01         1,013,01,01	Silk Bidco, 7.50%, 2/01/22	EUR	667	774,671	
یجی         ال.01         L58:588           Jarporate Boads         (000)         Value           Jarporate Boads         (155)         (157)           Jarporate Boads         (158)         (157)           Jarporate Boads         (157)         (158)           Jarporate Boads         (157)         (157)	Jnited Rentals North America, Inc.:				
Par           ingopentic Bonds         (000)         Value           simmercial Scrives & Supplies (concluded):		USD		2,005,763	
Opportal Bonds         Opport Bonds         Opport Bonds         Opport Bonds         Opport Bonds         Second Bond	.25%, 2/01/21		1,001	1,058,558	
ammerical services & Supplies (concluded):			Par		
Domineral Services & Supplies (concluded) hind Rentals North America, Inc. (concluded); 1.63%, 41/522. USD 5.555 \$ 5.985512 1.63%, 41/522. USD 5.656 \$ 5.985512 1.63%, 41/523. 3.266 3.266 3.265 1.65%, 41/524. 3.266 3.2784 Constraints of Sequence 1.2.9% Constraints of Sequence 1.	°ornorate Bonds		(000)	Value	
hind Renals North America, Inc. (concluded): 63%, 41522 USD 5.555 5 5 598.512 1.3%, 61523 1.052 5.555 5 5 598.512 1.3%, 61523 1.052 5.555 5 5 598.512 1.3%, 61523 1.0528 5.050 5.050 5.050 5.050 6.074.075 3.3844.189 ammunications Equipment 2.9% 1.5%, 111520 (c) 1.050 5.000 6.074.075 1.5%, 111520 (c) 1.050 5.000 6.074.075 1.4% 301529 (c) 1.050 5.000 6.074.075 1.4% 0.050 6.074.075 1.4% 0.050 6.074.075 1.4% 0.050 6.074.075 1.4% 0.050 6.074.075 1.4% 0.050 6.074.075 1.4% 0.980.500 1.02,077 1.4% 0.980.500 1.02,078 1.4% 0.980.500 1.02,079 1.4% 0.990.500 1.02,078 1.4% 0.			(000)	value	
disk, 41522         USD         5.55         \$ 5.985.512           1.3%, 61523         1.055         1.075.0         1.055           1.3%, 61523         1.075.0         3.326         3.768.610           originare Holding AB, 8.75%, 1201/18         EUR         673         799.009           originare Holding AB, 8.75%, 1201/18         EUR         673         799.009           originare Holding AB, 8.75%, 1201/18         USD         5.600         6.074.075           35%, 31529         0.50%         6.018         6.292.541           35%, 31529         0.50%         6.018         6.292.541           35%, 301/11         0.00%, 6.0525 (c)         2.257         2.198.933           0.00%, 6.0525 (c)         2.257         2.198.933         0.389, 6.0520         2.278         2.297.932           0.00%, 6.0526 (c)         2.278         2.297.932         6.617.715         0.444.700         0.056, 617.715         0.060, 517.15         0.077.15         0.038, 60170         0.056         0.276.21         0.038, 60170         0.056         0.276.21         0.018, 727.15         0.018, 727.15         0.018, 727.15         0.018, 727.15         0.018, 727.15         0.018, 727.15         0.018, 727.15         0.018, 727.15         0.018, 727.15         0.018, 727.15<					
13%, 6/3/23       1.055       1.076,100         Yown, 11/324       3.826       3.768,610         Yown, 11/324       3.826       3.768,610         Yown, 11/320 (c)       3.844,189       3.826         Yown, 11/320 (c)       0.015       5.690       6.074,075         X5%, 11/320 (c)       0.018       5.690       6.074,075         X5%, 11/320 (c)       0.018       6.022,541       0.018       6.022,541         Yown, 11/320 (c)       0.018       6.022,541       0.018       6.022,541         Yown, 11/320 (c)       0.018       6.022,541       0.008, 000,500       0.023,541       0.008, 000,500         Yown, 11/320 (c)       0.013,721       0.008, 01/320       0.2178       2.297,932       0.008, 01/320       0.0138,701/20       0.008, 01/320       0.0138,701/20       0.008, 01/320       0.0138,701/20       0.008, 01/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,701/20       0.0138,71,713,100		USD	5 555	\$ 5,085,512	
72%, 11/15/24     3.826     3.768.610       Versiave Holding AB, 8.75%, 12/01/18     EUR     673     799.009       Summulications Equipment 2.9%     33.844,189       Variati-Liscen USA, Inc.:     USD     5.600     6.0714/75       375%, 11/15/20 (e)     USD     5.600     6.0714/75       375%, 11/15/20 (e)     USD     5.600     6.0714/75       375%, 11/15/20 (e)     0.918     6.022.541     0.008     6.022.541       30%, 40/10     2.949     2.646.727     0.508, 500/12       30%, 500/12     1.480     980.500       30mmScope Technologies Finance LLC,     980.500     980.500       30%, 61/525 (c)     2.278     2.297.932       30%, 61/526     2.278     2.297.932       30%, 61/527     0.508     0.209.4023       30%, 61/526     2.767     8.444.700       0.05%, 10/2017 (h)     EUR     800     2.99.903       30%, 61/527     7.677     8.444.700       0.05%, 401/21     0.606     2.765     2.775.30       200%, 10/10     7.677     8.444.700       0.05%, 10/12/2     7.65     2.775.30       200%, 400/12/1     EUR     8.90     9.97.201       200%, 400/12/1     EUR     1.306     1.375.17       200%, 7		03D			
Vertiser Holding AB. 8.75%, 1201/18         EUR         673         799.009           Summunications Equipment         2.9%         33.844,189           Ventel-Lucent USA, Inc.:         USD         5.690         6.074,075           Vertsel-Lucent USA, Inc.:         USD         5.690         6.074,075           Vertsel-Lucent USA, Inc.:         2.949         2.2646,227           0.50%, 301/21         1.400         900,500           0.50%, 301/21         2.949         2.2646,227           0.50%, 301/21         2.949         2.297,932           0.50%, 61/526 (c)         2.278         2.297,932           0.50%, 61/524         66         617,715           0.60%, 10/217 (h)         EUR         800         2.094,023           0.50%, 61/526 (c)         2.765         2.777,350           0.73%, 701/20         7.677         8,444,700           0.73%, 701/20         7.450         7.420,341           0.73%, 701/20         7.450         7.420,341           0.75%, 101/527 (c)         7.457         8,444,700           0.75%, 101/526 (c)         7.450         7.420,341           Costruction & Engineering         0.8%         1.400,81           Costruction & Engineering         0.8% <td></td> <td></td> <td></td> <td></td>					
Sommunications Equipment         2.9%           Veate-Fluctent USA, Inc.:		FUD			
Jommunications Equipment 2.9%         USD         5.600         6.074.075           75%. 11/15/20 (c)         4.081         6.022.541         5.600         6.022.541           35%. 31/29         6.018         6.292.541         980.500           0.00%, 6/01/90         2.949         2.646.727         0.2149.33           0.00%, 6/15/25 (c)         2.257         2.194.933           0.00%, 6/15/25 (c)         2.278         2.297.932           35%, 6/15/20         0.36         617.715           0.00%, 10/20 (T) (h)         EUR         800         2.094.023           35%, 6/15/20         1.061         2.108.075         2.075.012.03.05           35%, 6/15/20         1.061         2.108.075         2.019.03.05           35%, 5/15/20         1.061         2.108.075         2.013.07         8.444.700           35%, 5/15/21 (c)         3.076.77         8.444.700         2.065.2         2.013.07           35%, 5/15/21 (c)         2.765         2.737.350         2.013.07         8.444.700           35%, 5/15/21 (c)         2.065.2         2.013.07         2.013.07         1.36         1.377.751           35%, 5/15/22 (c)         1.013.07         2.066.07         2.006.715         2.013.777.51 <td< td=""><td>clisure fibiuling AD, 8.75 %, 12/01/18</td><td>LOK</td><td>075</td><td>799,009</td></td<>	clisure fibiuling AD, 8.75 %, 12/01/18	LOK	075	799,009	
Vientel-Lucent USA, Inc.:         USD         5,690         6,074,075           1,59%, 11/15/20 (c)         6,018         6,292,541           0,69%, 40/1/9         2,949         2,646, 275           0,69%, 40/1/9         1,480         980,550           0,69%, 40/1/9         2,257         2,194,933           0,69%, 61/525 (c)         2,257         2,194,933           0,69%, 61/520         2,278         2,297,932           0,69%, 61/524         6,36         617,715           0,69%, 10/21 (f)         EUR         800         2,094,023           0,69%, 10/21 (f)         EUR         800         2,094,023           0,69%, 10/21 (f)         EUR         800         2,094,023           0,69%, 10/122 (c)(c)         7,473         7,420,341           0,69%, 40/123 (c)(c)         7,473         7,420,341           0,78%, 10/15/24         2,662         2,765         2,737,350           0,69%, 50/15/14         2,662         2,681,965         43,908,912           Cuestruction & Engineering 0.8%         11,575,417         716         716,000           0,69%, 10/15/24         2,662         2,681,965         43,908,912           Ucset Ennancial Services SA, 7.25%, 401/21         EUR				33,844,189	
7.5%, 1/1/5/20 (e)       USD       5,690       6,074,075         7.6%, 2/1/5/20       6,018       6,292,541         Varya, Inc. (c):       1,480       980,500         JommScope Technologies Finance LLC,       -       -         Own, 6/10/25 (e)       2,217       2,194,933         JommScope, Inc. (e):       -       -         33%, 6/15/20       2,278       2,297,932         50%, 6/15/24       636       6/17,175         .00%, 10/26/17 (h)       EUR       800       2,094,092         53%, 5/15/30       USD       1,961       2,108,075         2005, 6/15/24       7,677       8,444,700         .00%, 4/01/23 (c)(e)       7,677       8,444,700         .00%, 4/01/23 (c)(e)       7,630       7,420,341         .00%, 4/01/23 (c)(e)       7,630       7,420,341         .275%, 1/01/20       7,16       7,16,000         .38%, 5/15/25 (e)       2,765       2,737,350         .275%, 1/01/22       716       7,16,000         .288, 0/10/24       2,662       2,681,965         .298, 0/10/252       716       7,16,000         .288, 0/10/20       1,336       1,577,51         .298, 1/10/20       1,336       <					
44%, 31/329       6,018       6,292,541         Vaya, Inc. (c):       1,480       980,500         commScope, Technologies Finance LLC,       2,257       2,194,933         commScope, Inc. (c):       2,257       2,194,933         commScope, Inc. (c):       2,278       2,297,932         commScope, Inc. (c):       636       617,715         solw, 61720       636       617,715         solw, 617274       636       617,715         solw, 617274       636       617,715         solw, 617270       EUR       800       2,094,023         solw, 617271       8,444,700       7,430       7,430,77,420,341         solw, 617271       8,444,700       7,430       7,420,341         solw, 617271       2,765       2,737,350       2,765       2,737,350         solw, 617271       2,662       2,662       2,661,965       2,737,350       2,662       2,661,965       2,737,350       2,662       2,661,965       2,737,350       2,852,912       2,167       2,666,715       3,908,912       2,182,72,064,713       3,908,912       2,452,915       2,662       2,661,965       2,755,72,737,350       2,577,753       3,50       5,777,51       3,50       1,577,511       2,662       2,	Alcatel-Lucent USA, Inc.:				
vaya, Inc. (e):         2,949         2,246,727           0.50%, 301/21         1,480         980,500           DommScope Technologies Finance LLC,         2,257         2,194,933           JornmScope, Inc. (e):         2,257         2,194,933           Jordw, 6,1524 (c)         2,278         2,297,932           So%, 6,1524         6.36         617,715           So%, 6,1524         6.36         617,715           So%, 6,1524         0.36         2,094,023           So%, 6,1524         0.36         2,094,023           So%, 6,1524         0.36         2,094,023           So%, 6,1524         0.516         2,080,075           Ago Group LLCZayo Capital, Inc.:         0.00%, 4,00123 (c)(c)         7,657         8,444,700           .03%, 7,0120         7,657         8,444,700         2,665         2,737,350           Sonstruction & Engineering         0.8%         43,908,912         2,765         2,737,350           Sonstruction & Engineering         0.8%         1,570,751         8,444,700         3,068,912           Sonstruction & Engineering         0.8%         1,600         937,220         7,16         7,16,000           Sonstruction & Sengineering         0.8%         1,305         1,3	5.75%, 11/15/20 (e)	USD			
0.0%, 40/1/9         2.949         2.646.727           0.09%, 30/12/         1,480         980.500           DommScope Technologies Finance LLC,         2.257         2.194.933           DommScope, Inc. (e):         2.278         2.297.932           .38%, 615/20         6.36         617.715           Jow, 615/24         6.36         617.715           Jow, 615/24         6.36         617.715           Joy Group LLC/Zayo Capital, Inc.:         0.13%, 7/01/20         7.677         8.444.700           J.33%, 515/39         USD         1.961         2.108.075           Joy Group LLC/Zayo Capital, Inc.:         2.765         2.773.250           J.33%, 515/25 (c)         2.765         2.773.50           Jonstruction & Engineering         0.8%         2.662         2.661.965           Jos J.	.45%, 3/15/29		6,018	6,292,541	
0.50%, 30/121     1,480     980,500     70mmScope Techologies Finance LLC,     2,257     2,194,933     70mmScope, Inc. (e):     3%, 6/15/25 (e)     2,278     2,297,932     2,079,932     50%, 6/15/24     636     617,715     56%, 5/15/39     USD     2,278     2,297,932     50%     0,15/24     636     617,715     56%, 5/15/39     USD     1,961     2,080,759     2,077     8,444,700     0,0%, 4/01/23 (c)(e)     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450     7,450	Avaya, Inc. (e):				
bomScope Technologies Finance LLC, 00%, 61/526 (c) 2.278 2.297 9.32 3.3%, 61/520 2.278 2.297 9.32 3.3%, 61/524 6.56 617.715 tokia OV1: 00%, 10/26/17 (h) EUR 800 2.094.023 6.3%, 51/579 USD 1.961 2.108.075 ayo Group LLC/Zayo Capital, Inc.: 0.13%, 70/120 7.677 8.444.700 0.0%, 4.00/23 (c)(c) 7.677 8.444.700 0.13%, 51/525 (c) 7.675 2.737.350 2.765 2.737.350 2.766 2.2681.965 2.765 2.737.350 2.765 2.737.350 2.765 2.737.350 2.765 2.737.350 2.765 2.737.350 2.766 2.2681.965 2.765 2.737.350 2.765 2.755 3.01/21 EUR 3.20 3.01,317.934 3.00,55, 3.75%, 3.01/21 EUR 3.20 3.00,55, 3.75%, 3.01/21 EUR 3.20 3.00,55, 3.75%, 3.01/21 EUR 3.20 3.00,55, 3.75%, 3.01/21 EUR 3.22,650 3.00,55, 3.75%, 3.01/21 EUR 3.22,650 3.00,55, 3.75%, 3.01/21 EUR 3.22,650 3.00,55, 3.75%, 3.01/21 EUR 3.2,356, 3.75%, 3.01/21 EUR 3.2,356, 3.75%, 3.01/21 EUR 3.2,350,358 3.00,558 2.75%, 3.01/21 EUR 3.2,356,353,57%, 3.01/21 EUR 3.2,350,358 3.00,558 2.75%, 3.01/21 EUR 3.2,350,358 3.00,558 2.2,509,353,57%, 3.01/21 EUR 3.2,350,353,57%, 3.01/21 EUR 3.2,350,35	1.00%, 4/01/19		2,949	2,646,727	
0.00%, of \siz25 (c)         2,257         2,194.933           50msCope, Inc. (c):         2,278         2,297,932           1.38%, 6/15/20         2,278         2,297,932           5.50%, 6/15/24         6.56         6/17/15           5.00%, 15/24         6.56         6/17/15           5.00%, 15/24         0.00         2,094.023           5.00%, 5/15/25         USD         1,961         2,108.075           2ayo Group LLC/Zayo Capital, Inc.:         0.00%, 4/01/23 (c)(e)         7,477         8,444.700           5.00%, 4/01/23 (c)(e)         7,430         7,420.341         3,398, 5/15/25 (e)         43,908.912           5.00mstruction & Engineering         0.8%         43,908.912         716         716,000           5.00%, 4/01/5/24         2,662         2,681.965         43,908.912           5.00% Technology Corp. (c):         716         716         716,000           5.00% Aloi 15/24         2,807.020         1,336         1,577.751           5.00% Stald SpA, 71,3%, 12/01/20         1,336         1,577.751         3,4131           5.00% Stald SpA, 71,3%, 12/01/20         1,336         1,575.417           5.00% Stald SpA, 71,378         1,306         1,575.417           5.00% Stald SpA, 71,578         <	0.50%, 3/01/21		1,480	980,500	
0.00%, 6/15/26 (e)         2,257         2,194.933           50msCope, Inc. (e):         2,278         2,297,932           .38%, 6/15/20         6.36         617.715           50%, 6/15/24         6.36         617.715           .00%, 10/26/17 (h)         EUR         800         2,094.023           .36%, 5/15/25         USD         1,961         2,108.075           .36%, 5/15/25 (e)         7,677         8,444.700         .00%, 4/01/23 (c)(e)         7,430         7,420.341           .00%, 4/01/23 (c)(e)         7,430         7,420.341         .38%, 5/15/25 (e)         43,908.912           .00mstruction & Engineering         0.8%	CommScope Technologies Finance LLC,				
JommScope, Inc. (c):	· ·		2,257	2,194,933	
38%, 6/15/20       2.278       2.297.932         55%, 6/15/24       636       617,715         50%, 6/15/24       636       617,715         50%, 6/15/24       636       617,715         50%, 6/15/24       000       2,094.023         63%, 5/15/25       USD       1,961       2,108.075         ayo Group LLC/Zayo Capital, Inc.:					
50%, 6/15/24         636         617,715           iokin OY1:			2,278	2,297,932	
العالي					
00%, 10/26/17 (h)         EUR         800         2.094,023           i.63%, 5/15/39         USD         1,961         2,108,075           j.03%, 7/01/20         7,677         8,444,700           0.03%, 7/01/23 (c)(e)         7,677         8,444,700           0.03%, 7/01/23 (c)(e)         7,675         2,7430           0.03%, 5/15/25 (e)         2,765         2,737,350           Construction & Engineering         0.8%         43,908,912           Construction & Engineering         0.8%         2,662         2,681,965           LECOM Technology Corp. (e):         716         716,600         336         1,77,751           MultiS24         2,662         2,681,965         2,662         2,681,965         2,662         2,681,965         1,335         1,577,751           Multian Rental Finance Corp., 7,00%, 2/01/19 (e)         USD         2,187         2,066,715         2,037,350         2,187         2,066,715         2,459,975         Veckley Homes LLC/Weckley Finance Corp., 0,0%, 5/15/18 (e)         USD         2,412         2,459,975         Veckley Homes LLC/Weckley Finance Corp., 0,0%, 5/15/18 (e)         USD         2,412         2,459,975         Veckley Homes LLC/Weckley Finance Corp., 0,0%, 5/15/18 (e)         USD         2,412         2,459,975         Veckley Homes LLC/Weckley F					
i.63%, 5/15/39         USD         1,961         2,108,075           zay Group LLC/Zayo Capital, Inc.:         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -         -		EUR	800	2.094.023	
żayo Group LLC/Zayo Capital, Inc.:         7,677         8,444,700           0.03%, 7/01/20         7,430         7,420,341           0.03%, 4/01/23 (cje)         7,430         7,420,341           .33%, 5/15/25 (c)         2,765         2,737,350           43,908,912           Jonstruction & Engineering         0.8%           VECOM Technology Corp. (e):         716         716,000           .38%, 10/15/22         716         716,000           .4364 Financian Services SA, 7.25%, 4/01/21         EUR         960         937,220           .4364 Financian Services SA, 7.25%, 4/01/20         1,336         1,577,571           Muelar Financian Corp., 7.00%, 2/01/19 (e)         USD         2,412         2,459,975           Verafies ASA, 4.50%, 6/30/21         EUR         320         334,131           Yaway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (e)         USD         2,412         2,459,975           Verekley Homes LLC/Weekley Finance Corp., 0.00%, 5/15/18 (e)         USD         2,412         2,459,975           Verekley Homes LLC/Weekley Finance Corp., 0.00%, 5/15/18 (e)         USD         2,412         2,459,975           Verekley Homes LLC/Weekley Finance Corp., 0.00%, 5/15/18 (e)         USD         2,412         2,459,155           ID S					
0.13%, 70/1/20         7,677         8,444,700           0.00%, 4/01/23 (c)(c)         7,430         7,420,341           .33%, 5/15/25 (c)         2,765         2,737,350           43,908,912           Onstruction & Engineering         0.8%           Value           Value           A3,908,912           Onstruction & Engineering         0.8%           Value         716         716,000           Sa%, 10/15/24         2,662         2,681,965           Value in Rental Finance Corp., 7.00%, 2/01/19 (c)         USD         2,187         2,066,715           Value in Rental Finance Corp., 7.00%, 2/01/19 (c)         USD         2,412         2,459,975           Value in Rental Finance Corp., 7.00%, 2/01/19 (c)         USD         2,412         2,459,975           Value in Rental Finance Corp., 7.00%, 2/01/19 (c)         USD         2,412         2,459,975           Value in Rental Finance Corp., 7.00%, 3/01/22 (c)         4,805         4,925,125           Instruction Materials 2.9%         11,575,417           Value in Rental Section Corp., 7.00%, 3/01/22 (c)         4,805         4,925,125 <td colsp<="" td=""><td></td><td>000</td><td>1,901</td><td>2,100,075</td></td>	<td></td> <td>000</td> <td>1,901</td> <td>2,100,075</td>		000	1,901	2,100,075
.00%, 4/01/23 (c)(c) 7,430 7,420,341 .38%, 5/15/25 (c) 2,737,350 .43,908,912 20nstruction & Engineering 0.8% LECOM Technology Corp. (e): .75%, 10/15/22 716 716,000 .88%, 10/15/24 2,662 2,681,965 .10/15/24 2,662 2,681,965 .10/15/24 2,662 2,681,965 .10/15/24 2,662 2,681,965 .10/15/24 2,662 2,681,965 .10/15/24 2,696 937,220 .11,336 1,577,751 .10/15, 12/01/20 1,336 1,577,751 .10/15, 4,50%, 6/30/21 310,577,751 .10/15, 4,50%, 6/30/21 2,187 2,066,715 .10/15, 4/30% 2,01/29 (c) USD 2,187 2,066,715 .10/15, 4/30% 2,01/29 (c) USD 2,412 2,459,975 .11,575,417 .00%, 2/01/23 862 801,660 .11,575,417 .00%, 2/01/23 862 801,660 .11,575,417 .00%, 2/01/23 9,123 10,137,334 .50%, 7/15/20 9,123 10,137,934 .50%, 7/15/20 9,123 10,137,934 .50%, 7/15/20 9,123 10,137,934 .50%, 7/15/20 15,985 17,063,987 .25%, 12/15/21 (c) 10,25%, 3/01/22 (c) 15,985 17,063,987 .25%, 12/15/21 (c) 10,25%, 3/01/21 20 .10,05%, 3/01/21 20 .10,05%, 3/01/21 20 .10,05%, 3/01/21 20 .10,257 10,539,068 .25% 12/15/21 (c) 10,257 10,539,068 .25%, 12/15/21 (c) 10,257 10,539,068 .25%, 12/15/21 (c) 10,257 10,539,068 .25%, 12/15/21 (c) 10,257 10,539,068 .25% 12/15/15/15 (c) 10,257 10,539,073 .25% 12/15/15/15 (c) 10,257 10,			7 677	8 444 700	
5.38%, 5/15/25 (e)       2,765       2,737,350         43,908,912         Construction & Engineering 0.8%         KECOM Technology Corp. (e):         7716       716         775%, 10/15/22       716       716         2.662       2,681,965         KECOM Technology Corp. (e):         7716       716       716         7716       716       716         716       716       716         716       716       716         716       716       716         Statistic Corp.         X10/120       1,335       1,577,751         Statistic Corp., 7.00%, 2/01/19 (e)       USD       2,187       2,066,715         Statistic Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veekley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veekley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veekley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975					
43,908,912         Construction & Engineering 0.8%         LECOM Technology Corp. (e):         7.75%, 10/15/22         7.16         7.75%, 10/15/22         16         17.6         7.16         7.16         7.16         7.16         7.16         7.16         7.16         7.16         7.16         10.15/24         2.662       2.681,965         Numerical Services SA, 7.25%, 4/01/21       EUR       90       937,220         USD       2.187       2.066,715         Supply ance Corp., 7.00%, 2/01/19 (e)       USD       2.412       2.459,975         Veckley Homes LLC/Weckley Finance Corp., 0.00%, 5/15/18 (e)       USD       2.412       2.459,975         Veckley Homes LLC/Weckley Finance Corp., 1.00%, 3/01/22 (e)       4.805       4.925,125         Instributors, Inc., 10.25%, 3/01/22 (e)       4.805       4.925,125         Instributors, Inc., 10.25%, 3/01/21       9,123       10,137,934 </td <td></td> <td></td> <td></td> <td></td>					
Construction & Engineering 0.8%			2,705	2,757,550	
NECOM Technology Corp. (e):       716       716,000         7.75%, 10/15/22       716       716,000         38%, 10/15/24       2,662       2,681,965         Mcleas Financial Services SA, 7.25%, 4/01/21       EUR       960       937,220         Statali SpA, 7.13%, 12/01/20       1,336       1,577,751         BlueLine Rental Finance Corp., 7.00%, 2/01/19 (e)       USD       2,187       2,066,715         Sovafives SAS, 4.50%, 6/30/21       EUR       320       334,131         Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 3/01/22 (e)       4,805       4,925,125       11,575,417         Construction Materials 2.9%       11,575,417       11,053,935       17,063,987         10.0%, 4/15/20       9,123       10,137,934       5,985       17,063,987         .50%, 7/15/20       10,257       10,0257       10,039,068       2,257				43,908,912	
5.75%, 10/15/22       716       716,000         8.8%, 10/15/24       2,662       2,681,965         8.8%, 10/15/24       EUR       960       937,220         Atdesa Financial Services SA, 7.25%, 4/01/21       EUR       960       937,220         Astaldi SpA, 7.13%, 12/01/20       1,336       1,577,751         BueLine Rental Finance Corp., 7.00%, 2/01/19 (e)       USD       2,187       2,066,715         Stavay Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veekley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Weekley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veekley Homes LLC/Weekley Finance Corp., 7.00%, 3/01/22 (e)       4,805       4,925,125       11,575,417         Construction Materials       2.9%       11,575,417       11,575,417         L00%, 4/15/20       9,123       10,137,934       1,50%, 7/15/20       10,257       10,539,068         Construction MaccaFerri SpA, 5.75%, 3/01/21       EUR       262       293,915       20,93,915         Officine MaccaFerri SpA, 5.75%, 6/01/21       780       855,634       43,815,663         Consumer Finance       1.8%       1,286,609 <td></td> <td></td> <td></td> <td></td>					
38%, 10/15/24       2,662       2,681,965         Mdesa Financial Services SA, 7.25%, 4/01/21       EUR       960       937,220         Astaldi SpA, 7.13%, 12/01/20       1,336       1,577,751         ShueLine Rental Finance Corp., 7.00%, 2/01/19 (e)       USD       2,187       2,066,715         Novafives SAS, 4.50%, 6/30/21       EUR       320       334,131         Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Weekley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Weekley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Weekley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Weekley Homes LLC/Weekley Finance Corp., 7.00%, 3/01/22 (e)       4,805       4,925,125         ID Supply, Inc.:       11,575,417       10,137,934         1,00%, 4/15/20       9,123       10,137,934         2,50%, 7/15/21 (e)       10,257       10,539,068         Kerneos Tech Group SAS, 5.75%, 3/01/21       EUR       262       293,915         Officine MaccaFerri SpA, 5.75%, 6/01/21       780       855,634         Consumer Finance       1.8%       1.13%, 9/30/25<			716	716.000	
Aldesa Financial Services SA, 7.25%, 4/01/21       EUR       960       937,220         Astadi SpA, 7.13%, 12/01/20       1,336       1,577,751         BlueLine Rental Finance Corp., 7.00%, 2/01/19 (e)       USD       2,187       2,066,715         Novafives SAS, 4.50%, 6/30/21       EUR       320       334,131         Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,459,975         Veckley Homes LLC/Weekley Finance Corp., 7.00%, 5/15/18 (e)       USD       2,459,975         Construction Materials 2.9%       11,575,417       11,575,417         Sofw, 71/5/20       15,985       17,063,987         Sofw, 71/5/20 (e)       10,257       10,539,068 <td></td> <td></td> <td></td> <td></td>					
Astaldi SpA, 7.13%, 12/01/20       1,336       1,577,751         BueLine Rental Finance Corp., 7.00%, 2/01/19 (e)       USD       2,187       2,066,715         slovafives SAS, 4.50%, 6/30/21       EUR       320       334,131         afway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (e)       USD       2,412       2,459,975         Veekley Homes LLC/Weekley Finance Corp.,       00%, 5/15/18 (e)       USD       2,412       2,459,975         Veekley Homes LLC/Weekley Finance Corp.,       11,575,417       11,575,417         Construction Materials       2.9%       4,805       4,925,125         D Supply, Inc.:       1,00%, 4/15/20       9,123       10,137,934         1.50%, 7/15/20       15,985       17,063,987         5.25%, 12/15/21 (e)       10,257       10,539,068         Cerneos Tech Group SAS, 5.75%, 3/01/21       EUR       262       293,915         Officine MaccaFerri SpA, 5.75%, 6/01/21       780       855,634         Consumer Finance       1.8%       43,815,663         Consumer Finance       1.8%       43,815,663         Consumer Finance       1.8%       2,029       1,957,985         MJ Financial, Inc.:       5,00%, 11/01/31       19,308       22,860,093 <td></td> <td>EUR</td> <td></td> <td></td>		EUR			
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (e)         USD         2,187         2,066,715           Sovafives SAS, 4.50%, 6/30/21         EUR         320         334,131           Eadway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (e)         USD         2,412         2,459,975           Veekley Homes LLC/Weekley Finance Corp., 0.00%, 2/01/23         862         801,660           Now, 2/01/23         862         801,660           Supervised State Corp., 10.25%, 3/01/22 (e)         4,805         4,925,125           ID Supply, Inc.:         10.0%, 4/15/20         9,123         10,137,934           1.00%, 4/15/20         9,123         10,137,934         50%, 7/15/20         15,985         17,063,987           2.05%, 7/15/20         15,985         17,063,987         10,257         10,539,068           Kerneos Tech Group SAS, 5.75%, 3/01/21         EUR         262         293,915           Officine MaccaFerri SpA, 5.75%, 6/01/21         780         855,634           Consumer Finance 1.8%         43,815,663         43,815,663           XINF Pinancial, Inc.:		Lon			
Novafives SAS, 4.50%, 6/30/21         EUR         320         334,131           Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (e)         USD         2,412         2,459,975           Weekley Homes LLC/Weekley Finance Corp., 6.00%, 2/01/23         862         801,660           Solow, 2/01/23         862         801,660           Construction Materials         2.9%         11,575,417           Construction Materials         2.9%         4,805         4,925,125           HD Supply, Inc.:         1,00%, 4/15/20         9,123         10,137,934           2.50%, 7/15/20         15,985         17,063,987           5.25%, 12/15/21 (e)         10,257         10,539,068           Cerneos Tech Group SAS, 5.75%, 3/01/21         EUR         262         293,915           Officine MaccaFerri SpA, 5.75%, 6/01/21         780         855,634           Consumer Finance         1.8%         43,815,663           XIIY Financial, Inc::         513%, 9/30/24         USD         2,366         2,389,660           63%, 3/30/25         2,029         1,957,985         3,00%, 11/01/31         19,308         22,860,093		USD			
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (e) Veekley Homes LLC/Weekley Finance Corp., 0.00%, 2/01/23 862 801,660 11,575,417 Construction Materials 2.9% American Tire Distributors, Inc., 10.25%, 3/01/22 (e) 4,805 4,925,125 HD Supply, Inc: 1.00%, 4/15/20 9,123 10,137,934 15,985 17,063,987 5.25%, 12/15/21 (e) Scrences Tech Group SAS, 5.75%, 3/01/21 EUR 262 293,915 Officine MaccaFerri SpA, 5.75%, 6/01/21 Consumer Finance 1.8% MIy Financial, Inc: 5.13%, 9/30/24 (S3%, 3/30/25 2,029 1.957,985 2,029 1.957,985	1 · · · · · · · · · · · · · · · · · · ·				
Weekley Homes LLC/Weekley Finance Corp., 0.00%, 2/01/23         862         801,660           11,575,417         11,575,417           Construction Materials 2.9%         4,805         4,925,125           HD Supply, Inc.:         11,00%, 4/15/20         9,123         10,137,934           1.00%, 1/15/20         9,123         10,137,934           2.5%, 12/15/21 (e)         10,257         10,539,068           Kerneos Tech Group SAS, 5.75%, 3/01/21         EUR         262         293,915           Officine MaccaFerri SpA, 5.75%, 6/01/21         780         855,634           Consumer Finance 1.8%           XIIY Financial, Inc.:				,	
.00%, 2/01/23       862       801,660         11,575,417         Construction Materials 2.9%         Longe Lange Colspan="2">11,575,417         Construction Materials 2.9%         Longe Lange Colspan="2">1,575,417         Construction Materials 2.9%         Longe Lange Colspan="2">1,575, 3/01/22 (e)         Longe Lange Colspan="2">4,805         1,00%, 4/15/20         50%, 7/15/20         1,01,37,934         Longe Lange Colspan="2">1,01,37,934         Longe Lange Colspan="2">1,01,37,934         Longe Colspan="2">1,01,37,934         Longe Colspan="2">1,0257         10,53,987         25%, 12/15/21 (e)         Lange Colspan="2">293,915         Officine MaccaFerri SpA, 5.75%, 6/01/21         Lange Colspan="2">2,366		USD	2,412	2,439,975	
Construction Materials       2.9%         American Tire Distributors, Inc., 10.25%, 3/01/22 (e)       4,805       4,925,125         HD Supply, Inc.:       9,123       10,137,934         1.00%, 4/15/20       9,123       10,137,934         2.50%, 7/15/20       15,985       17,063,987         2.50%, 12/15/21 (e)       10,257       10,539,068         Kerneos Tech Group SAS, 5.75%, 3/01/21       EUR       262       293,915         Officine MaccaFerri SpA, 5.75%, 6/01/21       780       855,634         Attack         Attack         USD       2,366       2,389,660         Attack         USD       2,366       2,389,660         Attack       30/25       2,029       1,957,985         A00%, 11/01/31       19,308       22,860,093       22,860,093			862	801,660	
Construction Materials       2.9%         American Tire Distributors, Inc., 10.25%, 3/01/22 (e)       4,805       4,925,125         HD Supply, Inc.:       9,123       10,137,934         1.00%, 4/15/20       9,123       10,137,934         2.50%, 7/15/20       15,985       17,063,987         2.50%, 12/15/21 (e)       10,257       10,539,068         Kerneos Tech Group SAS, 5.75%, 3/01/21       EUR       262       293,915         Officine MaccaFerri SpA, 5.75%, 6/01/21       780       855,634         Attack         Attack         USD       2,366       2,389,660         Attack         USD       2,366       2,389,660         Attack       30/25       2,029       1,957,985         A00%, 11/01/31       19,308       22,860,093       22,860,093					
nmerican Tire Distributors, Inc., 10.25%, 3/01/22 (e)       4,805       4,925,125         ID Supply, Inc.:       9,123       10,137,934         1.00%, 4/15/20       15,985       17,063,987         .50%, 7/15/20       10,257       10,539,068         .25%, 12/15/21 (e)       10,257       10,539,068         Kerneos Tech Group SAS, 5.75%, 3/01/21       EUR       262       293,915         Officine MaccaFerri SpA, 5.75%, 6/01/21       780       855,634         August Space 1.8%         UISD 2,366       2,389,660         .63%, 3/30/25       2,029       1,957,985         .00%, 11/01/31       19,308       22,860,093	Construction Materials 2.0%			11,575,417	
HD Supply, Inc.: 1.00%, 4/15/20 9,123 10,137,934 2.50%, 7/15/20 15,985 17,063,987 5.25%, 12/15/21 (e) 10,257 10,539,068 Kerneos Tech Group SAS, 5.75%, 3/01/21 EUR 262 293,915 Difficine MaccaFerri SpA, 5.75%, 6/01/21 780 855,634 43,815,663 Consumer Finance 1.8% Ally Financial, Inc.: 5.13%, 9/30/24 USD 2,366 2,389,660 4.63%, 3/30/25 2,029 1,957,985 3.00%, 11/01/31 19,308 22,860,093			1 905	4 025 125	
1.00%, 4/15/20       9,123       10,137,934         .50%, 7/15/20       15,985       17,063,987         .25%, 12/15/21 (e)       10,257       10,539,068         Kerneos Tech Group SAS, 5.75%, 3/01/21       EUR       262       293,915         Officine MaccaFerri SpA, 5.75%, 6/01/21       780       855,634         43,815,663         USD 2,366       2,389,660         .63%, 3/30/25       2,029       1,957,985         .00%, 11/01/31       19,308       22,860,093			4,000	4,923,123	
.50%, 7/15/20       15,985       17,063,987         .25%, 12/15/21 (e)       10,257       10,539,068         Kerneos Tech Group SAS, 5.75%, 3/01/21       EUR       262       293,915         Officine MaccaFerri SpA, 5.75%, 6/01/21       780       855,634         43,815,663         Consumer Finance 1.8%         XIIy Financial, Inc.:			9.123	10.137.934	
.25%, 12/15/21 (e)       10,257       10,539,068         Kerneos Tech Group SAS, 5.75%, 3/01/21       EUR       262       293,915         Officine MaccaFerri SpA, 5.75%, 6/01/21       780       855,634         43,815,663         Consumer Finance 1.8%         XIIIy Financial, Inc.:					
Eur         262         293,915           Officine MaccaFerri SpA, 5.75%, 6/01/21         780         855,634           43,815,663           Consumer Finance 1.8%           Uly Financial, Inc.:					
Officine MaccaFerri SpA, 5.75%, 6/01/21     780     855,634       43,815,663       Consumer Finance 1.8%       Illy Financial, Inc.:       .13%, 9/30/24     USD 2,366     2,389,660       6.3%, 3/30/25     2,029     1,957,985       .00%, 11/01/31     19,308     22,860,093		EUR			
Consumer Finance         1.8%           .119 Financial, Inc.:         .13%, 9/30/24         USD         2,366         2,389,660           .63%, 3/30/25         2,029         1,957,985         .00%, 11/01/31         19,308         22,860,093		Lon			
Consumer Finance         1.8%           Ally Financial, Inc.:				43 815 663	
.13%, 9/30/24USD2,3662,389,660.63%, 3/30/252,0291,957,985.00%, 11/01/3119,30822,860,093	Consumer Finance 1.8%			+3,013,003	
.13%, 9/30/24USD2,3662,389,660.63%, 3/30/252,0291,957,985.00%, 11/01/3119,30822,860,093	Ally Financial, Inc.:				
.63%, 3/30/25 .00%, 11/01/31 2,029 1,957,985 19,308 22,860,093		USD	2,366	2,389,660	
.00%, 11/01/31 19,308 22,860,093					
VST. SPA, 7.1570, 4/01/20 EUK 202 309.438	VS F. SpA, 7.13%, 4/01/20	EUR	262	309,438	

			27,517,176
Containers & Packaging 1.0%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
6.25%, 1/31/19 (e)	USD	1,504	1,534,080
6.00%, 6/30/21 (e)		1,825	1,810,947
4.25%, 1/15/22	EUR	1,855	2,083,130

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2015

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

		Par	
Corporate Bonds		(000)	Value
Containers & Packaging (concluded)		(000)	value
Ball Corp., 4.00%, 11/15/23	USD	1,374	\$ 1,294,995
Beverage Packaging Holdings Luxembourg II SA (e):		-,	+ -,
5.63%, 12/15/16		483	480,585
5.00%, 6/15/17		2,137	2,126,315
Crown Americas LLC/Crown Americas Capital Corp. III, 6.25%, 2/01/21		93	96,836
Crown European Holdings SA, 4.00%, 7/15/22	EUR	758	875,470
H-Holding Finance SA, (8.25% Cash), 8.25%, 12/01/22 (f)		300	348,774
ealed Air Corp.:			
4.88%, 12/01/22 (e)	USD	709	709,000
4.50%, 9/15/23	EUR	776	896,477
5.13%, 12/01/24 (e)	USD	1,941	1,964,040
GD Group SAS, 5.63%, 5/15/19	EUR	405	461,970
Ni-tributory 0.201			14,682,619
Distributors 0.3%	LICD	1 251	1 270 402
/WR Funding, Inc., 7.25%, 9/15/17	USD	4,254	4,379,493
Diversified Consumer Services 0.3%	CDD	205	502 700
Cognita Financing PLC, 7.75%, 8/15/21	GBP	325	503,700
Laureate Education, Inc., 10.00%, 9/01/19 (e)	USD	2,655	2,226,881
ervice Corp. International, 5.38%, 5/15/24		1,350	1,404,000
			4,134,581
Diversified Financial Services 3.0%			
AerCap Ireland Capital Ltd./AerCap Global Aviation Trust:			
.50%, 5/15/21		780	792,675
.00%, 10/01/21		4,340	4,486,475
.63%, 7/01/22		691	696,183
Aircastle Ltd.:			
.63%, 4/15/20		128	145,280
.13%, 3/15/21		1,387	1,418,207
.50%, 2/15/22		880	910,800
DFC Finance Corp., 10.50%, 6/15/20 (e)		2,745	1,537,200
Gala Group Finance PLC, 8.88%, 9/01/18	GBP	2,437	3,912,741
Iorizon Pharma Financing, Inc., 6.63%, 5/01/23 (e)	USD	1,893	1,954,522
IRG Group, Inc., 7.88%, 7/15/19 (e)		2,745	2,889,112
ISH Nordbank AG, 0.82%, 2/14/17 (d)	EUR	313	238,839
nternational Lease Finance Corp.:			
.88%, 4/01/19	USD	160	170,200
.25%, 12/15/20		150	177,750
.63%, 4/15/21		687	699,023
.88%, 8/15/22		4,010	4,325,787
arden Corp., 1.88%, 9/15/18 (h)		100	167,625
efferies Finance LLC/JFIN Co-Issuer Corp. (e):			
.38%, 4/01/20		2,695	2,634,901
.88%, 4/15/22		2,987	2,804,793
ehman Brother Holding Escrow, 1.00%, 9/22/18 (a)(i)		430	44,849
ehman Brothers Holdings, Inc. (a)(i):			
.75%, 1/16/2015	EUR	1,890	281,015
.38%, 10/17/15		350	52,040
.00%, 2/05/16		3,950	576,224
.00%, 12/31/49	USD	1,535	160,101
eucadia National Corp., 8.13%, 9/15/15		4,503	4,511,443
ISCI, Inc., 5.75%, 8/15/25 (e)		1,667	1,700,340
Pershing Square Holdings Ltd.,			
.50%, 7/15/22 (e)		2,100	2,058,000
ProGroup AG, 5.13%, 5/01/22	EUR	206	237,520
Reynolds Group Issuer, Inc.:			

9.88%, 8/15/19	USD	899	945,074
5.75%, 10/15/20		4,884	5,036,625
UniCredit SpA, 6.95%, 10/31/22	EUR	275	360,494
			45,925,838
		Par	
Corporate Bonds		(000)	Value
Diversified Telecommunication Services 2.6%		()	
CenturyLink, Inc.:			
6.45%, 6/15/21	USD	1,125	\$ 1,123,425
Series V, 5.63%, 4/01/20		5,420	5,406,504
Cequel Communications Holdings I LLC/Cequel Capital Corp., 5.13%, 12/15/21 (e)		1,025	939,156
Frontier Communications Corp.:			
8.50%, 4/15/20		2,275	2,337,563
6.25%, 9/15/21		2,750	2,510,475
7.13%, 1/15/23		955	862,365
7.63%, 4/15/24 6.88%, 1/15/25		422 670	376,635
Level 3 Financing, Inc.:		070	566,988
2.00%, 6/01/20		2,395	2,520,738
5.13%, 5/01/23 (e)		2,932	2,858,700
5.38%, 5/01/25 (e)		7,632	7,374,420
Telecom Italia Capital SA:		,	.,,
6.38%, 11/15/33		745	756,175
6.00%, 9/30/34		2,890	2,832,200
Telecom Italia Finance SA, 7.75%, 1/24/33	EUR	380	563,915
Telecom Italia SpA:			
6.38%, 6/24/19	GBP	900	1,506,273
3.25%, 1/16/23	EUR	500	560,605
5.88%, 5/19/23	GBP	1,900	3,107,761
Telenet Finance V Luxembourg SCA:			
6.25%, 8/15/22	EUR	1,362	1,653,695
6.75%, 8/15/24		1,982	2,432,963
Electric Utilities 0.5%			40,290,556
Homer City Generation LP (f): (8.14% Cash), 8.14%, 10/01/19	USD	747	747.405
(8.14% Cash), 8.14%, 10/01/19 (8.73% Cash), 8.73%, 10/01/26	03D	2,079	2,058,044
Mirant Mid Atlantic Pass-Through Trust:		2,077	2,030,044
Series B, 9.13%, 6/30/17		743	772,572
Series C, 10.06%, 12/30/28		2,237	2,309,682
Talen Energy Supply LLC, 6.50%, 6/01/25 (e)		1,096	1,016,540
Viridian Group FundCo II Ltd., 7.50%, 3/01/20	EUR	624	693,220
			7,597,463
Electrical Equipment 0.4%			
Areva SA, 4.88%, 9/23/24		50	58,256
Belden, Inc., 5.50%, 4/15/23		1,602	1,788,697
International Wire Group Holdings, Inc., 8.50%, 10/15/17 (e)	USD	1,421	1,463,630
Techem Energy Metering Service GmbH & Co., 7.88%, 10/01/20	EUR	210	254,268
Trionista Holdco GmbH, 5.00%, 4/30/20 Trionista TopCo GmbH, 6.88%, 4/30/21		1,405 418	1,624,709 493,849
польа торео опол, 0.00 //, 4/30/21		410	473,049
Energy Equipment & Services 1.1%			5,683,409
Calfrac Holdings LP, 7.50%, 12/01/20 (e)	USD	3,862	2,587,540
Gates Global LLC/Gates Global Co., 5.75%, 7/15/22	EUR	110	100,008
Genesis Energy LP/Genesis Energy Finance Corp.:			
5.75%, 2/15/21	USD	283	266,020
6.75%, 8/01/22 MEG Energy Corp. (e):		1,096	1,063,120
5.50%, 3/15/21		4,781	3,994,526
5.38%, 1/30/23		575	462,875
Peabody Energy Corp., 6.00%, 11/15/18		1,000	332,500
Precision Drilling Corp., 5.25%, 11/15/24		4,147	3,255,395

Transocean, Inc.:		
3.00%, 10/15/17	1,914	1,760,880
6.00%, 3/15/18	2,520	2,406,600
6.50%, 11/15/20	1,019	839,401
4.30%, 10/15/22	346	239,605

17,308,470

See Notes to Financial Statements.

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ANNUAL REPORT

AUGUST 31, 2015

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

		Par	
Corporate Bonds		(000)	Value
Food & Staples Retailing 2.2%			
Bakkavor Finance 2 PLC:			
8.25%, 2/15/18	GBP	825	\$ 1,313,611
8.75%, 6/15/20		795	1,329,380
Brakes Capital, 7.13%, 12/15/18		830	1,314,417
Family Dollar Stores, Inc., 5.00%, 2/01/21	USD	1,344	1,399,987
Family Tree Escrow LLC (e):			
5.25%, 3/01/20		817	855,808
5.75%, 3/01/23		13,489	14,129,727
R&R Ice Cream PLC:			
4.75%, 5/15/20	EUR	745	848,542
(9.25% Cash or 10.00% PIK), 9.25%, 5/15/18 (f)		823	932,199
Rite Aid Corp.:			
9.25%, 3/15/20	USD	2,080	2,239,900
6.75%, 6/15/21		1,536	1,620,480
6.13%, 4/01/23 (e)		7,882	8,088,902
		1,002	0,000,702
			34,072,953
Food Products 0.8%		0.155	0.101.507
Anna Merger Sub, Inc., 7.75%, 10/01/22 (e)		2,155	2,134,786
Boparan Finance PLC:		- 10	
4.38%, 7/15/21	EUR	249	257,062
5.50%, 7/15/21	GBP	522	729,678
Findus Bondco SA, 9.13%, 7/01/18	EUR	437	513,585
Post Holdings, Inc. (e):			
7.75%, 3/15/24	USD	4,269	4,407,742
8.00%, 7/15/25		1,826	1,885,345
Smithfield Foods, Inc.:			
6.63%, 8/15/22		1,516	1,612,645
5.88%, 8/01/21 (e)		891	924,413
The WhiteWave Foods Co., 5.38%, 10/01/22		950	982,062
			13,447,318
Forest Products 0.1%			10,11,010
Darling Global Finance BV, 4.75%, 5/30/22	EUR	100	107,558
JBS USA LLC/JBS USA Finance, Inc., 5.75%, 6/15/25 (e)	USD	1,280	1,241,600
505 0577 EEC/505 0577 Finance, inc., 5.7576, 6/15/25 (C)	CSD	1,200	1,241,000
			1,349,158
Health Care Equipment & Supplies 0.8%			
3AB Optique Development SAS, 5.63%, 4/15/19	EUR	900	970,801
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (e)	USD	3,373	3,014,619
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (e)		4,447	4,600,421
Fresenius Medical Care US Finance, Inc.,			
5.75%, 2/15/21 (e)		1,580	1,710,350
IDH Finance PLC:			
6.00%, 12/01/18	GBP	614	951,209
6.00%, 12/01/18 (e)		200	309,840
			11,557,240
Health Care Providers & Services 6.9%			11,337,240
Acadia Healthcare Co., Inc.:	USD		
5.13%, 7/01/22	63D	1,145	1,150,725
5.63%, 2/15/23		468	477,097
Alere, Inc.:		400	4//,09/
		2,449	2 550 205
7.25%, 7/01/18			2,559,205
8.63%, 10/01/18		2,834	2,905,927
6.38%, 7/01/23 (e)		1,635	1,675,875

Care UK Health & Social Care PLC, 5.58%, 7/15/19 (d) GBP 851 1,259,789	0 0			
USD         2,47         2,458,42           118/S. Connoutly Health Systems, Inc.:         2,125         2,175,469           13.88, 201/22         2,39,48         4,195,974           Par         Par         2           Composite Bonds         6,0009         Value Features, Inc.:           Composite Bonds         5,501,255         5,502,255           Composite Bonds         5,501,255         5,502,255           Composite Bonds         1,734         1,732,339           Composite Bonds         1,734         1,732,339           Composite Bonds         2,915         2,225,555           Songs, 501,25         2,917,25         2,205         5,232,175           CA, Inc.:         2,2105         2,239,187         2,205         2,205,123         1,237,130           CA, Bonds, Conc., Conc.	Amsurg Corp., 5.63%, 7/15/22		5,428	5,539,980
HSCCanning Health Systems, Inc.:       2,175,469         15%, MJ/M 2       3,948       4,195,974         15%, MJ/M 2       3,948       4,195,974         NSW, 201/22       0000       Value         15%, MJ/M 2       050       5,555, 41,952         160116 Carrer Providers & Service (concluded)       1,514       1,782,349         15118, 171/1241       050       5,355, 64,9323       1,314       1,782,349         1530, 1530,152       1,314       1,782,349       1,782,349         1530, 1530,152       2,211       2,225,555       5,321,715         1530, 3150,192       4,431       5,321,715       5,321,715         1530, 31519       2,211       2,225,555       5,321,715         1530, 31519       4,437       1,523,413       1,537,531         1530, 31519       4,437       1,537,531       1,537,531         1530, 31512       2,331,819       1,437,81       1,337,533         1530, 317,1521       2,430       4,331,321       1,437,81         1530, 317,1521       2,441       1,447,89       1,335,300         1530, 310,123       4,447,89       1,437,81       1,447,89         1530, 10024       2,431,400       2,431,400       1,437,320 </td <td>Care UK Health &amp; Social Care PLC, 5.58%, 7/15/19 (d)</td> <td>GBP</td> <td>851</td> <td>1,259,789</td>	Care UK Health & Social Care PLC, 5.58%, 7/15/19 (d)	GBP	851	1,259,789
1.13%, 31/5181       2,125       2,175,409         3.85%, 201/22       3,418       4,195,574         Par       Par         20rporate Bonds       (000)       Value         Lathif Cure Providers & Services (concluded)       1       1         1.51%, 31/527       0.556       \$ 3,560,155         1.51%, 31/527       0.576       \$ 3,560,155         1.550,157       1.390       1.532,330         1.550,157,157       1.390       1.538,159         1.60, Inc.       1.390       1.538,159         1.60, Strip (1,522)       4,214       4,848,177         1.558, 31/512       2,105       2,208,187         1.558, 31/512       2,105       2,239,187         1.558, 31/522       4,214       4,848,177         1.558, 31/522       2,30,187       1.447         1.558, 301/23       2,240       2,281,180         1.558, 301/23       2,440       2,811,600         1.558, 301/25       2,190       2,231,062         1.558, 301/25       2,190       2,31,062         1.558, 301/25       2,190       2,31,062         1.558, 301/25       2,190       2,31,062         1.558, 500/25       1.447,544       1.475,5	Centene Corp., 4.75%, 5/15/22	USD	2,427	2,458,842
3,8,8,%         2,01/22         3,9,4,8         4,95,874           Corporate Boods         (000)         Value           Eath Car Providers & Services (concluded)         5           5,13,8,7,17524         USD         3,576         \$         5,502,3280           Corporate Boods         (Conclusion)         1,174         1,752,249         1,752,249           Corporate Group, Inc. 5,63,9,415/23         1,741         1,752,249         1,553,532,532,532           Corporate Group, Inc. 6,53,9,415/23         2,911         2,925,355         553,532,532,532,532,532,532,532,532,532,	CHS/Community Health Systems, Inc.:			
ppp://prime         pPp           imported bends         0000         Value           imported bends         0000         Softs         Softs           instant/Care Parmene, Inc.         0150         6,56         Softs				2,175,469
Comporte Roads         Comport Res Providers & Services (concluded)         Value           13%, 71/524         USD         3.576         \$         3.560.355           0.9%, 50/125         1.390         1.528.3280         5.568.415/23         1.741         1.782.349           USD, 75, 71/524         1.390         1.528.3280         5.568.415/23         1.390         1.528.3280           USA, Bonc, C., 6.578, 71/522         1.390         1.528.323,175         5.323,175         5.323,175           USA, 71/54         2.191         2.292.555         5.398, 71/52         5.323,175         5.323,175           USA, 71/52         2.105         2.299,187         5.323,175         5.323,175         5.333,152         2.289,187         7.395, 501/23         2.299,187         5.335,501/23         2.299,187         5.355,501/23         2.2105         2.209,187         1.315,300         5.355,501/23         2.2106         2.211,600         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1.315,300         1	0.88%, 2/01/22		3,948	4,195,974
Leadth Care Providers & Services (concluded)           Jask, 711524         USD         3.576         \$         3.560.355           S1356, 711524         USD         3.576         \$         3.560.355           S0366, 51022         1.5136         1.5136         1.752.349           CA Holing, Enc., 6.25%, 211523         1.208.150         2.911         2.203.555           S0367, 211520         4.213         4.208         2.757           S0376, 211520         4.216         4.388, 171         2.991         2.203.555           S0376, 211520         4.216         4.388, 171         2.991         2.203.555           S0376, 211520         4.216         4.388, 171         2.991         2.203.555           S0376, 20123         4.216         4.388, 171         2.991         2.201.431           S0385, 20123         4.996         4.313.230         2.901         2.201.431           S0385, 20125         2.901         2.211.002         2.901         2.211.402           S0385, 20125         2.901         2.211.002         2.901         2.231.002           S0385, 20125         2.901         2.211.002         2.901         2.231.002           S0385, 20125         2.901         2.241.407.339			Par	
>Avii II elablic are Partners, Inc.:         USD         3.576         \$ \$ 5,560,355           1.358, 71/527         6,156         6.032,380           XamWorks Group, Inc., 6,55%, 41/523         1,79         1,782,349           ICA, Holdings, Inc., 6,25%, 21/521         2,911         2.925,555           556%, 21/520         2,911         2.925,555           556%, 21/520         2,105         2.238,187           556%, 21/520         2,105         2.238,187           556%, 21/520         2,105         2.238,187           557%, 21/521         2,105         2.238,187           557%, 21/522         2,001,431         3.557           556%, 21/520         4,466         4.331,520           500%, 21/521         9,656         6.575,540           517,547         52,57         1.507,541           538, 510/23         2,417,800         2,417,800           538, 510/23         2,417,553         2,417,800           538, 510/23         2,417,800         2,417,800           538, 510/23         2,417,800         2,417,800           538, 510/23         2,417,800         2,417,800           538, 510/23         2,417,800         2,417,800           539, 510/21         9,31 </td <td>Corporate Bonds</td> <td></td> <td>(000)</td> <td>Value</td>	Corporate Bonds		(000)	Value
13%, 71/32/4     USD     3.576     \$ 5.503.55       00%, 501/25     1,741     1,732.349       CA, Inc., 6.25%, 9.15/23     1,741     1,732.349       CA, Inc., 6.25%, 71/570     2,211     2,295.555       50%, 71/572     4,733     5,252,175       50%, 71/572     4,743     1,507,431       38%, 501/23     1,487     1,507,431       38%, 501/23     1,487     1,507,431       38%, 501/23     4,069     4,331,529       00%, 515/24     2,014     3,069       13%, 515/23     2,440     2,811,600       75%, 110/124 (c)     1,428     1,447,849       13%, 515/23     2,440     2,811,600       75%, 110/124 (c)     1,428     1,447,849       13%, 515/23     2,440     2,811,600       13%, 515/23     2,440     2,811,600       13%, 515/23     2,447     2,475,444       100gic, Inc., 5,54%, 715/23 (c)     1,428     1,474,49       13%, 110/124 (c)     1,318     3,530       13%, 110/124 (c)     1,319     9,342,75       13%, 120/124 (c)     1,319     1,315,200       13%, 120/124 (c)     1,318     1,315,200       13%, 120/124 (c)     1,318     1,315,200       13%, 120/124 (c)     1,318     1,315	Iealth Care Providers & Services (concluded)			
00%, 501/25     6,15     6,032,880       xamworks Gorng, her, 5,63%, 41523     1,741     1,782,340       1CA Holings, Inc., 625%, 21521     2,911     2.925,555       50%, 21520     4,733     5,232,175       50%, 21520     4,734     4,888,177       83%, 501/23     4,661     4,888,177       83%, 501/23     4,665     4,531       50%, 21520     4,666     4,331,520       00%, 501/23     4,696     4,331,520       00%, 517/24     4,056     4,331,520       00%, 517/24     4,056     4,331,520       00%, 517/24     4,056     4,535,540       15%, 517/25     2,011,431     3,857,201/25       00%, 517/24     2,491     2,811 6,007,834       15%, 517/25 (e)     2,491     2,811 6,007,834       15%, 517/25 (e)     2,491     2,315,205       15%, 517/25 (e)     2,413     2,457,544       160%, 162, 255%, 715/25 (e)     2,413     2,457,544       160%, 162, 255%, 715/25 (e)     2,315,205     3,315,205       175%, 101/24 (e)     1,315,200     3,315,200       175%, 101/24 (e)     1,315,200     2,315,200       175%, 101/24 (e)     1,315,200     3,315,200       175%, 101/20 (e)     4,324,472,472       175%, 101/20 (e)				
xamWorks Group, Inc., 56.3%, 4115723         1,791         1,782,249           CA, Inc., C.         1,590         1.590           75%, 31/519         2,911         2,925,555           50%, 71/512         4,761         4,888,177           75%, 51/5123         4,761         4,888,177           50%, 71/5124         2,101         2,295,555           50%, 71/5124         2,101         2,295,555           50%, 51/5123         4,487         1,507,431           88%, 50123         4,069         4,331,520           00%, 31/524         2,001,431         5,307           100%, 31/524         2,440         2,811,600           75%, 110/124 (c)         1,428         1,447,840           75%, 110/124 (c)         2,140         2,314,623           75%, 110/124 (c)         2,140         2,315,200           1104 Hauthare, Inc., 6,35%, 411522 (c)         2,130         2,315,200           1104 Hauthare, Inc., 6,50%, 511523 (c)         424         42,475,475           75%, 100/124         733         842,563           1007, 1202         733         842,563           2008, 120/124         631         678,325           11350         11350         1143		USD		
CA Holdings, Inc., 6.25%, 2/15/211.50%, 15075%, 4/15/204,71550%, 2/15/204,72550%, 2/15/204,73550%, 2/15/204,73550%, 2/15/202,20875%, 50/12/34,4071.50%, 2/15/204,40875%, 50/12/34,4071.50%, 2/15/206,6366,6366,735,5401.50%, 2/15/206,6361.50%, 2/15/206,63675%, 1/10/124 (c)2,44275%, 1/10/124 (c)2,44275%, 1/10/124 (c)2,44275%, 1/10/124 (c)2,44275%, 1/10/124 (c)1,417,54075%, 1/10/124 (c)1,4321.50%, 5/15/23 (c)4,43275%, 1/11/20 (c)1,4321.50%, 5/15/23 (c)4,4322.5%, 1/11/501,4322.5%, 1/11/501,4322.5%, 1/11/501,4322.5%, 1/11/501,4322.5%, 1/11/501,4322.5%, 1/11/501,4322.5%, 1/11/501,4322.5%, 1/11/501,4322.5%, 1/11/501,4322.5%, 1/11/501,4342.5%, 1/11/501,7352.5%, 1/1				
CA. Inc.:       2.911       2.925.555         Sofk, 21520       2.911       2.925.555         Sofk, 21520       4.261       4.888,177         Sofk, 21522       4.261       4.888,177         Sofk, 21522       2.016       2.289,187         Sofk, 21522       4.061       4.888,177         Sofk, 21522       1.487       1.507,431         Sofk, 21522       6.636       6.735,540         Sofk, 21524       1.955       2.001,431         Sofk, 21524       2.940       2.811,600         Sofk, 21522       8.40       2.811,600         Syfk, 1101/24 (c)       1.428       1.447,459         Syfk, 1101/24 (c)       1.428       1.447,459         Syfk, 1101/24 (c)       1.438       1.447,459         Syfk, 1101/24 (c)       1.315,200       1.315,200         maiders, Inc.:       793       842,563         Syfk, 1201/24       631       673,232         Syfk, 1201/22       793       842,563         Syfk, 1001/25       1.308       1.417,545         Syfk, 1001/26       1.432       1.439,876         Syfk, 1001/27       793       842,563         Syfk, 1001/20       1.805       1.439,876<	•			
75%, 315192,9112,925,55350%, 215204,7355,232,17550%, 215204,7355,232,17550%, 215202,0152,289,18775%, 501234,4871,507,43150%, 215244,9964,331,52050%, 315241,9552,001,43135%, 310236,6366,735,54015%, 315232,8402,811,60075%, 1101/24 (c)2,4422,475,54415%, 315232,8402,811,60075%, 1101/24 (c)2,4422,475,544160def Halthace, Inc., 5,35%, 415/22 (c)2,3102,315,20075%, 1101/24 (c)2,4422,475,544160def, Inc., 5,25%, 71/57 (c)2,313,352,221,00275%, 1101/24 (c)1,315,2001,315,20017%, 1201/22793842,56300%, 1201/24631678,32517%, 1201/22793842,56300%, 1201/24631678,325181,417,4451,35819,5%, 101/151,0051,399,97220,5%, 101/151,0051,399,97220,5%, 1001/161,4321,439,97610,5%, 1001/202,3853,608,23575%, 61/520 (d)(e)747420,5%, 4001/217474,37035%, 1001/217474,37035%, 1001/211,4321,439,9761001/201,5791,161117,7621,1791,179,6711001/201,4321,439,97615%, 4001/217474,370 <t< td=""><td></td><td></td><td>1,390</td><td>1,508,150</td></t<>			1,390	1,508,150
36%, 21520       4,251       4,251       4,281         38%, 31522       2,105       2,289,187         38%, 31522       1,487       1,507,431         38%, 50123       4,066       4,331,520         38%, 50123       1,096       4,331,520         38%, 50123       1,096       4,331,520         38%, 20125       6,636       6,735,540         13%, 31523       2,840       2,811,600         75%, 1101/24 (c)       1,428       1,447,449         75%, 1101/24 (c)       2,140       2,211,062         indrof Harlibcen, Inc., 6,38%, 415/22       931       954,275         1001/24 (c)       1,280       1,315,200         Immism, Inc.:       793       842,563         75%, 1201/24       631       678,325         75%, 1201/24       631       678,325         75%, 1201/24       631       678,325         75%, 1201/24       631       678,325         75%, 1201/24       1,318       1,417,545         75%, 1201/24       1,318       1,417,545         75%, 101/25       1,388       1,413,459         75%, 101/26       1,318       1,417,545         75%, 601/27       1,388       1,417,				
.50%, 21/522     2,105     2,801     4,888,177       .55%, 50/123     4,006     4,331,520       .55%, 50/123     4,006     4,331,520       .00%, 3/15/24     4,005     4,206       .35%, 50/123     6,636     6,7355,400       .35%, 50/125     2,840     2,811,000       .35%, 11/0724 (c)     2,440     2,811,000       .375%, 11/0724 (c)     2,440     2,417,840       .15%, 11/0724 (c)     2,142     2,475       HP Acquistion Holdings LLC, 6,53%, 4/01/22 (c)     1,230     1,315,200       .15%, 11/0724     793     842,563       .00%, 12/0724     631     673,235       .15%, 12/0724     631     673,235       .15%, 12/0724     631     673,235       .161     1,172,610     1,432       .175%, 10/0724     1,438     1,417,545       .25%, 11/0724     1,308     1,439,876       .00%, 12/0720     1,308     1,417,545       .25%, 10/078     1,432     1,439,876       .00%, 10/0720     3,335     4,104,549       .00%, 10/0720     3,335     3,608,235       .00%, 10/0720     4,254     4,370,897       .25%, 10/078     1,241,398     1,398,74       .00%, 10/0720     1,385     3,608,235 <td></td> <td></td> <td></td> <td></td>				
88%, 31/522       2.06       2.280,187         15%, 50/023       1.487       1.507431         88%, 50/023       4.096       4.331.520         88%, 50/023       4.096       4.331.520         38%, 20/025       6.636       6.735.540         1.3%, 315/23       2.840       2.811.600         .3%, 110/124 (c)       1.428       1.447,849         .75%, 110/124 (c)       2.142       2.475.944         1.61676 Healthcare, Inc., 6.38%, 4/15/22       931       0.954.275         MPH Acquisition Holdings, LLC, 6.63%, 4/01/22 (c)       1.318       1.315.200         0.6%, 12/01/24       631       678.325         1.75%, 12/01/22       793       842.563         0.6%, 12/01/24       631       678.325         1.616       1.172.010       738       1.403         2.5%, 11/01/18       1.308       1.417.545       1.389.972         .75%, 10/01/20       1.305       1.417.545       1.389.972         .75%, 10/01/20       1.435       1.439.472       1.439.472         .75%, 10/01/20       1.435       1.439.676       1.432       1.439.676         .75%, 61/02.01(pi)       1.432       1.439.676       1.432       1.439.676				5,232,175
75%, 50/123       4,487       1.507,431         0.0%, 3/524       4,096       4,331,520         0.0%, 3/524       6,636       6,735,540         EalthSouth Corp:       -       -         15%, 3/523       2,840       2,811,600         75%, 110/124 (c)       1,428       1,447,849         15%, 110/124 (c)       2,440       2,847,5544         1ologic, Inc., 525%, 7/15/22 (c)       031       9,942,755         1014 Acquisition Holdings LLC, 6,63%, 4/01/22 (c)       1,280       1,315,200         115%, 112/12       703       842,663         005%, 120/124       031       678,253         005%, 120/124       031       678,253         005%, 120/124       031       678,253         005%, 120/124       031       678,253         005%, 120/124       031       678,253         005%, 120/124       1,308       1,417,545         25%, 110/178       1,432       1,432,472         urgical Care Affilianes, Inc., 600%, 4/01/23 (c)       1,433       1,439,475         005%, 100/120       1,308       1,417,545       2,55%         25%, 101/120       1,800       1,432       1,439,876         1007,80       1,433 <td< td=""><td></td><td></td><td></td><td></td></td<>				
38%, 50/123     4,096     4,331,520       39%, 20/125     6,636     6,735,540       38%, 20/125     6,336     6,735,540       13%, 315/23     2,840     2,811,600       13%, 315/23     2,840     2,811,600       13%, 315/23     2,442     2,475,944       13%, 11/01/24 (c)     1,423     1,447,849       2,5%, 11/01/24 (c)     2,140     2,442       2,475,944     2,475,944     2,475,944       10degic, Inc., 5,25%, 7/15/22 (c)     9,31     954,275       PFH Acquisition Holdings, LLC, 6,63%, 4/01/22 (c)     1,318     1,318,200       0.0%, 12/01/24     631     678,325       terigenics-Nordion Holdings, LLC, 6,50%, 5/15/23 (c)     4,24     432,472       0.0%, 12/01/24     631     678,325       terigenics-Nordion Holdings, LLC, 6,50%, 5/15/23 (c)     1,308     1,417,545       2.5%, 11/01/18     1,308     1,417,545       2.5%, 11/01/18     1,308     1,417,545       2.5%, 11/01/18     1,308     1,417,545       2.5%, 11/01/18     1,308     1,417,545       2.5%, 11/01/18     1,308     1,417,545       2.5%, 11/01/18     1,308     1,417,545       2.5%, 11/01/18     1,308     1,417,545       2.5%, 11/01/18     1,308     1,417,545 <td></td> <td></td> <td></td> <td>2,289,187</td>				2,289,187
00% 3/15/24       1.955       2.001,411         33% 20/125       6.636       6.735.540         IadhSonth Corp.:				
33%, 20/125         6,636         6,735,540           etalhSouth Corp.:         2,840         2,811,600           1,75%, 11/01/24 (e)         1,428         1,447,849           7,75%, 11/01/24 (e)         2,442         2,475,944           folder fleathEaver, Inc., 5.35%, 71/522 (e)         931         954,275           Mindred HealthEaver, Inc., 6.388, 41/522         931         954,275           Mindred FleathEaver, Inc., 6.388, 41/522         931         954,275           Mindred FleathEaver, Inc., 6.388, 41/522         931         954,275           Oro%, 12/01/24         631         6738,253           Mindred FleathEaver, Inc., 6.308, 51/523 (e)         424         432,472           singrian Care Affiliates, Inc., 6.00%, 4/01/23 (e)         1,61         1,172,610           ret HealthEaver Corp.:				
tealthSouth Corp::         vs.840         2.811.600           1.75%, 11/01/24 (c)         1.428         1.447.849           7.75%, 11/01/24 (c)         2.442         2.475.944           1.05ge, 1tm, 3.25%, 71/5/22 (c)         2.190         2.231.062           Sindred Heathbeare, Inc., 6.38%, 4/15/22         9.31         954.275           PM Acquisition Holdings LLC, 6.63%, 4/01/22 (c)         1.230         1.315.200           Dimicare, Inc.:         7.5%, 1/201/22         793         842.563           Cores, And Thilates, Inc., 6.05%, 5/15/23 (c)         424         432.472           targical Care Affiliates, Inc., 6.00%, 4/01/23 (c)         1.161         1.172.610           target Cares Affiliates, Inc., 6.00%, 4/01/23 (c)         1.308         1.417.545           cares Affiliates, Inc., 6.00%, 4/01/23 (c)         1.308         1.417.545           c.75%, 6/01/20         1.835         4.103.456           c.75%, 6/01/20         1.832         1.438.976           c.00%, 1/01/20         1.432         1.438.976           c.00%, 1/01/20         1.432         1.438.976           c.00%, 1/01/20         1.432         1.438.976           c.00%, 4/01/21         4.005         4.005           c.00%, 1/01/20         1.432         1.438.976 <td></td> <td></td> <td></td> <td></td>				
119%, 31/523       2,840       2,811,600         7.5%, 11/01/24 (c)       1,428       1,447,849         175%, 11/01/24 (c)       2,142       2,475,944         100/124 (c)       2,190       2,231,062         Sindred Heathcare, Inc., 6,38%, 4/15/22 (c)       931       943,275         MPH Acquisition Holdings LLC, 6,63%, 4/01/22 (c)       1,280       1,315,200         Dimicare, Inc.       -       -       -         .75%, 1/01/24       631       678,325       -         Oxf%, 1/201/24       631       678,325       -         iterigenics-Nordion Holdings LLC, 6,50%, 5/15/23 (c)       424       432,472         iterigenics-Nordion Holdings LLC, 6,50%, 5/15/23 (c)       1,08       1,417,545         '25%, 1/01/18       1,308       1,417,545         '25%, 1/01/18       1,308       1,417,545         '25%, 1/01/12       1,308       1,413,450         '25%, 1/01/12       1,405       4,439,876         '25%, 1/01/12       3,258       3,008,235         '27%, 6/15/20       4,453       4,005         '27%, 6/15/20       4,453       4,005         '27%, 6/15/20       4,254       4,370,985         '25%, 1/01/20       1,066       1,117,967 <td></td> <td></td> <td>6,636</td> <td>6,735,540</td>			6,636	6,735,540
175%, 11/01/24 (e)       1,428       1,428       1,428         175%, 11/01/24       2,423       2,475,944         160 gic, Inc., 5.25%, 71/5/22 (e)       2,190       2,231,062         176%, 11/01/24       1,280       1,315,200         Minicarc, Inc., 6.38%, 41/5/22       931       954,275         175%, 12/01/24       793       842,563         .00%, 12/01/24       631       678,325         arrigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (e)       424       432,472         arrigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (e)       1,161       1,172,610         ient Healthcare Corp.:       1,308       1,417,545         .25%, 11/01/18       1,308       1,417,545         .75%, 601/20       1,385       4,103,450         .05%, 400/121       74       74,370         .35%, 601/20       3,335       4,103,450         .35%, 601/20       3,258       3,608,235         .75%, 615/23       4,858       5,003,740         (9) GBP       766       1,214,396         (9) GBP       766       1,214,396         (9) GBP       786       1,242         .35%, 615/23       QBP       786         .35%, 615/23       QBP       78	•			
175%, 11/01/24       2,442       2,475,944         lologic, Inc., 5.25%, 71/5/22 (c)       2,190       2,231.062         Sindred Healthcare, Inc., 6.38%, 4/15/22       931       943,275         DPH Acquisition Holdings LLC, 6.63%, 4/01/22 (c)       1,280       1,315.200         DPM Acquisition Holdings LLC, 6.63%, 4/01/22 (c)       793       8442,563         Ox0%, 12/01/24       631       678,325         iterigenices Nordion Holdings LLC, 6.50%, 5/15/23 (c)       424       432,472         urgical Care Affiliates, Inc., 6.00%, 4/01/23 (c)       1,161       1,172,460         enel Healthcare Corp:				
bolgic, Inc., 5.25%, 71/15/22 (e) (indred Healtheare, Inc., 6.3%, 41/5/22 APH Acquisition Holdings LLC, 6.63%, 4/01/22 (e) APH Acquisition Holdings LLC, 6.63%, 4/01/22 (e) APH Acquisition Holdings LLC, 6.63%, 4/01/22 (e) 73%, 12/01/24 73%, 12/01/24 73%, 12/01/24 73%, 12/01/24 74%, 11/32 (e) 741 424 742, 472, 472 748 42, 563 749 424 742, 472, 472 749 424 742, 472 749 424 742, 472 749 424 747, 743, 700 75%, 11/01/18 75%, 10/1/20 75%, 10/1/20 75%, 10/1/20 75%, 10/1/20 75%, 10/1/20 75%, 10/1/20 75%, 10/1/20 75%, 11/01/20 75% 11/				
Sindrod Healthcare, Inc. 6.3%, 4/15/2         931         944.275           APH Acquisition Holdings LLC, 6.63%, 4/01/22 (c)         1.280         1.315,200           Inniciare, Inc.:         793         842,563           0.0%, 12/01/24         631         678,325           terigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (e)         424         432,472           urgical Care Affinitaes, Inc., 6.00%, 4/01/23 (e)         1,161         1,172,610           enet Healthcare Corp.:				
MPH Acquisition Holdings LLC, 6.63%, 4/01/22 (e)       1,280       1,315,200         mmicare, Inc:	<b>U</b>			
Jmnicar Inc:         75%, 1201/22         793         842,563           .75%, 1201/24         631         678,325           lerigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (e)         424         432,472           urgical Carc Affiliates, Inc, 6.00%, 4/01/23 (e)         1,161         1,172,610           enet Healthcare Corp.         1,308         1,417,545           .25%, 1/01/18         1,308         1,417,545           .75%, 6/01/20         1,805         1,839,972           .79%, 6/01/20         3,835         4,103,450           .50%, 4/01/21         74         74,370           .36%, 1/00/120         3,258         3,608,335           .57%, 6/01/20         3,258         5,003,740           .53%, 4/01/21         74         74,370           .38%, 1/00/120         4,858         5,003,740           .57%, 6/15/23         4,858         5,003,740           Vergac Care Bondco PLC, 6.50%, 8/01/18         GBP         786         1,241,396           VellCare Health Plans, Inc., 5/75%, 11/15/20         USD         1,066         1,117,967           Intervalue degree for the start and the start				
75%, 1201/22       973       842,563         .00%, 1201/24       631       678,325         reirgenics-Nortion Holdings LLC, 6.50%, 5/15/23 (e)       424       432,472         urgical Care Affiliates, Inc., 6.00%, 4/01/23 (e)       1,161       1,172,610         enet Healthcare Corp.:	1 6 7 7 7 7		1,280	1,315,200
.00%, 1/201/24       631       678,325         terigenics-Nordin Holdings LLC, 6.50%, 5/15/23 (e)       424       432,472         urgical Care Affiliates, Inc., 6.00%, 4/01/23 (e)       1,61       1.172,610         enet Healthcare Corp.:				
kerigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (e)         424         432,472           turgical Care Affiliates, Inc., 6.00%, 4/01/23 (e)         1,161         1,172,610           cent Healthcare Corp.:				
aurgical Care Affiliates, Inc., 6.00%, 4/01/23 (e)         1,161         1,172,610           enert Healthcare Corp.:         1,308         1,417,545           25%, 11/01/18         1,805         1,839,972           1,79%, 6/01/20         1,432         1,439,876           0.00%, 10/01/20         3,835         4,103,450           5.0%, 4/01/21         74         74,370           3.88%, 10/01/20         3,258         3,608,235           5.0%, 4/01/21         74         74,370           3.88%, 10/01/21         3,258         3,608,235           5.75%, 6/15/23         4,838         5,003,740           0yage Care Bondco PLC, 6.50%, 8/01/18         GBP         786         1,241,396           VellCare Health Plans, Inc., 5.75%, 11/15/20         USD         1,066         1,117,967           ID5,407,084           Health, Inc., 6.00%, 11/01/20 (c)         795         816,863           ID4,6000000000000000000000000000000000000				
Penet Healthcare Corp.:         1,308         1,417,545           2.5%, 1/10/1/8         1,308         1,417,545           2.5%, 1/02/0         1,805         1,839,972           7.9%, 6/01/20         1,432         1,439,876           1.00%, 1/00/1/20         3,835         4,103,450           5.0%, 4/01/21         74         74,370           .38%, 1/00/1/20         3,258         3,608,255           .75%, 6/15/23         4,858         5,003,740           /oyage Care Bondco PLC, 6,50%, \$/01/18         GBP         786         1,241,396           VellCare Health Plans, Inc., 5,75%, 11/15/20         USD         1,066         1,117,967           Instantion of the state				
5.25%, 11/01/18       1,308       1,417,545         7.75%, 6/15/20 (d)(e)       1,805       1,839,972         7.95%, 6/15/20 (d)(e)       3,835       4,103,450         5.00%, 10/01/20       3,835       4,103,450         5.00%, 40/021       74       74,370         3.85%, 10/01/21       4,005       4,005,000         4.13%, 4/01/22       3,258       3,608,235         5.75%, 6/15/23       4,858       5,003,740         Voyage Care Bondco PLC, 6.50%, 8/01/18       GBP       786       1,241,396         VellCare Health Plans, Inc., 5.75%, 11/15/20       USD       1,066       1,117,967         ID5,407,084         Health, Inc., 6.00%, 11/01/20 (e)       795       816,863         Voyage Care Sondco PLC, 6.50%, 8/15/13       4,254       4,370,985         Sare Tetertainment Resort Properties LLC/Caesars Entertainment Resort Property,       105,407,084         Voy Millong, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(f)       654       662,175         Sare Tetertainment Resort Properties LLC/Caesars Entertainment Resort Property,       5,870       5,796,625         Care Sond Corp.:         Sare Tetertainment Resort Properties LLC/Caesars Sentretrainment Resort Properties LLC/Caesars Ent	6		1,161	1,172,610
1,75%, 601/20       1,805       1,839,972         1,79%, 601/20       1,432       1,439,876         1,00%, 10/01/20       3,835       4,103,450         1,50%, 4/01/21       74       74,370         1,38%, 4/01/21       4,005       4,005,000         1,38%, 4/01/22       3,258       3,608,235         1,38%, 4/01/22       3,258       3,608,235         1,50%, 6/15/23       4,858       5,003,740         /oyage Care Bondeo PLC, 6.50%, 8/01/18       GBP       786       1,241,396         VellCare Health Plans, Inc., 57%, 11/15/20       USD       1,066       1,117,967         Kort Technology 0.1%         Kort Technology 0.1%         Kort Technology 0.1%       795       816,863         Kort Technology 0.1%       5,370       5,796,625         Kort Technology 0.1%       5,3870       5,796,625         Kort Technology 0.1%       5,3850       5,796,625         Kort Technology 0.2%       5,386	1			
1,79%, 6/15/20 (d)(e)       1,432       1,439,876         0.00%, 1/0/1/20       3,835       4,103,450         5.05%, 4/01/21       74       74,370         1,38%, 10/01/21       4,005       4,005,000         1,38%, 4/01/22       3,258       3,608,235         7,55%, 6/15/23       4,858       5,003,740         /oyage Care Bondco PLC, 6.50%, 8/01/18       GBP       786       1,241,396         VellCare Health Plans, Inc., 5.75%, 11/15/20       USD       1,066       1,117,967         ID5,407,084         Health Care Technology 0.1%         ID5,407,084         Health Care Technology 0.1%         ID5,407,084         Health Inc., 6.00%, 11/01/20 (e)       795       816,863         ID5,407,084         Health Inc., 6.00%, 11/01/20 (e)       795       816,863         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(f)       654       662,175         Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2">Colspan="2"				
.00%, 10/01/20       3,835       4,103,450         .50%, 4/01/21       74       74,370         .38%, 10/01/21       4,005       4,005,000         .13%, 4/01/22       3,258       3,608,235         .75%, 6/15/23       4,858       5,003,740         /oyage Care Bondco PLC, 6.50%, 8/01/18       GBP       786       1,241,396         VellCare Health Plans, Inc., 5.75%, 11/15/20       USD       1,066       1,117,967         ID5,407,084         Health Care Technology 0.1%         MS Health, Inc., 6.00%, 11/01/20 (e)       795       816,863         ID5,407,084         Age and the sector Properties LLC/Caesars Entertainment Resort Property,         JO0%, 10/01/20       5,870       5,796,625         Care Health Bigs, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(f)       654       662,175         JOW LLC/CDW Finance Corp.:         JOW, 2/20K Pinance Corp.:         JOW, 2/20K Pinance Corp.:         JOW, 9/01/23       4,354       4,299,575         JOW, 2/20K Pinance Corp.:         JOW, 2/20K Pinance Corp.:       JOM       1,070       1,086,050         JOW, 9/01/24				
50%, 4/01/21       74       74, 370         .38%, 10/01/21       4,005       4,005,000         .13%, 4/01/22       3,258       3,608,235         .15%, 6/15/23       4,858       5,003,740         /oyage Care Bondco PLC, 6.50%, 8/01/18       GBP       786       1,241,396         VellCare Health Plans, Inc., 5.75%, 11/15/20       USD       1,066       1,117,967         ID5,407,084         Idea to the second s				
1.38%, 10/01/21       4,005       4,005,000         1.13%, 4/01/22       3,258       3,608,235         5.75%, 6/15/23       4,858       5,003,740         /oyage Care Bondco PLC, 6.50%, 8/01/18       GBP       786       1,241,396         VellCare Health Plans, Inc., 5.75%, 11/15/20       USD       1,066       1,117,967         International Colspan="2">International Colspan= 2.5% (0/12				
.13%, 4/01/22       3,258       3,608,235         .75%, 6/15/23       4,858       5,003,740         /oyage Care Bondco PLC, 6.50%, 8/01/18       GBP       786       1,241,396         VellCare Health Plans, Inc., 5.75%, 11/15/20       USD       1,066       1,117,967         ID5,407,084         IO5,407,084         ID5,407,084         ID5,407,084         ID5,407,084         ID5,407,084         ID5,407,084         ID5,407,084         ID5,407,084         ID5,407,084         ID6,525         ID6,100,100         ID6,122				
1,75%, 6/15/23       4,858       5,003,740         /oyage Care Bondco PLC, 6.50%, 8/01/18       GBP       786       1,241,396         VellCare Health Plans, Inc., 5.75%, 11/15/20       USD       1,066       1,117,967         ID5,407,084         Health Care Technology 0.1%         MS Health, Inc., 6.00%, 11/01/20 (e)         Otto 10, 600%, 11/01/20 (e)         Jost Colspan="2">ID5,407,084         ID5,407,084         Jost Colspan="2">ID5,407,084         Jost Colspan="2">ID5,407,084         Health, Inc., 6.00%, 11/01/20 (e)         Jost Colspan="2">ID5,407,084         Jost Colspan="2">ID5,407,084         Jost Colspan="2">ID5,407,084         Jost Colspan="2">ID5,407,084         Jost Colspan="2">ID5,407,084         Jost Colspan="2">Jost Colspan="2">ID5,507,512/3         Jost Colspan= 2.5% PIK, 7.50%, 8/15/19 (e)(f)       654       662,175         COL       JOST Colspan="2">JOST Colspan="2">JOST Colspan="2">JOST Colspan="2">JOST Colspan="2">JOST Colspan="2">JOST Colspan="2">JOST Colspan="2">JOST Colspan= 2.5% PIK, 7.50%, 8/15/19 (e)(f)       654       462,175         LIC/CDW Finance Corp:       JOST Colspan="2">JOST Colspan="2" <t< td=""><td>·</td><td></td><td></td><td></td></t<>	·			
Voyage Care Bondco PLC, 6.50%, 8/01/18       GBP       786       1,241,396         VellCare Health Plans, Inc., 5.75%, 11/15/20       USD       1,066       1,117,967         VellCare Health Plans, Inc., 5.75%, 11/15/20       105,407,084       105,407,084         Image: Second S				
WellCare Health Plans, Inc., 5.75%, 11/15/20       USD       1,066       1,117,967         ID5,407,084         ID6,407,084         ID6,407,004         ID6,405,406         ID6,25         ID6,25         ID6,25		CDD		
Instant         Instant           Instant         <				
Health Care Technology 0.1%         795         816,863           MS Health, Inc., 6.00%, 11/01/20 (e)         795         816,863           Soyd Gaming Corp., 6.88%, 5/15/23         4,254         4,370,985           Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property,         5,870         5,796,625           Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(f)         654         662,175           CDW LLC/CDW Finance Corp.:	VellCare Health Plans, Inc., 5.75%, 11/15/20	USD	1,066	1,117,967
MS Health, Inc., 6.00%, 11/01/20 (e)       795       816,863         Jotels, Restaurants & Leisure       4.5%         Joyd Gaming Corp., 6.88%, 5/15/23       4,254       4,370,985         Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property,       5,870       5,796,625         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(f)       654       662,175         DW LLC/CDW Finance Corp.:       4,354       4,299,575         .00%, 9/01/23       4,354       4,299,575         .50%, 12/01/24       4,652       4,605,480         Cedar Fair LP/Canada s Wonderland Co., 5.38%, 6/01/24       1,070       1,086,050         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       1,175       1,173,621         CPUK Finance Ltd., 7.00%, 2/28/42       GBP       375       577,470         Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       400       563,929         ESH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         Jategroup Finance Luxembourg SA, 6.75%, 3/01/19       EUR       1,507       1,758,301         Iternational Game Technology PLC:       355       396,372       396,372         .13%, 2/15/20       S55       396,372       25%, 2/15/22 (e)       384,752 <td></td> <td></td> <td></td> <td>105,407,084</td>				105,407,084
Hotels, Restaurants & Leisure 4.5%       4,254       4,370,985         Boyd Gaming Corp., 6.88%, 5/15/23       4,254       4,370,985         Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property,       5,870       5,796,625         Ou%, 10/01/20       5,870       5,796,625         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(f)       654       662,175         CDW LLC/CDW Finance Corp.:       4,354       4,299,575         .00%, 9/01/23       4,354       4,299,575         .50%, 12/01/24       4,652       4,605,480         Cedar Fair LP/Canada s Wonderland Co., 5.38%, 6/01/24       1,070       1,086,050         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       1,175       1,173,621         CPUK Finance Ltd., 7.00%, 2/28/42       GBP       375       577,470         PUK Finance Ltd., 7.00%, 2/28/42       USD       1,070       1,686,050         StH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         StH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         StH enternational Game Technology PLC:       355       396,372         .13%, 2/15/20       355       396,372       25%, 2/15/22 (e)       USD       400       3			705	016.060
boyd Gaming Corp., 6.88%, 5/15/23       4,254       4,370,985         Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property,       5,870       5,796,625         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(f)       654       662,175         CDW LLC/CDW Finance Corp.:			/95	816,863
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property,       5,870       5,796,625         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(f)       654       662,175         CDW LLC/CDW Finance Corp.:       4,354       4,299,575         .00%, 9/01/23       4,652       4,605,480         .00%, 9/01/24       4,652       4,605,480         Cedar Fair LP/Canada & Wonderland Co., 5.38%, 6/01/24       1,070       1,086,050         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       1,175       1,173,621         CPUK Finance Ltd., 7.00%, 2/28/42       GBP       375       577,470         Cherryise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       400       563,929         SBH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         Sategroup Finance Luxembourg SA, 6.75%, 3/01/19       EUR       1,507       1,758,301         neternational Game Technology PLC:       355       396,372       396,372         .13%, 2/15/20       355       396,372       25%, 2/15/22 (e)       USD       400       384,752	· · · · · · · · · · · · · · · · · · ·		1.254	4 270 005
100%, 10/01/20       5,870       5,796,625         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(f)       654       662,175         CDW LLC/CDW Finance Corp.:       4,354       4,299,575         5.00%, 9/01/23       4,652       4,605,480         Cedar Fair LP/Canada s Wonderland Co., 5.38%, 6/01/24       1,070       1,086,050         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       1,175       1,173,621         CPUK Finance Ltd., 7.00%, 2/28/42       GBP       375       577,470         Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       400       563,929         ESH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         Gategroup Finance Luxembourg SA, 6.75%, 3/01/19       EUR       1,507       1,758,301         international Game Technology PLC:       355       396,372       396,372         .13%, 2/15/20       355       396,372       396,372         .25%, 2/15/22 (e)       USD       400       384,752			4,254	4,370,985
Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(f)       654       662,175         CDW LLC/CDW Finance Corp.:       4,354       4,299,575         6.00%, 9/01/23       4,652       4,605,480         Cedar Fair LP/Canada s Wonderland Co., 5.38%, 6/01/24       1,070       1,086,050         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       1,175       1,173,621         CPUK Finance Ltd., 7.00%, 2/28/42       GBP       375       577,470         Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       400       563,929         ESH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         Gategroup Finance Luxembourg SA, 6.75%, 3/01/19       EUR       1,507       1,758,301         nternational Game Technology PLC:       355       396,372         A.35%, 2/15/20 (e)       USD       400       384,752			5 970	E 706 605
CDW LLC/CDW Finance Corp.:       4,354       4,299,575         .00%, 9/01/23       4,652       4,605,480         .50%, 12/01/24       4,652       4,605,480         Cedar Fair LP/Canada s Wonderland Co., 5.38%, 6/01/24       1,070       1,086,050         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       1,175       1,173,621         CPUK Finance Ltd., 7.00%, 2/28/42       GBP       375       577,470         Centerprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       400       563,929         ESH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         Gategroup Finance Luxembourg SA, 6.75%, 3/01/19       EUR       1,507       1,758,301         international Game Technology PLC:       355       396,372         .13%, 2/15/20       355       396,372         .25%, 2/15/22 (e)       USD       400       384,752				
.00%, 9/01/234,3544,299,575.50%, 12/01/244,6524,605,480Cedar Fair LP/Canada s Wonderland Co., 5.38%, 6/01/241,0701,086,050Cirsa Funding Luxembourg SA, 5.88%, 5/15/23EUR1,1751,173,621CPUK Finance Ltd., 7.00%, 2/28/42GBP375577,470Cinterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)400563,929ESH Hospitality, Inc., 5.25%, 5/01/25 (e)USD1,7081,656,760Gategroup Finance Luxembourg SA, 6.75%, 3/01/19EUR1,5071,758,301International Game Technology PLC:355396,372.25%, 2/15/22 (e)USD400384,752			004	002,175
50%, 12/01/24       4,652       4,605,480         Cedar Fair LP/Canada s Wonderland Co., 5.38%, 6/01/24       1,070       1,086,050         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       1,175       1,173,621         CPUK Finance Ltd., 7.00%, 2/28/42       GBP       375       577,470         Cinterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       400       563,929         SNH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         Gategroup Finance Luxembourg SA, 6.75%, 3/01/19       EUR       1,507       1,758,301         international Game Technology PLC:       355       396,372         .25%, 2/15/20 (e)       USD       400       384,752	1		1 251	1 200 575
Cedar Fair LP/Canada s Wonderland Co., $5.38\%$ , $6/01/24$ 1,0701,086,050Cirsa Funding Luxembourg SA, $5.88\%$ , $5/15/23$ EUR1,1751,173,621CPUK Finance Ltd., $7.00\%$ , $2/28/42$ GBP375577,470Cinterprise Funding Ltd., Series ETI, $3.50\%$ , $9/10/20$ (h)400563,929SSH Hospitality, Inc., $5.25\%$ , $5/01/25$ (e)USD1,7081,656,760Gategroup Finance Luxembourg SA, $6.75\%$ , $3/01/19$ EUR1,5071,758,301International Game Technology PLC:355396,372 $.25\%$ , $2/15/20$ (e)USD400384,752				
Eirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       1,175       1,173,621         CPUK Finance Ltd., 7.00%, 2/28/42       GBP       375       577,470         Interprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       400       563,929         SH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         Edgroup Finance Luxembourg SA, 6.75%, 3/01/19       EUR       1,507       1,758,301         International Game Technology PLC:       355       396,372         .13%, 2/15/20       355       396,372         .25%, 2/15/22 (e)       USD       400       384,752			,	
CPUK Finance Ltd., 7.00%, 2/28/42       GBP       375       577,470         Interprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       400       563,929         SH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         Bategroup Finance Luxembourg SA, 6.75%, 3/01/19       EUR       1,507       1,758,301         International Game Technology PLC:       355       396,372         .13%, 2/15/20       355       396,372         .25%, 2/15/22 (e)       USD       400       384,752		EIID		
Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       400       563,929         ESH Hospitality, Inc., 5.25%, 5/01/25 (e)       USD       1,708       1,656,760         Bategroup Finance Luxembourg SA, 6.75%, 3/01/19       EUR       1,507       1,758,301         International Game Technology PLC:       355       396,372         .13%, 2/15/20       355       396,372         .25%, 2/15/22 (e)       USD       400       384,752				
SSH Hospitality, Inc., 5.25%, 5/01/25 (e)     USD     1,708     1,656,760       Gategroup Finance Luxembourg SA, 6.75%, 3/01/19     EUR     1,507     1,758,301       International Game Technology PLC:		UDP		
Bategroup Finance Luxembourg SA, 6.75%, 3/01/19         EUR         1,507         1,758,301           international Game Technology PLC:		USD		
nternational Game Technology PLC: .13%, 2/15/20 355 396,372 .25%, 2/15/22 (e) USD 400 384,752				
.13%, 2/15/20     355     396,372       .25%, 2/15/22 (e)     USD     400     384,752		EUK	1,507	1,730,301
.25%, 2/15/22 (e) USD 400 384,752	**		355	306 372
		USD		

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2015

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

		Par	
Corporate Bonds		(000)	Value
Hotels, Restaurants & Leisure (concluded)		(000)	, unic
Intralot Capital Luxembourg SA, 6.00%, 5/15/21	EUR	613	\$ 591,575
Intralot Finance Luxembourg SA, 9.75%, 8/15/18	Lon	2,140	2,440,785
Merlin Entertainments PLC, 2.75%, 3/15/22		161	172,762
MGM Resorts International:		101	112,102
6.75%, 10/01/20	USD	5,110	5,442,150
6.00%, 3/15/23	0.52	4,607	4,676,105
New Red Finance, Inc., 6.00%, 4/01/22 (e)		3,735	3,847,050
Pinnacle Entertainment, Inc., 6.38%, 8/01/21		2,405	2,561,325
PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20	EUR	339	391,687
Regal Entertainment Group, 5.75%, 2/01/25	USD	489	474,330
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/23 (e)	050	1,534	1,518,660
Sabre GLBL, Inc., 5.38%, 4/15/23 (e)		1,436	1,407,280
Six Flags Entertainment Corp., 5.25%, 1/15/21 (e)		3,247	3,295,705
Snai SpA, 7.63%, 6/15/18	EUR	866	986,359
Station Casinos LLC, 7.50%, 3/01/21	USD	5,095	5,390,001
Tropicana Entertainment LLC/Tropicana Finance Corp., 1.00%, 12/15/15 (a)(i)	030	1,850	5,370,001
The Unique Pub Finance Co. PLC:		1,050	
Series A3, 6.54%, 3/30/21	GBP	1,938	3,093,169
Series A4, 5.66%, 6/30/27	OBL	818	1,270,432
Series N, 6.46%, 3/30/32		1,000	1,270,432
Vougeot Bidco PLC, 7.88%, 7/15/20		920	1,503,503
Vougeot Blueo FLC, 7.88%, 7/15/20		920	1,505,505
			68,497,746
Household Durables 3.1%	1105	1.0/0	1 150 050
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (e)	USD	1,262	1,179,970
Beazer Homes USA, Inc.:		215	221.150
6.63%, 4/15/18		215	221,450
5.75%, 6/15/19		3,638	3,501,575
7.50%, 9/15/21		2,710	2,657,480
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 7/01/22 (e)		1,604	1,555,880
DR Horton, Inc., 4.00%, 2/15/20		2,408	2,420,040
K. Hovnanian Enterprises, Inc., 7.25%, 10/15/20 (e)		1,042	1,010,417
Lennar Corp., 4.50%, 11/15/19		2,482	2,542,809
NCR Corp., 6.38%, 12/15/23		860	882,575
Project Homestake Merger Co., 8.88%, 3/01/23 (e)		3,574	3,252,340
PulteGroup, Inc., 6.38%, 5/15/33		2,805	2,917,200
The Ryland Group, Inc., 6.63%, 5/01/20		1,160	1,270,200
Shea Homes LP/Shea Homes Funding Corp. (e):			0.004.075
5.88%, 4/01/23		2,283	2,334,367
6.13%, 4/01/25		2,308	2,359,930
Standard Pacific Corp.:		2.460	2 727 622
10.75%, 9/15/16		3,420	3,727,800
8.38%, 1/15/21		4,270	5,017,250
5.88%, 11/15/24		1,480	1,517,000
Taylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (e)		744	747,720
TRI Pointe Holdings, Inc.:			
4.38%, 6/15/19		2,270	2,250,138
5.88%, 6/15/24		1,540	1,516,900
William Lyon Homes, Inc., 8.50%, 11/15/20		4,579	4,945,320
			47,828,361
Household Products 0.5% Spectrum Brands, Inc.:			
6.38%, 11/15/20		2,125	2,249,844
6.63%, 11/15/22		1,385	1,487,116
6.13%, 12/15/24 (e)		1,385	1,341,600
5.75%, 7/15/25 (e)		2,521	2,596,630
J. 1 J / J / J / J / J / J / J / J / J / J		2,321	2,390,030

			7,675,190	
		Par		
Corporate Bonds		(000)	Value	
ndependent Power and Renewable Electricity Producers 1.4%		(000)	, unit	
Abengoa Yield PLC, 7.00%, 11/15/19 (e)	USD	200	\$ 187,000	
Calpine Corp.:			+,	
5.00%, 1/15/22 (e)		1,321	1,405,214	
1.38%, 1/15/23		2,089	2,015,258	
5.88%, 1/15/24 (e)		1,999	2,015,250	
1.50%, 2/01/24		2,344	2,261,960	
1.75%, 1/15/25		1,299	1,258,406	
Dynegy, Inc.:		1,299	1,230,400	
		4,785	4,961,447	
7.38%, 11/01/22		1,235	1,278,225	
MPM Escrow LLC, 8.88%, 10/15/20 (a)(i)		3,738		
VRG Energy, Inc.:				
7.88%, 5/15/21		1,190	1,228,675	
.25%, 5/01/24		900	855,000	
IRG REMA LLC:				
Series B, 9.24%, 7/02/17		82	84,532	
Series C, 9.68%, 7/02/26		1,400	1,428,000	
QEP Resources, Inc.:				
5.38%, 10/01/22		1,843	1,589,587	
5.25%, 5/01/23		800	692,160	
FerraForm Power Operating LLC,				
5.13%, 6/15/25 (e)		709	668,233	
		102	000,200	
			22,012,647	
Insurance 0.8%				
CNO Financial Group, Inc.:				
4.50%, 5/30/20		593	610,790	
5.25%, 5/30/25		1,470	1,515,938	
Genworth Holdings, Inc., 4.80%, 2/15/24		1,120	901,600	
Hockey Merger Sub 2, Inc., 7.88%, 10/01/21 (e)		3,920	3,910,200	
MPL 2 Acquisition Canco, Inc., 9.88%, 8/15/18 (e)		3,650	3,814,250	
Pension Insurance Corp. PLC, 6.50%, 7/03/24	GBP	775	1,201,126	
rMF Group Holding BV, 9.88%, 12/01/19	EUR	570	687,649	
UNIQA Insurance Group AG, 6.00%, 7/27/46 (d)	Eek	200	231,292	
		200	231,272	
Intermet Software & Somiaco 0.00			12,872,845	
Internet Software & Services 0.9%	LICD	1 502	1 506 106	
Blue Coat Holdings, Inc., 8.38%, 6/01/23 (e)	USD	1,593	1,596,186	
Cerved Group SpA:		(01	507 110	
5.38%, 1/15/20	EUR	601	706,110	
3.00%, 1/15/21		400	483,647	
Equinix, Inc.:				
5.38%, 1/01/22	USD	1,110	1,121,100	
5.75%, 1/01/25		1,172	1,172,000	
nteractive Data Corp., 5.88%, 4/15/19 (e)		5,276	5,341,950	
Netflix, Inc. (e):				
5.50%, 2/15/22		1,992	2,041,800	
5.88%, 2/15/25		960	997,200	
			13,459,993	
T Services 2.3%				
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)		4,249	4,195,887	
irst Data Corp.:				
5.75%, 11/01/20 (e)		8,600	9,051,500	
2.25%, 1/15/21 (e)		1,394	1,467,185	
0.63%, 6/15/21		2,111	2,335,294	
1.75%, 8/15/21		3,318	3,737,727	
.38%, 8/15/23 (e)		6,115	6,191,437	
8.75% Cash or 10.00% PIK), 8.75%, 1/15/22 (e)(f)		365	384,163	
Open Text Corp., 5.63%, 1/15/23 (e)		2,731	2,731,000	
SunGard Data Systems, Inc., 6.63%, 11/01/19		2,731	2,310,513	
WEX, Inc., 4.75%, 2/01/23 (e)		2,728	2,646,160	
1 L/X, IIIC., T. 15 /0, 2/01/25 (0)		2,720	2,040,100	

35,050,866

See Notes to Financial Statements.

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ANNUAL REPORT

AUGUST 31, 2015

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

6.3%, 215/25 (c)         USD         2,576         2,447,200           lifice US Finance II Corp., 5,38%, 7/15/23 (c)         8,100         8,019,000           lifice US Finance II Corp., 7,35%, 7/15/25 (c)         3,325         3,183,687           MC Networks, Inc.:			Par	
Jachhery 0.1% electa Group BV. 50%, 61/520 EUR 322 \$ 338.38 FX Corp. 688%, 90/1/7 USD 980 1.043.700 irinseo Materials Finance, Inc., 6.38%, 50/1/22 EUR 439 449.087 refeat 1.40%, differed frame, frame, frame, 6.38%, 50/1/22 EUR 439 449.087 refeat 1.40%, differed frame, frame, frame, 6.38%, 50/1/22 EUR 439 449.087 refeat 1.40%, differed frame,	Corporate Bonds		(000)	Value
elects Group RV, 650%, 60/1720         EUR         322         \$ 333.338           PX Corp., 638%, 90/171         USD         980         1.143.700           trinsee Materials Operating SCA/Trinseo Materials Finance, Inc., 6.3%%, 50/1/22         EUR         439         495.087           trinse RM aterials Operating SCA/Trinseo Materials Finance, Inc., 6.3%%, 50/1/22         EUR         439         495.087           trinseo Materials Operating SCA/Trinseo Materials Finance, Inc., 6.3%%, 50/1/22         EUR         438         662.760           50%, U/522 (c)         USD         3.453         3.432.750         62.760           50%, U/522 (c)         2.338         2.284.140         10.065         3.432.750         10.075.755         2.241.440           Lice S An         2.208.157         75%, 51522         2.461.875         2.208.157         2.556         2.447.200         10.075.756         2.447.200         10.075.756         2.447.200         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000         10.000 </td <td>A</td> <td></td> <td>(000)</td> <td>value</td>	A		(000)	value
PX Corp., 6.88%, 90/1/7         USD         9.80         1.043,700           trinseo Materials Finance, Inc., 6.38%, 50/1/22         EUR         439         495.087           trinseo Materials Finance, Inc., 6.38%, 50/1/22         EUR         439         495.087           trinseo Materials Operating SA:		EUR	322	\$ 338 338
inseo Materials Operating SCA/Trinseo Materials Finance, Inc., 6.38%, 501/22         EUR         4.39         495,087           Inter Financing SA:				
Inter Financing SA:         IST,125           Inter Financing SA:         USD         1.945         1.949,862           25%, 21/323         EUR         585         0.63,760           25%, 21/323         EUR         585         0.63,760           35%, 21/323 (c)         USD         1.457         2.228         2.231,440           Lice SA:         2.208,157         2.238         2.241,453           25%, 51/322 (c)         USD         2.525         2.441,853           25%, 51/322 (c)         USD         2.576         2.447,200           Line US Finance I Corp., 5.3%, 71/5/23 (c)         USD         2.576         2.447,200           Line US Finance I Corp., 5.3%, 71/5/23 (c)         3.382,687         3.382,687           Uite US Finance I Corp., 5.3%, 71/5/23 (c)         3.382,687         3.382,687           UK Crewords, In::				
the dim         state           state         the state           state         t	Thise Materials Operating SCA Thise Materials Thanke, Inc., 0.50%, 5/01/22	LUK	-37	495,007
Jike Financing SA:         940           25%, 21/523         150         1.945         1.949.862           25%, 21/523         EUR         585         662.760           25%, 21/523 (c)         USD         3.439         3.432.759           Lince Fince SA, 7.63%, 21/525 (c)         2328         2.281, 440           25%, 51/522         EUR         1.948         2.208, 1.875           25%, 21/525 (c)         2.575         2.441, 200         8.100         8.019.00           116ce US Finance I Corp., 5.38%, 7/15/23 (c)         8.100         8.019.00         8.010         8.019.00           116ce US Finance I Corp., 5.38%, 7/15/23 (c)         3.235         3.188.687         7.04         2.636, 400           116ce US Finance SA, 7.35%, 7/15/23 (c)         3.235         3.188.687         7.04         2.636, 400           116ce US Finance SA, 7.35%, 7/15/23 (c)         3.235         3.188.687         7.01         2.636         4.010         7.75%, 7/15/23         3.188.687         7.01         2.636         5.04.000         1.938, 501/23         3.835         5.010, 189         3.835         7.010, 189         7.587, 7/15/23         1.946, 14.600         7.75%, 7/15/23         1.946, 14.600         7.014, 14.600         7.014, 14.600         7.014, 14.600         7.0				1,877,125
50%, 11/522 (c)         USD         1.945         1.949,862           53%, 21/523 (c)         USD         3.430         3.432,750           Lifter Faros RA, 763%, 21/525 (c)         2.328         2.281,440           Lifter SK:         2.378, 51/522         2.461,875           25%, 51/522 (c)         USD         2.552         2.461,875           25%, 51/522 (c)         USD         2.556         2.474,200           Lifter SK:         EUR         942         992,521           25%, 21/525 (c)         2.704         2.656,400           Lifter US Finance I Corp., 5.38%, 71/522 (c)         2.704         2.656,400           Lifter US Finance I Corp., 7.578, 71/525 (c)         2.704         2.656,400           Lifter US Finance SA, 7.75%, 71/525 (c)         2.704         2.656,400           Lifter US Finance SA, 7.75%, 71/527 (c)         2.704         2.656,400           Lifter US Finance SA, 7.75%, 71/527 (c)         1.613         1.589,773           CO Holdings LLC/CO Holdings Capital Corp. (c):         1.613         1.589,773           17.5%, 71/521         5.450         5.450           17.5%, 71/522         5.450         5.453           17.5%, 71/521         5.450         5.453           CO Holdings LLC/CO Holdings C				
25%, 21/523         EUR         585         662,700           65%, 21/525 (c)         2,389         2,328         2,381,440           Lince Fance SA, 7.65%, 21/525 (c)         238         2,281,440           15ce SA         UISD         2,352         2,461,875           25%, 51/522 (c)         UISD         2,555         2,461,875           25%, 51/525 (c)         UISD         2,576         2,447,000           16tee US Finance I Corp., 5,38%, 71/523 (c)         8,100         8,019,000           16tee US Finance I Corp., 7,576, 71/525 (c)         2,704         2,656,400           16tee US Finance I Corp., 7,75%, 71/525 (c)         3,255         3,181,867           MC Networks. Inc.:		LICD	1.045	1.040.060
64%, 21/523 (c)         2,350         3,432,759           1dice Funos Ax, 705%, 21/525 (c)         2,328				
hike Fance SA, 7.63%, 2/15/25 (c)         2,328         2,281,440           25%, 5/15/22         EUR         1,958         2,208,157           25%, 5/15/22 (c)         USD         2,535         2,461,875           25%, 5/15/25 (c)         USD         2,535         2,461,875           25%, 5/15/25 (c)         USD         2,536         2,447,200           hifter US Finance 1 Corp., 5,38%, 7/15/25 (c)         3,232         3,183,687           MIC Networks, Inc.:         3,738         7,7357, 715/25 (c)         3,232         3,183,687           MC Networks, Inc.:         7,55%, 7/15/25 (c)         3,232         3,183,687           MC Networks, Inc.:         7,55%, 7/15/26 (c)         3,232         3,183,687           MC Networks, Inc.:         7,55%, 7/15/27 (c)         4,60         512,400           1/5%, 5/01/21         480         512,400         1,589, 773           CO Holdings LLC/CCO Holdings Capital Corp. (e):         1         1         1,589, 773           US 5/01/23         5,400         5,400         5,43991           42%, 10/23/45         5,430         5,43991           42%, 10/23/45         5,43991         5,445         5,43991           20%, 1/15/22         1,724         12,406,834				,
http:         1.23%, 5/15/22         2.208, 157           25%, 5/15/22 (e)         USD         2.532         2.461,875           25%, 5/15/22 (e)         USD         2.576         2.447,200           25%, 2/15/25 (b)         USD         2.576         2.447,200           0.5%, 2/15/25 (e)         2.576         2.474,200         2.566,400           0.116 US Finance I Corp., 7.58%, 7/15/25 (e)         3.325         3.183,687           WC Networks, Inc.:         -         -         -           75%, 7/15/21         480         512,400         -           75%, 17/15/21         6,607         6,6141,660         -           75%, 7/15/22         1,613         1,589,773         -           75%, 7/15/21         6,267         6,141,660         -           75%, 7/15/21         6,267         6,141,660         -           75%, 7/15/21         5,240         5,543,911         -           91%, 7/23/25         5,240         5,543,913         -           91%, 7/23/25         5,450         5,453,912         -           91%, 7/23/25         5,450         5,453,912         -           91%, 7/23/25         5,450         5,453,912         -           <		USD		
25%, 5/15/22     EUR     1.958     2.208, 1.57       25%, 5/15/25 (c)     UDD     2.525     2.461.875       25%, 2/15/25 (c)     USD     2.576     2.447.200       11/16 US Finance 1 Corp., 5.38%, 7/15/23 (c)     8.100     8.010     8.010,000       11/16 US Finance 1 Corp., 5.38%, 7/15/25 (c)     3.325     3.183.687       MC Networks, Inc.:     7.375     7.15/25 (c)     3.325     3.183.687       MC Networks, Inc.:     480     512.400       7.375     7.15/21     480     512.400       7.376     7.15/21     480     512.400       7.376     7.15/21     480     512.400       7.376     7.15/21     480     512.400       7.376     7.15/21     480     512.400       7.376     7.15/21     500     500.000       25%     5.101/23     5.43     5.430.911       25%     5.102/24     5.430     5.430.911       26%     5.430     5.430.911     5.430       21%     7.12/25     5.240     5.190.199       25%     5.430.911     5.430     5.430.911       27     27.45     5.430     5.430.91       21%     7.1572     5.447     2.2066.834       25%     1.172			2,328	2,281,440
175%, 51/522 (c)     USD     2.525     2.461,875       25%, 21/525 (c)     USD     2.576     2.447,200       16%, 21/525 (c)     100     8.100     8.0100       16% US Finance I Corp., 5.35%, 71/525 (c)     2.374     2.656,400       116c US Finance II Corp., 7.35%, 71/525 (c)     3.325     3.183,687       WC Networks, Inc.:				
25% 215/25         EUR         942         992.321           63%, 215/25 (c)         USD         2.576         2.447.200           hilter US Finance I Corp., 5.38%, 71/5/23 (c)         3.100         8.0100         8.019.000           hitter US Finance I Corp., 5.38%, 71/5/25 (c)         3.325         3.183.887           MC Networks, Inc:			· · · · · · · · · · · · · · · · · · ·	
6.3%, 215/25 (c)         USD         2,576         2,447,200           Mice US Finance II Corp., 3.5%, 7/15/25 (c)         2,704         2,636,400           Mice US Finance SA, 7.5%, 7/15/25 (c)         3,25         3,183,687           MC Networks, Inc.:				
hile US Finance I Corp., 5.38%, 71/5/23 (c)         8,100         8,019,000           hile US Finance II Corp., 7.75%, 71/5/25 (c)         2,704         2,636,400           hile US Finance SA, 7.75%, 71/5/25 (c)         3,235         3,183,887           MC Networks, Inc.:	5.25%, 2/15/25			
life US Finance II Corp. 775%, 7/15/25 (c)         2,704         2,636,400           life US Finance SA, 7,75%, 7/15/25 (c)         3,325         3,183,687           MC Networks, Inc.:	7.63%, 2/15/25 (e)	USD		
life US Finance SA, 75%, 7/15/25 (c)       3,325       3,183,687         MC Networks, Inc.:				
MC Networks, Inc.:	Altice US Finance II Corp., 7.75%, 7/15/25 (e)		2,704	2,636,400
75%, 71/521     480     512,400       .75%, 12/15/22     1,613     1,589,773       CO Holdings LLC/CCO Holdings Capital Corp. (e):     560     560,000       .85%, 501/23     560     560,000       S8%, 501/27     6,267     6,141,660       CO Safari II LLC (e):     5,50     5,543,991       abs%, 501/23     5,240     5,190,189       Abs%, 10/23/45     5,50     5,543,991       bengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(i)     3,439       tear Channel Worldwide Holdings, Inc.:     11,724     12,046,834       Learwire Communications LLC/Clearwire Finance, Inc., 8,25%, 12/01/40 (e)(h)     4,132     4,379,920       Johumbus International, Inc., 7,38%, 3/30/21 (e)     2,647     2,785,967       Sonsolidated Communications ILC/Clearwire Ginance, Inc., 8,25%, 12/01/40 (e)(h)     4,132     4,379,920       Sonsolidated Communications, Inc., 6,50%, 10/01/22 (e)     1,002     943,500       'SC Holdings LLC, 5,25%, 6/01/24     3,070     2,848,960       'SSH, 40/1/18     3,209     3,193,311       .00%, 3/15/23     5,022     4,435,079       .25%, 40/1/24     6,239     5,685,289       teamWork Animation SKG, Inc.,     .209     3,199,341       .00%, 3/15/23     5,022     4,435,079       .13%, 10/15/19     \$7	Altice US Finance SA, 7.75%, 7/15/25 (e)		3,325	3,183,687
7.5%, 12/15/22       1,613       1,589, 773         CO Holdings LLC/CCO Holdings Capital Corp. (e):       560       560,000         .3%, 50/127       6,267       6,141,660         CO Safari II LLC (e):       5,240       5,190,189         .9%, 7/23/25       5,240       5,190,189         .4%, 10/23/45       5,450       5,343,991         Pengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(i)       3,439         Tear Channel Worldwide Holdings, Inc.:       4,069       4,211,415         .50%, 1/15/22       11,724       12,046,834         ?learwire Communications, LLC/Clearwire Finance, Inc., 8,25%, 1201/40 (e)(h)       4,132       4,379,920         olumbus International, Inc., 7,38%, 3/30/21 (e)       1,020       943,500         SCH Holdings LLC, 5,25%, 6/01/24 (e)       1,020       943,500         SK%, 11/524       3,209       3,199,341         .00%, 3/15/23       5,022       4,435,019         siment Co., Inc.:	AMC Networks, Inc.:			
XCO Holdings LLC/CCO Holdings Capital Corp. (e):         560         560,000           .13%, 5/01/23         5,627         6,141,660           XCO Saffari II LLC (c):	7.75%, 7/15/21		480	512,400
13%, 5/01/23         560         560,000           .88%, 5/01/27         6,267         6,141,660           COS afari II LLC (e):	.75%, 12/15/22		1,613	1,589,773
13%, 5/01/23         560         560,000           .88%, 5/01/27         6,267         6,141,660           COS afari II LLC (e):	CCO Holdings LLC/CCO Holdings Capital Corp. (e):			
XCO Safari II LLC (e):       5,240       5,190,189         91%, 7/23/25       5,450       5,433,991         Pagge Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(i)       3,439         Iear Channel Worldwide Holdings, Inc.:       4,069       4,211,415         .65%, 3/15/20       4,069       4,211,415         .50%, 1/15/22       11,724       12,046,834         Iearwire Communications I.LC/Clearwire Finance, Inc., 8,25%, 12/01/40 (e)(h)       4,132       4,379,920         iolumbus International, Inc., 7,38%, 3/30/21 (e)       2,647       2,785,967         Tonsolidated Communications, Inc., 6,50%, 10/01/22 (e)       1,020       943,500         SCK Holdings LLC, 5,25%, 6/01/24       3,070       2,848,960         NSH DBS Corp.:       3,209       3,199,341         .00%, 3/15/23       5,022       4,435,079         .00%, 3/15/23       5,022       4,435,079         .78%, 8/15/20 (e)       541       508,540         Damett Co., Inc.:	5.13%, 5/01/23		560	560,000
91%, 7/23/25       5,240       5,190,189         43%, 10/23/45       5,450       5,543,991         engage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(i)       3,439         lear Channel Worldwide Holdings, Inc.:       4,069       4,211,415         .50%, 11/15/22       11,724       12,046,834         learwire Communications LLC/Clearwire Finance, Inc., 8.25%, 12/01/40 (e)(h)       4,132       4,379,920         obustidiated Communications, Inc., 6.50%, 10/01/22 (e)       1,020       943,500         SOSC Holdings LLC, 5.25%, 6/01/24       3,070       2.848,960         SSC Holdings LLC, 5.25%, 6/01/24       3,070       2.848,960         SSC Holdings LLC, 5.25%, 6/01/24       3,070       2.848,960         SSC Holdings LLC, 5.25%, 6/01/24       3,209       3,199,341         .00%, 3/15/23       5,022       4,435,079         .25%, 4/01/18       3,209       3,199,341         .00%, 3/15/23       5,022       4,435,079         .88%, 8/15/20 (e)       5,41       508,549         rearmWorks Animation SKG, Inc.,       857       848,853         .10%, 10/15/19       1,37       1,384       1,362,878         larron Communications LP/Harron Finance Corp., 9,13%, 4/01/20 (e)       4,510       4,848,250         'HartCommu	5.88%, 5/01/27		6,267	6,141,660
.48%, 10/23/45       5,450       5,543,991         engage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(i)       3,439         Lear Channel Worldwide Holdings, Inc.:       4,069       4,211,415         .50%, 3/15/20       4,069       4,211,415         .50%, 1/15/22       11,724       12,046,834         Learwire Communications LLC/Clearwire Finance, Inc., 8,25%, 12/01/40 (e)(h)       4,132       4,379,920         Columbus International, Inc., 7.38%, 3/30/21 (e)       2,647       2,785,967         Consolidated Communications, Inc., 6,50%, 10/01/22 (e)       10,020       943,500         SSC Holdings LLC, 5,25%, 6/01/24       3,070       2,848,960         ISH DBS Cop:       2       2       4,357,93         .25%, 4/01/18       3,209       3,193,341       3,070       2,848,960         NSH DBS Cop:       2       4,357,079       8,85,179       8,85,179       8,85,179       8,85,179       8,85,179       8,85,179       8,85,179       8,85,179       8,85,170       8,85,170       8,85,170       8,85,170       1,852       1,852,85       1,852,85       1,852,85       1,852,85       1,852,878       1,814,162       1,854,162       1,854,162       1,854,162       1,854,853       1,852,878       1,8454,853       1,848,853       1,854,853,160	CCO Safari II LLC (e):			
bengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(i)         3,439           Tear Channel Worldwide Holdings, Inc.:         4,069         4,211,415           .50%, 11/15/20         11,724         12,046,834           12ear Windwide Holdings, Inc.;         11,724         12,046,834           12ear Windwide Holdings, Inc.;         11,724         12,046,834           12ear Windwide Holdings, Inc.;         2,647         2,785,567           100mbus International, Inc., 7.38%, 3/30/21 (e)         2,647         2,785,567           100mbus International, Inc., 7.38%, 3/30/21 (e)         1,020         943,500           SSC Holdings LLC, S.25%, 6/01/24         3,070         2,848,960           ISH DBS Corpt:	1.91%, 7/23/25		5,240	5,190,189
bengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(i)         3,439           Tear Channel Worldwide Holdings, Inc.:         4,069         4,211,415           .50%, 11/15/20         11,724         12,046,834           12ear Windwide Holdings, Inc.;         11,724         12,046,834           12ear Windwide Holdings, Inc.;         11,724         12,046,834           12ear Windwide Holdings, Inc.;         2,647         2,785,567           100mbus International, Inc., 7.38%, 3/30/21 (e)         2,647         2,785,567           100mbus International, Inc., 7.38%, 3/30/21 (e)         1,020         943,500           SSC Holdings LLC, S.25%, 6/01/24         3,070         2,848,960           ISH DBS Corpt:	5.48%, 10/23/45		5,450	5,543,991
Hear Channel Worldwide Holdings, Inc.:       6.3%, 3/15/20       4,069       4,211,415         .63%, 3/15/20       11,724       12,046,834         Tearwire Communications LLC/Clearwire Finance, Inc., 8,25%, 12/01/40 (e)(h)       4,132       4,379,920         Jobumbus International, Inc., 7,3%, 3/30/21 (e)       2,647       2,785,967         consolidated Communications, Inc., 6.50%, 10/01/22 (e)       10,020       943,500         SCK Holdings LLC, 5.25%, 6/01/24       3,070       2,848,960         JISH IDBS Corp.:				
.63%, 3/15/20       4,069       4,211,415         .50%, 1/1/5/22       11,724       12,046,834         learwire Communications LLC/Clearwire Finance, Inc., 8.25%, 12/01/40 (e)(h)       4,132       4,379,920         lolumbus International, Inc., 7.38%, 3/30/21 (e)       2,647       2,785,967         lonsolidated Communications, Inc., 6.50%, 10/01/22 (e)       1,020       943,500         SSC Holdings LLC, 5.25%, 6/01/24       3,070       2,848,960         DSH DBS Corp.:       3,209       3,199,341         .25%, 4/01/18       3,209       3,199,341         .00%, 3/15/23       5,022       4,435,079         .88%, 11/15/24       5,022       4,435,079         .88%, 11/15/24       5,022       4,435,079         .88%, 8/15/20 (e)       541       508,549         rearmWorks Animation SKG, Inc.,			,	
50%, 11/15/22       11,724       12,046,834         learwire Communications LLC/Clearwire Finance, Inc., 8.25%, 12/01/40 (e)(h)       4,132       4,379,920         olumbus International, Inc., 7.38%, 3/30/21 (e)       2,647       2,785,967         consolidated Communications, Inc., 6.50%, 10/01/22 (e)       1,020       943,500         SSC Holdings LLC, 5.25%, 6/01/24       3,070       2,848,960         DISH DBS Corp:       3,070       2,848,960         25%, 4/01/18       3,209       3,199,341         .00%, 3/15/23       5,022       4,435,079         .88%, 11/15/24       6,239       5,685,289         breamWorks Animation SKG, Inc.,       887, 8/15/20 (e)       541       508,540         iannett Co, Inc.:       11,827       1,804,162       541       508,540         iannett Co, Inc.:       1,827       1,804,162       556       568,578         s8%, 9/15/21 (e)       1,308       1,294,920       13,318       1,362,878         iarron Communications LP/Harron Finance Corp., 9,13%, 4/01/20 (e)       4,510       4,848,250         iard Communications, Inc.:       3,789       3,566,396       3,00%, 3/15/21       3,845       3,345,150         0.0%, 3/01/21       0,41       0,41/154       0,05%, 3/15/22       3,845			4,069	4,211,415
Clearwire Communications LLC/Clearwire Finance, Inc., 8.25%, 12/01/40 (e)(h)         4,132         4,379,920           Columbus International, Inc., 7.38%, 3/30/21 (e)         2,647         2,785,967           Consolidated Communications, Inc., 6.50%, 10/01/22 (e)         1,020         943,500           SCS Holdings LLC, 5.25%, 6/01/24         3,070         2,848,960           DISH DBS Corp.:         3,070         2,848,960           25%, 4/01/18         3,209         3,199,341           .00%, 3/15/23         6,239         5,685,289           DreamWorks Animation SKG, Inc.,         6,239         5,685,289           DreamWorks Animation SKG, Inc.,         541         508,540           Samet Co., Inc.:         541         508,540           Samet Co., Inc.:         1,382         1,827         1,804,162           .50%, 9/15/21 (e)         1,827         1,804,162         508,540           Iaron Communications, Inc.:         1,308         1,294,920         1,308         1,294,920           iray Television, Inc., 7.50%, 10/01/20         1,318         1,362,878         1,362,878           Iaron Communications, Inc.:			11.724	
Solumbus International, Inc., 7.38%, 3/30/21 (e)         2,647         2,785,967           Consolidated Communications, Inc., 6.50%, 10/01/22 (e)         1,020         943,500           SSC Holdings LLC, 5.25%, 6/01/24         3,070         2,848,960           USH DBS Corp.:         3,209         3,199,341           .00%, 3/15/23         5,022         4,435,079           .88%, 11/15/24         6,239         5,685,289           Dream Works Animation SKG, Inc.,         8541         508,540           Gammett Co, Inc.:				
consolidated Communications, Inc., 6.50%, 10/01/22 (e)         1,020         943,500           SSC Holdings LLC, 5.25%, 6/01/24         3,070         2,848,960           DISH DBS Corp.:				
SC Holdings LLC, 5.25%, 6/01/24       3,070       2,848,960         NSH DBS Corp.:				
DISH DBS Corp.:       3,209       3,199,341         .25%, 4/01/18       3,209       3,199,341         .00%, 3/15/23       5,022       4,435,079         .88%, 11/15/24       6,239       5,685,289         bream Works Animation SKG, Inc.,       82       81/5/20 (e)         Samett Co., Inc.:       541       508,540         .13%, 10/15/19       857       884,853         .88%, 9/15/21 (e)       1,827       1,804,162         .50%, 9/15/24 (e)       1,308       1,294,920         iray Television, Inc., 7.50%, 10/01/20       1,318       1,362,878         larron Communications LP/Harron Finance Corp., 9,13%, 4/01/20 (e)       4,510       4,848,250         HeartCommunications, Inc::				,
.25%, 4/01/183,2093,199,341.00%, 3/15/235,0224,435,079.88%, 11/15/246,2395,685,289DreamWorks Animation SKG, Inc., .88%, 8/15/20 (e)541508,540Jannett Co., Inc.:	•		5,070	2,010,000
.00%, 3/15/23       5,022       4,435,079         .88%, 11/15/24       6,239       5,685,289         breamWorks Animation SKG, Inc.,	•		3 209	3 199 341
88%, 11/15/24       6,239       5,685,289         breamWorks Animation SKG, Inc.,       88%, 8/15/20 (e)       541       508,540         iannett Co., Inc.:       857       884,853         .13%, 10/15/19       857       884,853         .88%, 9/15/21 (e)       1,827       1,804,162         .50%, 9/15/24 (e)       1,308       1,294,920         iray Television, Inc., 7.50%, 10/01/20       1,318       1,362,878         Harron Communications LP/Harron Finance Corp., 9.13%, 4/01/20 (e)       4,510       4,848,250         HeartCommunications, Inc.:       00%, 12/15/19       3,789       3,566,396         .00%, 9/15/22       3,845       3,345,150       1,814,154         .00%, 9/15/22       3,845       3,345,150       1,814,154         .00%, 9/15/22       3,845       3,345,150       1,814,154         .00%, 9/15/22 (e)       1,826, 5/15/22 (e)       2,805       2,726,179         marsat Finance PLC, 4.88%, 5/15/22 (e)       2,805       2,726,179         metsat Jackson Holdings SA:       595       520,625         .50%, 8/01/23       7,130       6,274,400				
DreamWorks Animation SKG, Inc.,         .88%, 8/15/20 (e)       541       508,540         Gannett Co., Inc.:			,	
.88%, 8/15/20 (e)541508,540Gannett Co., Inc.:.13%, 10/15/19.857.884,853.13%, 10/15/19.857.884,853.88%, 9/15/21 (e).1,827.1,804,162.50%, 9/15/24 (e).1,308.1,294,920iray Television, Inc., 7.50%, 10/01/20.1,318.1,362,878Harron Communications LP/Harron Finance Corp., 9.13%, 4/01/20 (e)4,5104,848,250HeartCommunications, Inc.:00%, 12/15/1900%, 3/01/2100%, 9/15/22 (e)00%, 9/15/22 (e)138 Finance PLC, 4.88%, 5/15/22 (e)6.3%, 12/15/226.3%, 12/15/22 <td></td> <td></td> <td>0,237</td> <td>5,005,207</td>			0,237	5,005,207
Jannett Co., Inc.:857884,853.13%, 10/15/19857884,853.88%, 9/15/21 (e)1,8271,804,162.50%, 9/15/24 (e)1,3081,294,920Jray Television, Inc., 7.50%, 10/01/201,3181,362,878Harron Communications LP/Harron Finance Corp., 9.13%, 4/01/20 (e)4,5104,848,250HeartCommunications, Inc.:			541	508 540
1.13%, 10/15/19       857       884,853         .88%, 9/15/21 (e)       1,827       1,804,162         .50%, 9/15/24 (e)       1,308       1,294,920         Gray Television, Inc., 7.50%, 10/01/20       1,318       1,362,878         Harron Communications LP/Harron Finance Corp., 9.13%, 4/01/20 (e)       4,510       4,848,250         HeartCommunications, Inc.:			541	500,540
.88%, 9/15/21 (e)       1,827       1,804,162         .50%, 9/15/24 (e)       1,308       1,294,920         Gray Television, Inc., 7.50%, 10/01/20       1,318       1,362,878         Harron Communications LP/Harron Finance Corp., 9.13%, 4/01/20 (e)       4,510       4,848,250         HeartCommunications, Inc.:	,		857	881 853
.50%, 9/15/24 (e)       1,308       1,294,920         Gray Television, Inc., 7.50%, 10/01/20       1,318       1,362,878         Harron Communications LP/Harron Finance Corp., 9.13%, 4/01/20 (e)       4,510       4,848,250         HeartCommunications, Inc.:				,
Biray Television, Inc., 7.50%, 10/01/20       1,318       1,362,878         Harron Communications LP/Harron Finance Corp., 9.13%, 4/01/20 (e)       4,510       4,848,250         HeartCommunications, Inc.:				
Harron Communications LP/Harron Finance Corp., 9.13%, 4/01/20 (e)       4,510       4,848,250         HeartCommunications, Inc.:       3,789       3,566,396         .00%, 12/15/19       2,047       1,814,154         .00%, 9/15/22       3,845       3,345,150         nmarsat Finance PLC, 4.88%, 5/15/22 (e)       2,805       2,726,179         ntelsat Jackson Holdings SA:       595       520,625         .50%, 8/01/23       7,130       6,274,400				
HeartCommunications, Inc.:       3,789       3,566,396         .00%, 12/15/19       2,047       1,814,154         .00%, 3/01/21       2,047       1,814,154         .00%, 9/15/22       3,845       3,345,150         nmarsat Finance PLC, 4.88%, 5/15/22 (e)       2,805       2,726,179         ntelsat Jackson Holdings SA:       595       520,625         .50%, 8/01/23       7,130       6,274,400				
.00%, 12/15/19       3,789       3,566,396         .00%, 3/01/21       2,047       1,814,154         .00%, 9/15/22       3,845       3,345,150         nmarsat Finance PLC, 4.88%, 5/15/22 (e)       2,805       2,726,179         ntelsat Jackson Holdings SA:	I		4,310	4,848,230
.00%, 3/01/21       2,047       1,814,154         .00%, 9/15/22       3,845       3,345,150         nmarsat Finance PLC, 4.88%, 5/15/22 (e)       2,805       2,726,179         ntelsat Jackson Holdings SA:			2 790	2 566 206
.00%, 9/15/22     3,845     3,345,150       nmarsat Finance PLC, 4.88%, 5/15/22 (e)     2,805     2,726,179       ntelsat Jackson Holdings SA:     595     520,625       .63%, 12/15/22     595     520,625       .50%, 8/01/23     7,130     6,274,400				
nmarsat Finance PLC, 4.88%, 5/15/22 (e) 2,805 2,726,179 ntelsat Jackson Holdings SA: .63%, 12/15/22 595 520,625 .50%, 8/01/23 7,130 6,274,400				
ntelsat Jackson Holdings SA: .63%, 12/15/22 595 520,625 .50%, 8/01/23 7,130 6,274,400				
.63%, 12/15/22595520,625.50%, 8/01/237,1306,274,400			2,805	2,726,179
.50%, 8/01/23 7,130 6,274,400				
	.63%, 12/15/22			,
JN Television Corp., 6.38%, 1/15/21 1,570 1,589,625				
	JN Television Corp., 6.38%, 1/15/21		1,570	1,589,625

Live Nation Entertainment Inc.			
Live Nation Entertainment, Inc., 7.00%, 9/01/20 (e)		987	1,046,220
Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (e)		3,901	3,930,257
		Par	5,550,257
Corporate Bonds		(000)	Value
Media (concluded)		(000)	value
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (e)	USD	2,039	\$ 2,079,780
Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (e)	055	2,947	2,906,479
Numericable Group SA:		_,,, ,,	2,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
5.38%, 5/15/22	EUR	590	681,746
6.00%, 5/15/22 (e)	USD	9,215	9,215,000
5.63%, 5/15/24	EUR	1,785	2,042,979
6.25%, 5/15/24 (e)	USD	2,275	2,274,295
Outfront Media Capital LLC/Outfront Media Capital Corp.:			
5.25%, 2/15/22		650	654,472
5.63%, 2/15/24		568	581,490
5.63%, 2/15/24 (e)		496	510,880
Play Finance 2 SA, 5.25%, 2/01/19	EUR	1,070	1,232,220
Radio One, Inc., 7.38%, 4/15/22 (e)	USD	805	773,806
RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (e)		1,130	1,194,975
Sirius XM Radio, Inc. (e):		2.224	0.100.057
4.25%, 5/15/20		2,204	2,199,856
5.75%, 8/01/21		1,811	1,874,385
4.63%, 5/15/23		345	328,613
5.38%, 4/15/25 Sterling Entertainment Corp., 9.75%, 12/15/19		4,340 4,810	4,285,750 4,906,200
Townsquare Media, Inc., 6.50%, 4/01/23 (e)		4,810	4,906,200 491,150
Tribune Media Co., 5.88%, 7/15/22 (e)		3,238	3,262,285
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:		3,230	5,202,205
5.50%, 1/15/23 (e)		2,757	2,832,817
5.63%, 4/15/23	EUR	187	225,004
4.00%, 1/15/25	Don	1,611	1,806,353
3.50%, 1/15/27		100	107,278
Univision Communications, Inc. (e):			
8.50%, 5/15/21	USD	1,597	1,667,060
5.13%, 5/15/23		10,242	10,088,370
5.13%, 2/15/25		9,535	9,248,950
Virgin Media Finance PLC, 5.75%, 1/15/25 (e)		2,405	2,415,522
Virgin Media Secured Finance PLC:			
6.00%, 4/15/21	GBP	4,935	7,820,853
6.25%, 3/28/29		829	1,314,080
WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (e)	USD	4,428	4,383,720
Ziggo Bond Finance BV:		0.00	0.44 574
4.63%, 1/15/25	EUR	902	961,571
5.88%, 1/15/25 (e)	USD	3,773	3,640,945
			213,875,263
Metals & Mining 3.9%			
Alcoa, Inc.:			
6.15%, 8/15/20		1,330	1,413,125
5.13%, 10/01/24		8,691	8,517,180
5.90%, 2/01/27		215	215,000
6.75%, 1/15/28		477	508,005
5.95%, 2/01/37 Constellium NV:		264	256,410
4.63%, 5/15/21	EUR	184	177,528
8.00%, 1/15/23 (e)	USD	6,525	5,774,625
5.75%, 5/15/24 (e)	0.50	3,385	2,606,450
Eco-Bat Finance PLC, 7.75%, 2/15/17	EUR	1,754	1,926,565
First Quantum Minerals Ltd. (e):	LUK	1,75-	1,720,505
7.00%, 2/15/21	USD	392	276,360
7.25%, 5/15/22		1,883	1,313,393
Global Brass & Copper, Inc., 9.50%, 6/01/19		4,660	5,015,325
Kaiser Aluminum Corp., 8.25%, 6/01/20		1,240	1,320,600
Novelis, Inc., 8.75%, 12/15/20		12,789	12,757,027
Ovako AB, 6.50%, 6/01/19	EUR	496	531,819

See Notes to Financial Statements.

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
Corporate Bonds		(000)	Value
Metals & Mining (concluded)		(000)	Value
Ryerson, Inc./Joseph T Ryerson & Son, Inc., 9.00%, 10/15/17	USD	1,070	\$ 976,375
Steel Dynamics, Inc.:		,	
.13%, 10/01/21		3,085	3,024,842
.38%, 8/15/22		1,345	1,388,712
.25%, 4/15/23		501	486,596
.50%, 10/01/24		75	72,844
Vise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (e)		10,804	10,236,790
			58,795,571
Iulti-Utilities 0.0%			
CE Energy AS, 7.00%, 2/01/21	EUR	532	608,924
Aultiline Retail 0.6%			
ST Brands, Inc., 5.00%, 5/01/23	USD	653	647,286
bebenhams PLC, 5.25%, 7/15/21	GBP	914	1,382,105
Dufry Finance SCA, 5.50%, 10/15/20 (e)	USD	1,927	2,003,346
Iema Bondco I BV, 6.25%, 6/15/19	EUR	1,192	829,314
'he Neiman Marcus Group Ltd., .00%, 10/15/21 (e)	USD	4,727	4,986,985
			9,849,036
0il, Gas & Consumable Fuels 11.5%			2,042,050
Intero Resources Corp., 5.13%, 12/01/22		899	813,784
Intero Resources Finance Corp.,		077	015,701
38%, 11/01/21		1,167	1,073,640
erry Petroleum Co., 6.38%, 9/15/22		650	331,500
onanza Creek Energy, Inc.:		000	551,500
.75%, 4/15/21		1,414	1,046,360
.75%, 2/01/23		3,254	2,212,720
alifornia Resources Corp.:		-, :	_,,
.00%, 1/15/20		148	116,520
.50%, 9/15/21		8,046	6,238,707
.00%, 11/15/24		13,339	9,890,868
Carrizo Oil & Gas, Inc., 6.25%, 4/15/23		2,472	2,224,800
Chesapeake Energy Corp., 4.88%, 4/15/22		980	710,500
Concho Resources, Inc.:		,00	, 10,000
.50%, 1/15/22		222	226,487
.50%, 10/01/22		1,501	1,474,732
.50%, 4/01/23		1,452	1,434,445
ONSOL Energy, Inc., 5.88%, 4/15/22		11,028	7,885,020
CrownRock LP/CrownRock Finance, Inc. (e):		11,020	.,000,020
.13%, 4/15/21		3,710	3,617,250
.75%, 2/15/23		1,064	1,053,360
enbury Resources, Inc.:		1,001	1,000,000
.50%, 5/01/22		3,220	2,294,250
.63%, 7/15/23		196	131,320
Diamondback Energy, Inc., 7.63%, 10/01/21		2,877	3,020,850
l Paso LLC:		_,	2,020,000
.80%, 8/01/31		2,547	2,768,686
.75%, 1/15/32		1,377	1,480,457
nergy Transfer Equity LP:		-,- / /	-,,
.50%, 10/15/20		695	744,533
.88%, 1/15/24		7,432	7,171,880
P Energy LLC/EP Energy Finance, Inc., 9.38%, 5/01/20		2,690	2,605,265
P Energy LLC/Everest Acquisition Finance, Inc., 6.38%, 6/15/23		1,867	1,586,950
enesis Energy LP/Genesis Energy Finance Corp., 6.00%, 5/15/23		1,906	1,743,990
Gulfport Energy Corp., 7.75%, 11/01/20		1,517	1,475,282
Halcon Resources Corp.:		1,017	1,77,202

(29) 200100 ( )		240	200 250
.63%, 2/01/20 (e) .88%, 5/15/21		340 744	298,350 245,520
.25%, 2/15/22		1,257	414,810
.2370, 2113122		Par	414,010
Corporate Bonds		(000)	Value
Dil, Gas & Consumable Fuels (continued)			
lilcorp Energy I LP/Hilcorp Finance Co., 5.00%, 12/01/24 (e)	USD	1,758	\$ 1,520,846
ones Energy Holdings LLC/Jones Energy Finance Corp., 6.75%, 4/01/22		1,254	1,065,900
aredo Petroleum, Inc., 7.38%, 5/01/22		813	792,675
egacy Reserves LP/Legacy Reserves Finance Corp., 6.63%, 12/01/21		1,390	973,000
inn Energy LLC/Linn Energy Finance Corp.:			
.25%, 11/01/19		1,045	407,550
.63%, 4/15/20		58	23,345
.75%, 2/01/21		1,971	773,618
AarkWest Energy Partners LP/MarkWest Energy Finance Corp.:			
.50%, 7/15/23		1,720	1,591,000
.88%, 6/01/25		2,430	2,247,750
Matador Resources Co., 6.88%, 4/15/23 (e)		629	606,985
1EG Energy Corp., 7.00%, 3/31/24 (e)		8,954	7,319,895
Memorial Production Partners LP/Memorial Production Finance Corp.:		(05	105 150
.63%, 5/01/21		635	425,450
.88%, 8/01/22		1,212	760,530
Memorial Resource Development Corp.,		( 212	5 744 000
.88%, 7/01/22		6,313	5,744,830
IGPL PipeCo LLC (e):		15(5	1 455 450
.12%, 12/15/17		1,565	1,455,450
.63%, 6/01/19		891	828,630
.77%, 12/15/37		3,380	2,906,800
Dasis Petroleum, Inc.:		0.152	1 722 165
.50%, 11/01/21		2,153	1,733,165
.88%, 3/15/22		1,310	1,087,300
.88%, 1/15/23		355 1,370	280,450
Offshore Group Investment Ltd., 7.50%, 11/01/19			637,050
DNEOK, Inc., 7.50%, 9/01/23		1,215 826	1,215,000
acific Drilling SA, 5.38%, 6/01/20 (e) aramount Resources Ltd., 6.88%, 6/30/23 (e)		1,612	594,720 1,442,740
		4,536	
arsley Energy LLC/Parsley Finance Corp., 7.50%, 2/15/22 (e) BF Logistics LP/PBF Logistics Finance Corp., 6.88%, 5/15/23 (e)		4,330	4,445,280 748,840
DC Energy, Inc., 7.75%, 10/15/22		995	995,000
etrobras Global Finance BV, 4.75%, 1/14/25	EUR	410	385,669
etroleum Geo-Services ASA,	EUK	410	565,009
.38%, 12/15/18 (e)	USD	3,816	3,195,900
lange Resources Corp.:	03D	5,610	5,195,900
.75%, 6/01/21		568	545,280
.00%, 8/15/22		530	488,925
.00%, 3/15/23		1,193	1,091,595
Legency Energy Partners LP/Regency Energy Finance Corp., 5.50%, 4/15/23		2,059	2,001,616
lockies Express Pipeline LLC (e):		2,007	2,001,010
.00%, 1/15/19		2,524	2,524,000
.88%, 4/15/40		2,350	2,232,500
ose Rock Midstream LP/Rose Rock Finance Corp.:		_,	_,,* * * *
.63%, 7/15/22		1,747	1,589,770
.63%, 11/15/23 (e)		1,041	931,695
SP Permian, Inc., 6.63%, 10/01/22 (e)		2,402	2,353,960
abine Pass Liquefaction LLC:			, , , , , , , , , , , , , , , , , , , ,
		1,590	1,566,150
.63%, 2/01/21			2,998,249
.63%, 2/01/21 .63%, 4/15/23		3,087	2,990,249
.63%, 2/01/21 .63%, 4/15/23 .75%, 5/15/24		5,625	5,498,437
.63%, 4/15/23 .75%, 5/15/24		5,625	, ,
.63%, 4/15/23 .75%, 5/15/24 .63%, 3/01/25 (e)			5,498,437
.63%, 4/15/23 .75%, 5/15/24		5,625	5,498,437

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2015

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

USD 6, 1, 1, 1, 5, 1, 1, 1, 1, 3,	000)         141       \$         655       \$         ,541       \$         995       \$         ,133       \$         ,112       \$         ,365       \$         ,130       \$         951       \$         135       \$         ,324       \$         ,566       \$         ,711       \$         ,007       \$	199,366 6,508,295 915,400 526,845 733,920 1,324,050 4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
USD 6, 1, 1, 1, 5, 1, 1, 1, 1, 3,	141     \$       655     \$       ,541     995       ,133     \$       ,112     \$       ,365     \$       ,130     9951       135     \$       ,324     \$       ,566     \$       ,711     \$       ,007     \$	<ul> <li>43,974</li> <li>199,366</li> <li>6,508,295</li> <li>915,400</li> <li>526,845</li> <li>733,920</li> <li>1,324,050</li> <li>4,924,800</li> <li>914,387</li> <li>115,425</li> <li>287,550</li> <li>1,566,000</li> <li>1,514,235</li> </ul>
6, 1, 1, 5, 1, 1, 1, 1, 1, 3,	655 541 995 133 112 365 130 951 135 324 566 711 .007	199,366 6,508,295 915,400 526,845 733,920 1,324,050 4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
6, 1, 1, 5, 1, 1, 1, 1, 1, 3,	655 541 995 133 112 365 130 951 135 324 566 711 .007	199,366 6,508,295 915,400 526,845 733,920 1,324,050 4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
6, 1, 1, 5, 1, 1, 1, 1, 1, 3,	655 541 995 133 112 365 130 951 135 324 566 711 .007	199,366 6,508,295 915,400 526,845 733,920 1,324,050 4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
6, 1, 1, 1, 5, 1, 1, 1, 1, 3,	541 995 ,133 ,112 ,365 ,130 951 135 324 ,566 ,711 ,007	6,508,295 915,400 526,845 733,920 1,324,050 4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
1, 1, 5, 1, 1, 1, 1, 1, 3,	995 ,133 ,112 ,365 ,130 951 135 324 ,566 ,711 ,007	915,400 526,845 733,920 1,324,050 4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
1, 1, 5, 1, 1, 1, 1, 1, 3,	995 ,133 ,112 ,365 ,130 951 135 324 ,566 ,711 ,007	915,400 526,845 733,920 1,324,050 4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
1, 1, 5, 1, 1, 1, 1, 1, 3,	,133 ,112 ,365 ,130 951 135 324 ,566 ,711 ,007	526,845 733,920 1,324,050 4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
1, 1, 5, 1, 1, 1, 1, 3,	112 365 130 951 135 324 566 711 007	733,920 1,324,050 4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
1, 5, 1, 1, 1, 3,	,365 ,130 951 135 324 ,566 ,711 ,007	1,324,050 4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
5, 1, 1, 1, 3,	130 951 135 324 566 711 007	4,924,800 914,387 115,425 287,550 1,566,000 1,514,235
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3,		1,012,035
	,593	3,575,035
5,	,154	3,154,000
	,151	5,151,000
	830	742,850
		409,910
		1,956,240
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	2000	012,010
		174,824,835
		187,150
		1,613,025
		600,687
JSD 1,	,335	1,331,663
		3,732,525
1	,919	1,981,559
	, 	
	628	654,690
	696	742,980
		4,236,960
		6,655,117
		1,734,202
	450	508,691
		4,112,764
		5,278,066
		2,137,125
		1,726,335
		989,800
		505,095
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1	.443	1,509,739
		5,694,948
		4,546,755
		7,704,075
		2,265,613
		2,203,013
		2,404,615
E	1 EUR JSD 1. 1 4 6 EUR 1. JSD 4 5 2 1. 1 5 4 7 2 2 2 2	JSD 1,335 1,919 628 696 4,074 6,477 EUR 1,525 450

		Par	
Corporate Bonds		(000)	Value
Pharmaceuticals (concluded)		(000)	, and
Valeant Pharmaceuticals International, Inc. (concluded):			
4.50%, 5/15/23	EUR	1,950	\$ 2,105,655
5.88%, 5/15/23 (e)	USD	12,533	12,783,660
6.13%, 4/15/25 (e)		11,460	11,803,800
Professional Services 0.2%			84,979,982
Truven Health Analytics, Inc., 10.63%, 6/01/20		2,840	2,971,350
Real Estate Investment Trusts (REITs) 0.7%		2,010	2,771,550
Aroundtown Property Holdings PLC, 3.00%, 12/09/21	EUR	1,200	1,253,370
Corrections Corp. of America, 4.63%, 5/01/23	USD	1,550	1,519,000
Felcor Lodging LP, 6.00%, 6/01/25 (e)	050	2,295	2,332,294
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21		2,811	2,930,467
Hitton wondwide Finance LLC/Finiton wondwide Finance Corp., 5.05%, 10/15/21 Host Hotels & Resorts LP, 2.50%, 10/15/29 (e)(h)		815	1,132,341
iStar Financial, Inc.:		015	1,152,541
4.00%, 11/01/17		685	669,451
5.00%, 7/01/19		480	465,600
			10,302,523
Real Estate Management & Development 1.4%			1 · · · · ·
Crescent Resources LLC/Crescent Ventures, Inc., 10.25%, 8/15/17 (e)		4,515	4,650,450
Punch Taverns Finance B Ltd., Series A6, 5.94%, 9/30/22	GBP	532	783,700
Punch Taverns Finance PLC, Series M3, 6.08%, 10/15/27 (d)(e)		1,202	1,696,912
Realogy Corp. (e):			
7.63%, 1/15/20	USD	2,646	2,781,607
9.00%, 1/15/20		1,269	1,345,140
Realogy Group LLC/Realogy Co-Issuer Corp. (e):			
4.50%, 4/15/19		2,421	2,436,131
5.25%, 12/01/21		3,700	3,769,375
Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 (e)		1,065	1,096,950
Woodside Homes Co. LLC/Woodside Homes Finance, Inc., 6.75%, 12/15/21 (e)		2,305	2,132,125
			20,692,390
Road & Rail 0.9%			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.25%, 3/15/25 (e)		1,570	1,487,575
EC Finance PLC, 5.13%, 7/15/21	EUR	675	776,388
Florida East Coast Holdings Corp., 6.75%, 5/01/19 (e)	USD	2,037	2,052,277
Гhe Hertz Corp.:			
7.50%, 10/15/18		3,220	3,288,425
5.88%, 10/15/20		370	373,833
7.38%, 1/15/21		2,360	2,460,300
6.25%, 10/15/22		1,490	1,516,075
United Rentals North America, Inc., 5.50%, 7/15/25		1,483	1,431,095
Watco Cos. LLC/Watco Finance Corp., 6.38%, 4/01/23 (e)		1,093	1,112,565
			14,498,533
Semiconductors & Semiconductor Equipment 1.2%			, ., 0,000
Advanced Micro Devices, Inc.:			
7.50%, 8/15/22		665	428,925
7.00%, 7/01/24		440	283,800
Micron Technology, Inc.:			
viteron reemology, me			
5.25%, 1/15/24 (e)		4,745	4,400,987

See Notes to Financial Statements.

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

		Par	
Corporate Bonds		(000)	Value
Semiconductors & Semiconductor Equipment (concluded)		, í	
NXP BV/NXP Funding LLC (e):			
4.13%, 6/15/20	USD	2,975	\$ 2,978,719
5.75%, 2/15/21		2,065	2,155,344
4.63%, 6/15/22		1,319	1,305,810
5.75%, 3/15/23		2,180	2,256,300
Sensata Technologies BV (e):			
5.63%, 11/01/24		903	925,575
5.00%, 10/01/25		2,673	2,592,810
			18,100,170
Software 1.7%			
Audatex North America, Inc., 6.13%, 11/01/23 (e)		6,910	6,848,777
Igloo Holdings Corp., (8.25% Cash or 9.00% PIK), 8.25%, 12/15/17 (e)(f) Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK),		881	890,867
7.13%, 5/01/21 (e)(f)		2,816	2,552,000
Infor US, Inc. (e):			
5.75%, 8/15/20		1,221	1,224,053
6.50%, 5/15/22		6,333	5,937,188
Italics Merger Sub, Inc., 7.13%, 7/15/23 (e)		1,419	1,372,585
Nuance Communications, Inc., 5.38%, 8/15/20 (e)		2,430	2,434,568
Sophia LP/Sophia Finance, Inc.,		, í	· · ·
9.75%, 1/15/19 (e)		2,437	2,604,544
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23 (e)		1,472	1,517,926
Specialty Retail 1.5% Asbury Automotive Group, Inc., 6.00%, 12/15/24		1,168	25,382,508 1,217,640
The Hillman Group, Inc., 6.38%, 7/15/22 (e)		1,438	1,348,125
L Brands, Inc., 8.50%, 6/15/19		3,925	4,621,687
Magnolia BC SA, 9.00%, 8/01/20	EUR	752	904,826
New Look Secured Issuer PLC, 6.50%, 7/01/22	GBP	1,390	2,058,302
Party City Holdings, Inc.:	ODI	1,070	2,000,002
8.88%, 8/01/20	USD	1,745	1,860,606
6.13%, 8/15/23 (e)	CDD	1,020	1,027,013
Penske Automotive Group, Inc.:		1,020	1,027,015
5.75%, 10/01/22		3,575	3,682,250
5.38%, 12/01/24		2,475	2,481,187
Sally Holdings LLC/Sally Capital, Inc., 5.75%, 6/01/22		1,599	1,658,963
THOM Europe SAS, 7.38%, 7/15/19	EUR	1,190	1,398,789
TUI AG, 4.50%, 10/01/19	Bon	204	240,937
Twin Set-Simona Barbieri SpA,		20.	2.0,907
5.86%, 7/15/19 (d)		415	431,485
			22,931,810
Textiles, Apparel & Luxury Goods 0.5%			
Levi Strauss & Co.:			
5.88%, 5/01/22	USD	2,430	2,618,325
5.00%, 5/01/25		1,456	1,425,060
Polymer Group, Inc., 6.88%, 6/01/19 (e)		900	913,500
Springs Industries, Inc., 6.25%, 6/01/21		1,744	1,730,920
The William Carter Co., 5.25%, 8/15/21		788	813,610
Thuitta & Mantraga Einanga 0.20			7,501,415
Thrifts & Mortgage Finance 0.2%			
Radian Group, Inc.:		220	500 (50
3.00%, 11/15/17 (h)		330	529,650

.25%, 3/01/19 (h)		712	1,208,620
25%, 6/15/20		991	987,531
			2,725,801
		Par	
orporate Bonds		(000)	Value
rading Companies & Distributors 0.3%			
shtead Capital, Inc. (e):			
.50%, 7/15/22	USD	2,451	\$ 2,549,040
.63%, 10/01/24		779	773,648
ravis Perkins PLC, 4.38%, 9/15/21	GBP	729	1,129,040
			4,451,728
ransportation Infrastructure 0.3%			
Aguila 3 SA, 7.88%, 1/31/18 (c)(e)	USD	2,496	2,533,440
EVA Group PLC, 7.00%, 3/01/21 (e)		550	508,750
CH Parent, Inc., (10.50% Cash or 11.25% PIK), 10.50%, 3/15/19 (e)(f)		2,522	1,840,772
			4,882,962
Vireless Telecommunication Services 5.4%			
Communications Sales & Leasing, Inc. (e):			
.00%, 4/15/23		689	647,660
.25%, 10/15/23		3,115	2,834,650
Crown Castle International Corp.:			
.88%, 4/15/22		215	220,644
.25%, 1/15/23		3,571	3,736,159
Digicel Group Ltd., 7.13%, 4/01/22 (e)		2,085	1,816,556
Digicel Ltd., 6.00%, 4/15/21 (e)		7,669	7,023,347
'he Geo Group, Inc.:			
.88%, 1/15/22		2,220	2,308,800
.88%, 10/15/24		2,030	2,085,825
BA Communications Corp., 4.88%, 7/15/22		3,775	3,741,969
print Capital Corp., 8.75%, 3/15/32		1,330	1,258,512
print Communications, Inc. (e):			
.00%, 11/15/18		13,529	15,067,924
.00%, 3/01/20		6,812	7,235,706
print Corp.:			
.88%, 9/15/23		7,009	6,737,401
.13%, 6/15/24		6,142	5,679,446
.63%, 2/15/25		1,620	1,511,662
-Mobile USA, Inc.:			
.63%, 4/28/21		1,897	1,982,365
.13%, 1/15/22		367	378,469
.73%, 4/28/22		1,227	1,288,350
.00%, 3/01/23		2,244	2,287,736
.50%, 1/15/24		2,638	2,710,545
.38%, 3/01/25		7,145	7,302,190
Vind Acquisition Finance SA, 4.00%, 7/15/20	EUR	4,549	5,150,605
			83,006,521
Total Corporate Bonds 109.0%			1,664,708,693

Floating Rate Loan Interests (d)			
Air Freight & Logistics 0.2%			
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21	USD	1,149	1,032,868
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21		1,196	1,075,591
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21		206	185,447
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21		1,650	1,483,574
			3,777,480
Airlines 1.0%			
Delta Air Lines, Inc., 2018 Term Loan B1, 3.25%, 10/18/18		2,331	2,324,987
Gol LuxCo SA, 1st Lien Term Loan, 6.00%, 8/19/20		3,885	3,860,719

See Notes to Financial Statements.

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ANNUAL REPORT

AUGUST 31, 2015

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

		Par	
Floating Rate Loan Interests (d)		(000)	Value
Airlines (concluded)			
Northwest Airlines, Inc.:			
2.25%, 3/10/17	USD	3,543	\$ 3,463,825
1.63%, 9/10/18		3,774	3,613,206
1.64%, 9/10/18		1,909	1,828,107
			15,090,844
Auto Components 0.5% Gates Global, Inc., Term Loan B, 4.25%, 7/05/21		7,404	7,079,702
Building Products 0.2%		7,404	7,079,702
Hanson Building Products Ltd., 1st Lien Term Loan, 6.50%, 2/18/22		1,042	1,034,136
Wilsonart LLC, Term Loan B, 4.00%, 10/31/19		2,291	2,269,784
			3,303,920
Capital Markets 0.2%			
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17 Chemicals 0.1%		2,953	2,945,847
Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20		235	234,350
OXEA Finance LLC, 2nd Lien Term Loan, 8.25%, 7/15/20		1,615	1,507,328
			1 741 679
Commercial Services & Supplies 0.3%			1,741,678
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20		2,801	2,516,085
Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19		2,607	2,568,579
			5 004 664
Communications Equipment 0.5%			5,084,664
Avaya, Inc., Term Loan B7, 6.25%, 5/29/20		5,460	4,680,360
CommScope, Inc., Term Loan B5, 3.75%, 12/29/22		1,235	1,229,344
Riverbed Technology, Inc., Term Loan B, 6.00%, 4/24/22		1,441	1,440,782
			7,350,486
Diversified Financial Services 0.1%			.,
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22		861	860,170
Diversified Telecommunication Services 0.2%			
Hawaiian Telcom Communications, Inc.,		1 (21	1 122 207
Term Loan B, 5.00%, 6/06/19		1,421	1,422,396
Level 3 Financing, Inc., 2019 Term Loan, 4.00%, 8/01/19		1,785	1,782,322
			3,204,718
Electrical Equipment 0.4%			
Texas Competitive Electric Holdings Co. LLC, DIP Term Loan, 3.75%, 5/05/16 Energy Equipment & Services 0.1%		5,613	5,612,525
Dynegy Holdings, Inc., Term Loan B2,			
4.00%, 4/23/20		985	982,024
Food & Staples Retailing 0.0%			
Rite Aid Corp., 2nd Lien Term Loan,		(00	(05 (2))
5.75%, 8/21/20 Health Care Equipment & Supplies 0.2%		600	605,628
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22		804	803,445
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20		2,110	2,097,340
200 - maile 220, 2010 Ferri 2041, 7.2570, 0100/20		2,110	<b>2</b> ,077,370
			2,900,785
Health Care Providers & Services 0.3%		1 (70	1 (20 (07
Air Medical Group Holdings, Inc., Term Loan B, 4.50%, 4/06/22 Health Care Providers & Services (concluded)		1,670	1,638,687

Genesis HealthCare Corp., Term Loan B, 10.00%, 12/04/17	USD	1,219	\$ 1,236,977
Sterigenics-Nordion Holdings LLC, Term Loan B, 4.25%, 5/15/22		885	877,814
Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20		961	960,102
			4,713,580
Hotels, Restaurants & Leisure 2.2%			
Amaya Holdings BV:			
1st Lien Term Loan, 5.00%, 8/01/21		2,427	2,401,180
2nd Lien Term Loan, 8.00%, 8/01/22		2,567	2,567,830
Boyd Gaming Corp., Term Loan B,			
4.00%, 8/14/20		2,137	2,131,267
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20		5,791	5,559,070
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20		8,313	7,920,926
MGM Resorts International, Term Loan B, 3.50%, 12/20/19		1,756	1,740,075
Pinnacle Entertainment, Inc., Term Loan B2, 3.75%, 8/13/20		1,845	1,840,589
Station Casinos LLC, Term Loan B, 4.25%, 3/02/20		1,880	1,875,758
Fravelport Finance (Luxembourg) Sarl, 2014 Term Loan B, 5.75%, 9/02/21		6,928	6,924,186
			32,960,881
Independent Power and Renewable Electricity Producers 0.3%			52,700,001
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16		5,103	5,102,887
ndustrial Conglomerates 0.0%		5,105	5,102,007
Sequa Corp., Term Loan B, 5.25%, 6/19/17		804	681,209
nternet Software & Services 0.1%		004	001,209
nteractive Data Corp., 2014 Term Loan, 4.75%, 5/02/21		1,400	1,398,005
T Services 1.0%		1,400	1,598,005
		555	550.837
Blue Coat Holdings Inc., 2015 Term Loan, 4.50%, 5/20/22			)
Epicor Software Corp., 1st Lien Term Loan, 4.75%, 6/01/22		2,695	2,684,409
First Data Corp.:			
2018 Extended Term Loan,		11.040	11 042 010
3.70%, 3/24/18		11,942	11,843,010
2018 Term Loan, 3.70%, 9/24/18		200	198,350
			15,276,606
Machinery 0.4%			
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20		2,865	2,834,542
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19		3,375	3,140,960
			5,975,502
Media 0.8%			
Cengage Learning Acquisitions, Inc.:			
st Lien Term Loan, 7.00%, 3/31/20		4,001	3,991,403
Ferm Loan, 0.00%, 7/03/16 (a)(i)		10,469	1
Clear Channel Communications, Inc., Term Loan D, 6.95%, 1/30/19		4,098	3,611,679
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21		3,390	3,347,625
Fribune Media Co., Term Loan, 3.75%, 12/27/20		225	224,190
Jnivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20		1,781	1,767,019
			12,941,917
			12,941,917

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2015

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

(Percentages shown are based on Net Assets)

		Dow		
		Par		
Floating Rate Loan Interests (d)		(000)	Value	
Metals & Mining 0.1%				
Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22	USD	1,579	\$ 1,560,215	
Multiline Retail 0.1%				
BJ s Wholesale Club, Inc., 2nd Lien Term Loan, 8.50%, 3/26/20		1,065	1,054,350	
Oil, Gas & Consumable Fuels 0.3%				
CITGO Holding Inc., 2015 Term Loan B, 9.50%, 5/12/18		4,366	4,375,295	
Obsidian Natural Gas Trust, Term Loan, 7.00%, 11/02/15		418	415,797	
			4,791,092	
Pharmaceuticals 1.1%			1,771,072	
Grifols Worldwide Operations USA, Inc.,				
Term Loan B, 3.20%, 2/27/21		4,725	4,714,981	
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22		4,211	4,182,725	
Mallinckrodt International Finance SA.		.,	.,	
Term Loan B, 3.25%, 3/19/21		1.797	1,782,656	
Par Pharmaceutical Cos., Inc., Term Loan B2, 4.00%, 9/30/19		4,589	4,581,196	
Valeant Pharmaceuticals International, Inc.,		,	) )	
Term Loan B F1, 4.00%, 4/01/22		1,516	1,515,165	
		*	, ,	
			16,776,723	
Professional Services 0.3%				
Advantage Sales & Marketing, Inc.:				
2014 1st Lien Term Loan, 4.25%, 7/23/21		1,687	1,666,801	
2014 2nd Lien Term Loan, 7.50%, 7/25/22		2,495	2,418,902	
			4.085.703	
Real Estate Management & Development 0.0%			.,,	
Realogy Corp., Extended Letter of Credit, 0.05%, 10/10/16		228	225,318	
Road & Rail 0.2%				
The Hertz Corp., Term Loan B2, 3.00%, 3/11/18		3,352	3,318,530	
Software 0.8%				
GCA Services Group, Inc., 2nd Lien Term Loan, 9.25%, 10/22/20		260	258,700	
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20		2,692	2,612,588	
Informatica Corp., Term Loan, 4.50%, 8/05/22		3,033	3,011,526	
Kronos, Inc., 2nd Lien Term Loan, 9.75%, 4/30/20		3,445	3,499,163	
SS&C Technologies, Inc.:				
2015 Term Loan B1, 4.00%, 7/08/22		1,487	1,488,442	
2015 Term Loan B2, 4.00%, 7/08/22		241	241,144	
Tibco Software, Inc., Term Loan B,				
		925	922,750	

12,034,313