

BLACKROCK CORPORATE HIGH YIELD FUND, INC.
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UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT
COMPANIES**

Investment Company Act file number 811-21318

Name of Fund: BlackRock Corporate High Yield Fund, Inc. (HYT)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Corporate High Yield Fund, Inc., 55 East 52nd Street, New York, NY 10055

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

Date of fiscal year end: 08/31/2019

Date of reporting period: 02/28/2019

Item 1 Report to Stockholders

FEBRUARY 28, 2019

SEMI-ANNUAL REPORT (UNAUDITED)

BlackRock Core Bond Trust (BHK)

BlackRock Corporate High Yield Fund, Inc. (HYT)

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of each Trust's shareholder reports will no longer be sent by mail, unless you specifically request paper copies of the reports from BlackRock or from your financial intermediary, such as a broker-dealer or bank. Instead, the reports will be made available on a website, and you will be notified by mail each time a report is posted and provided with a website link to access the report.

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If you already elected to receive shareholder reports electronically, you will not be affected by this change and you need not take any action. You may elect to receive electronic delivery of shareholder reports and other communications by contacting your financial intermediary, if you hold accounts through a financial intermediary. Please note that not all financial intermediaries may offer this service.

**Not FDIC Insured May Lose Value No Bank
Guarantee**

The Markets in Review

Dear Shareholder,

In the 12 months ended February 28, 2019, concerns about a variety of political risks and a modest slowdown in global growth led to modest positive returns for the U.S. equity and bond markets. Though the market's appetite for risk remained healthy for most of the reporting period, risk taking declined sharply in late 2018.

Volatility rose in emerging market stocks, as the rising U.S. dollar and higher interest rates in the U.S. disrupted economic growth abroad. U.S.-China trade relations and debt concerns adversely affected the Chinese stock market, while Turkey and Argentina became embroiled in currency crises, largely due to hyperinflation in both countries. An economic slowdown in Europe also led to negative performance for European equities.

Volatility in the U.S. equity market spiked in October, as a wide range of risks were brought to bear on markets, ranging from rising interest rates and slowing global growth to heightened trade tensions and political turmoil in several countries, including the United States. These risks manifested in a broad based sell-off in December, leading to the worst December performance on record since 1931.

By comparison, fixed income securities delivered modest positive returns with relatively low volatility. In fixed income markets, short-term U.S. Treasury interest rates rose the fastest, while longer-term rates declined slightly. This led to positive returns for U.S. Treasuries and a substantial flattening of the yield curve. Investment-grade and high-yield corporate bonds also posted positive returns, as the credit fundamentals in corporate markets remained relatively solid.

The U.S. Federal Reserve (the Fed) increased short-term interest rates four times during the reporting period. At its most recent meeting in late January, the Fed left interest rates unchanged and signaled a slower pace of rate hikes in response to the global economic slowdown. Relatively low inflation and modest economic growth give the Fed room to maintain support for the economy until the economic data builds the case for changing interest rates.

Although fears of recession drove equity volatility higher at the end of 2018, we continue to believe the probability of recession in 2019 remains relatively low. Economic growth and global earnings are likely to slow somewhat in 2019 because the tax cut stimulus will be less pronounced, and the Fed's rate hikes in 2018 will gain traction in 2019. We expect profit margins to continue to contract, which tends to happen late in the business cycle.

In addition, trade frictions look more baked into asset prices than a year ago, but markets may be overlooking European political risks. As Brexit moves forward, the U.K. and the European Union may face significant obstacles. Most recently, Britain's Parliament voted to extend the deadline for the separation, as policy makers continue to seek the least disruptive ways to disentangle Europe's second-largest economy from the European Union. Consequently, we are cautious on European equities, as European unity remains tenuous with a history of flare-ups. We continue to prefer to take risk in U.S. and emerging market equities. Within U.S. equities, we believe that companies with high-quality earnings and strong balance sheets offer the most attractive risk/reward trade-off.

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

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

Total Returns as of February 28, 2019

| | 6-month | 12-month |
|---|----------------|-----------------|
| U.S. large cap equities (S&P 500 [®] Index) | (3.04)% | 4.68% |
| U.S. small cap equities (Russell 2000 [®] Index) | (8.86) | 5.58 |
| International equities (MSCI Europe, Australasia, Far East Index) | (3.58) | (6.04) |
| Emerging market equities (MSCI Emerging Markets Index) | 0.33 | (9.89) |
| 3-month Treasury bills (ICE BofAML 3-Month U.S. Treasury Bill Index) | 1.10 | 2.04 |
| U.S. Treasury securities (ICE BofAML 10-Year U.S. Treasury Index) | 2.57 | 4.02 |
| U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index) | 1.99 | 3.17 |
| Tax-exempt municipal bonds (S&P Municipal Bond Index) | 2.21 | 4.03 |
| U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index) | 2.00 | 4.31 |

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

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Trust Summary as of February 28, 2019

BlackRock Core Bond Trust**Trust Overview**

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

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

Trust Information

| | |
|--|-------------------|
| Symbol on New York Stock Exchange (NYSE) | BHK |
| Initial Offering Date | November 27, 2001 |
| Current Distribution Rate on Closing Market Price as of February 28, 2019 (\$13.07) ^(a) | 5.97% |
| Current Monthly Distribution per Common Share ^(b) | \$0.0650 |
| Current Annualized Distribution per Common Share ^(b) | \$0.7800 |
| Economic Leverage as of February 28, 2019 ^(c) | 28% |

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

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

(c) Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

| | 02/28/19 | 08/31/18 | Change | High | Low |
|-----------------|----------|----------|--------|----------|----------|
| Market Price | \$ 13.07 | \$ 12.85 | 1.71% | \$ 13.19 | \$ 12.08 |
| Net Asset Value | 13.94 | 14.08 | (0.99) | 14.08 | 13.41 |

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

Trust Summary as of February 28, 2019 (continued)

BlackRock Core Bond Trust

Performance and Portfolio Management Commentary

Returns for the period ended February 28, 2019 were as follows:

| | <i>6-Month Total Returns</i> | <i>Average Annual Total Returns</i> | | |
|--|----------------------------------|---|----------------|----------------|
| | | <i>1 Year</i> | <i>3 Years</i> | <i>5 Years</i> |
| Trust at NAV ^{(a)(b)} | 2.12% | 3.48% | 6.05% | 5.55% |
| Trust at Market Price ^{(a)(b)} | 4.91 | 5.18 | 6.35 | 6.18 |
| Reference Benchmark^(c) | 1.77 | 3.18 | 3.85 | 3.65 |
| Bloomberg Barclays U.S. Long Government/Credit Index^(d) | 0.87 | 2.17 | 3.13 | 4.54 |
| Bloomberg Barclays Intermediate Credit Index^(e) | 2.47 | 3.49 | 2.72 | 2.50 |
| Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index^(f) | 2.00 | 4.31 | 9.80 | 4.54 |
| Bloomberg Barclays CMBS, Eligible for U.S. Aggregate^(g) | 2.70 | 4.02 | 2.19 | 2.46 |
| Bloomberg Barclays MBS Index^(h) | 2.17 | 3.58 | 1.38 | 2.28 |
| Bloomberg Barclays ABS Index⁽ⁱ⁾ | 1.97 | 3.12 | 1.62 | 1.71 |

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

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

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

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

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

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

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

(h)

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

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

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

Past performance is not indicative of future results.

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

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

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

What factors influenced performance?

The largest positive contributions to the Trust's performance over the period came from its allocations to high yield corporate bonds, asset backed securities (ABS), collateralized loan obligations and capital securities.

The principal detractors from the Trust's performance were its exposures to investment grade corporate bonds and U.S. Treasuries.

Describe recent portfolio activity.

There were no significant changes to the portfolio's allocations during the six-month period.

Describe portfolio positioning at period end.

At period end, the Trust maintained a diversified exposure within non-government spread sectors, including investment grade corporates, high yield corporates, commercial mortgage-backed securities and ABS, as well as a smaller allocation to non-agency residential mortgage-backed securities (MBS). The Trust also held exposure to government-related sectors such as U.S. Treasury securities, agency debt and agency residential MBS.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and

are no guarantee of future results.

TRUST SUMMARY

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Trust Summary as of February 28, 2019 (continued)

BlackRock Core Bond Trust

Overview of the Trust's Total Investments

PORTFOLIO COMPOSITION

| | 02/28/19 | 08/31/18 |
|---|----------|----------|
| Corporate Bonds | 48% | 48% |
| U.S. Treasury Obligations | 16 | 12 |
| U.S. Government Sponsored Agency Securities | 11 | 10 |
| Preferred Securities | 8 | 9 |
| Asset-Backed Securities | 6 | 8 |
| Non-Agency Mortgage-Backed Securities | 4 | 6 |
| Foreign Agency Obligations | 2 | 2 |
| Municipal Bonds | 2 | 2 |
| Floating Rate Loan Interests | 2 | 2 |
| Short-Term Securities | 1 | 1 |
| Options Purchased ^(a) | | |
| Options Written ^(a) | | |

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

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

| | 02/28/19 | 08/31/18 |
|------------------------|----------|----------|
| AAA/Aaa ^(d) | 30% | 24% |
| AA/Aa | 5 | 5 |
| A | 15 | 15 |
| BBB/Baa | 26 | 28 |
| BB/Ba | 11 | 11 |
| B | 7 | 8 |
| CCC/Caa | 2 | 4 |
| N/R | 4 | 5 |

^(b) For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P Global Ratings 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.

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

Trust Summary as of February 28, 2019

BlackRock Corporate High Yield Fund, Inc.**Trust Overview**

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

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

Trust Information

| | |
|--|--------------|
| Symbol on NYSE | HYT |
| Initial Offering Date | May 30, 2003 |
| Current Distribution Rate on Closing Market Price as of February 28, 2019 (\$10.25) ^(a) | 8.43% |
| Current Monthly Distribution per Common Share ^(b) | \$0.0720 |
| Current Annualized Distribution per Common Share ^(b) | \$0.8640 |
| Economic Leverage as of February 28, 2019 ^(c) | 29% |

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

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

^(c) Represents 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.

Market Price and Net Asset Value Per Share Summary

| | 02/28/19 | 08/31/18 | Change | High | Low |
|-----------------|----------|----------|---------|----------|---------|
| Market Price | \$ 10.25 | \$ 10.70 | (4.21)% | \$ 10.73 | \$ 8.95 |
| Net Asset Value | 11.57 | 11.90 | (2.77) | 11.93 | 10.66 |

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

Trust Summary as of February 28, 2019 (continued)

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

Returns for the period ended February 28, 2019 were as follows:

| | Average Annual Total Returns | | | |
|--|------------------------------|---------------|----------------|----------------|
| | <i>6-Month Total Returns</i> | <i>1 Year</i> | <i>3 Years</i> | <i>5 Years</i> |
| Trust at NAV ^{(a)(b)} | 1.55% | 4.45% | 11.56% | 5.67% |
| Trust at Market Price ^{(a)(b)} | 0.05 | 5.50 | 10.16 | 4.61 |
| Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index^(c) | 2.00 | 4.31 | 9.80 | 4.54 |

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

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

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

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

Past performance is not indicative of future results.

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

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

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

The largest positive contributors to the Trust's performance included exposure to the cable & satellite, technology and health care sectors. By credit rating, BB-rated names were the best performers, followed closely by B-rated positions. In terms of asset allocation, the Trust's core high yield corporate bond position was the strongest driver of

performance, while a smaller position in floating rate loan interests (bank loans) also contributed.

The largest detractors from performance included exposure to the oil field services, independent energy and gaming sectors. The non-rated segment of the portfolio, which largely comprises preferred & common equity positions, detracted as well over the period.

Describe recent portfolio activity.

Over the period, the Trust maintained a tactical allocation to bank loans as these senior/secured instruments provide relatively high income with next-to-no duration (and corresponding interest rate risk). This allocation increased over the first few months of the six-month period before being pared back in late 2018. Positioning with respect to credit rating remained relatively constant throughout the period, as the Trust maintained an overweight to B-rated and selective CCC-rated names while staying underweight the BB-rated segment of the market. By sector, the Trust added to the technology and health care sectors while reducing risk across communications, particularly the cable & satellite and wireless sectors. Additionally, the Trust reduced allocations to the gaming and automotive sectors.

The Trust's derivative usage was modest over the period and included high yield index total return swaps, index credit default swaps and high yield exchange traded funds. The use of derivatives during the period had a positive impact on Trust performance.

Describe portfolio positioning at period end.

At period end, the Trust held the majority of its assets in corporate bonds, with a more modest allocation to floating rate bank loans. Within high yield corporates, the Trust was underweight in lower-coupon, more interest rate-sensitive bonds while being slightly overweight in single B-rated bonds. The Trust was overweight in high conviction CCC rated issues while remaining underweight in the highest yielding segment of the lower related universe where downside risks are greater if volatility picks up or credit sentiment weakens. The Trust continued to favor select equity positions on a relative value basis. The Trust also maintained exposure to equity futures strategies to help manage overall portfolio risk contribution. At period end, top-issuer overweight positions included Cablevision Systems Corp. (cable & satellite), Clear Channel Worldwide Holdings, Inc. (media & entertainment), and the Refinitiv (technology).

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

Trust Summary as of February 28, 2019 (continued)

BlackRock Corporate High Yield Fund, Inc.

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

| | 02/28/19 | 08/31/18 |
|------------------------------|----------|----------|
| Corporate Bonds | 80% | 79% |
| Floating Rate Loan Interests | 12 | 10 |
| Preferred Securities | 3 | 4 |
| Asset-Backed Securities | 3 | 3 |
| Common Stocks | 2 | 3 |
| Investment Companies | | 1 |
| Other | (a) | (b) |

(a) Representing less than 1% of the Trust's total investments and Other may include Warrants, Other Interests, Short-Term Securities, Options Purchased and Options Written.

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

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

| | 02/28/19 | 08/31/18 |
|---------|----------|----------|
| A | 1% | 1% |
| BBB/Baa | 8 | 4 |
| BB/Ba | 39 | 30 |
| B | 37 | 38 |
| CCC/Caa | 10 | 18 |
| N/R | 5 | 9 |

(c) 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.

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

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, there is no guarantee that these objectives can 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 (after paying the leverage costs) is paid to shareholders in the form of dividends, and the value of these portfolio holdings (less the leverage liability) is reflected in the per share NAV.

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

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

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

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

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

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

Derivative Financial Instruments

The Trusts may invest in various derivative financial instruments. These instruments are used to obtain exposure to a security, commodity, index, market, and/or other assets without owning or taking physical custody of securities, commodities and/or other referenced assets or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage and involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset, possible default of the counterparty to the transaction or illiquidity of the instrument. The Trusts' successful use of a derivative financial instrument depends on the investment adviser's ability to predict pertinent market movements accurately, which cannot be assured. The use of these instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Trust can realize on an investment and/or may result in lower distributions paid to shareholders. The Trusts' investments in these instruments, if any, are discussed in detail in the Notes to Financial Statements.

Schedule of Investments (unaudited)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Asset-Backed Securities 7.6% | | |
| AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.55%), 6.01%, 07/20/26 ^{(a)(b)} | USD 795 | \$ 790,251 |
| ALM VI Ltd. ^{(a)(c)} : 5.49%, 07/15/26 | 1,000 | 971,733 |
| Series 2012-6A, Class BR3, 4.54%, 07/15/26 | 1,000 | 981,313 |
| ALM XII Ltd., Series 2015-12A, Class C1R2, 5.43%, 04/16/27 ^{(a)(c)} | 545 | 526,647 |
| ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class CR2, 5.49%, 07/15/27 ^{(a)(c)} | 2,080 | 2,038,827 |
| Anchorage Capital CLO Ltd. ^(a) : Series 2013-1A, Class CR, 6.00%, 10/13/30 ^(c) | 720 | 710,277 |
| Series 2016-8A, Class DR, 5.76%, 07/28/28 ^(c) | 1,000 | 977,988 |
| Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 6.79%, 01/15/29 ^(b) | 650 | 646,834 |
| Battalion CLO X Ltd., Series 2016-10A, Class C, (3 mo. LIBOR US + 4.25%), 7.03%, 01/24/29 ^{(a)(b)} | 1,000 | 1,003,442 |
| Bowman Park CLO Ltd., Series 2014-1A, Class D2R, (3 mo. LIBOR US + 3.35%), 6.00%, 11/23/25 ^{(a)(b)} | 3,000 | 2,995,273 |
| Burnham Park CLO Ltd., Series 2016-1A, Class ER, 8.16%, 10/20/29 ^{(a)(c)} | 1,000 | 944,732 |
| Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, (1 mo. LIBOR US + 0.15%), 2.64%, 01/25/37 ^(b) | 106 | 105,942 |
| DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 ^(a) | 3,759 | 3,851,277 |
| Dryden 41 Senior Loan Fund, Series 2015-41A, Class AR, 3.76%, 04/15/31 ^{(a)(c)} | 2,550 | 2,511,090 |
| Dryden 64 CLO Ltd., Series 2018-64A, Class D, 5.43%, 04/18/31 ^{(a)(c)} | 1,250 | 1,188,189 |
| Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B1LR, (3 mo. LIBOR US + 3.15%), 5.83%, 08/15/30 ^{(a)(b)} | 1,000 | 992,086 |
| Galaxy XXIX CLO Ltd., Series 2018-29A, Class D, 5.08%, 11/15/26 ^{(a)(c)} | 805 | 773,595 |
| Highbridge Loan Management, Series 3A-2014, Class CR, (3 mo. LIBOR US + 3.60%), 6.38%, 07/18/29 ^{(a)(b)} | 1,000 | 986,216 |
| Limerock CLO III LLC, Series 2014-3A, Class C, (3 mo. LIBOR US + 3.60%), 6.36%, 10/20/26 ^{(a)(b)} | 3,750 | 3,634,800 |
| Madison Park Funding X Ltd., Series 2012-10A, Class ER, (3 mo. LIBOR US + 7.62%), 10.38%, 01/20/29 ^{(a)(b)} | 250 | 249,222 |
| Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 4.96%, 01/27/26 ^{(a)(b)} | 1,800 | 1,803,473 |
| Nelnet Student Loan Trust, Series 2006-1, Class A5, (3 mo. LIBOR US + 0.11%), 2.76%, 08/23/27 ^(b) | 332 | 330,888 |
| Neuberger Berman CLO XV, Series 2013-15A, Class DR, 5.84%, 10/15/29 ^{(a)(c)} | 1,000 | 973,099 |
| Octagon Investment Partners XXII Ltd., Series 2014-1A, Class DRR, 5.51%, 01/22/30 ^{(a)(c)} | 500 | 479,974 |
| OHA Credit Partners XIII Ltd., Series 2016-13A, Class E, (3 mo. LIBOR US + 7.15%), 9.91%, 01/21/30 ^{(a)(b)} | 595 | 596,059 |
| OHA Loan Funding Ltd., Series 2016-1A, Class D, (3 mo. LIBOR US + 3.75%), 6.51%, 01/20/28 ^{(a)(b)} | 2,500 | 2,494,891 |

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| | | |
|--|--------------|-------------------|
| OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 ^(a) | 5,000 | 5,005,217 |
| | <i>Par</i> | |
| <i>Security</i> | <i>(000)</i> | <i>Value</i> |
| Asset-Backed Securities (continued) | | |
| OZLM Funding III Ltd., Series 2013-3A, Class BR, (3 mo. LIBOR US + 3.00%), 5.76%, 01/22/29 ^{(a)(b)} | USD 1,500 | \$ 1,501,216 |
| OZLM VIII Ltd., Series 2014-8A, Class CRR, 5.61%, 10/17/29 ^{(a)(c)} | 1,750 | 1,743,064 |
| OZLM XIV Ltd., Series 2015-14A, Class CR, 5.79%, 01/15/29 ^{(a)(c)} | 1,000 | 971,191 |
| OZLM XXI, Series 2017-21A, Class C, 5.43%, 01/20/31 ^{(a)(c)} | 1,000 | 953,162 |
| Palmer Square Loan Funding Ltd., Series 2018-5A, Class D, 6.72%, 01/20/27 ^{(a)(c)} | 1,000 | 995,502 |
| Regatta VI Funding Ltd., Series 2016-1A, Class ER, 7.76%, 07/20/28 ^{(a)(c)} | 250 | 238,062 |
| Rockford Tower CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 6.04%, 04/15/29 ^{(a)(b)} | 1,750 | 1,732,582 |
| Shackleton CLO Ltd., Series 2013-3A, Class DR, 5.81%, 07/15/30 ^{(a)(c)} | 500 | 484,337 |
| SLM Private Education Loan Trust ^(a) : | | |
| Series 2012-A, Class A2, 3.83%, 01/17/45 | 67 | 66,589 |
| Series 2014-A, Class B, 3.50%, 11/15/44 | 500 | 500,309 |
| Sound Point CLO XII Ltd., Series 2016-2A, Class D, (3 mo. LIBOR US + 4.25%), 7.01%, 10/20/28 ^{(a)(b)} | 465 | 464,923 |
| Sound Point CLO XIV Ltd., Series 2016-3A, Class D, (3 mo. LIBOR US + 3.85%), 6.62%, 01/23/29 ^{(a)(b)} | 1,550 | 1,534,500 |
| Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 02/25/32 | 426 | 416,116 |
| Voya CLO Ltd., Series 2017-3A, Class C, (3 mo. LIBOR US + 3.55%), 6.31%, 07/20/30 ^{(a)(b)} | 1,000 | 1,000,599 |
| Wellfleet CLO Ltd., Series 2015-1A, Class DR, 5.56%, 10/20/27 ^{(a)(c)} | 2,000 | 1,967,406 |
| Westcott Park CLO Ltd., Series 2016-1A, Class D, (3 mo. LIBOR US + 4.35%), 7.11%, 07/20/28 ^{(a)(b)} | 685 | 685,935 |
| York CLO Ltd., Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 6.36%, 10/20/29 ^{(a)(b)} | 1,750 | 1,750,499 |
| York CLO-4 Ltd., Series 2016-2A, Class D, (3 mo. LIBOR US + 4.10%), 6.86%, 01/20/30 ^{(a)(b)} | 1,500 | 1,509,645 |
| | | 57,078,972 |
| Interest Only Asset-Backed Securities 0.0% | | |
| Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 ^{(a)(d)} | 1,952 | 92,726 |
| Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 04/15/29 ^(d) | 2,336 | 104,518 |
| | | 197,244 |
| Total Asset-Backed Securities 7.6% | | |
| (Cost \$57,963,052) | | 57,276,216 |
| Corporate Bonds 65.4% | | |
| Aerospace & Defense 1.6% | | |
| Arconic, Inc.: | | |
| 5.40%, 04/15/21 | 241 | 247,891 |
| 5.13%, 10/01/24 | 680 | 673,200 |
| BBA US Holdings, Inc., 5.38%, 05/01/26 ^(a) | 194 | 197,638 |
| Bombardier, Inc. ^(a) : | | |

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| | | |
|-----------------|-----|---------|
| 7.75%, 03/15/20 | 122 | 127,350 |
| 8.75%, 12/01/21 | 480 | 528,000 |
| 5.75%, 03/15/22 | 59 | 59,118 |
| 6.00%, 10/15/22 | 6 | 6,030 |

SCHEDULES OF INVESTMENTS

11

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Aerospace & Defense (continued) | | |
| 6.13%, 01/15/23 | USD 488 | \$ 491,660 |
| 7.50%, 12/01/24 | 575 | 585,062 |
| 7.50%, 03/15/25 | 411 | 414,596 |
| 7.88%, 04/15/27 ^(e) | 664 | 664,277 |
| Eaton Corp., 4.15%, 11/02/42 | 500 | 484,130 |
| Koppers, Inc., 6.00%, 02/15/25 ^(a) | 29 | 25,375 |
| Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 ^(a) | 231 | 239,374 |
| Lockheed Martin Corp., 4.09%, 09/15/52 | 1,410 | 1,362,632 |
| Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(a) | 94 | 95,410 |
| TransDigm UK Holdings PLC, 6.88%, 05/15/26 ^(a) | 200 | 195,000 |
| TransDigm, Inc.: | | |
| 6.00%, 07/15/22 | 124 | 126,294 |
| 6.50%, 07/15/24 | 58 | 58,580 |
| 6.25%, 03/15/26 ^(a) | 3,284 | 3,357,890 |
| 7.50%, 03/15/27 ^(a) | 18 | 18,088 |
| United Technologies Corp., 6.13%, 07/15/38 | 1,450 | 1,704,189 |
| | | 11,661,784 |
| Air Freight & Logistics 0.2% | | |
| FedEx Corp., 4.75%, 11/15/45 | 1,250 | 1,205,434 |
| XPO Logistics, Inc., 6.75%, 08/15/24 ^(a) | 11 | 11,070 |
| | | 1,216,504 |
| Airlines 1.9% | | |
| Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 ^(a) | 1,556 | 1,530,108 |
| American Airlines Pass-Through Trust: | | |
| Series 2013-2, Class A, 4.95%, 07/15/24 ^(f) | 2,406 | 2,473,082 |
| Series 2015-2, Class A, 4.00%, 03/22/29 | 1,323 | 1,303,508 |
| Series 2015-2, Class AA, 3.60%, 03/22/29 | 1,322 | 1,298,741 |
| Series 2017-1, Class B, 4.95%, 08/15/26 | 1,602 | 1,627,853 |
| Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 05/10/20 | 302 | 293,695 |
| Latam Finance Ltd., 6.88%, 04/11/24 ^(a) | 257 | 260,158 |
| United Airlines Pass-Through Trust: | | |
| Series 2013-1, Class A, 4.30%, 02/15/27 | 3,110 | 3,171,966 |
| Series 2014-2, Class B, 4.63%, 03/03/24 ^(f) | 1,976 | 1,989,586 |
| | | 13,948,697 |
| Auto Components 0.1% | | |
| Aptiv PLC, 4.40%, 10/01/46 | 465 | 400,368 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp.: | | |

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| | | | | |
|--|-----|--------------|----|--------------|
| 6.25%, 02/01/22 | | 118 | | 121,517 |
| 6.75%, 02/01/24 | | 92 | | 96,370 |
| 6.38%, 12/15/25 | | 200 | | 205,750 |
| Tesla, Inc., 5.30%, 08/15/25 ^{(a)(f)} | | 244 | | 217,160 |
| | | | | 1,041,165 |
| Automobiles 0.5% | | | | |
| Ford Motor Co., 4.75%, 01/15/43 ^(f) | | 2,000 | | 1,530,785 |
| General Motors Co., 6.25%, 10/02/43 | | 2,506 | | 2,477,124 |
| | | | | 4,007,909 |
| Banks 1.9% | | | | |
| Allied Irish Banks PLC(5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ^(g) | EUR | 100 | | 117,414 |
| Barclays PLC: | | | | |
| 4.38%, 09/11/24 | USD | 550 | | 540,000 |
| 3.65%, 03/16/25 | | 4,320 | | 4,153,628 |
| BBVA Bancomer SA, 6.75%, 09/30/22 ^(a) | | 236 | | 253,051 |
| CIT Group, Inc.: | | | | |
| 5.00%, 08/01/23 | | 237 | | 245,982 |
| 4.75%, 02/16/24 | | 7 | | 7,131 |
| | | <i>Par</i> | | |
| <i>Security</i> | | <i>(000)</i> | | <i>Value</i> |
| Banks (continued) | | | | |
| 5.25%, 03/07/25 | USD | 300 | \$ | 314,250 |
| 6.13%, 03/09/28 | | 146 | | 158,410 |
| Cooperatieve Rabobank UA, 3.95%, 11/09/22 | | 1,500 | | 1,512,445 |
| HSBC Holdings PLC, 6.10%, 01/14/42 | | 610 | | 750,490 |
| Promerica Financial Corp., 9.70%, 05/14/24 ^(a) | | 200 | | 203,525 |
| Santander Holdings USA, Inc., 4.50%, 07/17/25 | | 2,000 | | 2,031,371 |
| Santander UK Group Holdings PLC, 2.88%, 08/05/21 | | 1,250 | | 1,229,735 |
| Standard Chartered PLC, 4.87%, 03/15/33 ^{(a)(c)} | | 500 | | 493,645 |
| Wells Fargo & Co., 3.90%, 05/01/45 ^(f) | | 2,250 | | 2,160,811 |
| | | | | 14,171,888 |
| Beverages 0.6% | | | | |
| Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc., 4.90%, 02/01/46 ^(a) | | 4,600 | | 4,413,554 |
| BWAY Holding Co., 4.75%, 04/15/24 | EUR | 100 | | 114,835 |
| Central American Bottling Corp., 5.75%, 01/31/27 ^(a) | USD | 222 | | 225,233 |
| OI European Group BV, 4.00%, 03/15/23 ^(a) | | 111 | | 108,503 |
| | | | | 4,862,125 |
| Biotechnology 0.5% | | | | |
| Amgen, Inc., 4.40%, 05/01/45 | | 2,250 | | 2,112,257 |
| Baxalta, Inc., 5.25%, 06/23/45 | | 500 | | 516,464 |
| Gilead Sciences, Inc., 4.80%, 04/01/44 | | 1,000 | | 1,003,077 |
| | | | | 3,631,798 |
| Building Materials 0.0% | | | | |
| Jeld-Wen, Inc., 4.63%, 12/15/25 ^(a) | | 93 | | 87,536 |

Building Products 0.2%

| | | |
|---|-----|-----------|
| Beacon Roofing Supply, Inc., 4.88%, 11/01/25 ^(a) | 10 | 9,310 |
| CPG Merger Sub LLC, 8.00%, 10/01/21 ^(a) | 220 | 216,700 |
| Jeld-Wen, Inc., 4.88%, 12/15/27 ^(a) | 21 | 19,451 |
| Masonite International Corp. ^(a) : | | |
| 5.63%, 03/15/23 | 127 | 129,223 |
| 5.75%, 09/15/26 | 96 | 96,000 |
| PGT Escrow Issuer, Inc., 6.75%, 08/01/26 ^(a) | 64 | 65,920 |
| Standard Industries, Inc. ^(a) : | | |
| 5.38%, 11/15/24 | 263 | 266,945 |
| 6.00%, 10/15/25 | 287 | 299,556 |
| 5.00%, 02/15/27 | 48 | 45,720 |
| 4.75%, 01/15/28 | 54 | 50,490 |
| USG Corp., 4.88%, 06/01/27 ^(a) | 208 | 210,011 |
| | | 1,409,326 |

Building: Roofing, Wallboard & Plumbing 0.0%

| | | |
|---|----|--------|
| IQVIA, Inc., 4.88%, 05/15/23 ^(a) | 74 | 75,110 |
|---|----|--------|

Cable Television Services 0.0%

| | | |
|---|-----|---------|
| Cincinnati Bell, Inc., 8.00%, 10/15/25 ^(a) | 127 | 114,935 |
|---|-----|---------|

Capital Markets 2.9%

| | | |
|---|---------|------------|
| Blackstone CQP Holdco LP ^(a) : | | |
| 6.50%, 03/20/21 | 1,375 | 1,373,281 |
| 6.00%, 08/18/21 | 224 | 221,760 |
| CDP Financial, Inc., 5.60%, 11/25/39 ^(a) | 5,890 | 7,486,353 |
| Goldman Sachs Group, Inc., 3.75%, 05/22/25 | 8,965 | 8,926,666 |
| Intertrust Group BV, 3.38%, 11/15/25 | EUR 100 | 116,186 |
| Lions Gate Capital Holdings LLC ^(a) : | | |
| 6.38%, 02/01/24 | USD 16 | 16,400 |
| 5.88%, 11/01/24 | 109 | 110,363 |
| Morgan Stanley: | | |
| 4.00%, 07/23/25 | 905 | 919,839 |
| 3.13%, 07/27/26 ^(f) | 2,000 | 1,911,660 |
| Raymond James Financial, Inc., 4.95%, 07/15/46 | 400 | 400,762 |
| Stevens Holding Co., Inc., 6.13%, 10/01/26 ^(a) | 90 | 91,800 |
| | | 21,575,070 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Chemicals 0.8% | | |
| Air Liquide Finance SA, 3.50%, 09/27/46 ^(a) | USD 360 | \$ 320,205 |
| Alpha 2 BV, (8.75% Cash or 9.50% PIK), 8.75%, 06/01/23 ^{(a)(h)} | 210 | 201,075 |
| Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^(a) | 600 | 574,500 |
| Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(a) | 311 | 308,667 |
| Blue Cube Spinco LLC: | | |
| 9.75%, 10/15/23 | 317 | 355,119 |
| 10.00%, 10/15/25 | 212 | 242,740 |
| Chemours Co.: | | |
| 6.63%, 05/15/23 | 186 | 192,984 |
| 7.00%, 05/15/25 | 186 | 193,905 |
| 5.38%, 05/15/27 | 332 | 322,040 |
| Cydsa SAB de CV, 6.25%, 10/04/27 ^(a) | 319 | 303,050 |
| Element Solutions, Inc., 5.88%, 12/01/25 ^(a) | 632 | 639,508 |
| GCP Applied Technologies, Inc., 5.50%, 04/15/26 ^(a) | 151 | 152,132 |
| Huntsman International LLC, 4.50%, 05/01/29 ^(e) | 80 | 78,880 |
| INEOS Finance PLC, 4.00%, 05/01/23 | 100 | 115,304 |
| Mexichem SAB de CV ^(a) : | | |
| 4.00%, 10/04/27 | 200 | 188,400 |
| 5.50%, 01/15/48 | 200 | 183,480 |
| Momentive Performance Materials, Inc., 3.88%, 10/24/21 | 183 | 197,182 |
| NOVA Chemicals Corp., 4.88%, 06/01/24 ^(a) | 163 | 157,817 |
| Olin Corp.: | | |
| 5.13%, 09/15/27 | 101 | 101,758 |
| 5.00%, 02/01/30 | 82 | 79,643 |
| PQ Corp. ^(a) : | | |
| 6.75%, 11/15/22 | 262 | 272,401 |
| 5.75%, 12/15/25 | 297 | 287,535 |
| Versum Materials, Inc., 5.50%, 09/30/24 ^(a) | 96 | 99,840 |
| WR Grace & Co-Conn, 5.63%, 10/01/24 ^(a) | 130 | 135,200 |
| | | 5,703,365 |
| Commercial Services & Supplies 0.7% | | |
| ADT Security Corp.: | | |
| 6.25%, 10/15/21 | 86 | 90,515 |
| 3.50%, 07/15/22 | 183 | 180,026 |
| 4.13%, 06/15/23 | 137 | 134,431 |
| 4.88%, 07/15/32 ^(a) | 258 | 217,365 |
| Advanced Disposal Services, Inc., 5.63%, 11/15/24 ^(a) | 106 | 107,060 |
| Aviation Capital Group LLC, 7.13%, 10/15/20 ^(a) | 1,800 | 1,891,959 |
| Avolon Holdings Funding Ltd. ^(a) : | | |
| 5.13%, 10/01/23 | 194 | 195,940 |

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| | | | | |
|---|-----|-------|--------------|--------------|
| 5.25%, 05/15/24 ^(e) | | 180 | | 184,500 |
| Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^(a) | | 98 | | 98,245 |
| Core & Main LP, 6.13%, 08/15/25 ^(a) | | 357 | | 343,612 |
| Fortress Transportation & Infrastructure Investors LLC ^(a) : | | | | |
| 6.75%, 03/15/22 | | 43 | | 43,839 |
| 6.50%, 10/01/25 | | 46 | | 44,965 |
| GFL Environmental, Inc., 5.38%, 03/01/23 ^(a) | | 92 | | 86,653 |
| Harland Clarke Holdings Corp., 8.38%, 08/15/22 ^(a) | | 284 | | 265,185 |
| Iron Mountain, Inc., 6.00%, 08/15/23 | | 130 | | 133,250 |
| KAR Auction Services, Inc., 5.13%, 06/01/25 ^(a) | | 97 | | 94,333 |
| Mobile Mini, Inc., 5.88%, 07/01/24 | | 298 | | 301,725 |
| Park Aerospace Holdings Ltd. ^(a) : | | | | |
| 3.63%, 03/15/21 | | 166 | | 163,925 |
| 5.25%, 08/15/22 | | 157 | | 160,722 |
| 5.50%, 02/15/24 | | 8 | | 8,270 |
| Resideo Funding, Inc., 6.13%, 11/01/26 ^(a) | | 92 | | 94,300 |
| Ritchie Bros Auctioneers, Inc., 5.38%, 01/15/25 ^(a) | | 181 | | 184,167 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Commercial Services & Supplies (continued) | | | | |
| United Rentals North America, Inc.: | | | | |
| 5.75%, 11/15/24 | USD | 46 | \$ | 47,380 |
| 5.50%, 07/15/25 | | 125 | | 127,813 |
| 5.50%, 05/15/27 | | 301 | | 301,000 |
| | | | | 5,501,180 |
| Communications Equipment 0.4% | | | | |
| CommScope Finance LLC ^(a) : | | | | |
| 5.50%, 03/01/24 | | 551 | | 560,890 |
| 6.00%, 03/01/26 | | 419 | | 428,427 |
| 8.25%, 03/01/27 | | 147 | | 152,513 |
| CommScope Technologies LLC, 5.00%, 03/15/27 ^(a) | | 179 | | 160,259 |
| CommScope, Inc., 5.00%, 06/15/21 ^(a) | | 80 | | 80,100 |
| Nokia OYJ: | | | | |
| 4.38%, 06/12/27 | | 31 | | 30,461 |
| 6.63%, 05/15/39 | | 295 | | 309,750 |
| Zayo Group LLC/Zayo Capital, Inc.: | | | | |
| 6.00%, 04/01/23 | | 700 | | 708,750 |
| 6.38%, 05/15/25 | | 51 | | 50,618 |
| 5.75%, 01/15/27 ^(a) | | 487 | | 472,390 |
| | | | | 2,954,158 |
| Construction & Engineering 0.5% | | | | |
| Brand Industrial Services, Inc., 8.50%, 07/15/25 ^(a) | | 133 | | 120,033 |
| frontdoor, Inc., 6.75%, 08/15/26 ^(a) | | 158 | | 160,567 |
| ITR Concession Co. LLC, 4.20%, 07/15/25 ^(a) | | 4,000 | | 3,648,682 |
| SPIE SA, 3.13%, 03/22/24 | EUR | 100 | | 116,214 |
| | | | | 4,045,496 |
| Construction Materials 0.3% | | | | |

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| | | | |
|--|-----|-------|-----------|
| American Builders & Contractors Supply Co., Inc., 5.88%, 05/15/26 ^(a) | USD | 138 | 140,242 |
| HD Supply, Inc., 5.38%, 10/15/26 ^(a) | | 1,239 | 1,257,585 |
| Navistar International Corp., 6.63%, 11/01/25 ^(a) | | 192 | 197,958 |
| New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 ^(a) | | 94 | 94,470 |
| PulteGroup, Inc., 6.00%, 02/15/35 | | 27 | 24,638 |
| Rexel SA, 3.50%, 06/15/23 | EUR | 100 | 116,694 |
| Williams Scotsman International, Inc. ^(a) : | | | |
| 7.88%, 12/15/22 | USD | 78 | 79,170 |
| 6.88%, 08/15/23 | | 94 | 92,355 |
| | | | 2,003,112 |
| Consumer Discretionary 0.2% | | | |
| Nielsen Co. Luxembourg Sarl, 5.00%, 02/01/25 ^(a) | | 54 | 53,325 |
| Staples, Inc., 8.50%, 09/15/25 ^(a) | | 279 | 273,420 |
| Star Merger Sub, Inc., 6.88%, 08/15/26 ^(a) | | 247 | 247,855 |
| Techem Verwaltungsgesellschaft 674 mbH, 6.00%, 07/30/26 | EUR | 100 | 116,440 |
| Viking Cruises Ltd. ^(a) : | | | |
| 6.25%, 05/15/25 | USD | 88 | 88,660 |
| 5.88%, 09/15/27 | | 608 | 585,960 |
| | | | 1,365,660 |
| Consumer Finance 1.9% | | | |
| Ally Financial, Inc.: | | | |
| 5.13%, 09/30/24 | | 284 | 298,200 |
| 8.00%, 11/01/31 | | 1,237 | 1,527,695 |
| Capital One Financial Corp., 4.75%, 07/15/21 | | 1,935 | 1,995,923 |
| Corvias Campus Living USG LLC, 5.30%, 07/01/50 ^(d) | | 5,688 | 5,431,722 |
| Credivalores-Crediservicios SAS, 9.75%, 07/27/22 ^(a) | | 200 | 177,519 |
| Ford Motor Credit Co. LLC, 8.13%, 01/15/20 | | 1,530 | 1,589,148 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Consumer Finance (continued) | | |
| Mulhacen Pte Ltd., (6.5% Cash or 7.25% PIK), 6.50%, 08/01/23 ^(h) | EUR 110 \$ | 124,969 |
| Navient Corp.: | | |
| 5.00%, 10/26/20 | USD 180 | 182,302 |
| 6.63%, 07/26/21 | 99 | 102,341 |
| 6.50%, 06/15/22 | 36 | 36,990 |
| 5.50%, 01/25/23 | USD 252 | 248,850 |
| 7.25%, 09/25/23 | 93 | 95,906 |
| 5.88%, 10/25/24 | 29 | 27,804 |
| 6.75%, 06/25/25 | 65 | 63,619 |
| 6.75%, 06/15/26 | 65 | 62,400 |
| 5.63%, 08/01/33 | 101 | 78,023 |
| Refinitiv US Holdings, Inc.: | | |
| 4.50%, 05/15/26 | EUR 100 | 112,942 |
| 4.50%, 05/15/26 ^(a) | 245 | 276,708 |
| 6.25%, 05/15/26 ^(a) | USD 131 | 132,146 |
| 8.25%, 11/15/26 ^(a) | 356 | 348,324 |
| Springleaf Finance Corp.: | | |
| 6.13%, 05/15/22 | 50 | 51,875 |
| 5.63%, 03/15/23 | 6 | 6,098 |
| 6.13%, 03/15/24 | 274 | 277,082 |
| 6.88%, 03/15/25 | 94 | 96,233 |
| 7.13%, 03/15/26 | 153 | 154,912 |
| Verscend Escrow Corp., 9.75%, 08/15/26 ^(a) | 652 | 666,670 |
| | | 14,166,401 |
| Containers & Packaging 0.7% | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: | | |
| 4.63%, 05/15/23 ^(a) | 671 | 676,032 |
| 7.25%, 05/15/24 ^(a) | 949 | 985,489 |
| 4.75%, 07/15/27 | GBP 100 | 122,455 |
| BWAY Holding Co., 5.50%, 04/15/24 ^(a) | USD 675 | 663,829 |
| Crown Americas LLC/Crown Americas Capital Corp. IV, 4.50%, 01/15/23 | 3 | 3,030 |
| Crown Americas LLC/Crown Americas Capital Corp. VI: | | |
| 4.75%, 02/01/26 ^(f) | 326 | 327,019 |
| 4.25%, 09/30/26 | 210 | 202,125 |
| Greif, Inc., 6.50%, 03/01/27 ^(a) | 56 | 57,057 |
| Intertape Polymer Group, Inc., 7.00%, 10/15/26 ^(a) | 79 | 79,593 |
| Mercer International, Inc.: | | |
| 7.75%, 12/01/22 | 29 | 30,160 |
| 6.50%, 02/01/24 | 76 | 77,520 |
| 5.50%, 01/15/26 | 38 | 36,290 |

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| | | |
|---|--------------|--------------|
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu ^(a) : | | |
| 5.13%, 07/15/23 | 214 | 214,000 |
| 7.00%, 07/15/24 | 456 | 466,260 |
| Sealed Air Corp., 4.88%, 12/01/22 ^(a) | 265 | 269,969 |
| Silgan Holdings, Inc., 3.25%, 03/15/25 | EUR 100 | 117,157 |
| Suzano Austria GmbH, 6.00%, 01/15/29 ^(a) | USD 517 | 547,309 |
| | | 4,875,294 |
| Diversified Consumer Services 0.3% | | |
| APX Group, Inc.: | | |
| 8.75%, 12/01/20 | 179 | 177,881 |
| 7.88%, 12/01/22 | 106 | 105,205 |
| Ascend Learning LLC, 6.88%, 08/01/25 ^(a) | 333 | 325,353 |
| Graham Holdings Co., 5.75%, 06/01/26 ^(a) | 124 | 127,720 |
| Laureate Education, Inc., 8.25%, 05/01/25 ^(a) | 72 | 77,760 |
| Matthews International Corp., 5.25%, 12/01/25 ^(a) | 44 | 42,570 |
| Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^(a) | 561 | 591,574 |
| | <i>Par</i> | |
| <i>Security</i> | <i>(000)</i> | <i>Value</i> |
| Diversified Consumer Services (continued) | | |
| ServiceMaster Co. LLC, 5.13%, 11/15/24 ^(a) | USD 308 | \$ 309,540 |
| Verisure Holding AB, 3.50%, 05/15/23 | EUR 100 | 116,589 |
| | | 1,874,192 |
| Diversified Financial Services 3.7% | | |
| Ally Financial, Inc., 4.13%, 02/13/22 | USD 3 | 3,020 |
| Bank of America Corp.: | | |
| 5.63%, 07/01/20 | 2,200 | 2,276,062 |
| 3.25%, 10/21/27 ^(f) | 4,000 | 3,831,367 |
| Controladora Mabe SA de CV, 5.60%, 10/23/28 ^(a) | 215 | 213,543 |
| Docuformas SAPI de CV, 9.25%, 10/11/22 ^(a) | 200 | 174,500 |
| FMR LLC, 4.95%, 02/01/33 ^(a) | 2,300 | 2,540,934 |
| FS Energy & Power Fund, 7.50%, 08/15/23 ^(a) | 47 | 47,555 |
| General Electric Co., 6.15%, 08/07/37 | 2,150 | 2,307,820 |
| General Motors Financial Co., Inc., 4.25%, 05/15/23 | 807 | 809,883 |
| Gilex Holding Sarl, 8.50%, 05/02/23 ^(a) | 182 | 191,100 |
| Intercontinental Exchange Group, Inc., 4.00%, 10/15/23 | 470 | 486,608 |
| Intesa Sanpaolo SpA, 5.02%, 06/26/24 ^(a) | 3,151 | 2,919,554 |
| Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 04/01/20 ^(a) | 595 | 596,190 |
| LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 ^(h) | EUR 100 | 114,882 |
| Moody's Corp., 4.50%, 09/01/22 | USD 1,800 | 1,865,237 |
| MSCI, Inc., 5.25%, 11/15/24 ^(a) | 75 | 76,875 |
| Northern Trust Corp., 3.95%, 10/30/25 ^(f) | 8,000 | 8,313,513 |
| Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^(a) | 272 | 274,720 |
| Travelport Corporate Finance PLC, 6.00%, 03/15/26 ^(a) | 123 | 130,380 |
| UniCredit SpA(5 year EUR Swap + 4.10%), 5.75%, 10/28/25 ^(g) | EUR 107 | 127,173 |
| Vantiv LLC/Vanity Issuer Corp. ^(a) : | | |
| 3.88%, 11/15/25 | GBP 100 | 128,954 |
| 4.38%, 11/15/25 | USD 200 | 193,000 |
| WMG Acquisition Corp., 5.50%, 04/15/26 ^(a) | 84 | 84,525 |

27,707,395

Diversified Telecommunication Services 3.2%

AT&T, Inc.:

| | | |
|-----------------|-------|-----------|
| 6.38%, 03/01/41 | 520 | 576,897 |
| 5.15%, 03/15/42 | 2,400 | 2,336,881 |
| 4.75%, 05/15/46 | 2,710 | 2,515,954 |

CenturyLink, Inc.:

| | | |
|---|-----|---------|
| 5.63%, 04/01/25 | 56 | 53,394 |
| Series P, 7.60%, 09/15/39 | 7 | 6,108 |
| Series S, 6.45%, 06/15/21 | 275 | 285,642 |
| Series U, 7.65%, 03/15/42 | 156 | 136,110 |
| Series W, 6.75%, 12/01/23 ^(f) | 159 | 165,112 |
| Series Y, 7.50%, 04/01/24 ^(f) | 519 | 549,005 |
| Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(a) | 163 | 147,515 |
| Embarq Corp., 8.00%, 06/01/36 | 277 | 267,305 |

Frontier Communications Corp.:

| | | |
|------------------|-----|---------|
| 7.13%, 03/15/19 | 95 | 94,881 |
| 10.50%, 09/15/22 | 111 | 79,365 |
| 11.00%, 09/15/25 | 763 | 487,366 |

Level 3 Financing, Inc.:

| | | |
|------------------------------|-----|---------|
| 5.38%, 08/15/22 | 127 | 127,794 |
| 5.63%, 02/01/23 | 93 | 93,698 |
| 5.13%, 05/01/23 | 95 | 95,602 |
| 5.38%, 05/01/25 | 36 | 35,910 |
| 5.25%, 03/15/26 | 665 | 651,700 |
| Qwest Corp., 6.75%, 12/01/21 | 3 | 3,194 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Diversified Telecommunication Services (continued) | | |
| SoftBank Group Corp., 4.00%, 04/20/23 | EUR 100 | \$ 120,299 |
| Telecom Italia Capital SA: 6.38%, 11/15/33 | USD 67 | 62,980 |
| 6.00%, 09/30/34 | 130 | 117,000 |
| Telecom Italia SpA, 5.30%, 05/30/24 ^(a) | 200 | 195,500 |
| Verizon Communications, Inc.: | | |
| 6.40%, 02/15/38 | 5,700 | 6,774,323 |
| 6.55%, 09/15/43 ^(f) | 6,751 | 8,347,005 |
| | | 24,326,540 |
| Electric Utilities 5.7% | | |
| Berkshire Hathaway Energy Co., 6.50%, 09/15/37 | 5,515 | 6,689,966 |
| Cleveland Electric Illuminating Co., 5.95%, 12/15/36 | 434 | 488,827 |
| CMS Energy Corp., 5.05%, 03/15/22 | 1,832 | 1,914,858 |
| Duke Energy Carolinas LLC: | | |
| 6.10%, 06/01/37 | 640 | 781,378 |
| 6.00%, 01/15/38 | 1,675 | 2,045,117 |
| 4.25%, 12/15/41 | 750 | 763,365 |
| Duke Energy Florida LLC, 6.40%, 06/15/38 | 770 | 990,198 |
| E.ON International Finance BV, 6.65%, 04/30/38 ^(a) | 3,100 | 3,749,709 |
| Electricite de France SA, 5.60%, 01/27/40 ^(a) | 2,800 | 2,912,267 |
| Energuate Trust, 5.88%, 05/03/27 ^(a) | 201 | 191,236 |
| Eskom Holdings SOC Ltd., 6.35%, 08/10/28 ^(a) | 401 | 410,524 |
| Florida Power Corp., 6.35%, 09/15/37 | 2,775 | 3,505,352 |
| NextEra Energy Operating Partners LP ^(a) : | | |
| 4.25%, 09/15/24 | 58 | 56,985 |
| 4.50%, 09/15/27 | 79 | 75,247 |
| Ohio Power Co., Series D, 6.60%, 03/01/33 ^(f) | 3,000 | 3,762,240 |
| PacifiCorp, 6.25%, 10/15/37 | 1,225 | 1,519,609 |
| Public Service Co. of Colorado, Series 17, 6.25%, 09/01/37 ^(f) | 2,550 | 3,225,228 |
| Southern California Edison Co.: | | |
| 5.63%, 02/01/36 | 1,300 | 1,393,533 |
| Series A, 5.95%, 02/01/38 | 2,175 | 2,416,524 |
| Southern Co., 4.40%, 07/01/46 | 1,000 | 959,598 |
| Virginia Electric & Power Co., Series A, 6.00%, 05/15/37 | 3,920 | 4,698,519 |
| | | 42,550,280 |
| Electronic Equipment, Instruments & Components 0.3% | | |
| CDW LLC/CDW Finance Corp., 5.00%, 09/01/25 | 436 | 438,725 |
| Corning, Inc., 4.38%, 11/15/57 | 2,000 | 1,749,919 |
| Itron, Inc., 5.00%, 01/15/26 ^(a) | 18 | 17,505 |

| | | | | |
|--|-------------|-------|--------------|--------------|
| | | | | 2,206,149 |
| Energy Equipment & Services | 0.6% | | | |
| Apergy Corp., 6.38%, 05/01/26 | | 72 | | 71,910 |
| Calfrac Holdings LP, 8.50%, 06/15/26 ^(a) | | 70 | | 51,800 |
| CSI Compressco LP/CSI Compressco Finance, Inc., 7.50%, 04/01/25 ^(a) | | 192 | | 186,240 |
| Ensco PLC: | | | | |
| 5.20%, 03/15/25 | | 206 | | 158,105 |
| 7.75%, 02/01/26 | | 84 | | 70,560 |
| Enterprise Products Operating LLC, 6.13%, 10/15/39 | | 1,400 | | 1,630,421 |
| Gates Global LLC/Gates Global Co., 6.00%, 07/15/22 ^(a) | | 601 | | 603,350 |
| Halliburton Co., 5.00%, 11/15/45 | | 500 | | 514,077 |
| Oceaneering International, Inc., 4.65%, 11/15/24 | | 28 | | 25,865 |
| Pattern Energy Group, Inc., 5.88%, 02/01/24 ^(a) | | 250 | | 254,595 |
| Pioneer Energy Services Corp., 6.13%, 03/15/22 | | 113 | | 69,495 |
| SESI LLC, 7.75%, 09/15/24 | | 133 | | 113,050 |
| Transocean, Inc. ^(a) : | | | | |
| 9.00%, 07/15/23 | | 368 | | 388,240 |
| 7.50%, 01/15/26 | | 171 | | 165,015 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Energy Equipment & Services (continued) | | | | |
| USA Compression Partners LP/USA Compression Finance Corp.: | | | | |
| 6.88%, 04/01/26 | USD | 198 | \$ | 201,465 |
| 6.88%, 09/01/27 ^{(a)(e)} | | 139 | | 141,780 |
| Weatherford International Ltd.: | | | | |
| 6.50%, 08/01/36 | | 75 | | 44,625 |
| 5.95%, 04/15/42 ^(f) | | 90 | | 53,325 |
| | | | | 4,743,918 |
| Environmental, Maintenance, & Security Service | 0.0% | | | |
| Hulk Finance Corp., 7.00%, 06/01/26 ^(a) | | 92 | | 87,400 |
| Tervita Escrow Corp., 7.63%, 12/01/21 ^(a) | | 199 | | 198,503 |
| Waste Pro USA, Inc., 5.50%, 02/15/26 ^(a) | | 70 | | 67,900 |
| | | | | 353,803 |
| Equity Real Estate Investment Trusts (REITs) | 1.3% | | | |
| ERP Operating LP, 4.50%, 06/01/45 | | 1,155 | | 1,194,263 |
| Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 ^(a) | | 102 | | 98,813 |
| GEO Group, Inc.: | | | | |
| 5.13%, 04/01/23 | | 105 | | 99,750 |
| 5.88%, 10/15/24 | | 128 | | 121,280 |
| 6.00%, 04/15/26 | | 20 | | 18,550 |
| HCP, Inc., 4.00%, 06/01/25 | | 2,000 | | 2,005,229 |
| Hilton Domestic Operating Co., Inc.: | | | | |
| 4.25%, 09/01/24 | | 156 | | 153,855 |
| 5.13%, 05/01/26 ^(a) | | 487 | | 489,435 |
| Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25 | | 92 | | 91,540 |
| iStar, Inc.: | | | | |
| 4.63%, 09/15/20 | | 25 | | 25,125 |

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| | | | |
|--|-----|-------|-----------|
| 6.00%, 04/01/22 | | 48 | 47,940 |
| 5.25%, 09/15/22 | | 17 | 16,660 |
| MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.: | | | |
| 5.63%, 05/01/24 | | 857 | 884,852 |
| 4.50%, 09/01/26 | | 343 | 328,707 |
| 4.50%, 01/15/28 | | 225 | 210,375 |
| MPT Operating Partnership LP/MPT Finance Corp.: | | | |
| 6.38%, 03/01/24 | | 26 | 27,235 |
| 5.50%, 05/01/24 | | 30 | 30,713 |
| 5.00%, 10/15/27 | | 530 | 526,025 |
| NH Hotel Group SA, 3.75%, 10/01/23 | EUR | 115 | 135,084 |
| Simon Property Group LP, 4.75%, 03/15/42 | USD | 1,670 | 1,774,886 |
| Starwood Property Trust, Inc., 5.00%, 12/15/21 | | 115 | 117,444 |
| Trust F/1401, 6.95%, 01/30/44 | | 476 | 480,701 |
| Ventas Realty LP, 4.13%, 01/15/26 | | 870 | 873,736 |
| VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23 | | 100 | 109,359 |
| | | | 9,861,557 |
| Food & Staples Retailing 0.2% | | | |
| Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC: | | | |
| 6.63%, 06/15/24 | | 59 | 59,000 |
| 5.75%, 03/15/25 | | 48 | 45,600 |
| Albertsons Cos. LLC/Safeway, Inc./New Albertsons LP/Albertsons LLC, 7.50%, 03/15/26 ^(a) | | 65 | 66,950 |
| Casino Guichard Perrachon SA, 4.56%, 01/25/23 | EUR | 100 | 116,728 |
| Rite Aid Corp., 6.13%, 04/01/23 ^(a) | USD | 66 | 56,265 |
| Walgreens Boots Alliance, Inc., 4.80%, 11/18/44 | | 1,000 | 933,864 |
| | | | 1,278,407 |
| Food Products 0.5% | | | |
| Aramark Services, Inc.: | | | |
| 5.00%, 04/01/25 ^(a) | | 218 | 221,815 |

SCHEDULES OF INVESTMENTS

15

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Food Products (continued) | | |
| 4.75%, 06/01/26 | USD 154 | \$ 152,845 |
| 5.00%, 02/01/28 ^(a) | 299 | 295,262 |
| Arcor SAIC, 6.00%, 07/06/23 ^(a) | 228 | 221,818 |
| Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 ^(a) | 86 | 77,400 |
| JBS USA LUX SA/JBS USA Finance, Inc. ^(a) : | | |
| 5.88%, 07/15/24 | 344 | 353,632 |
| 5.75%, 06/15/25 | 766 | 775,575 |
| 6.75%, 02/15/28 | 223 | 230,650 |
| MARB BondCo PLC, 7.00%, 03/15/24 | 200 | 196,940 |
| Marfrig Holdings Europe BV, 8.00%, 06/08/23 ^(a) | 222 | 229,373 |
| Post Holdings, Inc. ^(a) : | | |
| 5.50%, 03/01/25 | 230 | 230,575 |
| 5.00%, 08/15/26 | 3 | 2,884 |
| 5.75%, 03/01/27 | 268 | 263,645 |
| Simmons Foods, Inc., 7.75%, 01/15/24 ^(a) | 157 | 164,065 |
| | | 3,416,479 |
| Health Care Equipment & Supplies 0.4% | | |
| Avantor, Inc. ^(a) : | | |
| 6.00%, 10/01/24 | 1,091 | 1,113,502 |
| 9.00%, 10/01/25 | 585 | 626,681 |
| Hologic, Inc., 4.63%, 02/01/28 ^(a) | 96 | 92,640 |
| Immucor, Inc., 11.13%, 02/15/22 ^(a) | 60 | 60,750 |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC, 5.75%, 08/01/22 ^{(a)(f)} | 23 | 21,620 |
| Ortho-Clinical Diagnostics, Inc./Ortho-Clinical Diagnostics SA, 6.63%, 05/15/22 ^(a) | 971 | 934,587 |
| Teleflex, Inc.: | | |
| 5.25%, 06/15/24 | 170 | 173,613 |
| 4.88%, 06/01/26 | 75 | 75,938 |
| 4.63%, 11/15/27 | 20 | 19,851 |
| | | 3,119,182 |
| Health Care Providers & Services 1.6% | | |
| Acadia Healthcare Co., Inc.: | | |
| 5.13%, 07/01/22 | 45 | 44,325 |
| 5.63%, 02/15/23 | 96 | 95,280 |
| 6.50%, 03/01/24 | 186 | 185,070 |
| Aetna, Inc., 4.50%, 05/15/42 | 575 | 528,991 |
| AHP Health Partners, Inc., 9.75%, 07/15/26 ^(a) | 84 | 88,200 |
| Centene Corp.: | | |
| 4.75%, 01/15/25 | 52 | 52,390 |
| 5.38%, 06/01/26 ^(a) | 1,187 | 1,231,512 |

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| | | |
|--|--------------|--------------|
| CHS/Community Health Systems, Inc. ^(a) : | | |
| 8.63%, 01/15/24 | 344 | 354,320 |
| 8.00%, 03/15/26 | 182 | 179,603 |
| DaVita, Inc., 5.13%, 07/15/24 | 142 | 140,580 |
| Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 ^{(a)(h)} | 125 | 125,313 |
| Encompass Health Corp., 5.75%, 11/01/24 | 26 | 26,268 |
| HCA, Inc.: | | |
| 4.75%, 05/01/23 | 7 | 7,255 |
| 5.88%, 05/01/23 | 3 | 3,173 |
| 5.00%, 03/15/24 | 237 | 247,588 |
| 5.38%, 02/01/25 | 590 | 611,942 |
| 5.25%, 06/15/26 | 183 | 193,006 |
| 5.38%, 09/01/26 | 301 | 308,525 |
| 5.63%, 09/01/28 | 550 | 568,562 |
| 5.88%, 02/01/29 | 444 | 465,645 |
| 5.50%, 06/15/47 | 470 | 488,274 |
| MEDNAX, Inc., 5.25%, 12/01/23 ^(a) | 107 | 108,204 |
| Molina Healthcare, Inc.: | | |
| 5.38%, 11/15/22 | 104 | 107,218 |
| 4.88%, 06/15/25 ^(a) | 71 | 69,935 |
| | <i>Par</i> | |
| <i>Security</i> | <i>(000)</i> | <i>Value</i> |
| Health Care Providers & Services (continued) | | |
| MPH Acquisition Holdings LLC, 7.13%, 06/01/24 ^(a) | USD 316 | \$ 317,381 |
| Northwell Healthcare, Inc., 4.26%, 11/01/47 | 725 | 694,451 |
| NVA Holdings, Inc., 6.88%, 04/01/26 ^(a) | 87 | 83,955 |
| Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 ^{(a)(h)} | 578 | 570,607 |
| RegionalCare Hospital Partners Holdings, Inc., 8.25%, 05/01/23 ^(a) | 470 | 502,312 |
| Sotera Health Holdings LLC, 6.50%, 05/15/23 ^(a) | 183 | 184,373 |
| Surgery Center Holdings, Inc. ^(a) : | | |
| 8.88%, 04/15/21 | 98 | 99,715 |
| 6.75%, 07/01/25 ^(f) | 186 | 169,260 |
| Team Health Holdings, Inc., 6.38%, 02/01/25 ^{(a)(f)} | 267 | 212,933 |
| Tenet Healthcare Corp.: | | |
| 8.13%, 04/01/22 | 695 | 741,912 |
| 4.63%, 07/15/24 | 744 | 742,140 |
| 6.25%, 02/01/27 ^(a) | 500 | 514,687 |
| Vizient, Inc., 10.38%, 03/01/24 ^(a) | 228 | 246,810 |
| WellCare Health Plans, Inc.: | | |
| 5.25%, 04/01/25 | 238 | 242,986 |
| 5.38%, 08/15/26 ^(a) | 197 | 202,664 |
| | | 11,757,365 |
| Health Care Technology 0.1% | | |
| Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 03/01/25 ^(a) | 181 | 176,647 |
| IQVIA, Inc. ^(a) : | | |
| 3.25%, 03/15/25 | EUR 100 | 116,164 |
| 5.00%, 10/15/26 | USD 280 | 284,900 |

577,711

Hotels, Restaurants & Leisure 2.1%

| | | |
|--|---------|-----------|
| 1011778 BC ULC/New Red Finance, Inc. ^(a) : | | |
| 4.25%, 05/15/24 | 380 | 370,025 |
| 5.00%, 10/15/25 | 1,251 | 1,211,124 |
| Boyd Gaming Corp., 6.00%, 08/15/26 | 68 | 69,743 |
| Boyne USA, Inc., 7.25%, 05/01/25 ^(a) | 87 | 93,090 |
| Caesars Resort Collection LLC/CRC Finco, Inc., 5.25%, 10/15/25 ^(a) | 155 | 147,056 |
| Churchill Downs, Inc., 4.75%, 01/15/28 ^(a) | 104 | 99,341 |
| CPUK Finance Ltd., 4.25%, 02/28/47 | GBP 100 | 131,269 |
| Eldorado Resorts, Inc.: | | |
| 6.00%, 04/01/25 | USD 67 | 68,179 |
| 6.00%, 09/15/26 ^(a) | 70 | 71,225 |
| ESH Hospitality, Inc., 5.25%, 05/01/25 ^(a) | 142 | 141,290 |
| GLP Capital LP/GLP Financing II, Inc.: | | |
| 5.38%, 11/01/23 | 90 | 93,460 |
| 5.25%, 06/01/25 | 71 | 73,520 |
| 5.38%, 04/15/26 | 93 | 95,823 |
| Golden Nugget, Inc., 6.75%, 10/15/24 ^(a) | 422 | 424,110 |
| Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.88%, 04/01/27 | 124 | 123,380 |
| IRB Holding Corp., 6.75%, 02/15/26 ^(a) | 36 | 34,020 |
| KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC ^(a) : | | |
| 5.25%, 06/01/26 | 75 | 76,313 |
| 4.75%, 06/01/27 | 158 | 155,630 |
| Marriott Ownership Resorts, Inc., 6.50%, 09/15/26 ^(a) | 24 | 24,780 |
| Melco Resorts Finance Ltd., 4.88%, 06/06/25 ^{(a)(f)} | 250 | 239,375 |
| MGM Resorts International: | | |
| 6.63%, 12/15/21 | 727 | 774,255 |
| 7.75%, 03/15/22 | 229 | 251,327 |
| 4.63%, 09/01/26 | 12 | 11,400 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Hotels, Restaurants & Leisure (continued) | | | |
| Sabre GBLB, Inc. ^(a) : | | | |
| 5.38%, 04/15/23 | USD | 62 | \$ 63,240 |
| 5.25%, 11/15/23 | | 151 | 154,020 |
| Scientific Games International, Inc.: | | | |
| 10.00%, 12/01/22 | | 323 | 339,554 |
| 5.00%, 10/15/25 ^(a) | | 452 | 437,875 |
| 3.38%, 02/15/26 | EUR | 100 | 108,770 |
| Six Flags Entertainment Corp. ^(a) : | | | |
| 4.88%, 07/31/24 | USD | 603 | 593,955 |
| 5.50%, 04/15/27 | | 89 | 87,443 |
| Station Casinos LLC, 5.00%, 10/01/25 ^(a) | | 41 | 39,821 |
| Unique Pub Finance Co. PLC: | | | |
| Series A3, 6.54%, 03/30/21 | GBP | 1,336 | 1,847,420 |
| Series A4, 5.66%, 06/30/27 | | 964 | 1,375,219 |
| Series M, 7.40%, 03/28/24 | | 3,000 | 4,307,456 |
| Series N, 6.46%, 03/30/32 | | 821 | 1,045,478 |
| Vue International Bidco PLC, 7.88%, 07/15/20 | | 100 | 131,790 |
| Wyndham Destinations, Inc.: | | | |
| 5.40%, 04/01/24 | | 6 | 6,030 |
| 5.75%, 04/01/27 | | 44 | 43,670 |
| Wyndham Hotels & Resorts, Inc., 5.38%, 04/15/26 ^(a) | | 76 | 76,885 |
| Wynn Macau Ltd., 5.50%, 10/01/27 ^(a) | | 400 | 379,250 |
| Yum! Brands, Inc.: | | | |
| 3.88%, 11/01/23 | | 27 | 26,460 |
| 5.35%, 11/01/43 | | 4 | 3,420 |
| | | | 15,847,491 |
| Household Durables 0.3% | | | |
| Algeco Global Finance PLC, 8.00%, 02/15/23 ^(a) | | 600 | 598,500 |
| Century Communities, Inc., 6.88%, 05/15/22 | | 289 | 291,167 |
| Lennar Corp.: | | | |
| 6.25%, 12/15/21 | | 196 | 205,065 |
| 4.88%, 12/15/23 | | 85 | 86,275 |
| 4.75%, 05/30/25 | | 90 | 90,253 |
| 5.25%, 06/01/26 | | 38 | 38,143 |
| 4.75%, 11/29/27 | | 185 | 179,681 |
| Mattamy Group Corp. ^(a) : | | | |
| 6.88%, 12/15/23 | | 76 | 75,430 |
| 6.50%, 10/01/25 | | 96 | 92,250 |
| MDC Holdings, Inc., 6.00%, 01/15/43 | | 72 | 61,200 |
| Meritage Homes Corp., 5.13%, 06/06/27 | | 52 | 48,490 |

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| | | | | |
|--|-----|-----|--------------|--------------|
| PulteGroup, Inc., 6.38%, 05/15/33 | | 216 | | 204,660 |
| Tempur Sealy International, Inc.: | | | | |
| 5.63%, 10/15/23 | | 2 | | 2,020 |
| 5.50%, 06/15/26 | | 67 | | 66,833 |
| TRI Pointe Group, Inc.: | | | | |
| 4.88%, 07/01/21 | | 73 | | 72,817 |
| 5.25%, 06/01/27 | | 28 | | 25,200 |
| TRI Pointe Group, Inc./TRI Pointe Homes, Inc., 4.38%, 06/15/19 | | 10 | | 9,988 |
| | | | | 2,147,972 |
| Household Products 0.0% | | | | |
| ACCO Brands Corp., 5.25%, 12/15/24 ^(a) | | 59 | | 57,968 |
| Energizer Holdings, Inc. ^(a) : | | | | |
| 6.38%, 07/15/26 | USD | 29 | | 29,290 |
| 7.75%, 01/15/27 | | 175 | | 186,375 |
| | | | | 273,633 |
| Independent Power and Renewable Electricity Producers 0.5% | | | | |
| AES Corp.: | | | | |
| 4.50%, 03/15/23 | | 3 | | 3,023 |
| 4.88%, 05/15/23 | | 31 | | 31,300 |
| 6.00%, 05/15/26 | | 174 | | 183,135 |
| 5.13%, 09/01/27 | | 142 | | 145,905 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Independent Power and Renewable Electricity Producers (continued) | | | | |
| Calpine Corp.: | | | | |
| 5.38%, 01/15/23 | USD | 558 | \$ | 552,420 |
| 5.88%, 01/15/24 ^(a) | | 120 | | 122,400 |
| 5.75%, 01/15/25 | | 100 | | 95,750 |
| 5.25%, 06/01/26 ^(a) | | 488 | | 478,240 |
| Clearway Energy Operating LLC: | | | | |
| 5.38%, 08/15/24 | | 212 | | 207,760 |
| 5.75%, 10/15/25 ^(a) | | 142 | | 139,515 |
| 5.00%, 09/15/26 | | 73 | | 68,072 |
| Colbun SA, 3.95%, 10/11/27 ^(a) | | 200 | | 193,250 |
| Genneia SA, 8.75%, 01/20/22 ^(a) | | 370 | | 344,100 |
| NRG Energy, Inc.: | | | | |
| 6.25%, 05/01/24 | | 3 | | 3,105 |
| 6.63%, 01/15/27 | | 750 | | 797,578 |
| 5.75%, 01/15/28 | | 96 | | 98,520 |
| TerraForm Power Operating LLC ^(a) : | | | | |
| 4.25%, 01/31/23 | | 63 | | 62,415 |
| 6.63%, 06/15/25 ⁽ⁱ⁾ | | 15 | | 15,750 |
| 5.00%, 01/31/28 | | 128 | | 121,600 |
| Vistra Energy Corp.: | | | | |
| 5.88%, 06/01/23 | | 7 | | 7,193 |
| 7.63%, 11/01/24 | | 88 | | 93,500 |
| | | | | 3,764,531 |

Industrial Conglomerates 0.1%

| | | |
|--|-----|-----------|
| BWX Technologies, Inc., 5.38%, 07/15/26 ^(a) | 248 | 252,960 |
| General Electric Co., 6.88%, 01/10/39 | 135 | 156,286 |
| Smiths Group PLC, 3.63%, 10/12/22 ^(a) | 360 | 354,376 |
| Vertiv Group Corp., 9.25%, 10/15/24 ^(a) | 346 | 346,000 |
| | | 1,109,622 |

Insurance 2.7%

| | | |
|--|---------|-----------|
| Acrisure LLC/Acrisure Finance, Inc., 8.13%, 02/15/24 ^(a) | 35 | 35,831 |
| Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer, 8.25%, 08/01/23 ^(a) | 750 | 774,844 |
| Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 | 1,495 | 1,468,415 |
| American International Group, Inc., 3.75%, 07/10/25 | 3,380 | 3,309,424 |
| AmWINS Group, Inc., 7.75%, 07/01/26 ^(a) | 81 | 83,025 |
| Aon PLC: | | |
| 3.88%, 12/15/25 | 1,445 | 1,469,568 |
| 4.60%, 06/14/44 | 500 | 494,637 |
| Assicurazioni Generali SpA(3 mo. Euribor + 7.11%), 7.75%, 12/12/42 ^(g) | EUR 100 | 134,788 |
| AXA SA(3 mo. Euribor + 3.05%), 5.25%, 04/16/40 ^(g) | 500 | 599,441 |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.00%, 01/23/27 | 100 | 135,192 |
| Five Corners Funding Trust, 4.42%, 11/15/23 ^(a) | 2,050 | 2,133,850 |
| Hartford Financial Services Group, Inc., 5.13%, 04/15/22 | 1,860 | 1,958,777 |
| HUB International Ltd., 7.00%, 05/01/26 ^(a) | 461 | 451,780 |
| Liberty Mutual Group, Inc., 6.50%, 05/01/42 ^(a) | 2,000 | 2,391,354 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen(3 mo. Euribor + 3.50%), 6.00%, 05/26/41 ^(g) | 400 | 508,860 |
| Nationstar Mortgage Holdings, Inc. ^(a) : | | |
| 8.13%, 07/15/23 | USD 153 | 155,677 |
| 9.13%, 07/15/26 | 143 | 146,217 |
| Nationwide Building Society, 4.13%, 10/18/32 ^{(a)(c)} | 720 | 657,597 |
| Prudential Financial, Inc.: | | |
| 5.90%, 03/17/36 | 500 | 568,885 |
| 5.70%, 12/14/36 ^(f) | 1,625 | 1,875,315 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Insurance (continued) | | | |
| Teachers Insurance & Annuity Association of America, 4.27%, 05/15/47 ^(a) | USD | 700 | \$ 686,121 |
| USIS Merger Sub, Inc., 6.88%, 05/01/25 ^(a) | | 41 | 39,872 |
| | | | 20,079,470 |
| Interactive Media & Services 0.3% | | | |
| Equinix, Inc.: | | | |
| 2.88%, 03/15/24 | EUR | 100 | 116,988 |
| 5.88%, 01/15/26 | USD | 718 | 752,105 |
| Match Group, Inc., 5.63%, 02/15/29 ^(a) | | 107 | 106,398 |
| Netflix, Inc.: | | | |
| 5.50%, 02/15/22 | | 10 | 10,475 |
| 4.38%, 11/15/26 | | 174 | 166,932 |
| 4.88%, 04/15/28 | | 3 | 2,921 |
| 5.88%, 11/15/28 ^(a) | | 455 | 473,905 |
| Rackspace Hosting, Inc., 8.63%, 11/15/24 ^{(a)(f)} | | 99 | 86,625 |
| Symantec Corp., 5.00%, 04/15/25 ^(a) | | 222 | 221,277 |
| Uber Technologies, Inc., 7.50%, 11/01/23 ^{(a)(f)} | | 168 | 171,780 |
| United Group BV, 4.38%, 07/01/22 | EUR | 126 | 145,385 |
| | | | 2,254,791 |
| IT Services 0.5% | | | |
| Banff Merger Sub, Inc.: | | | |
| 8.38%, 09/01/26 | | 100 | 112,291 |
| 9.75%, 09/01/26 ^(a) | USD | 882 | 854,437 |
| Fidelity National Information Services, Inc., 4.50%, 08/15/46 | | 1,000 | 908,386 |
| First Data Corp. ^(a) : | | | |
| 5.00%, 01/15/24 | | 220 | 225,777 |
| 5.75%, 01/15/24 | | 1,236 | 1,272,400 |
| Gartner, Inc., 5.13%, 04/01/25 ^(a) | | 209 | 210,568 |
| InterXion Holding NV, 4.75%, 06/15/25 | EUR | 100 | 120,336 |
| WEX, Inc., 4.75%, 02/01/23 ^(a) | USD | 105 | 104,213 |
| Xerox Corp.: | | | |
| 4.80%, 03/01/35 | | 203 | 162,908 |
| 6.75%, 12/15/39 | | 2 | 1,905 |
| | | | 3,973,221 |
| Leisure Products 0.0% | | | |
| Mattel, Inc.: | | | |
| 6.75%, 12/31/25 ^(a) | | 272 | 267,580 |
| 6.20%, 10/01/40 | | 48 | 38,820 |
| 5.45%, 11/01/41 | | 28 | 21,420 |

| | | | |
|--|--------------|----|--------------|
| | | | 327,820 |
| Life Sciences Tools & Services 0.1% | | | |
| Thermo Fisher Scientific, Inc., 5.30%, 02/01/44 | 1,000 | | 1,097,121 |
| Machinery 0.3% | | | |
| Colfax Corp. ^(a) : | | | |
| 6.00%, 02/15/24 | 283 | | 292,197 |
| 6.38%, 02/15/26 | 143 | | 149,078 |
| Mueller Water Products, Inc., 5.50%, 06/15/26 ^(a) | 192 | | 193,440 |
| Platin 1426 GmbH, 5.38%, 06/15/23 | EUR 100 | | 108,342 |
| RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 ^(a) | USD 406 | | 397,880 |
| SPX FLOW, Inc. ^(a) : | | | |
| 5.63%, 08/15/24 | 95 | | 95,000 |
| 5.88%, 08/15/26 | 35 | | 35,088 |
| Terex Corp., 5.63%, 02/01/25 ^(a) | 365 | | 354,962 |
| Titan Acquisition Ltd./Titan Co-Borrower LLC, 7.75%, 04/15/26 ^(a) | 339 | | 296,625 |
| Wabash National Corp., 5.50%, 10/01/25 ^(a) | 176 | | 162,360 |
| | | | 2,084,972 |
| Media 5.6% | | | |
| 21st Century Fox America, Inc., 7.63%, 11/30/28 | 385 | | 500,151 |
| | <i>Par</i> | | |
| | <i>(000)</i> | | <i>Value</i> |
| <i>Security</i> | | | |
| Media (continued) | | | |
| Altice Financing SA ^(a) : | | | |
| 6.63%, 02/15/23 | USD 403 | \$ | 412,068 |
| 7.50%, 05/15/26 | 392 | | 379,260 |
| Altice France SA ^(a) : | | | |
| 7.38%, 05/01/26 | 706 | | 692,762 |
| 8.13%, 02/01/27 | 712 | | 715,560 |
| Altice Luxembourg SA, 7.75%, 05/15/22 ^{(a)(f)} | 642 | | 637,987 |
| AMC Networks, Inc.: | | | |
| 4.75%, 12/15/22 | 2 | | 2,028 |
| 5.00%, 04/01/24 | 2 | | 1,984 |
| 4.75%, 08/01/25 | 448 | | 435,260 |
| Cablevision Systems Corp., 8.00%, 04/15/20 | 325 | | 340,438 |
| CBS Radio, Inc., 7.25%, 11/01/24 ^(a) | 10 | | 9,900 |
| CCO Holdings LLC/CCO Holdings Capital Corp. ^(a) : | | | |
| 5.13%, 05/01/23 | 73 | | 74,285 |
| 5.38%, 05/01/25 | 3 | | 3,071 |
| 5.13%, 05/01/27 | 1,273 | | 1,252,848 |
| 5.88%, 05/01/27 | 18 | | 18,489 |
| 5.00%, 02/01/28 | 653 | | 628,104 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, | | | |
| 4.91%, 07/23/25 | 4,700 | | 4,871,433 |
| Clear Channel International BV, 8.75%, 12/15/20 ^(a) | 317 | | 324,529 |
| Clear Channel Worldwide Holdings, Inc.: | | | |
| 6.50%, 11/15/22 | 1,132 | | 1,156,055 |
| 9.25%, 02/15/24 ^(a) | 1,187 | | 1,244,866 |

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| | | |
|--|---------|-----------|
| Series B, 7.63%, 03/15/20 | 429 | 429,215 |
| Series B, 6.50%, 11/15/22 | 459 | 469,327 |
| Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22 | 2,600 | 3,171,381 |
| Comcast Corp.: | | |
| 6.45%, 03/15/37 | 790 | 972,658 |
| 4.60%, 08/15/45 | 2,000 | 2,019,003 |
| 4.70%, 10/15/48 | 3,000 | 3,121,235 |
| CSC Holdings LLC: | | |
| 6.75%, 11/15/21 | 137 | 145,905 |
| 5.38%, 07/15/23 ^(a) | 340 | 349,418 |
| 5.25%, 06/01/24 | 434 | 433,852 |
| 7.75%, 07/15/25 ^(a) | 360 | 384,300 |
| 6.63%, 10/15/25 ^(a) | 200 | 211,000 |
| 10.88%, 10/15/25 ^(a) | 654 | 758,640 |
| 5.50%, 05/15/26 ^(a) | 559 | 565,289 |
| 5.38%, 02/01/28 ^(a) | 200 | 196,500 |
| 6.50%, 02/01/29 ^(a) | 429 | 448,846 |
| Series 144S, 5.13%, 12/15/21 ^(a) | 321 | 322,008 |
| Discovery Communications LLC: | | |
| 3.25%, 04/01/23 | 1,850 | 1,806,171 |
| 3.45%, 03/15/25 | 210 | 201,539 |
| DISH DBS Corp.: | | |
| 6.75%, 06/01/21 | 443 | 452,967 |
| 5.88%, 07/15/22 | 669 | 638,895 |
| 5.00%, 03/15/23 | 284 | 252,760 |
| 5.88%, 11/15/24 | 14 | 11,791 |
| DKT Finance ApS, 7.00%, 06/17/23 | EUR 142 | 174,157 |
| Getty Images, Inc., 9.75%, 03/01/27 ^(a) | USD 48 | 48,360 |
| Gray Television, Inc. ^(a) : | | |
| 5.13%, 10/15/24 | 3 | 2,989 |
| 7.00%, 05/15/27 | 144 | 152,280 |
| Hughes Satellite Systems Corp.: | | |
| 7.63%, 06/15/21 | 64 | 68,640 |
| 5.25%, 08/01/26 | 110 | 107,525 |
| Inmarsat Finance PLC, 4.88%, 05/15/22 ^(a) | 200 | 200,000 |
| Intelsat Jackson Holdings SA: | | |
| 5.50%, 08/01/23 | 484 | 441,650 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | | <i>Value</i> |
|--|-----|----------------------|----|--------------|
| Media (continued) | | | | |
| 8.50%, 10/15/24 ^(a) | USD | 575 | \$ | 580,577 |
| 9.75%, 07/15/25 ^(a) | | 620 | | 643,250 |
| Interpublic Group of Cos., Inc., 3.75%, 02/15/23 | | 2,000 | | 1,994,461 |
| Lamar Media Corp., 5.75%, 02/01/26 ^(a) | | 75 | | 78,469 |
| Level 3 Parent LLC, 5.75%, 12/01/22 | | 222 | | 224,498 |
| MDC Partners, Inc., 6.50%, 05/01/24 ^(a) | | 228 | | 197,505 |
| Meredith Corp., 6.88%, 02/01/26 ^(e) | | 110 | | 113,608 |
| Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 ^(a) | | 148 | | 154,469 |
| Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 04/15/22 ^(a) | | 340 | | 339,150 |
| Outfront Media Capital LLC/Outfront Media Capital Corp., 5.88%, 03/15/25 | | 32 | | 32,810 |
| Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 ^(a) | | 104 | | 100,230 |
| Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 ^(a) | | 43 | | 41,710 |
| Sirius XM Radio, Inc. ^(a) : | | | | |
| 5.38%, 04/15/25 | | 3 | | 3,057 |
| 5.38%, 07/15/26 | | 2 | | 2,005 |
| 5.00%, 08/01/27 | | 235 | | 229,713 |
| TCI Communications, Inc., 7.88%, 02/15/26 ^(f) | | 610 | | 762,086 |
| TEGNA, Inc., 5.50%, 09/15/24 ^(a) | | 45 | | 44,494 |
| Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 ^(a) | | 200 | | 192,500 |
| Telenet Finance VI Luxembourg SCA, 4.88%, 07/15/27 | EUR | 90 | | 109,898 |
| Telesat Canada/Telesat LLC, 8.88%, 11/15/24 ^(a) | USD | 167 | | 179,525 |
| Univision Communications, Inc. ^(a) : | | | | |
| 5.13%, 05/15/23 | | 162 | | 147,015 |
| 5.13%, 02/15/25 | | 52 | | 45,500 |
| UPCB Finance IV Ltd., 4.00%, 01/15/27 | EUR | 90 | | 107,110 |
| Viacom, Inc., 5.85%, 09/01/43 | USD | 645 | | 672,815 |
| Videotron Ltd., 5.13%, 04/15/27 ^(a) | | 227 | | 230,405 |
| Virgin Media Finance PLC, 5.75%, 01/15/25 ^(a) | | 515 | | 512,425 |
| Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24 | GBP | 100 | | 132,649 |
| Virgin Media Secured Finance PLC: | | | | |
| 5.25%, 01/15/26 ^(a) | USD | 503 | | 503,523 |
| 4.88%, 01/15/27 | GBP | 100 | | 129,989 |
| Warner Media LLC, 6.10%, 07/15/40 | USD | 830 | | 906,351 |
| Ziggo Bond Co. BV: | | | | |
| 7.13%, 05/15/24 | EUR | 100 | | 119,135 |
| 5.88%, 01/15/25 ^(a) | USD | 260 | | 252,772 |
| Ziggo BV, 5.50%, 01/15/27 ^(a) | | 150 | | 144,750 |
| | | | | 42,187,833 |
| Metals & Mining 1.0% | | | | |
| Alcoa Nederland Holding BV, 6.13%, 05/15/28 ^(a) | | 200 | | 204,750 |

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| | | | | |
|---|-----|-------|--------------|--------------|
| Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 ^(a) | | 139 | | 144,039 |
| Cleveland-Cliffs, Inc., 4.88%, 01/15/24 ^(a) | | 131 | | 130,672 |
| Constellium NV ^(a) : | | | | |
| 5.75%, 05/15/24 | | 1,082 | | 1,059,927 |
| 5.88%, 02/15/26 | | 269 | | 261,602 |
| Freeport-McMoRan, Inc.: | | | | |
| 4.00%, 11/14/21 | | 121 | | 121,000 |
| 3.55%, 03/01/22 | | 420 | | 415,275 |
| 3.88%, 03/15/23 | | 924 | | 910,584 |
| 4.55%, 11/14/24 | | 251 | | 248,490 |
| 5.40%, 11/14/34 | | 245 | | 223,562 |
| 5.45%, 03/15/43 | | 692 | | 607,230 |
| Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 ^(a) | | 377 | | 377,471 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Metals & Mining (continued) | | | | |
| Joseph T Ryerson & Son, Inc., 11.00%, 05/15/22 ^(a) | USD | 84 | \$ | 88,095 |
| Nexa Resources SA, 5.38%, 05/04/27 ^(a) | | 299 | | 301,811 |
| Novelis Corp. ^(a) : | | | | |
| 6.25%, 08/15/24 | | 548 | | 552,110 |
| 5.88%, 09/30/26 | | 281 | | 273,975 |
| Rio Tinto Finance USA PLC, 4.75%, 03/22/42 | | 400 | | 436,958 |
| Steel Dynamics, Inc.: | | | | |
| 5.25%, 04/15/23 | | 40 | | 40,700 |
| 5.50%, 10/01/24 | | 48 | | 49,320 |
| 4.13%, 09/15/25 | | 195 | | 189,606 |
| SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 ^(a) | | 62 | | 63,085 |
| thyssenkrupp AG, 2.88%, 02/22/24 | EUR | 82 | | 93,271 |
| United States Steel Corp.: | | | | |
| 6.88%, 08/15/25 | USD | 100 | | 98,500 |
| 6.25%, 03/15/26 | | 70 | | 66,238 |
| Vale Overseas Ltd., 6.25%, 08/10/26 | | 237 | | 250,272 |
| | | | | 7,208,543 |
| Multi-Utilities 0.0% | | | | |
| Superior Plus LP/Superior General Partner, Inc., 7.00%, 07/15/26 ^(a) | | 187 | | 187,000 |
| Offshore Drilling & Other Services 0.0% | | | | |
| Entegris, Inc., 4.63%, 02/10/26 ^(a) | | 135 | | 132,637 |
| Lam Research Corp. ^(e) : | | | | |
| 3.75%, 03/15/26 | | 30 | | 30,021 |
| 4.00%, 03/15/29 | | 55 | | 55,015 |
| | | | | 217,673 |
| Oil, Gas & Consumable Fuels 7.1% | | | | |
| Anadarko Petroleum Corp., 5.55%, 03/15/26 | | 1,500 | | 1,604,556 |
| Andeavor Logistics LP/Tesoro Logistics Finance Corp., 4.25%, 12/01/27 | | 250 | | 245,670 |
| Antero Midstream Partners LP/Antero Midstream Finance Corp.: | | | | |
| 5.38%, 09/15/24 | | 35 | | 35,000 |

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| | | |
|---|-----|---------|
| 5.75%, 03/01/27 ^(a) | 72 | 72,540 |
| Antero Resources Corp.: | | |
| 5.13%, 12/01/22 | 52 | 52,083 |
| 5.63%, 06/01/23 | 71 | 71,178 |
| 5.00%, 03/01/25 | 186 | 178,560 |
| Ascent Resources Utica Holdings LLC/ARU Finance Corp. ^(a) : | | |
| 10.00%, 04/01/22 | 172 | 185,330 |
| 7.00%, 11/01/26 | 84 | 81,060 |
| Berkshire Hathaway Energy Co., 5.95%, 05/15/37 | 750 | 894,640 |
| Berry Petroleum Co. LLC, 7.00%, 02/15/26 ^(a) | 187 | 186,532 |
| Brazos Valley Longhorn LLC/Brazos Valley Longhorn Finance Corp., 6.88%, 02/01/25 | 120 | 121,650 |
| Bruin E&P Partners LLC, 8.88%, 08/01/23 ^(a) | 277 | 270,767 |
| California Resources Corp., 8.00%, 12/15/22 ^{(a)(f)} | 454 | 362,632 |
| Callon Petroleum Co.: | | |
| 6.13%, 10/01/24 | 144 | 145,080 |
| Series WI, 6.38%, 07/01/26 | 80 | 80,000 |
| Carrizo Oil & Gas, Inc.: | | |
| 6.25%, 04/15/23 ^(f) | 193 | 190,346 |
| 8.25%, 07/15/25 | 202 | 211,090 |
| Cenovus Energy, Inc., 4.25%, 04/15/27 | 400 | 381,121 |
| Chaparral Energy, Inc., 8.75%, 07/15/23 ^(a) | 164 | 103,320 |
| Cheniere Corpus Christi Holdings LLC: | | |
| 7.00%, 06/30/24 | 378 | 418,635 |
| 5.88%, 03/31/25 | 216 | 230,042 |
| 5.13%, 06/30/27 | 487 | 496,740 |
| Cheniere Energy Partners LP, 5.63%, 10/01/26 ^(a) | 70 | 71,313 |

SCHEDULES OF INVESTMENTS

19

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | |
| Chesapeake Energy Corp.: | | |
| 6.63%, 08/15/20 | USD 179 | \$ 183,475 |
| 4.88%, 04/15/22 | 29 | 27,840 |
| 7.00%, 10/01/24 ^(f) | 282 | 278,475 |
| 8.00%, 01/15/25 ^(f) | 110 | 111,788 |
| 8.00%, 06/15/27 | 534 | 528,660 |
| CNX Resources Corp., 5.88%, 04/15/22 | 1,135 | 1,146,350 |
| Comstock Resources, Inc., 9.75%, 08/15/26 ^(a) | 111 | 102,883 |
| ConocoPhillips, 6.50%, 02/01/39 | 600 | 784,650 |
| ConocoPhillips Canada Funding Co., 5.95%, 10/15/36 | 685 | 825,871 |
| CONSOL Energy, Inc., 11.00%, 11/15/25 ^(a) | 286 | 325,325 |
| Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 ^(a) | 197 | 183,210 |
| Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 04/01/23 | 11 | 11,292 |
| CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 ^(a) | 664 | 643,250 |
| DCP Midstream Operating LP: | | |
| 4.75%, 09/30/21 ^(a) | 55 | 55,963 |
| 5.38%, 07/15/25 | 185 | 192,400 |
| 6.45%, 11/03/36 ^(a) | 148 | 149,110 |
| 6.75%, 09/15/37 ^(a) | 211 | 215,220 |
| Denbury Resources, Inc., 9.25%, 03/31/22 ^(a) | 256 | 256,640 |
| Devon Energy Corp., 5.85%, 12/15/25 | 1,000 | 1,104,425 |
| Diamond Offshore Drilling, Inc.: | | |
| 7.88%, 08/15/25 | 75 | 70,875 |
| 5.70%, 10/15/39 | 18 | 12,150 |
| 4.88%, 11/01/43 | 164 | 102,500 |
| Diamondback Energy, Inc.: | | |
| 4.75%, 11/01/24 | 183 | 185,059 |
| 4.75%, 11/01/24 ^(a) | 18 | 18,203 |
| 5.38%, 05/31/25 | 145 | 150,075 |
| Enbridge, Inc., 6.25%, 03/01/78 ^(c) | 1,935 | 1,903,324 |
| Endeavor Energy Resources LP/EER Finance, Inc. ^(a) : | | |
| 5.50%, 01/30/26 | 337 | 353,007 |
| 5.75%, 01/30/28 | 222 | 236,430 |
| Energy Transfer Operating LP: | | |
| 4.05%, 03/15/25 | 500 | 496,826 |
| 4.75%, 01/15/26 | 1,250 | 1,274,223 |
| 5.30%, 04/15/47 | 540 | 509,137 |
| EnLink Midstream Partners LP: | | |
| 4.40%, 04/01/24 | 144 | 139,860 |
| 4.15%, 06/01/25 | 14 | 13,335 |

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| | | | |
|--|-----|--------------|--------------|
| 4.85%, 07/15/26 | | 22 | 21,533 |
| 5.60%, 04/01/44 | | 65 | 57,363 |
| 5.05%, 04/01/45 | | 89 | 75,205 |
| 5.45%, 06/01/47 | | 125 | 110,313 |
| EnSCO Jersey Finance Ltd., 3.00%, 01/31/24 ^(j) | | 458 | 368,978 |
| EnSCO PLC, 5.75%, 10/01/44 | | 2 | 1,285 |
| EOG Resources, Inc., 5.10%, 01/15/36 | | 200 | 215,712 |
| EP Energy LLC/Everest Acquisition Finance, Inc.: | | | |
| 9.38%, 05/01/20 | | 6 | 4,680 |
| 7.75%, 05/15/26 ^(a) | | 258 | 228,652 |
| Extraction Oil & Gas, Inc. ^(a) : | | | |
| 7.38%, 05/15/24 | | 77 | 68,915 |
| 5.63%, 02/01/26 | | 265 | 219,950 |
| Frontera Energy Corp., 9.70%, 06/25/23 ^(a) | | 384 | 392,193 |
| Genesis Energy LP/Genesis Energy Finance Corp.: | | | |
| 6.50%, 10/01/25 | | 59 | 56,493 |
| 6.25%, 05/15/26 | | 112 | 103,600 |
| GNL Quintero SA, 4.63%, 07/31/29 ^(a) | | 200 | 201,750 |
| Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^(a) | | 396 | 340,560 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Oil, Gas & Consumable Fuels (continued) | | | |
| Gulfport Energy Corp.: | | | |
| 6.63%, 05/01/23 | USD | 100 | \$ 98,000 |
| 6.38%, 01/15/26 | | 12 | 10,530 |
| Halcon Resources Corp., 6.75%, 02/15/25 | | 254 | 189,865 |
| Hess Corp., 4.30%, 04/01/27 | | 1,100 | 1,062,976 |
| Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., 5.63%, 02/15/26 ^(a) | | 134 | 134,670 |
| Impulsora Pipeline LLC, 6.05%, 12/31/42 ^{(b)(d)} | | 1,800 | 1,810,385 |
| Indigo Natural Resources LLC, 6.88%, 02/15/26 ^(a) | | 42 | 36,645 |
| Jagged Peak Energy LLC, 5.88%, 05/01/26 ^(a) | | 10 | 10,103 |
| KeySpan Gas East Corp., 5.82%, 04/01/41 ^(a) | | 1,010 | 1,182,568 |
| Kinder Morgan, Inc.: | | | |
| 4.30%, 06/01/25 | | 1,750 | 1,791,007 |
| 5.05%, 02/15/46 | | 1,750 | 1,732,604 |
| Magnolia Oil & Gas Operating LLC/Magnolia Oil & Gas Finance Corp., 6.00%, 08/01/26 ^(a) | | 26 | 25,935 |
| Marathon Petroleum Corp., 6.50%, 03/01/41 ^(f) | | 2,049 | 2,365,945 |
| Matador Resources Co., 5.88%, 09/15/26 | | 237 | 235,815 |
| MEG Energy Corp., 6.50%, 01/15/25 ^(a) | | 352 | 345,840 |
| MidAmerican Energy Co., 5.80%, 10/15/36 ^(f) | | 1,500 | 1,791,318 |
| Nabors Industries, Inc.: | | | |
| 5.00%, 09/15/20 | | 18 | 18,068 |
| 5.75%, 02/01/25 | | 110 | 97,350 |
| New Enterprise Stone & Lime Co., Inc., 6.25%, 03/15/26 ^(a) | | 53 | 51,278 |
| NGPL PipeCo LLC ^(a) : | | | |
| 4.88%, 08/15/27 | | 282 | 283,674 |
| 7.77%, 12/15/37 | | 254 | 303,212 |
| Noble Holding International Ltd.: | | | |
| 7.75%, 01/15/24 | | 96 | 85,440 |

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| | | |
|---|-----|---------|
| 7.88%, 02/01/26 ^(a) | 472 | 441,320 |
| 5.25%, 03/15/42 | 84 | 52,080 |
| Northern Oil and Gas, Inc., (8.50% Cash or 1.00% PIK), 9.50%, 05/15/23 ^(h) | 180 | 183,918 |
| Oasis Petroleum, Inc.: | | |
| 6.88%, 03/15/22 | 171 | 170,786 |
| 6.88%, 01/15/23 | 58 | 57,638 |
| 6.25%, 05/01/26 ^(a) | 187 | 178,118 |
| Pacific Drilling SA, 8.38%, 10/01/23 ^(a) | 470 | 472,350 |
| Parsley Energy LLC/Parsley Finance Corp. ^(a) : | | |
| 6.25%, 06/01/24 | 94 | 96,350 |
| 5.38%, 01/15/25 | 144 | 144,360 |
| 5.25%, 08/15/25 | 52 | 51,464 |
| 5.63%, 10/15/27 | 228 | 225,720 |
| PBF Holding Co. LLC/ PBF Finance Corp., 7.25%, 06/15/25 | 123 | 126,137 |
| PDC Energy, Inc.: | | |
| 1.13%, 09/15/21 ⁽ⁱ⁾ | 548 | 513,123 |
| 6.13%, 09/15/24 | 29 | 28,710 |
| 5.75%, 05/15/26 | 103 | 98,880 |
| Petrobras Global Finance BV: | | |
| 5.30%, 01/27/25 | 178 | 179,024 |
| 8.75%, 05/23/26 | 222 | 262,115 |
| 6.00%, 01/27/28 | 239 | 240,195 |
| Petroleos Mexicanos: | | |
| 6.38%, 02/04/21 | 200 | 205,758 |
| 5.38%, 03/13/22 | 27 | 26,946 |
| 6.50%, 03/13/27 | 148 | 142,894 |
| QEP Resources, Inc.: | | |
| 6.88%, 03/01/21 | 113 | 116,814 |
| 5.38%, 10/01/22 | 315 | 309,487 |
| 5.25%, 05/01/23 | 103 | 99,138 |
| 5.63%, 03/01/26 ^(f) | 256 | 240,000 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | |
| Range Resources Corp.: | | | |
| 5.88%, 07/01/22 | USD | 38 \$ | 38,380 |
| 5.00%, 08/15/22 | | 45 | 44,381 |
| 5.00%, 03/15/23 | | 5 | 4,831 |
| 4.88%, 05/15/25 | | 79 | 72,359 |
| Resolute Energy Corp., 8.50%, 05/01/20 | | 279 | 279,697 |
| Rowan Cos., Inc., 4.88%, 06/01/22 | | 198 | 184,511 |
| Sabine Pass Liquefaction LLC, 5.88%, 06/30/26 | | 1,750 | 1,908,274 |
| Sanchez Energy Corp.: | | | |
| 7.75%, 06/15/21 | | 433 | 69,280 |
| 7.25%, 02/15/23 ^(a) | | 84 | 72,450 |
| SESI LLC, 7.13%, 12/15/21 | | 60 | 55,500 |
| Seven Generations Energy Ltd. ^(a) : | | | |
| 6.88%, 06/30/23 | | 57 | 58,568 |
| 5.38%, 09/30/25 | | 140 | 134,750 |
| SM Energy Co.: | | | |
| 6.13%, 11/15/22 | | 63 | 62,685 |
| 5.00%, 01/15/24 | | 270 | 254,137 |
| 5.63%, 06/01/25 | | 178 | 166,430 |
| 6.75%, 09/15/26 | | 45 | 43,088 |
| 6.63%, 01/15/27 | | 70 | 66,675 |
| Southwestern Energy Co.: | | | |
| 6.20%, 01/23/25 | | 99 | 97,980 |
| 7.50%, 04/01/26 | | 14 | 14,525 |
| 7.75%, 10/01/27 | | 188 | 194,648 |
| Suncor Energy, Inc., 6.50%, 06/15/38 | | 1,000 | 1,206,419 |
| Sunoco Logistics Partners Operations LP, 3.90%, 07/15/26 | | 310 | 300,930 |
| Sunoco LP/Sunoco Finance Corp.: | | | |
| 4.88%, 01/15/23 | | 187 | 189,337 |
| 5.50%, 02/15/26 | | 64 | 63,571 |
| 5.88%, 03/15/28 | | 4 | 3,940 |
| Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^(a) : | | | |
| 4.75%, 10/01/23 | | 15 | 14,963 |
| 5.50%, 09/15/24 | | 238 | 243,129 |
| 5.50%, 01/15/28 | | 571 | 569,572 |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp.: | | | |
| 5.25%, 05/01/23 | | 105 | 106,443 |
| 5.13%, 02/01/25 | | 88 | 88,440 |
| 5.88%, 04/15/26 ^(a) | | 254 | 264,160 |
| 5.38%, 02/01/27 | | 12 | 12,060 |
| 6.50%, 07/15/27 ^(a) | | 195 | 206,212 |

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| | | | | |
|--|-----|-------|--------------|--------------|
| 5.00%, 01/15/28 | | 175 | | 169,969 |
| 6.88%, 01/15/29 ^(a) | | 432 | | 459,810 |
| TransCanada PipeLines Ltd., 4.63%, 03/01/34 | | 500 | | 508,940 |
| Transocean Pontus Ltd., 6.13%, 08/01/25 ^(a) | | 118 | | 119,306 |
| Transocean Poseidon Ltd., 6.88%, 02/01/27 ^(a) | | 253 | | 259,957 |
| Transocean, Inc., 7.25%, 11/01/25 ^(a) | | 215 | | 205,325 |
| Vantage Drilling International, 9.25%, 11/15/23 ^(a) | | 80 | | 81,400 |
| Weatherford International Ltd., 5.13%, 09/15/20 ^(f) | | 130 | | 108,550 |
| Western Midstream Operating LP, 5.38%, 06/01/21 | | 1,425 | | 1,468,191 |
| Whiting Petroleum Corp., 6.63%, 01/15/26 | | 200 | | 196,000 |
| Williams Cos., Inc.: | | | | |
| 3.90%, 01/15/25 | | 1,150 | | 1,152,718 |
| 4.00%, 09/15/25 | | 750 | | 753,674 |
| WPX Energy, Inc.: | | | | |
| 8.25%, 08/01/23 | | 65 | | 72,881 |
| 5.25%, 09/15/24 | | 75 | | 74,719 |
| YPF SA, 8.50%, 07/28/25 | | 316 | | 309,617 |
| | | | | 53,108,833 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Paper & Forest Products 0.1% | | | | |
| International Paper Co., 6.00%, 11/15/41 | USD | 870 | \$ | 933,152 |
| Norbord, Inc., 6.25%, 04/15/23 ^(a) | | 111 | | 113,498 |
| | | | | 1,046,650 |
| Personal Products 0.0% | | | | |
| Coty, Inc., 6.50%, 04/15/26 ^(a) | | 58 | | 55,895 |
| Pharmaceuticals 2.4% | | | | |
| AbbVie, Inc.: | | | | |
| 3.60%, 05/14/25 | | 870 | | 855,195 |
| 3.20%, 05/14/26 | | 500 | | 472,678 |
| 4.45%, 05/14/46 | | 2,095 | | 1,840,093 |
| Allergan Funding SCS: | | | | |
| 3.80%, 03/15/25 | | 3,250 | | 3,210,307 |
| 4.55%, 03/15/35 | | 2,140 | | 1,995,997 |
| Allergan Sales LLC, 5.00%, 12/15/21 ^(a) | | 758 | | 783,906 |
| Bausch Health Americas, Inc. ^(a) : | | | | |
| 8.50%, 01/31/27 ^(e) | | 688 | | 714,660 |
| 9.25%, 04/01/26 | | 67 | | 72,193 |
| Bausch Health Cos., Inc.: | | | | |
| 5.63%, 12/01/21 ^(a) | | 26 | | 26,039 |
| 6.50%, 03/15/22 ^(a) | | 56 | | 58,030 |
| 5.50%, 03/01/23 ^(a) | | 317 | | 315,415 |
| 4.50%, 05/15/23 | EUR | 276 | | 316,255 |
| 5.88%, 05/15/23 ^(a) | USD | 928 | | 923,360 |
| 7.00%, 03/15/24 ^(a) | | 475 | | 500,531 |
| 6.13%, 04/15/25 ^(a) | | 157 | | 151,113 |
| 5.50%, 11/01/25 ^(a) | | 923 | | 931,076 |

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| | | | |
|--|-----|-------|------------|
| 9.00%, 12/15/25 ^(a) | | 300 | 321,375 |
| 5.75%, 08/15/27 ^{(a)(e)} | | 88 | 88,770 |
| Charles River Laboratories International, Inc., 5.50%, 04/01/26 ^(a) | | 234 | 243,360 |
| CVS Health Corp.: | | | |
| 5.13%, 07/20/45 | | 700 | 691,552 |
| 5.05%, 03/25/48 | | 1,221 | 1,207,335 |
| Elanco Animal Health, Inc., 4.90%, 08/28/28 ^(a) | | 184 | 191,111 |
| Endo Dac/Endo Finance LLC/Endo Finco, Inc., 6.00%, 07/15/23 ^(a) | | 200 | 165,750 |
| Endo Finance LLC, 5.75%, 01/15/22 ^(a) | | 164 | 153,340 |
| Endo Finance LLC/Endo Finco, Inc. ^(a) : | | | |
| 7.25%, 01/15/22 | | 25 | 23,992 |
| 5.38%, 01/15/23 | | 62 | 51,111 |
| Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 08/01/23 ^(a) | | 907 | 913,803 |
| MEDNAX, Inc., 6.25%, 01/15/27 ^(a) | | 267 | 268,482 |
| Mylan NV, 3.95%, 06/15/26 | | 750 | 702,534 |
| Rossini Sarl, 6.75%, 10/30/25 | EUR | 112 | 132,604 |
| | | | 18,321,967 |
| Real Estate Management & Development 0.6% | | | |
| ADLER Real Estate AG, 3.00%, 04/27/26 | | 100 | 112,290 |
| Greystar Real Estate Partners LLC, 5.75%, 12/01/25 ^(a) | USD | 124 | 124,593 |
| Howard Hughes Corp., 5.38%, 03/15/25 ^(a) | | 83 | 81,963 |
| Newmark Group, Inc., 6.13%, 11/15/23 ^(a) | | 64 | 64,344 |
| Northwest Florida Timber Finance LLC, 4.75%, 03/04/29 ^{(a)(f)} | | 4,600 | 4,322,252 |
| Residomo SRO, 3.38%, 10/15/24 | EUR | 100 | 114,873 |
| | | | 4,820,315 |
| Road & Rail 1.2% | | | |
| Burlington Northern Santa Fe LLC, 5.75%, 05/01/40 | USD | 1,890 | 2,274,691 |
| CSX Corp., 4.75%, 05/30/42 | | 350 | 358,903 |
| Flexi-Van Leasing, Inc., 10.00%, 02/15/23 ^(a) | | 122 | 103,090 |

SCHEDULES OF INVESTMENTS

21

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Road & Rail (continued) | | | |
| Herc Rentals, Inc. ^(a) : | | | |
| 7.50%, 06/01/22 | USD | 170 | \$ 177,225 |
| 7.75%, 06/01/24 | | 72 | 76,792 |
| Hertz Corp., 7.63%, 06/01/22 ^(a) | | 174 | 177,915 |
| Hertz Holdings Netherlands BV, 5.50%, 03/30/23 | EUR | 100 | 116,190 |
| Lima Metro Line 2 Finance Ltd., 5.88%, 07/05/34 ^(a) | USD | 5,000 | 5,100,000 |
| United Rentals North America, Inc.: | | | |
| 4.63%, 10/15/25 | | 117 | 113,783 |
| 5.88%, 09/15/26 | | 135 | 138,037 |
| 6.50%, 12/15/26 | | 3 | 3,131 |
| 4.88%, 01/15/28 | | 55 | 52,456 |
| | | | 8,692,213 |
| Semiconductors & Semiconductor Equipment 0.6% | | | |
| Advanced Micro Devices, Inc., 7.50%, 08/15/22 | | 51 | 56,610 |
| Analog Devices, Inc., 3.90%, 12/15/25 | | 470 | 469,882 |
| Broadcom Corp./Broadcom Cayman Finance Ltd., 3.88%, 01/15/27 | | 2,850 | 2,637,695 |
| Qorvo, Inc., 5.50%, 07/15/26 ^(a) | | 368 | 374,440 |
| QUALCOMM, Inc., 4.65%, 05/20/35 | | 250 | 244,498 |
| Sensata Technologies BV, 5.00%, 10/01/25 ^(a) | | 370 | 373,700 |
| | | | 4,156,825 |
| Software 1.9% | | | |
| ACI Worldwide, Inc., 5.75%, 08/15/26 ^(a) | | 429 | 441,334 |
| CA, Inc., 3.60%, 08/15/22 | | 705 | 700,701 |
| CDK Global, Inc., 4.88%, 06/01/27 | | 551 | 541,473 |
| Genesys Telecommunications Laboratories, Inc./Greeneden Lux 3 Sarl/Greeneden US Ho, 10.00%, 11/30/24 ^(a) | | 672 | 734,160 |
| Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 ^{(a)(h)} | | 240 | 240,960 |
| Infor US, Inc., 6.50%, 05/15/22 | | 1,519 | 1,549,031 |
| Informatica LLC, 7.13%, 07/15/23 ^(a) | | 531 | 537,701 |
| Microsoft Corp., 3.50%, 11/15/42 ^(f) | | 4,000 | 3,771,351 |
| Nuance Communications, Inc.: | | | |
| 6.00%, 07/01/24 | | 59 | 60,918 |
| 5.63%, 12/15/26 | | 163 | 166,260 |
| Oracle Corp., 5.38%, 07/15/40 | | 3,025 | 3,453,179 |
| PTC, Inc., 6.00%, 05/15/24 | | 125 | 130,762 |
| RP Crown Parent LLC, 7.38%, 10/15/24 ^(a) | | 306 | 313,650 |
| Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 ^(a) | | 1,125 | 1,219,219 |
| Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 ^(a) | | 177 | 182,752 |

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| | | | |
|--|-----------|--------------|--------------|
| TIBCO Software, Inc., 11.38%, 12/01/21 ^(a) | 478 | 507,875 | |
| | | | 14,551,326 |
| Specialty Retail 0.5% | | | |
| Asbury Automotive Group, Inc., 6.00%, 12/15/24 | 159 | 161,385 | |
| Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 ^(a) | 176 | 174,240 | |
| Group 1 Automotive, Inc.: | | | |
| 5.00%, 06/01/22 | 110 | 110,550 | |
| 5.25%, 12/15/23 ^(a) | 13 | 12,968 | |
| Home Depot, Inc., 5.88%, 12/16/36 | 1,660 | 2,015,178 | |
| L Brands, Inc.: | | | |
| 6.88%, 11/01/35 | 215 | 185,437 | |
| 6.75%, 07/01/36 | 49 | 41,405 | |
| Lowe's Cos., Inc., 4.38%, 09/15/45 | 1,000 | 927,074 | |
| Penske Automotive Group, Inc., 5.50%, 05/15/26 | 22 | 21,586 | |
| PVH Corp., 3.13%, 12/15/27 | EUR 100 | 112,938 | |
| | | | 3,762,761 |
| | | | <i>Par</i> |
| <i>Security</i> | | | <i>(000)</i> |
| | | | <i>Value</i> |
| Technology Hardware, Storage & Peripherals 0.7% | | | |
| Apple, Inc., 4.65%, 02/23/46 | USD 2,400 | \$ 2,587,161 | |
| Dell International LLC/EMC Corp. ^(a) : | | | |
| 4.42%, 06/15/21 | 20 | 20,361 | |
| 7.13%, 06/15/24 | 535 | 567,723 | |
| 6.02%, 06/15/26 | 110 | 116,704 | |
| 8.35%, 07/15/46 | 45 | 52,657 | |
| Hewlett Packard Enterprise Co., 4.90%, 10/15/25 | 1,500 | 1,561,477 | |
| Western Digital Corp., 4.75%, 02/15/26 | 479 | 452,655 | |
| | | | 5,358,738 |
| Textiles, Apparel & Luxury Goods 0.0% | | | |
| SMCP Group SAS, 5.88%, 05/01/23 | EUR 49 | 57,215 | |
| William Carter Co., 5.63%, 03/15/27 ^{(a)(e)} | USD 97 | 96,000 | |
| | | | 153,215 |
| Thrifts & Mortgage Finance 0.0% | | | |
| Jerrold Finco PLC, 6.25%, 09/15/21 | GBP 100 | 133,232 | |
| Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. ^(a) : | | | |
| 5.25%, 03/15/22 | USD 17 | 17,255 | |
| 5.25%, 10/01/25 | 139 | 130,660 | |
| | | | 281,147 |
| Tobacco 1.3% | | | |
| Altria Group, Inc.: | | | |
| 9.95%, 11/10/38 | 516 | 706,108 | |
| 10.20%, 02/06/39 | 894 | 1,246,939 | |
| 5.38%, 01/31/44 | 4,030 | 3,751,964 | |
| 3.88%, 09/16/46 | 1,250 | 944,442 | |
| Reynolds American, Inc.: | | | |

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| | | | |
|--|-----|-------|-----------|
| 4.45%, 06/12/25 | | 635 | 640,688 |
| 7.00%, 08/04/41 | | 1,000 | 1,042,806 |
| 5.85%, 08/15/45 | | 1,500 | 1,429,032 |
| | | | 9,761,979 |
| Transportation Infrastructure 0.2% | | | |
| I 595 Express LLC, 3.31%, 12/31/31 ^{(b)(d)} | | 839 | 799,938 |
| Rumo Luxembourg Sarl, 7.38%, 02/09/24 ^(a) | | 370 | 395,900 |
| Transurban Finance Co. Property Ltd., 4.13%, 02/02/26 ^(a) | | 580 | 575,227 |
| | | | 1,771,065 |
| Utilities 0.2% | | | |
| AES Argentina Generacion SA, 7.75%, 02/02/24 ^(a) | | 370 | 326,229 |
| AES Panama SRL, 6.00%, 06/25/22 ^(a) | | 228 | 233,963 |
| ContourGlobal Power Holdings SA, 3.38%, 08/01/23 | EUR | 100 | 114,603 |
| Generacion Mediterraneo SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 07/27/23 ^(a) | USD | 370 | 337,625 |
| Stoneway Capital Corp., 10.00%, 03/01/27 ^(a) | | 511 | 506,343 |
| Vistra Operations Co. LLC ^(a) : | | | |
| 5.50%, 09/01/26 | | 56 | 58,100 |
| 5.63%, 02/15/27 | | 256 | 263,680 |
| | | | 1,840,543 |
| Wireless Telecommunication Services 1.3% | | | |
| Comunicaciones Celulares SA Via Comcel Trust, 6.88%, 02/06/24 ^(a) | | 1,000 | 1,030,000 |
| CoreCivic, Inc., 4.75%, 10/15/27 | | 120 | 104,400 |
| CyrusOne LP/CyrusOne Finance Corp.: | | | |
| 5.00%, 03/15/24 | | 26 | 26,455 |
| 5.38%, 03/15/27 | | 115 | 117,012 |
| Equinix, Inc., 5.38%, 04/01/23 | | 14 | 14,245 |
| Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 ^(a) | | 74 | 69,560 |
| Rogers Communications, Inc., 7.50%, 08/15/38 | | 2,325 | 3,066,820 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Wireless Telecommunication Services (continued) | | |
| SBA Communications Corp.: | | |
| 4.88%, 07/15/22 | USD 14 | \$ 14,175 |
| 4.88%, 09/01/24 | 951 | 949,811 |
| Sprint Capital Corp., 6.90%, 05/01/19 | 140 | 140,350 |
| Sprint Corp.: | | |
| 7.88%, 09/15/23 | 684 | 732,058 |
| 7.13%, 06/15/24 | 974 | 1,003,220 |
| 7.63%, 02/15/25 | 226 | 236,735 |
| 7.63%, 03/01/26 | 1,005 | 1,042,687 |
| T-Mobile USA, Inc.: | | |
| 5.13%, 04/15/25 | 77 | 78,949 |
| 6.50%, 01/15/26 | 42 | 44,888 |
| 4.50%, 02/01/26 | 426 | 419,606 |
| 4.75%, 02/01/28 | 387 | 375,835 |
| | | 9,466,806 |
| Total Corporate Bonds 65.4% | | |
| (Cost \$484,633,950) | | 492,103,462 |
| Floating Rate Loan Interests^(b) 2.2% | | |
| Aerospace & Defense 0.0% | | |
| Atlantic Aviation FBO, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.27%, 11/29/25 ^{(b)(d)} | 33 | 33,206 |
| DAE Aviation Holdings, Inc., Term Loan ^{(b)(k)} : | | |
| 2019 B, 1.00%, 01/23/26 | 68 | 68,750 |
| 1.00%, 01/23/26 | 37 | 36,962 |
| | | 138,918 |
| Chemicals 0.1% | | |
| Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.80%, 01/31/24 ^(b) | 283 | 277,628 |
| Invictus US LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 9.24%, 03/25/26 ^{(b)(d)} | 37 | 36,382 |
| Messer Industries LLC, 2018 USD Term Loan, 1.00%, 10/01/25 ^{(b)(k)} | 246 | 244,440 |
| | | 558,450 |
| Commercial Services & Supplies 0.2% | | |
| Asurion LLC, 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.99%, 08/04/25 ^(b) | 261 | 264,860 |

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| | | |
|--|--------------|--------------|
| GFL Environmental, Inc., 2018 USD Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 05/30/25 ^(b) | 295 | 289,854 |
| Verscend Holding Corp., 2018 Term Loan B, (1 mo. LIBOR + 4.50%), 6.99%, 08/27/25 ^{(b)(d)} | 669 | 669,851 |
| West Corp., 2017 Term Loan, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.63%, 10/10/24 ^(b) | 121 | 114,407 |
| West Corporation, 2018 Term Loan B1, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.13%, 10/10/24 ^(b) | 52 | 48,449 |
| | | 1,387,421 |
| Communications Equipment 0.0% | | |
| CommScope, Inc., 2019 Term Loan B, 1.00%, 02/06/26 ^{(b)(k)} | 132 | 131,999 |
| Construction & Engineering 0.1% | | |
| Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.96%, 06/21/24 ^(b) | 840 | 819,114 |
| Diversified Telecommunication Services 0.1% | | |
| Frontier Communications Corp., Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 5.25%, 03/31/21 ^(b) | 220 | 216,550 |
| | <i>Par</i> | |
| <i>Security</i> | <i>(000)</i> | <i>Value</i> |
| Diversified Telecommunication Services (continued) | | |
| Sprint Communications, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.50%, 02/02/24 ^(b) | USD 252 | \$ 248,850 |
| | | 465,400 |
| Electric Utilities 0.0% | | |
| Vistra Energy Corp., 1st Lien Term Loan B3, (1 mo. LIBOR + 2.00%), 4.48%, 12/31/25 ^(b) | 76 | 75,517 |
| Energy Equipment & Services 0.1% | | |
| Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.49%, 03/01/24 ^(b) | 89 | 70,630 |
| Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75%, 1.00% Floor), 10.23%, 11/08/22 ^(b) | 516 | 513,420 |
| Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.50%), 3.93%, 07/13/20 ^(b) | 190 | 185,318 |
| | | 769,368 |
| Gas Utilities 0.0% | | |
| AL Midcoast Holdings LLC, 2018 Term Loan B, (3 mo. LIBOR + 5.50%), 8.30%, 07/31/25 ^(b) | 120 | 118,602 |
| Health Care Equipment & Supplies 0.1% | | |
| Immucor, Inc., Extended Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.80%, 06/15/21 ^(b) | 417 | 416,564 |
| Health Care Providers & Services 0.1% | | |
| Concentra, Inc., 2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 9.02%, 06/01/23 ^(b) | 99 | 99,000 |
| | 511 | 491,042 |

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| | | |
|--|-----|---------|
| Envision Healthcare Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 10/10/25 ^(b) | | |
| Gentiva Health Services, Inc. ^(b) : | | |
| 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.25%, 07/02/25 ^(d) | 101 | 101,349 |
| 2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.50%, 07/02/26 | 34 | 34,569 |
| Sotera Health Holdings LLC, 2017 Term Loan, 5.49%, 05/15/22 ^(b) | 65 | 63,651 |
| Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/06/24 ^(b) | 87 | 78,019 |
| | | 867,630 |
| Health Care Technology 0.1% | | |
| VVC Holding Corp., 2019 Term Loan B, (3 mo. LIBOR + 4.50%), 7.20%, 02/11/26 ^(b) | 621 | 617,119 |
| Hotels, Restaurants & Leisure 0.1% | | |
| Bronco Midstream Funding LLC, Term Loan B, (1 mo. LIBOR + 3.50%), 5.99%, 08/14/23 ^(b) | 22 | 21,854 |
| IRB Holding Corp., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 02/05/25 ^(b) | 119 | 118,027 |
| Stars Group Holdings BV, 2018 Incremental Term Loan, (3 mo. LIBOR + 3.50%), 6.30%, 07/10/25 ^(b) | 748 | 747,302 |
| | | 887,183 |
| Industrial Conglomerates 0.1% | | |
| Cortes NP Acquisition Corp., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.63%, 11/30/23 ^{(b)(d)} | 299 | 288,926 |
| Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.78%, 11/28/21 ^(b) | 113 | 111,199 |
| | | 400,125 |

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Insurance 0.1% | | |
| Sedgwick Claims Management Services, Inc., Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 12/31/25 ^(b) | USD 401 | \$ 398,855 |
| Machinery 0.0% | | |
| Titan Acquisition Ltd., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.49%, 03/28/25 ^(b) | 358 | 343,317 |
| Media 0.2% | | |
| Altice France SA, 2018 Term Loan B13, (1 mo. LIBOR + 4.00%), 6.49%, 08/14/26 ^(b) | 159 | 154,120 |
| Getty Images, Inc., 2019 1st Lien Term Loan, (1 mo. LIBOR + 4.50%), 7.06%, 02/19/26 ^(b) | 132 | 131,629 |
| Intelsat Jackson Holdings SA ^(b) : | | |
| 2017 Term Loan B3, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.23%, 11/27/23 | 64 | 64,334 |
| 2017 Term Loan B4, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.98%, 01/02/24 | 198 | 200,745 |
| 2017 Term Loan B5, (Fixed + 6.62%), 6.63%, 01/02/24 | 1,071 | 1,081,201 |
| PSAV Holdings LLC, 1.00% Floor ^(b) : | | |
| 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 5.86%, 03/01/25 | 90 | 88,586 |
| 2018 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 9.99%, 09/01/25 | 53 | 49,289 |
| | | 1,769,904 |
| Oil & Gas Equipment & Services 0.1% | | |
| McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.49%, 05/10/25 ^(b) | 1,179 | 1,132,750 |
| Oil, Gas & Consumable Fuels 0.2% | | |
| BCP Raptor II LLC, 1st Lien Term Loan, (2 mo. LIBOR + 4.75%), 7.37%, 11/03/25 ^(b) | 53 | 51,211 |
| California Resources Corp., 1.00% Floor ^(b) : | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%, 7.24%, 12/31/22 | 621 | 610,562 |
| Second Out Term Loan, (1 mo. LIBOR + 10.38%, 12.87%, 12/31/21 | 368 | 386,225 |
| CONSOL Energy, Inc., 1st Lien Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 8.50%, 11/28/22 ^(b) | 90 | 90,865 |
| | | 1,138,863 |
| Pharmaceuticals 0.1% | | |
| Bausch Health Companies Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 5.26%, 11/27/25 ^(b) | 131 | 130,475 |
| Endo Luxembourg Finance Co. I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 6.75%, 04/29/24 ^(b) | 302 | 302,286 |
| | | 432,761 |
| Professional Services 0.0% | | |

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| | | | | |
|--|-----|--------------|----|--------------|
| Dun & Bradstreet Corp., Term Loan, 1.00%, 02/01/26 ^{(b)(k)} | | 794 | | 282,071 |
| Software 0.4% | | | | |
| BMC Software Finance, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%), 7.05%, 10/02/25 ^(b) | | 58 | | 57,930 |
| Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.88%, 05/28/24 ^(b) | | 130 | | 115,185 |
| Financial & Risk US Holdings, Inc., 2018 USD Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 10/01/25 ^(b) | | 1,953 | | 1,921,573 |
| Infor (US), Inc., Term Loan B6, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/01/22 ^(b) | | 65 | | 64,774 |
| | | <i>Par</i> | | |
| | | <i>(000)</i> | | <i>Value</i> |
| <i>Security</i> | | | | |
| Software (continued) | | | | |
| Kronos, Inc., 2nd Lien Term Loan, (3 mo. LIBOR + 8.25%, 1.00% Floor), 10.99%, 11/01/24 ^(b) | USD | 353 | \$ | 358,479 |
| Mitchell International, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 11/29/24 ^(b) | | 130 | | 126,351 |
| SS&C Technologies, Inc., 2018 Term Loan B5, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25 ^(b) | | 215 | | 214,446 |
| | | | | 2,858,738 |
| Textiles, Apparel & Luxury Goods 0.0% | | | | |
| Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.25%, 1.00% Floor), 8.05%, 08/12/22 ^(b) | | 183 | | 182,601 |
| Wireless Telecommunication Services 0.0% | | | | |
| Xplornet Communications, Inc., Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.80%, 09/09/21 ^{(b)(d)} | | 97 | | 96,603 |
| Total Floating Rate Loan Interests 2.2% | | | | |
| (Cost \$16,407,228) | | | | 16,289,873 |
| Foreign Agency Obligations 3.0% | | | | |
| Argentine Republic Government International Bond: | | | | |
| 7.50%, 04/22/26 | | 3,875 | | 3,367,356 |
| 7.63%, 04/22/46 | | 3,121 | | 2,502,402 |
| Colombia Government International Bond: | | | | |
| 4.50%, 01/28/26 ^(f) | | 200 | | 205,800 |
| 3.88%, 04/25/27 | | 468 | | 461,214 |
| 4.50%, 03/15/29 ^(f) | | 290 | | 296,090 |
| Cyprus Government International Bond, 4.63%, 02/03/20 ^(a) | EUR | 1,210 | | 1,433,458 |
| Egypt Government International Bond, 5.75%, 04/29/20 | USD | 626 | | 633,825 |
| Iceland Government International Bond, 5.88%, 05/11/22 | | 3,555 | | 3,876,993 |
| Indonesia Government International Bond, 4.75%, 01/08/26 | | 380 | | 392,520 |
| Italian Government International Bond, 5.38%, 06/15/33 | | 2,925 | | 3,011,200 |
| Mexico Government International Bond: | | | | |
| 4.15%, 03/28/27 | | 260 | | 256,620 |
| 3.75%, 01/11/28 ^(f) | | 200 | | 191,400 |
| Portugal Government International Bond, 5.13%, 10/15/24 ^(a) | | 3,970 | | 4,232,481 |

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| | | |
|---|-----|---------|
| Republic of South Africa Government International Bond, 5.88%, 05/30/22 | 440 | 460,900 |
| Russian Foreign Bond - Eurobond: 4.75%, 05/27/26 | 200 | 203,200 |
| 4.25%, 06/23/27 | 400 | 392,000 |
| Saudi Government International Bond: 4.50%, 04/17/30 | 278 | 286,340 |
| 5.25%, 01/16/50 ^(a) | 200 | 209,400 |
| Turkey Government International Bond, 6.25%, 09/26/22 | 200 | 202,750 |

Total Foreign Agency Obligations 3.0%
(Cost \$23,809,508) 22,615,949

Municipal Bonds 3.1%

California 0.9%

| | | |
|--|-------|-----------|
| East Bay Municipal Utility District Water System Revenue, RB, Build America Bonds, 5.87%, 06/01/40 | 1,900 | 2,434,128 |
|--|-------|-----------|

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| California (continued) | | |
| State of California, GO, Build America Bonds, Various Purpose: 7.55%, 04/01/39 | USD 280 | \$ 411,250 |
| 7.63%, 03/01/40 | 1,720 | 2,519,783 |
| University of California, RB, Build America Bonds, 5.95%, 05/15/45 | 885 | 1,092,559 |
| | | 6,457,720 |
| Georgia 0.3% | | |
| Municipal Electric Authority of Georgia, Refunding RB, Build America Bonds, Series A, 7.06%, 04/01/57 | 1,999 | 2,226,446 |
| Illinois 0.2% | | |
| State of Illinois, GO, 5.10%, 06/01/33 | 2,000 | 1,896,980 |
| Indiana 0.4% | | |
| Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 01/15/40 | 2,535 | 3,109,406 |
| New York 1.3% | | |
| City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution: Series EE, 5.50%, 06/15/43 | 930 | 984,758 |
| Series GG, Build America Bonds, 5.72%, 06/15/42 | 1,390 | 1,767,719 |
| Water & Sewer System, Series EE, 5.38%, 06/15/43 | 770 | 813,112 |
| Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7.34%, 11/15/39 | 1,295 | 1,841,762 |
| New York State Dormitory Authority, RB, Build America Bonds: 5.63%, 03/15/39 | 1,100 | 1,285,251 |
| 5.60%, 03/15/40 | 1,900 | 2,282,470 |
| Port Authority of New York & New Jersey, RB, 159th Series, 6.04%, 12/01/29 | 780 | 943,449 |
| | | 9,918,521 |
| Total Municipal Bonds 3.1% (Cost \$20,447,440) | | 23,609,073 |
| Non-Agency Mortgage-Backed Securities 4.9% | | |
| Collateralized Mortgage Obligations 0.4% | | |
| Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 03/25/37 | 490 | 428,716 |
| Countrywide Alternative Loan Trust: | | |

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| | | |
|--|-----|-----------|
| Series 2005-64CB, Class 1A15, 5.50%, 12/25/35 | 947 | 917,340 |
| Series 2006-OA21, Class A1, (1 mo. LIBOR US + 0.19%), 2.67%, 03/20/47 ^(b) | 760 | 640,886 |
| GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 4.02%, 06/19/35 ^(c) | 244 | 239,563 |
| GSR Mortgage Loan Trust: | | |
| Series 2006-4F, Class 1A1, 5.00%, 05/25/36 | 34 | 73,309 |
| Series 2007-4F, Class 3A1, 6.00%, 07/25/37 | 156 | 136,766 |
| JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 08/25/36 | 64 | 46,522 |
| Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 4.30%, 05/25/36 ^(c) | 487 | 442,703 |
| WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, (12 mo. MTA + 0.77%), 3.10%, 05/25/47 ^(b) | 178 | 165,649 |
| | | 3,091,454 |

Commercial Mortgage-Backed Securities 4.5%

| | | |
|--|--------------|--------------|
| Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 04/14/33 ^{(a)(c)} | 4,170 | 4,144,548 |
| | <i>Par</i> | |
| <i>Security</i> | <i>(000)</i> | <i>Value</i> |

Commercial Mortgage-Backed Securities (continued)

| | | |
|--|-----------|--------------|
| Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.22%, 09/10/46 ^(c) | USD 7,183 | \$ 7,632,353 |
| Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 | 1,409 | 1,451,389 |
| Commercial Mortgage Trust ^(c) : | | |
| Series 2013-CR11, Class B, 5.11%, 08/10/50 | 7,000 | 7,405,499 |
| Series 2015-CR22, Class C, 4.12%, 03/10/48 | 5,000 | 5,049,183 |
| Series 2015-LC19, Class C, 4.26%, 02/10/48 | 3,500 | 3,526,415 |
| CSAIL Commercial Mortgage Trust, Series 2015-C1, Class C, 4.30%, 04/15/50 ^(c) | 1,000 | 1,004,598 |
| Morgan Stanley Capital I Trust, Series 2014-CPT, Class G, 3.45%, 07/13/29 ^{(a)(c)} | 3,200 | 3,118,857 |
| | | 33,332,842 |

Total Non-Agency Mortgage-Backed Securities 4.9%
(Cost \$35,628,987)

36,424,296

Preferred Securities 11.7%

Capital Trusts 11.0%

Banks 3.4%

| | | |
|--|-----------|-----------|
| Banco Bilbao Vizcaya Argentaria SA, 6.13% ^{(c)(l)} | 2,000 | 1,802,500 |
| Bankia SA, 6.38% ^{(c)(l)} | EUR 200 | 224,646 |
| BNP Paribas SA, 7.20% ^{(a)(g)(l)} | USD 2,000 | 2,132,500 |
| Capital One Financial Corp., Series E, 5.55% ^{(g)(l)} | 3,500 | 3,565,905 |
| CIT Group, Inc., Series A, 5.80% ^{(g)(l)} | 163 | 158,925 |
| Citigroup, Inc.: | | |
| 5.90% ^{(g)(l)} | 40 | 40,800 |
| Series M, 6.30% ^{(g)(l)} | 4,000 | 4,070,000 |
| Series P, 5.95% ^{(g)(l)} | 2,100 | 2,115,750 |
| Series T, 6.25% ^{(g)(l)} | 50 | 52,558 |
| Credit Agricole SA ^{(a)(g)(l)} : | | |

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| | | | |
|---|-----|-------|------------|
| 6.63% | | 1,400 | 1,412,872 |
| 7.88% | | 1,000 | 1,072,996 |
| Nordea Bank AB, 6.13% ^{(a)(g)(l)} | | 2,960 | 2,889,700 |
| Wells Fargo & Co.: | | | |
| Series Q, 5.85% ^{(g)(l)} | | 75 | 1,910,250 |
| Series S, 5.90% ^{(g)(l)} | | 3,390 | 3,453,562 |
| Series U, 5.88% ^{(f)(g)(l)} | | 505 | 534,038 |
| | | | 25,437,002 |
| Capital Markets 0.7% | | | |
| Goldman Sachs Group, Inc., Series P, 5.00% ^{(c)(l)} | | 209 | 192,280 |
| Morgan Stanley, Series H, 5.45% ^{(g)(l)} | | 2,627 | 2,630,284 |
| State Street Corp., Series F, 5.25% ^{(g)(l)} | | 2,000 | 2,025,000 |
| | | | 4,847,564 |
| Chemicals 0.0% | | | |
| Solvay Finance SA, 5.12% ^{(g)(l)} | EUR | 100 | 122,665 |
| Diversified Financial Services 4.5% | | | |
| ATF Netherlands BV, 3.75% ^{(g)(l)} | | 100 | 113,711 |
| Bank of America Corp.: | | | |
| Series AA, 6.10% ^{(g)(l)} | USD | 409 | 434,763 |
| Series DD, 6.30% ^{(g)(l)} | | 45 | 49,005 |
| Series FF, 5.88% ^{(c)(l)} | | 3,500 | 3,450,300 |
| Series V, 5.13% ^{(g)(l)} | | 175 | 174,265 |
| Series X, 6.25% ^{(g)(l)} | | 4,620 | 4,886,205 |
| Bank of New York Mellon Corp., Series D, 4.50% ^{(f)(g)(l)} | | 2,000 | 1,851,000 |
| Bank of New York Mellon Corp., Series E, 4.95% ^{(g)(l)} | | 2,000 | 2,027,660 |
| HBOS Capital Funding LP, 6.85% ^(l) | | 100 | 101,000 |
| HSBC Holdings PLC: | | | |
| 6.00% ^{(g)(l)} | | 435 | 423,581 |
| 6.50% ^{(c)(l)} | | 1,090 | 1,072,974 |

SCHEDULES OF INVESTMENTS

25

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|---------------|
| Diversified Financial Services (continued) | | | |
| JPMorgan Chase & Co. ^{(g)(1)} : | | | |
| Series I, 6.22% | USD | 5,079 | \$ 5,103,125 |
| Series Q, 5.15% | | 3,000 | 2,977,500 |
| Series R, 6.00% | | 70 | 72,100 |
| Series U, 6.13% | | 500 | 520,000 |
| Series V, 5.00% | | 6,430 | 6,421,963 |
| Royal Bank of Scotland Group PLC, 8.63% ^{(g)(1)} | | 200 | 214,460 |
| Societe Generale SA ^{(a)(g)(1)} : | | | |
| 6.00% | | 3,000 | 2,966,250 |
| 7.88% | | 1,000 | 1,035,000 |
| | | | 33,894,862 |
| Diversified Telecommunication Services 0.0% | | | |
| Telefonica Europe BV, 5.88% ^{(g)(1)} | EUR | 100 | 126,541 |
| Electric Utilities 0.6% | | | |
| ComEd Financing III, 6.35%, 03/15/33 | USD | 300 | 310,998 |
| Electricite de France SA, 5.25% ^{(a)(g)(1)} | | 4,200 | 4,179,000 |
| RWE AG, 2.75%, 04/21/75 ^(g) | EUR | 10 | 11,485 |
| | | | 4,501,483 |
| Insurance 1.8% | | | |
| Allstate Corp., 6.50%, 05/15/67 ^(g) | USD | 4,100 | 4,387,000 |
| Allstate Corp., Series B, 5.75%, 08/15/53 ^(g) | | 2,000 | 2,020,000 |
| MetLife, Inc., 6.40%, 12/15/66 | | 2,554 | 2,707,240 |
| Voya Financial, Inc., 5.65%, 05/15/53 ^(g) | | 4,500 | 4,451,895 |
| | | | 13,566,135 |
| Total Capital Trusts 11.0% | | | |
| (Cost \$82,460,468) | | | 82,496,252 |
| | | | <i>Shares</i> |
| Preferred Stocks 0.6% | | | |
| Capital Markets 0.6% | | | |
| Goldman Sachs Group, Inc., Series J, 5.50% ^{(g)(1)} | | 92,000 | 2,337,720 |
| Morgan Stanley, Series K, 5.85% ^{(g)(1)} | | 66,567 | 1,684,811 |
| SCE Trust III, Series H, 5.75% ^{(g)(1)} | | 25,314 | 610,067 |
| | | | 4,632,598 |

| | | | |
|--|--------------|--------------|--------------|
| Thriffs & Mortgage Finance | 0.0% | | |
| Federal Home Loan Mortgage Corp., Series S, 8.25% ^{(c)(l)} | | 10,000 | 96,800 |
| Total Preferred Stocks | 0.6% | | |
| (Cost \$4,614,025) | | | 4,729,398 |
| Trust Preferred | 0.1% | | |
| Diversified Financial Services | 0.1% | | |
| Citigroup Capital XIII, 9.12% ^(g) | | 29,583 | 790,458 |
| Total Trust Preferred | 0.1% | | |
| (Cost \$779,529) | | | 790,458 |
| Total Preferred Securities | 11.7% | | |
| (Cost \$87,854,022) | | | 88,016,108 |
| | | | <i>Par</i> |
| | | | <i>(000)</i> |
| U.S. Government Sponsored Agency Securities | 15.8% | | |
| Agency Obligations | 1.6% | | |
| Fannie Mae, 5.63%, 07/15/37 ^(f) | | USD 1,600 | 2,100,264 |
| Federal Home Loan Bank ^(l) : | | | |
| 5.25%, 12/09/22 | | 1,375 | 1,504,570 |
| 5.37%, 09/09/24 | | 4,025 | 4,561,698 |
| | | <i>Par</i> | |
| | | <i>(000)</i> | <i>Value</i> |
| <i>Security</i> | | | |
| Agency Obligations (continued) | | | |
| Residual Funding Corp., 0.00%, 04/15/30 ^(m) | | USD 6,055 | \$ 4,233,868 |
| | | | 12,400,400 |
| Collateralized Mortgage Obligations | 4.4% | | |
| Fannie Mae Mortgage-Backed Securities: | | | |
| Series 2015-47, Class GL, 3.50%, 07/25/45 | | 1,636 | 1,621,912 |
| Series 2005-5, Class PK, 5.00%, 12/25/34 | | 31 | 31,466 |
| Series 1991-87, Class S, (1 mo. LIBOR + 26.68%), 20.08%, 08/25/21 ^(b) | | 1 | 1,174 |
| Series G-17, Class S, 825.09%, 06/25/21 ^(c) | | (n) | |
| Series G-07, Class S, (1 mo. LIBOR + 1,151.69%), 863.73%, 03/25/21 ^(b) | | (n) | 16 |
| Series G-33, Class PV, 1,078.42%, 10/25/21 | | (n) | |
| Series 1991-46, Class S, (1 mo. LIBOR + 2,519.00%), 1,948.82%, 05/25/21 ^(b) | | (n) | |
| Freddie Mac Mortgage-Backed Securities: | | | |
| Series 4350, Class DY, 4.00%, 06/15/44 | | 2,830 | 2,948,374 |
| Series 4480, Class ZX, 4.00%, 11/15/44 ^(f) | | 6,367 | 6,508,324 |
| Series 4549, Class TZ, 4.00%, 11/15/45 | | 2,790 | 2,875,392 |
| Series 4398, Class ZX, 4.00%, 09/15/54 ^(d) | | 9,155 | 9,655,900 |
| Series 1057, Class J, 1,008.00%, 03/15/21 | | (n) | |
| Series 192, Class U, 1,009.03%, 02/15/22 ^(c) | | (n) | |
| Ginnie Mae Mortgage-Backed Securities, Series 2014-72, Class MQ, 4.00%, 02/20/44 | | 8,858 | 9,133,478 |

32,776,036

Interest Only Collateralized Mortgage Obligations 0.5%

Fannie Mae Mortgage-Backed Securities:

| | | |
|---|--------|-----------|
| Series 1997-50, Class SI, (1 mo. LIBOR + 9.20%), 1.20%, 04/25/23 ^(b) | 22 | 388 |
| Series 2012-96, Class DI, 4.00%, 02/25/27 | 3,220 | 207,831 |
| Series 2012-47, Class NI, 4.50%, 04/25/42 | 4,159 | 887,518 |
| Series G92-05, Class H, 9.00%, 01/25/22 | (n) | 4 |
| Series 94, Class 2, 9.50%, 08/25/21 | (n) | 8 |
| Series 1990-136, Class S, (1 mo. LIBOR + 17.60%), 17.59%, 11/25/20 ^(b) | (n) | |
| Series 1991-139, Class PT, 648.35%, 10/25/21 | (n) | |
| Series G-10, Class S, (1 mo. LIBOR + 11.07%), 835.65%, 05/25/21 ^(b) | (n) | |
| Series 1991-099, Class L, 930.00%, 08/25/21 | (n) | |
| Series 1990-123, Class M, 1,009.50%, 10/25/20 | (n) | |
| Freddie Mac Mortgage-Backed Securities: | | |
| Series 1254, Class Z, 8.50%, 04/15/22 | 10 | 978 |
| Series 1043, Class H, (1 mo. LIBOR + 45.00%), 33.80%, 02/15/21 ^(b) | (n) | |
| Series 1054, Class I, (1 mo. LIBOR + 5.26%), 664.78%, 03/15/21 ^(b) | (n) | |
| Series 1148, Class E, (1 mo. LIBOR + 1,196.85%), 903.40%, 10/15/21 ^(b) | (n) | |
| Series 1056, Class KD, 1,084.50%, 03/15/21 | (n) | |
| Ginnie Mae Mortgage-Backed Securities ^(b) : | | |
| Series 2009-78, Class SD, (1 mo. LIBOR + 6.20%), 3.72%, 09/20/32 | 4,220 | 393,730 |
| Series 2009-116, Class KS, (1 mo. LIBOR + 6.47%), 3.99%, 12/16/39 | 1,468 | 186,468 |
| Series 2011-52, Class NS, (1 mo. LIBOR + 6.67%), 4.19%, 04/16/41 | 12,141 | 1,871,956 |

3,548,881

Mortgage-Backed Securities 9.3%Fannie Mae Mortgage-Backed Securities^(f):

| | | |
|----------------------------|--------|------------|
| 3.00%, 09/01/43 | 12,691 | 12,426,920 |
| 4.00%, 12/01/41 - 04/01/56 | 28,233 | 29,068,194 |
| 4.50%, 07/01/41 - 07/01/55 | 14,987 | 15,765,771 |
| 5.00%, 08/01/34 | 1,447 | 1,545,310 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Mortgage-Backed Securities (continued) | | |
| 5.50%, 06/01/38 | USD 717 | \$ 775,758 |
| 6.00%, 12/01/38 | 567 | 624,173 |
| Freddie Mac Mortgage-Backed Securities ^(f) : | | |
| 3.00%, 04/01/33 | 7,957 | 7,950,953 |
| 4.50%, 03/01/47 | 1,764 | 1,850,578 |
| Ginnie Mae Mortgage-Backed Securities: | | |
| 5.50%, 08/15/33 | 43 | 46,349 |
| 8.00%, 07/15/24 | (n) | 73 |
| | | 70,054,079 |
| Principal Only Collateralized Mortgage Obligations 0.0% | | |
| Fannie Mae Mortgage-Backed Securities ^(m) : | | |
| Series 1993-51, Class E, 0.00%, 02/25/23 | 4 | 3,653 |
| Series 203, Class 1, 0.00%, 02/25/23 | 1 | 1,116 |
| Series 1993-70, Class A, 0.00%, 05/25/23 | 1 | 647 |
| Series 228, Class 1, 0.00%, 06/25/23 | 1 | 956 |
| | | 6,372 |
| Total U.S. Government Sponsored Agency Securities 15.8% (Cost \$117,935,186) | | 118,785,768 |
| U.S. Treasury Obligations 22.3% | | |
| U.S. Treasury Bonds ^(f) : | | |
| 7.50%, 11/15/24 | 8,200 | 10,334,242 |
| 3.00%, 11/15/44 | 61,400 | 60,500,586 |
| 2.50%, 02/15/46 ^(o) | 66,500 | 59,296,699 |
| 3.38%, 11/15/48 | 3,970 | 4,196,414 |
| U.S. Treasury Notes ^(f) : | | |
| 2.75%, 09/30/20 | 2,880 | 2,888,550 |
| 2.75%, 09/15/21 | 2,800 | 2,817,172 |
| 2.75%, 04/30/23 | 2,800 | 2,825,703 |
| 2.75%, 08/31/23 | 1,700 | 1,717,066 |
| 2.75%, 08/31/25 ^(o) | 14,800 | 14,928,344 |
| 3.00%, 09/30/25 | 2,400 | 2,457,094 |
| 2.88%, 08/15/28 | 1,000 | 1,013,555 |
| 3.13%, 11/15/28 | 3,000 | 3,104,297 |
| 2.75%, 11/15/47 | 2,000 | 1,869,453 |
| Total U.S. Treasury Obligations 22.3% | | 167,949,175 |

| | | |
|---|---------------|----------------|
| (Cost \$177,144,888) | | |
| Total Long-Term Investments 136.0% | | |
| (Cost \$1,021,824,261) | | 1,023,069,920 |
| Short-Term Securities 1.5% | | |
| Foreign Agency Obligations 0.1% | | |
| Egypt Treasury Bills, 0.00%, 04/02/19 ^(m) | EGP 14,125 | 794,054 |
| Total Foreign Agency Obligations 0.1% | | |
| (Cost \$776,538) | | 794,054 |
| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
| Money Market Funds 1.4% | | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 2.29% ^{(p)(q)} | 10,757,543 \$ | 10,757,543 |
| Total Money Market Funds 1.4% | | |
| (Cost \$10,757,543) | | 10,757,543 |
| Total Short-Term Securities 1.5% | | |
| (Cost \$11,534,081) | | 11,551,597 |
| Options Purchased 0.5% | | |
| (Cost \$4,113,330) | | 3,658,648 |
| Total Investments Before Options Written 138.0% | | |
| (Cost \$1,037,471,672) | | 1,038,280,165 |
| Options Written (0.3)% | | |
| (Premiums Received \$4,237,488) | | (2,481,644) |
| Total Investments, Net of Options Written 137.7% | | |
| (Cost \$1,033,234,184) | | 1,035,798,521 |
| Liabilities in Excess of Other Assets (37.7)% | | (283,741,639) |
| Net Assets 100.0% | | \$ 752,056,882 |

(a) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.

(b) Variable rate security. Rate shown is the rate in effect as of period end.

(c) Variable or floating rate security, which interest rate adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. Rate shown is the rate in effect as of period end.

(d) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.

(e) When-issued security.

(f) All or a portion of the security has been pledged as collateral in connection with outstanding reverse repurchase agreements.

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- (g) Variable rate security. Security may be issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.
 - (h) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
 - (i) Step-up bond that pays an initial coupon rate for the first period and then a higher coupon rate for the following periods. Rate as of period end.
 - (j) Convertible security.
 - (k) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.
 - (l) Perpetual security with no stated maturity date.
 - (m) Zero-coupon bond.
 - (n) Amount is less than \$500.
 - (o) All or a portion of the security has been pledged as collateral in connection with outstanding OTC derivatives.
 - (p) Annualized 7-day yield as of period end.
- (q) During the six months ended February 28, 2019, in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares Held at 08/31/18 | Net Activity | Shares Held at 02/28/19 | Value at 02/28/19 | Change in Net Unrealized Appreciation | |
|--|-------------------------------|-----------------|-------------------------------|----------------------|--|----------------------------|
| | | | | | Realized Gain (Loss) ^(a) | Unrealized Appreciation |
| BlackRock Liquidity Funds, T-Fund, Institutional Class | 14,487,097 | (3,729,554) | 10,757,543 | \$ 10,757,543 | \$ 107,231 | \$ |

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

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

Reverse Repurchase Agreements

| Counterparty | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements ^(a) |
|---------------------------------------|---------------|------------|------------------------------|---------------|----------------------------|---|---|
| | | | | Face Value | Including Accrued Interest | | |
| BNP Paribas S.A. | 2.51% | 05/08/18 | Open | \$ 61,016,250 | \$ 62,188,542 | U.S. Treasury Obligations | Open/Demand |
| Deutsche Bank AG | 2.32 | 05/08/18 | Open | 22,250,000 | 22,631,433 | U.S. Treasury Obligations | Open/Demand |
| BNP Paribas S.A. | 2.57 | 07/25/18 | Open | 2,108,000 | 2,137,072 | U.S. Government Sponsored Agency Securities | Open/Demand |
| BNP Paribas S.A. | 2.57 | 07/25/18 | Open | 1,512,500 | 1,533,359 | U.S. Government Sponsored Agency Securities | Open/Demand |
| BNP Paribas S.A. | 2.57 | 07/25/18 | Open | 2,490,371 | 2,524,720 | U.S. Government Sponsored Agency Securities | Open/Demand |
| Deutsche Bank AG | 0.95 | 09/13/18 | Open | 61,920 | 62,139 | Corporate Bonds | Open/Demand |
| Nomura Securities International, Inc. | 2.70 | 09/13/18 | Open | 1,875,000 | 1,895,787 | U.S. Treasury Obligations | Open/Demand |
| Nomura Securities International, Inc. | 2.70 | 10/05/18 | Open | 1,680,875 | 1,697,159 | U.S. Treasury Obligations | Open/Demand |
| Nomura Securities International, Inc. | 2.70 | 10/05/18 | Open | 2,786,000 | 2,812,971 | U.S. Treasury Obligations | Open/Demand |
| BNP Paribas S.A. | 2.52 | 10/09/18 | Open | 2,872,800 | 2,899,145 | U.S. Treasury Obligations | Open/Demand |
| BNP Paribas S.A. | 2.52 | 10/09/18 | Open | 2,796,500 | 2,822,430 | U.S. Treasury Obligations | Open/Demand |
| Nomura Securities International, Inc. | 2.70 | 10/15/18 | Open | 34,820,194 | 35,136,081 | U.S. Treasury Obligations | Open/Demand |
| | 2.70 | 10/15/18 | Open | 13,511,813 | 13,634,571 | U.S. Treasury Obligations | Open/Demand |

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| | | | | | | | |
|---------------------------------------|------|----------|------|------------|------------|----------------------------|-------------|
| Nomura Securities International, Inc. | 2.70 | 10/15/18 | Open | 2,388,000 | 2,409,696 | U.S. Treasury Obligations | Open/Demand |
| Nomura Securities International, Inc. | 2.70 | 10/15/18 | Open | 10,455,000 | 10,549,987 | U.S. Treasury Obligations | Open/Demand |
| Goldman Sachs & Co. LLC | 2.40 | 11/06/18 | Open | 496,986 | 500,276 | Corporate Bonds | Open/Demand |
| Nomura Securities International, Inc. | 2.70 | 11/07/18 | Open | 699,540 | 704,866 | U.S. Treasury Obligations | Open/Demand |
| Nomura Securities International, Inc. | 2.70 | 11/07/18 | Open | 978,750 | 986,078 | U.S. Treasury Obligations | Open/Demand |
| RBC Capital Markets LLC | 2.79 | 11/15/18 | Open | 2,156,573 | 2,173,582 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.79 | 11/15/18 | Open | 2,989,875 | 3,013,458 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.79 | 11/15/18 | Open | 1,650,000 | 1,663,014 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.79 | 11/15/18 | Open | 3,410,000 | 3,436,896 | Corporate Bonds | Open/Demand |
| Credit Suisse Securities (USA) LLC | 2.50 | 11/29/18 | Open | 165,250 | 166,259 | Foreign Agency Obligations | Open/Demand |
| Nomura Securities International, Inc. | 2.70 | 11/29/18 | Open | 3,030,000 | 3,049,055 | U.S. Treasury Obligations | Open/Demand |
| HSBC Securities (USA), Inc. | 2.65 | 11/30/18 | Open | 3,325,000 | 3,346,700 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 1.50 | 12/14/18 | Open | 137,021 | 137,433 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 1.70 | 12/14/18 | Open | 65,340 | 65,576 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.55 | 12/14/18 | Open | 3,540,000 | 3,558,280 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.76 | 12/14/18 | Open | 723,613 | 727,662 | Corporate Bonds | Open/Demand |
| HSBC Securities | 2.65 | 12/14/18 | Open | 4,065,000 | 4,086,827 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|-----------------------------------|------|----------|---------|-----------|-----------|--|---------------|
| (USA), Inc. HSBC Securities | 2.65 | 12/14/18 | Open | 1,745,000 | 1,754,370 | Capital Trusts | Open/Demand |
| (USA), Inc. HSBC Securities | 2.65 | 12/14/18 | Open | 3,076,000 | 3,092,516 | Corporate Bonds | Open/Demand |
| (USA), Inc. HSBC Securities | 2.65 | 12/14/18 | Open | 1,519,000 | 1,527,156 | Corporate Bonds | Open/Demand |
| (USA), Inc. HSBC Securities | 2.65 | 12/14/18 | Open | 3,543,000 | 3,562,024 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.79 | 12/14/18 | Open | 7,696,140 | 7,739,679 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.79 | 12/14/18 | Open | 1,963,125 | 1,974,231 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.79 | 12/14/18 | Open | 1,760,000 | 1,769,957 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.79 | 12/14/18 | Open | 1,718,438 | 1,728,159 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 1.00 | 12/21/18 | Open | 217,931 | 218,355 | Corporate Bonds | Open/Demand |
| JPMorgan Chase Bank N.A. | 0.35 | 01/03/19 | Open | 141,248 | 141,324 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 1.25 | 01/11/19 | Open | 89,389 | 89,532 | Corporate Bonds | Open/Demand |
| Goldman Sachs & Co. LLC | 0.00 | 01/14/19 | Open | 71,616 | 71,616 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 1.75 | 01/16/19 | Open | 60,033 | 60,158 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.50 | 01/17/19 | Open | 184,640 | 185,145 | Corporate Bonds | Open/Demand |
| Goldman Sachs & Co. LLC | 0.75 | 01/18/19 | Open | 82,480 | 82,546 | Corporate Bonds | Open/Demand |
| Goldman Sachs & Co. LLC | 1.00 | 01/18/19 | Open | 130,006 | 130,144 | Corporate Bonds | Open/Demand |
| Goldman Sachs & Co. LLC | 1.80 | 01/18/19 | Open | 250,605 | 251,081 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.00 | 01/24/19 | Open | 204,063 | 204,459 | Corporate Bonds | Open/Demand |
| Royal Bank of Canada | 2.61 | 02/11/19 | 3/13/19 | 606,000 | 606,703 | U.S. Government Sponsored Agency Securities | Up to 30 Days |
| Royal Bank of Canada | 2.61 | 02/11/19 | 3/13/19 | 6,675,000 | 6,682,743 | U.S. Government Sponsored Agency Securities | Up to 30 Days |
| | 2.61 | 02/11/19 | 3/13/19 | 2,071,000 | 2,073,402 | | Up to 30 Days |

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| | | | | | | | |
|-------------------------|------|----------|---------|------------|------------|--|---------------|
| Royal Bank of Canada | | | | | | U.S. Government Sponsored Agency Securities | |
| Royal Bank of Canada | 2.61 | 02/11/19 | 3/13/19 | 12,142,000 | 12,156,085 | U.S. Government Sponsored Agency Securities | Up to 30 Days |

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| | | | | | | | |
|---|------|----------|---------|----------------|----------------|--|---------------|
| oyal Bank Canada | 2.63 | 02/14/19 | 3/15/19 | 6,322,000 | 6,328,466 | U.S. Government Sponsored Agency Securities | Up to 30 Days |
| BC urities (SA), Inc. mura urities ernational, | 2.61 | 02/15/19 | 3/18/19 | 7,721,000 | 7,726,598 | U.S. Government Sponsored Agency Securities | Up to 30 Days |
| . dit Suisse urities (SA) LLC dit Suisse urities (SA) LLC clays pital, Inc. | 2.70 | 02/22/19 | Open | 4,272,713 | 4,274,773 | U.S. Treasury Obligations | Open/Demand |
| | 2.65 | 02/26/19 | Open | 256,288 | 256,325 | Foreign Agency Obligations | Open/Demand |
| | 2.65 | 02/26/19 | Open | 176,000 | 176,026 | Foreign Agency Obligations | Open/Demand |
| | 0.00 | 02/28/19 | Open | 242,625 | 242,625 | Corporate Bonds | Open/Demand |
| | | | | \$ 295,748,847 | \$ 298,456,602 | | |

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

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Notional Amount (000)</i> | <i>Value/ Unrealized Appreciation (Depreciation)</i> |
|---------------------------------------|--------------------------------|----------------------------|----------------------------------|--|
| Long Contracts: | | | | |
| German Euro Schatz | 260 | 03/07/19 | \$ 33,068 | \$ (11,327) |
| Euro Stoxx 600 Index | 1 | 03/15/19 | 8 | 573 |
| 10-Year U.S. Ultra Long Treasury Note | 7 | 06/19/19 | 906 | (2,834) |
| Ultra Long U.S. Treasury Bond | 129 | 06/19/19 | 20,588 | (228,160) |
| 2-Year U.S. Treasury Note | 603 | 06/28/19 | 127,954 | (76,389) |
| | | | | (318,137) |
| Short Contracts: | | | | |
| Euro-BOBL | 1 | 03/07/19 | 151 | (672) |
| Euro Bund | 121 | 03/07/19 | 22,752 | (251,614) |
| 10-Year U.S. Treasury Note | 154 | 06/19/19 | 18,788 | 95,461 |
| Ultra Long U.S. Treasury Bond | 35 | 06/19/19 | 5,056 | 30,991 |
| Long Gilt | 1 | 06/26/19 | 167 | 1,935 |
| 90-Day Euro | 70 | 09/14/20 | 17,067 | (34,163) |
| | | | | (158,062) |

\$ (476,199)

SCHEDULES OF INVESTMENTS

29

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

Forward Foreign Currency Exchange Contracts

| <i>Currency Purchased</i> | | <i>Currency Sold</i> | | <i>Counterparty</i> | <i>Settlement Date</i> | <i>Unrealized Appreciation (Depreciation)</i> |
|-----------------------------|-----------|----------------------|-----------|---------------------------------|------------------------|---|
| USD | 1,893,237 | EUR | 1,643,000 | UBS AG | 03/05/19 | \$ 24,253 |
| USD | 8,097,247 | EUR | 7,027,000 | UBS AG | 03/05/19 | 103,728 |
| USD | 137,110 | NZD | 198,000 | State Street Bank and Trust Co. | 03/05/19 | 2,269 |
| USD | 1,834,396 | EUR | 1,602,000 | HSBC Bank PLC | 04/04/19 | 7,428 |
| USD | 5,608,274 | EUR | 4,909,000 | State Street Bank and Trust Co. | 04/04/19 | 9,906 |
| USD | 872,275 | GBP | 655,000 | Barclays Bank PLC | 04/04/19 | 2,121 |
| USD | 7,773,238 | GBP | 5,837,000 | Barclays Bank PLC | 04/04/19 | 18,902 |
| USD | 135,516 | NZD | 198,000 | Westpac Banking Corp. | 04/04/19 | 591 |
| | | | | | | 169,198 |
| EUR | 1,602,000 | USD | 1,829,788 | HSBC Bank PLC | 03/05/19 | (7,443) |
| EUR | 4,909,000 | USD | 5,594,118 | State Street Bank and Trust Co. | 03/05/19 | (9,917) |
| GBP | 655,000 | USD | 870,933 | Barclays Bank PLC | 03/05/19 | (2,130) |
| GBP | 5,837,000 | USD | 7,761,278 | Barclays Bank PLC | 03/05/19 | (18,983) |
| NZD | 198,000 | USD | 135,431 | Westpac Banking Corp. | 03/05/19 | (590) |
| USD | 864,401 | GBP | 658,000 | State Street Bank and Trust Co. | 03/05/19 | (8,381) |
| USD | 7,667,944 | GBP | 5,837,000 | State Street Bank and Trust Co. | 03/05/19 | (74,350) |
| | | | | | | (121,794) |
| Net Unrealized Appreciation | | | | | | \$ 47,404 |

Interest Rate Caps Purchased

| <i>Description</i> | <i>Exercise Rate</i> | <i>Counterparty</i> | <i>Expiration Date</i> | <i>Notional Amount (000)</i> | <i>Premiums Paid</i> | <i>Unrealized Appreciation</i> |
|--------------------|----------------------|--|------------------------|------------------------------|-------------------------|--------------------------------|
| Call | | | | | <i>Value (Received)</i> | <i>Unrealized Appreciation</i> |
| 5Y-10Y CMS Index | 0.14% | Morgan Stanley & Co. International PLC | 4/10/19 | USD 58,500 | \$ 16,156 | \$ 16,405 \$ (249) |

| | | | | | | | | | |
|-----------|------|------------------------|---------|-----|--------|-----------|-----------|-----------|--|
| Cap | | | | | | | | | |
| 5Y-30Y | | | | | | | | | |
| CMS Index | | | | | | | | | |
| Cap | 0.35 | Goldman Sachs Bank USA | 7/26/19 | USD | 71,000 | 33,403 | 35,855 | (2,452) | |
| | | | | | | \$ 49,559 | \$ 52,260 | \$(2,701) | |

Exchange-Traded Options Purchased

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|--------------------|----------------------------|------------------------|-----------------------|------------------------------|--------------|
| Call | | | | | |
| 90-Day Euro Future | 332 | 06/17/19 | USD 97.75 | USD 81,133 | \$ 2,075 |
| 90-Day Euro Future | 332 | 03/16/20 | USD 97.75 | USD 81,133 | 70,550 |
| | | | | | 72,625 |
| Put | | | | | |
| 90-Day Euro Future | 43 | 07/12/19 | USD 97.13 | USD 10,441 | 806 |
| 90-Day Euro Future | 127 | 07/12/19 | USD 97.00 | USD 30,798 | 1,588 |
| 90-Day Euro Future | 42 | 07/12/19 | USD 97.25 | USD 10,211 | 2,362 |
| | | | | | 4,756 |
| | | | | | \$ 77,381 |

OTC Interest Rate Swaptions Purchased

| <i>Description</i> | <i>Rate</i> | <i>Paid by the Trust Frequency</i> | <i>Received by the Trust Rate</i> | <i>Frequency</i> | <i>Counterparty</i> | <i>Expiration Date</i> | <i>Exercise Rate</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|---------------------|----------------------|------------------------------------|-----------------------------------|------------------|--|------------------------|----------------------|------------------------------|--------------|
| Interest rate swap, | | | | | | | | | |
| 29 | 3-Month LIBOR, 2.62% | Quarterly | 2.60% | Semi-annual | Citibank N.A. | 03/22/19 | 2.60% | USD 2,810 | \$ 2,810 |
| Interest rate swap, | | | | | | | | | |
| 29 | 3-Month LIBOR, 2.62% | Quarterly | 2.70 | Semi-annual | Citibank N.A. | 03/22/19 | 2.70 | USD 1,910 | \$ 1,910 |
| Interest rate swap, | | | | | | | | | |
| 24 | 3-Month LIBOR, 2.62% | Quarterly | 3.09 | Semi-annual | Morgan Stanley & Co. International PLC | 11/27/19 | 3.09 | USD 18,950 | 48,950 |
| Interest rate swap, | | | | | | | | | |
| 21 | 3-Month LIBOR, 2.62% | Quarterly | 2.95 | Semi-annual | Morgan Stanley & Co. International PLC | 01/10/20 | 2.95 | USD 66,720 | 26,720 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

OTC Interest Rate Swaptions Purchased (continued)

| <i>Rate</i> | <i>Paid by the Trust Frequency</i> | <i>Rate</i> | <i>Received by the Trust Frequency</i> | <i>Counterparty</i> | <i>Expiration Date</i> | <i>Exercise Rate</i> | <i>Notional Amount (000)</i> |
|-----------------------------|--|-------------|--|---|----------------------------|--------------------------|----------------------------------|
| 6 Month LIBOR, 62% | Quarterly | 2.95 % | Semi-annual | Morgan Stanley & Co. International PLC | 01/21/20 | 2.95% | USD 66,720 |
| 6 Month LIBOR, 62% | Quarterly | 2.95 | Semi-annual | Morgan Stanley & Co. International PLC | 01/30/20 | 2.95 | USD 32,570 |
| 6 Month LIBOR, 62% | Quarterly | 2.65 | Semi-annual | Nomura International PLC | 02/14/20 | 2.65 | USD 6,720 |
| 6 Month LIBOR, 62% | Quarterly | 2.52 | Semi-annual | Citibank N.A. | 02/26/20 | 2.52 | USD 9,630 |
| 6 Month JPY LIBOR, 0.01% | Semi-annual | 0.65 | Semi-annual | Barclays Bank PLC | 06/08/20 | 0.65 | JPY 125,000 |
| 6 Month JPY LIBOR, 0.01% | Semi-annual | 0.66 | Semi-annual | Morgan Stanley & Co. International PLC | 09/14/20 | 0.66 | JPY 50,000 |
| 6 Month JPY LIBOR, 0.01% | Semi-annual | 0.66 | Semi-annual | Barclays Bank PLC | 09/14/20 | 0.66 | JPY 50,000 |
| 6 Month EURIBOR, 2.23% | Semi-annual | 0.55 | Annual | Barclays Bank PLC | 02/15/21 | 0.55 | EUR 5,590 |
| 6 Month JPY LIBOR, 0.01% | Semi-annual | 0.78 | Semi-annual | JPMorgan Chase Bank N.A. | 04/16/21 | 0.78 | JPY 105,700 |
| 6 Month LIBOR, 62% | Quarterly | 3.11 | Semi-annual | Goldman Sachs Bank USA | 04/26/23 | 3.11 | USD 520 |

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| | | | | | | | | |
|---------------------|-------------|-------------------------|-------------|---|----------|------|-----|--------|
| Month LIBOR, 62% | Quarterly | 2.97 | Semi-annual | Citibank N.A. | 01/29/24 | 2.97 | USD | 550 |
| Month LIBOR, 62% | Quarterly | 3.05 | Semi-annual | Deutsche Bank AG | 06/27/28 | 3.05 | USD | 3,125 |
| Month LIBOR, 62% | Quarterly | 3.04 | Semi-annual | Nomura International PLC | 01/10/29 | 3.04 | USD | 1,000 |
| Month LIBOR, 62% | Quarterly | 3.04 | Semi-annual | Morgan Stanley & Co. International PLC | 01/11/29 | 3.04 | USD | 1,000 |
| Month LIBOR, 62% | Quarterly | 3.08 | Semi-annual | Barclays Bank PLC | 01/29/29 | 3.08 | USD | 1,020 |
| Month LIBOR, 62% | Quarterly | 2.99 | Semi-annual | JPMorgan Chase Bank N.A. | 04/27/38 | 2.99 | USD | 910 |
| Month LIBOR, 62% | Quarterly | 2.86 | Semi-annual | JPMorgan Chase Bank N.A. | 02/22/39 | 2.86 | USD | 933 |
| 70% | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Citibank N.A. | 03/22/19 | 2.70 | USD | 1,910 |
| 05 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Nomura International PLC | 08/14/19 | 3.05 | USD | 10,130 |
| 00 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Deutsche Bank AG | 10/07/19 | 4.00 | USD | 2,620 |
| 09 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Morgan Stanley & Co. International PLC | 11/27/19 | 3.09 | USD | 18,950 |
| 00 | Semi-annual | | Quarterly | | 02/03/20 | 4.00 | USD | 1,600 |

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| | | | | | | | | |
|----|-------------|-----------------------------|-------------|---|----------|------|-----|---------|
| | | 6-Month LIBOR, 2.69% | | Goldman Sachs Bank USA | | | | |
| 52 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Citibank N.A. | 02/26/20 | 2.52 | USD | 9,630 |
| 10 | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | Barclays Bank PLC | 05/15/20 | 1.10 | JPY | 250,000 |
| 65 | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | Barclays Bank PLC | 06/08/20 | 0.65 | JPY | 125,000 |
| 66 | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | Barclays Bank PLC | 09/14/20 | 0.66 | JPY | 50,000 |
| 66 | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | Morgan Stanley & Co. International PLC | 09/14/20 | 0.66 | JPY | 50,000 |
| 55 | Annual | 6-Month EURIBOR, (0.23)% | Semi-annual | Barclays Bank PLC | 02/15/21 | 0.55 | EUR | 5,590 |
| 78 | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | JPMorgan Chase Bank N.A. | 04/16/21 | 0.78 | JPY | 105,700 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

OTC Interest Rate Swaptions Purchased (continued)

| Paid by the Trust | | | Received by the Trust | | Counterparty | Expiration Date | Exercise Rate | Notional Amount (000) | |
|-------------------|-------------|--------------------------|-----------------------|--------------------------------|--------------|--------------------|------------------|--------------------------|----|
| Rate | Frequency | Rate | Frequency | | | | | | |
| 3.80 % | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Barclays Bank PLC | 06/07/21 | 3.80% | USD | 3,780 | \$ |
| 1.25 | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | Credit Suisse International | 01/11/22 | 1.25 | JPY | 250,000 | |
| 1.55 | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | Credit Suisse International | 02/22/22 | 1.55 | JPY | 250,000 | |
| 1.60 | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | JPMorgan Chase Bank N.A. | 03/16/22 | 1.60 | JPY | 250,000 | |
| 1.45 | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | JPMorgan Chase Bank N.A. | 04/04/22 | 1.45 | JPY | 250,000 | |
| 3.25 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Goldman Sachs Bank USA | 05/03/22 | 3.25 | USD | 4,050 | |
| 3.35 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Barclays Bank PLC | 02/13/23 | 3.35 | USD | 9,557 | |
| 3.11 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Goldman Sachs Bank USA | 04/26/23 | 3.11 | USD | 520 | |
| 2.97 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Citibank N.A. | 01/29/24 | 2.97 | USD | 550 | |
| 3.00 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | JPMorgan Chase Bank N.A. | 04/12/27 | 3.00 | USD | 2,590 | |

| | | | | | | | | |
|------|-------------|--------------------------|-----------|--|----------|------|-----|-------|
| 3.04 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Nomura International PLC | 01/10/29 | 3.04 | USD | 1,000 |
| 3.04 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Morgan Stanley & Co. International PLC | 01/11/29 | 3.04 | USD | 1,000 |
| 3.08 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Barclays Bank PLC | 01/29/29 | 3.08 | USD | 1,020 |
| 4.00 | Semi-annual | 6-Month EURIBOR, (0.23)% | Annual | Barclays Bank PLC | 08/09/33 | 4.00 | EUR | 2,410 |
| 2.99 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | JPMorgan Chase Bank N.A. | 04/27/38 | 2.99 | USD | 910 |
| 2.86 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | JPMorgan Chase Bank N.A. | 02/22/39 | 2.86 | USD | 933 |

\$

(a) Forward settling swaption.

Interest Rate Caps Written

| <i>Description</i> | <i>Exercise Rate</i> | <i>Counterparty</i> | <i>Expiration Date</i> | <i>Notional Amount (000)</i> | <i>Value</i> | <i>Premiums Paid (Received)</i> | <i>Unrealized Appreciation</i> |
|------------------------------------|----------------------|------------------------|------------------------|------------------------------|--------------|---------------------------------|--------------------------------|
| Call 5Y-30Y CMS Index Cap | 0.45% | Goldman Sachs Bank USA | 07/26/29 | USD 71,000 | \$(13,149) | \$(16,330) | \$ 3,181 |

Exchange-Traded Options Written

| <i>Description</i> | <i>Value</i> |
|--------------------|--------------|
|--------------------|--------------|

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| | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | |
|--------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|-------------|
| Call | | | | | |
| 90-Day Euro Future | 332 | 06/17/19 | USD 97.88 | USD (81,236) | \$ (2,075) |
| 90-Day Euro Future | 332 | 03/16/20 | USD 97.88 | USD (81,236) | (53,950) |
| | | | | | \$ (56,025) |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

OTC Interest Rate Swaptions Written

| | Paid by the Trust | Received by the Trust | | Expiration | Exercise | Notional | |
|-------|-------------------|-----------------------|-----------|--|----------|--------------|-------------|
| Rate | Frequency | Rate | Frequency | Date | Rate | Amount (000) | |
| 2.10% | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Barclays Bank PLC | 07/01/19 | 2.10% | USD 33,855 |
| 2.10 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | JPMorgan Chase Bank N.A. | 07/03/19 | 2.10 | USD 55,620 |
| 2.10 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Nomura International PLC | 07/03/19 | 2.10 | USD 18,540 |
| 2.15 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | JPMorgan Chase Bank N.A. | 07/08/19 | 2.15 | USD 29,660 |
| 2.25 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | JPMorgan Chase Bank N.A. | 08/27/19 | 2.25 | USD 4,973 |
| 3.30 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Deutsche Bank AG | 11/07/19 | 3.30 | USD 11,440 |
| 2.45 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Morgan Stanley & Co. International PLC | 01/10/20 | 2.45 | USD 100,080 |
| 2.45 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Morgan Stanley & Co. International PLC | 01/21/20 | 2.45 | USD 100,080 |
| 2.45 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Morgan Stanley & Co. International PLC | 01/30/20 | 2.45 | USD 48,855 |
| 2.20 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Deutsche Bank AG | 02/07/20 | 2.20 | USD 10,790 |

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| | | | | | | | | |
|----|-------------|--------------------------|-------------|--|----------|------|-----|--------|
| 25 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Nomura International PLC | 02/14/20 | 2.25 | USD | 10,110 |
| 35 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Deutsche Bank AG | 02/14/20 | 2.35 | USD | 10,690 |
| 35 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | UBS AG | 02/21/20 | 2.35 | USD | 10,600 |
| 46 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Citibank N.A. | 02/26/20 | 2.46 | USD | 23,260 |
| 88 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Deutsche Bank AG | 04/14/20 | 2.88 | USD | 16,840 |
| 45 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Nomura International PLC | 04/16/20 | 2.45 | USD | 80,500 |
| 94 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Bank of America N.A. | 04/17/20 | 2.94 | USD | 16,540 |
| 90 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Deutsche Bank AG | 05/29/20 | 2.90 | USD | 9,270 |
| 07 | Semi-annual | 6-Month LIBOR, 2.69% | Quarterly | Morgan Stanley & Co. International PLC | 11/27/20 | 3.07 | USD | 12,459 |
| 21 | Annual | 6-Month EURIBOR, (0.23)% | Semi-annual | Barclays Bank PLC | 02/15/21 | 0.21 | EUR | 17,230 |
| | | 6-Month EURIBOR, (0.23)% | Semi-annual | Barclays Bank PLC | 03/12/19 | 0.03 | EUR | 7,600 |
| | | 3.20 | Quarterly | Barclays Bank PLC | 05/02/19 | 3.20 | USD | 11,200 |

3-Month LIBOR,
0.62%

3-Month EURIBOR,
0.23)%

3-Month EURIBOR,
0.23)%

3-Month LIBOR,
0.62%

3-Month LIBOR,
0.62%

3-Month LIBOR,
0.62%

3-Month LIBOR,
0.62%

3-Month LIBOR,
0.62%

3-Month LIBOR,
0.62%

Semi-annual 0.14

Semi-annual 0.60

Quarterly 2.90

Quarterly 2.90

Quarterly 2.90

Quarterly 2.95

Quarterly 2.80

Quarterly 2.70

Annual

Annual

Semi-annual

Semi-annual

Semi-annual

Semi-annual

Semi-annual

Semi-annual

Barclays Bank PLC

Barclays Bank PLC

Barclays Bank PLC

JPMorgan Chase
Bank N.A.

Nomura International
PLC

JPMorgan Chase
Bank N.A.

Nomura International
PLC

Nomura International
PLC

06/14/19 0.14

06/25/19 0.60

07/01/19 2.90

07/03/19 2.90

07/03/19 2.90

07/08/19 2.95

08/14/19 2.80

08/26/19 2.70

EUR 17,660

EUR 3,684

USD 33,855

USD 55,620

USD 18,540

USD 29,660

USD 3,380

USD 11,780

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

OTC Interest Rate Swaptions Written (continued)

| Rate | Paid by the Trust | | Received by the Trust | | | Expiration Date | Exercise Rate | | Notional Amount (000) |
|--------------------------|-------------------|-----------|-----------------------|--------------------------|----------|--------------------|------------------|--------|--------------------------|
| | Frequency | Rate | Frequency | Counterparty | | | | | |
| 3-Month LIBOR, 2.62% | Quarterly | 2.85 % | Semi-annual | JPMorgan Chase Bank N.A. | 08/27/19 | 2.85% | USD | 4,973 | |
| 3-Month LIBOR, 2.62% | Quarterly | 3.30 | Semi-annual | Goldman Sachs Bank USA | 09/06/19 | 3.30 | USD | 12,140 | |
| 3-Month LIBOR, 2.62% | Quarterly | 3.35 | Semi-annual | Deutsche Bank AG | 09/12/19 | 3.35 | USD | 58,330 | |
| 3-Month LIBOR, 2.62% | Quarterly | 2.70 | Semi-annual | Barclays Bank PLC | 11/04/19 | 2.70 | USD | 11,900 | |
| 3-Month LIBOR, 2.62% | Quarterly | 2.70 | Semi-annual | JPMorgan Chase Bank N.A. | 11/06/19 | 2.70 | USD | 20,000 | |
| 3-Month LIBOR, 2.62% | Quarterly | 3.30 | Semi-annual | Deutsche Bank AG | 11/07/19 | 3.30 | USD | 11,440 | |
| 3-Month LIBOR, 2.62% | Quarterly | 2.90 | Semi-annual | JPMorgan Chase Bank N.A. | 01/02/20 | 2.90 | USD | 10,000 | |
| 3-Month LIBOR, 2.62% | Quarterly | 2.80 | Semi-annual | Goldman Sachs Bank USA | 01/03/20 | 2.80 | USD | 8,790 | |
| 3-Month LIBOR, 2.62% | Quarterly | 2.85 | Semi-annual | JPMorgan Chase Bank N.A. | 01/21/20 | 2.85 | USD | 18,900 | |
| 6-Month EURIBOR, (0.23)% | Semi-annual | 0.20 | Annual | Barclays Bank PLC | 01/23/20 | 0.20 | EUR | 10,300 | |

| | | | | | | | | |
|--------------------------|-------------|------|-------------|--------------------------|----------|------|-----|---------|
| 3-Month LIBOR, 2.62% | Quarterly | 3.15 | Semi-annual | Barclays Bank PLC | 02/03/20 | 3.15 | USD | 35,510 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.20 | Semi-annual | Deutsche Bank AG | 02/07/20 | 3.20 | USD | 10,790 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.35 | Semi-annual | Deutsche Bank AG | 02/14/20 | 3.35 | USD | 10,690 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.35 | Semi-annual | UBS AG | 02/21/20 | 3.35 | USD | 10,600 |
| 3-Month LIBOR, 2.62% | Quarterly | 2.46 | Semi-annual | Citibank N.A. | 02/26/20 | 2.46 | USD | 23,260 |
| 3-Month LIBOR, 2.62% | Quarterly | 2.88 | Semi-annual | Deutsche Bank AG | 04/14/20 | 2.88 | USD | 16,840 |
| 3-Month LIBOR, 2.62% | Quarterly | 2.94 | Semi-annual | Bank of America N.A. | 04/17/20 | 2.94 | USD | 16,540 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.15 | Semi-annual | Goldman Sachs Bank USA | 05/05/20 | 3.15 | USD | 8,800 |
| 6-Month JPY LIBOR, 0.01% | Semi-annual | 2.10 | Semi-annual | Barclays Bank PLC | 05/15/20 | 2.10 | JPY | 250,000 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.50 | Semi-annual | JPMorgan Chase Bank N.A. | 05/18/20 | 3.50 | USD | 10,000 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.55 | Semi-annual | Deutsche Bank AG | 05/22/20 | 3.55 | USD | 16,000 |
| 3-Month LIBOR, 2.62% | Quarterly | 2.90 | Semi-annual | Deutsche Bank AG | 05/29/20 | 2.90 | USD | 9,270 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.35 | Semi-annual | Goldman Sachs Bank USA | 05/29/20 | 3.35 | USD | 13,040 |

| | | | | | | | | |
|--------------------------|-------------|------|-------------|---|----------|------|-----|--------|
| 3-Month LIBOR, 2.62% | Quarterly | 3.45 | Semi-annual | Goldman Sachs Bank USA | 06/08/20 | 3.45 | USD | 13,000 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.35 | Semi-annual | Goldman Sachs Bank USA | 06/15/20 | 3.35 | USD | 8,300 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.20 | Semi-annual | Nomura International PLC | 06/29/20 | 3.20 | USD | 23,185 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.50 | Semi-annual | Barclays Bank PLC | 08/24/20 | 3.50 | USD | 16,370 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.07 | Semi-annual | Morgan Stanley & Co. International PLC | 11/27/20 | 3.07 | USD | 12,459 |
| 6-Month EURIBOR, (0.23)% | Semi-annual | 0.60 | Annual | JPMorgan Chase Bank N.A. | 12/14/20 | 0.60 | EUR | 17,280 |
| 6-Month EURIBOR, (0.23)% | Semi-annual | 0.55 | Annual | Barclays Bank PLC | 12/21/20 | 0.55 | EUR | 8,130 |
| 3-Month LIBOR, 2.62% | Quarterly | 3.05 | Semi-annual | Nomura International PLC | 12/21/20 | 3.05 | USD | 9,510 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

OTC Interest Rate Swaptions Written (continued)

| Rate | Paid by the Trust | | Received by the Trust | | Counterparty | Expiration Date | Exercise Rate | Notional Amount (000) | |
|--------------------------|-------------------|-------|-----------------------|------|--------------------------|-----------------|---------------|-----------------------|-----------|
| | Frequency | Rate | Frequency | Rate | | | | USD | EUR |
| 3-Month LIBOR, 2.62% | Quarterly | 3.25% | Semi-annual | | Citibank N.A. | 12/29/20 | 3.25% | USD | 14,110 \$ |
| 6-Month EURIBOR, (0.23)% | Semi-annual | 0.21 | Annual | | Barclays Bank PLC | 02/15/21 | 0.21 | EUR | 17,230 |
| 6-Month EURIBOR, (0.23)% | Semi-annual | 2.15 | Annual | | JPMorgan Chase Bank N.A. | 04/19/21 | 2.15 | EUR | 4,400 |
| 6-Month EURIBOR, (0.23)% | Semi-annual | 2.00 | Annual | | Barclays Bank PLC | 05/04/21 | 2.00 | EUR | 2,700 |
| 6-Month EURIBOR, (0.23)% | Semi-annual | 3.87 | Quarterly | | Barclays Bank PLC | 06/07/21 | 3.87 | EUR | 8,000 |
| 6-Month LIBOR, 2.69% | Semi-annual | 3.25 | Quarterly | | Goldman Sachs Bank USA | 05/03/22 | 3.25 | USD | 10,130 |

Centrally Cleared Credit Default Swaps Buy Protection

| Reference Obligation/Trade | Financing Rate Paid by the Trust | Payment Frequency | Termination Date | Notional Amount (000) | Value | Upfront Premium/Unrealized | |
|----------------------------|----------------------------------|-------------------|------------------|-----------------------|--------------|----------------------------|--------------|
| | | | | | | (Received) | Depreciation |
| CDX.NA.HY.31.V1 | 5.00% | Quarterly | 12/20/23 | USD 10,094 | \$ (728,465) | \$ (536,366) | \$(192,099) |

| | | | | | | | | |
|-----------------|------|-----------|----------|-----|--------|----------------|----------------|--------------|
| CDX.NA.IG.31.V1 | 1.00 | Quarterly | 12/20/23 | USD | 32,600 | (644,835) | (519,270) | (125,565) |
| | | | | | | \$ (1,373,300) | \$ (1,055,636) | \$ (317,664) |

Centrally Cleared Interest Rate Swaps

| Paid by the Trust | | | Received by the Trust | | | | Upfront Premium | |
|-------------------|-------------|------------------|-------------------------|-------------------------|------------------------------|--------------|-------------------|-----------|
| <i>Frequency</i> | <i>Rate</i> | <i>Frequency</i> | <i>Effective Date</i> | <i>Termination Date</i> | <i>Notional Amount (000)</i> | <i>Value</i> | <i>(Received)</i> | <i>Pa</i> |
| | | Quarterly | N/A | 02/04/21 | USD 76,000 | \$ 13,038 | \$ 8 | |
| | | Quarterly | 02/18/20 ^(a) | 02/18/21 | USD 5,890 | (3,013) | | |
| | | Quarterly | 02/18/20 ^(a) | 02/18/21 | USD 3,660 | (1,977) | | |
| | | Quarterly | 07/03/19 ^(a) | 03/15/21 | USD 61,760 | 14,215 | (24,7 | |
| 2.62% | 2.55% | Semi-annual | 07/03/19 ^(a) | 03/15/21 | USD 21,520 | (15,561) | 2 | |
| | | Quarterly | 07/03/19 ^(a) | 03/15/21 | USD 46,000 | 20,943 | 5 | |
| 2.62% | 2.55 | Semi-annual | 07/03/19 ^(a) | 03/15/21 | USD 21,520 | (16,534) | 2 | |
| 2.62% | 2.76 | Semi-annual | 04/01/19 ^(a) | 04/01/21 | USD 4,530 | 14,278 | | |
| | | Semi-annual | 06/10/19 ^(a) | 04/09/21 | EUR 31,590 | 17,406 | 2,4 | |
| | | Semi-annual | 06/18/19 ^(a) | 06/18/21 | EUR 7,945 | (43,403) | 1 | |
| 2.62% | 2.60% | Semi-annual | 08/05/19 ^(a) | 08/05/21 | USD 645 | 311 | | |
| | | Quarterly | 08/29/19 ^(a) | 08/29/21 | USD 180 | (25) | | |
| | | Quarterly | 09/13/19 ^(a) | 09/13/21 | USD 1,000 | (10,541) | (| |
| 2.62% | 2.72 | Semi-annual | 12/22/20 ^(a) | 12/22/21 | USD 8,600 | 20,074 | 1 | |
| 2.62% | 2.71 | Semi-annual | 12/23/19 ^(a) | 12/23/21 | USD 4,554 | 15,402 | | |
| 2.62% | 2.53 | Semi-annual | 01/06/20 ^(a) | 01/06/22 | USD 9,195 | 192 | 1 | |
| 2.62% | 2.53 | Semi-annual | 01/06/20 ^(a) | 01/06/22 | USD 9,195 | (333) | 1 | |
| 2.62% | 2.34 | Semi-annual | 01/07/20 ^(a) | 01/07/22 | USD 14,500 | (50,819) | 1 | |
| 2.62% | 2.45 | Semi-annual | 01/08/21 ^(a) | 01/08/22 | USD 18,300 | (4,162) | 1 | |
| 2.62% | 2.58 | Semi-annual | 01/12/21 ^(a) | 01/12/22 | USD 70,520 | 72,582 | 438,5 | |
| | | Quarterly | N/A | 01/17/22 | USD 50,800 | (97,723) | 5 | |
| | | Quarterly | 01/28/20 ^(a) | 01/28/22 | USD 1,835 | (4,673) | | |
| OR, (0.23)% | 0.03 | Annual | 02/07/20 ^(a) | 02/07/22 | EUR 1,250 | 36 | | |
| 2.62% | 2.51 | Semi-annual | 02/11/20 ^(a) | 02/11/22 | USD 1,855 | (358) | | |
| 2.62% | 2.48 | Semi-annual | 02/11/20 ^(a) | 02/11/22 | USD 1,855 | (1,239) | | |
| OR, (0.23)% | (0.02) | Annual | 02/13/20 ^(a) | 02/13/22 | EUR 3,110 | (3,129) | | |
| | | Quarterly | 02/13/20 ^(a) | 02/13/22 | USD 12,280 | (2,821) | 1 | |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

Centrally Cleared Interest Rate Swaps (continued)

| By the Trust | Received by the Trust | | Effective Termination | | Notional | Value | Upfront Premium |
|--------------|-----------------------|--------------------------|-----------------------|-------------------------|----------|--------------|-----------------|
| | Frequency | Rate | Frequency | Date | Date | Amount (000) | (Received) |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 02/14/20 ^(a) | 02/14/22 | USD 640 | \$(508) |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 02/18/20 ^(a) | 02/18/22 | USD 11,880 | (14,304) |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 03/24/20 ^(a) | 03/24/22 | USD 9,300 | (83,873) |
| .62% | Quarterly | 2.96 | Semi-annual | 07/21/20 ^(a) | 07/19/22 | USD 9,760 | 86,481 |
| | Annual | 6-Month EURIBOR, (0.23)% | Semi-annual | 12/17/20 ^(a) | 12/17/22 | EUR 6,470 | (31,034) |
| .62% | Quarterly | 2.83 | Semi-annual | 12/17/20 ^(a) | 12/17/22 | USD 2,305 | 14,481 |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 12/21/21 ^(a) | 12/21/22 | USD 8,800 | (18,036) |
| R, (0.23)% | Semi-annual | 0.36 | Annual | 12/21/20 ^(a) | 12/21/22 | EUR 5,050 | 17,461 |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 01/10/22 ^(a) | 01/10/23 | USD 18,655 | 3,996 |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 01/11/22 ^(a) | 01/11/23 | USD 72,140 | (33,215) |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 02/08/21 ^(a) | 02/08/23 | USD 8,700 | (4,525) |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 02/16/21 ^(a) | 02/16/23 | USD 590 | (517) |
| .62% | Quarterly | 2.91 | Semi-annual | N/A | 06/06/23 | USD 1,500 | 23,608 |
| .62% | Quarterly | 2.89 | Semi-annual | N/A | 06/06/23 | USD 10,840 | 147,207 |
| .62% | Quarterly | 2.63 | Semi-annual | N/A | 01/17/24 | USD 14,800 | 36,617 |
| .62% | Quarterly | 2.64 | Semi-annual | N/A | 01/28/24 | USD 15,500 | 50,988 |
| .62% | Quarterly | 2.67 | Semi-annual | N/A | 01/30/24 | USD 8,300 | 35,618 |
| .62% | Quarterly | 2.60 | Semi-annual | N/A | 02/19/24 | USD 15,500 | 19,065 |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 07/19/22 ^(a) | 07/19/24 | USD 20,510 | (108,986) |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 12/05/19 ^(a) | 12/05/24 | USD 1,429 | (24,363) |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 12/13/19 ^(a) | 12/13/24 | USD 4,520 | (56,828) |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 12/19/22 ^(a) | 12/19/24 | USD 4,840 | (19,854) |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 01/06/20 ^(a) | 01/06/25 | USD 3,810 | 3,408 |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 01/06/20 ^(a) | 01/06/25 | USD 3,810 | 4,021 |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 03/29/19 ^(a) | 10/31/25 | USD 2,610 | (72,710) |
| .62% | Quarterly | 2.98 | Semi-annual | 07/19/24 ^(a) | 07/19/26 | USD 10,810 | 28,721 |
| .62% | Quarterly | 3.05 | Semi-annual | 12/17/24 ^(a) | 12/17/26 | USD 2,542 | 7,965 |
| OR, 0.01% | Semi-annual | 0.37 | Semi-annual | N/A | 01/29/28 | JPY 181,730 | 36,420 |
| R, (0.23)% | Semi-annual | 0.57 | Annual | 06/10/19 ^(a) | 02/15/28 | EUR 14,070 | (81,781) |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | N/A | 06/06/28 | USD 6,614 | (148,730) |
| OR, 0.01% | Semi-annual | 0.36 | Semi-annual | N/A | 07/31/28 | JPY 113,000 | 21,616 |
| | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | N/A | 01/04/29 | JPY 100,000 | (3,221) |
| .62% | Quarterly | 2.75 | Semi-annual | N/A | 01/16/29 | USD 4,200 | 5,290 |
| .62% | Quarterly | 2.93 | Semi-annual | 01/31/24 ^(a) | 01/31/29 | USD 8,390 | 3,304 |
| .62% | Quarterly | 2.72 | Semi-annual | N/A | 02/04/29 | USD 8,500 | (14,280) |
| | Annual | 6-Month EURIBOR, (0.23)% | Semi-annual | N/A | 02/20/29 | EUR 1,970 | (149,822) |
| | Annual | 6-Month EURIBOR, (0.23)% | Semi-annual | N/A | 02/22/29 | EUR 590 | (45,464) |

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| | | | | | | | | | |
|------|-------------|--------------------------|-------------|-------------------------|----------|-----|--------|--------------|--------|
| .62% | Quarterly | 2.67 | Semi-annual | N/A | 02/28/29 | USD | 8,800 | (53,328) | |
| .62% | Quarterly | 2.73 | Semi-annual | N/A | 03/04/29 | USD | 8,300 | 3,306 | |
| | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | 11/30/21 ^(a) | 11/30/31 | JPY | 95,000 | (13,768) | |
| | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | N/A | 02/04/34 | JPY | 30,720 | (4) | |
| | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | N/A | 02/08/34 | JPY | 50,250 | 1,310 | |
| .62% | Quarterly | 2.86 | Semi-annual | 06/28/19 ^(a) | 02/15/36 | USD | 2,580 | (8,030) | 11, |
| .62% | Quarterly | 3.18 | Semi-annual | 05/09/28 ^(a) | 05/09/38 | USD | 1,590 | 6,968 | |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 06/29/28 ^(a) | 06/29/38 | USD | 230 | 559 | |
| | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | N/A | 12/06/38 | JPY | 40,000 | (10,839) | |
| | Semi-annual | 6-Month JPY LIBOR, 0.01% | Semi-annual | N/A | 12/14/38 | JPY | 25,000 | (4,942) | |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | N/A | 11/09/48 | USD | 1,395 | (139,538) | |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | N/A | 12/06/48 | USD | 1,730 | (60,625) | |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | 12/08/38 ^(a) | 12/08/48 | USD | 400 | (1,525) | |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | N/A | 12/28/48 | USD | 350 | 729 | |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | N/A | 12/28/48 | USD | 350 | (259) | |
| | Semi-annual | 3-Month LIBOR, 2.62% | Quarterly | N/A | 01/31/49 | USD | 1,690 | (3,822) | |
| .62% | Quarterly | 2.88 | Semi-annual | N/A | 02/01/49 | USD | 5,350 | (36,179) | |
| .62% | Quarterly | 2.82 | Semi-annual | N/A | 03/01/49 | USD | 3,600 | (65,542) | |
| .62% | Quarterly | 3.06 | Semi-annual | 02/15/23 ^(a) | 02/15/53 | USD | 3,210 | 53,931 | |
| | | | | | | | | \$ (765,216) | \$ 42, |

(a) Forward Swap.

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

OTC Credit Default Swaps Sell Protection

| Financing Rate Received | Payment Frequency | Counterparty | Termination Date | Credit Rating ^(a) | Notional Amount (000) ^(b) | Value | Upf Prem P (Receiv |
|----------------------------|----------------------|--|---------------------|---------------------------------|--|----------------|-----------------------------|
| 1.00% | Quarterly | JPMorgan Chase Bank N.A. | 06/20/23 | BB | EUR 10 | \$ (1,407) | \$ (|
| 1.00 | Quarterly | Citibank N.A. | 06/20/23 | BB | EUR 14 | (1,947) | (1, |
| 5.00 | Quarterly | Credit Suisse International | 06/20/23 | BB+ | EUR 10 | 987 | |
| 5.00 | Quarterly | Morgan Stanley & Co. International PLC | 06/20/23 | BB+ | EUR 15 | 1,523 | 1, |
| 1.00 | Quarterly | Barclays Bank PLC | 12/20/23 | BB | EUR 30 | (4,862) | (4, |
| 5.00 | Quarterly | Barclays Bank PLC | 12/20/23 | B+ | USD 48 | (187) | |
| 5.00 | Quarterly | Barclays Bank PLC | 12/20/23 | B+ | USD 208 | (809) | 1, |
| 5.00 | Quarterly | JPMorgan Chase Bank N.A. | 12/20/23 | B- | EUR 9 | (1,992) | |
| 5.00 | Quarterly | Credit Suisse International | 12/20/23 | B- | EUR 4 | (868) | |
| 5.00 | Quarterly | Credit Suisse International | 12/20/23 | B- | EUR 16 | (3,783) | |
| 1.00 | Quarterly | Citibank N.A. | 12/20/23 | BB+ | EUR 30 | (43) | (|
| 5.00 | Quarterly | Credit Suisse International | 12/20/25 | B | EUR 20 | 3,846 | 3, |
| 3.00 | Monthly | Barclays Bank PLC | 10/17/57 | CCC+ | USD 5,000 | (302,203) | (510, |
| 3.00 | Monthly | Morgan Stanley & Co. International PLC | 10/17/57 | CCC+ | USD 5,550 | (336,833) | (744, |
| 3.00 | Monthly | Credit Suisse International | 10/17/57 | CCC+ | USD 2,500 | (151,101) | (252, |
| 3.00 | Monthly | Credit Suisse International | 09/17/58 | BB- | USD 5,000 | (271,087) | (545, |
| 3.00 | Monthly | Morgan Stanley & Co. International PLC | 09/17/58 | BB- | USD 9,450 | (512,353) | (1,172, |
| 3.00 | Monthly | Credit Suisse International | 09/17/58 | BB- | USD 5,000 | (271,087) | (545, |
| 3.00 | Monthly | Credit Suisse International | 09/17/58 | BB- | USD 5,000 | (271,087) | (545, |
| 3.00 | Monthly | Credit Suisse International | 09/17/58 | BB- | USD 5,000 | (271,087) | (539, |
| | | | | | | \$ (2,396,380) | \$ (4,855, |

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

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

Balances Reported in the Statements of Assets and Liabilities for Centrally Cleared Swaps, OTC Swaps and Options Written

Value

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| | <i>Swap Premiums Paid</i> | <i>Swap Premiums Received</i> | <i>Unrealized Appreciation</i> | <i>Unrealized Depreciation</i> | |
|--|-----------------------------------|---------------------------------------|------------------------------------|------------------------------------|-------------|
| Centrally Cleared Swaps ^(a) | \$ 482,829 | \$(1,495,931) | \$ 1,104,531 | \$ (2,229,945) | \$ |
| OTC Swaps | 8,277 | (4,863,787) | 2,470,167 | (11,037) | |
| Options Written | | | 2,175,257 | (419,213) | (2,481,644) |

^(a) Includes cumulative appreciation (depreciation) on centrally cleared swaps, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statements of Assets and Liabilities and is net of any previously paid (received) swap premium amounts.

Derivative Financial Instruments Categorized by Risk Exposure

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

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|--|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|--------------|
| Assets Derivative Financial Instruments | | | | | | | |
| Futures contracts | | | | | | | |
| Net unrealized appreciation ^(a) | \$ | \$ | \$ 573 | \$ | \$ 128,387 | \$ | \$ 128,960 |
| Forward foreign currency exchange contracts | | | | | | | |
| Unrealized appreciation on forward foreign currency exchange contracts | | | | 169,198 | | | 169,198 |
| Options purchased ^(c) | | | | | | | |
| Investments at value unaffiliated ^(b) | | | | | 3,658,648 | | 3,658,648 |
| Swaps centrally cleared | | | | | | | |
| Net unrealized appreciation ^(a) | | | | | 1,104,531 | | 1,104,531 |
| Swaps OTC | | | | | | | |
| Unrealized appreciation on OTC swaps; Swap premiums paid | | 2,478,444 | | | | | 2,478,444 |
| | \$ | \$ 2,478,444 | \$ 573 | \$ 169,198 | \$ 4,891,566 | \$ | \$ 7,539,781 |

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|--|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|---------------|
| Liabilities | | | | | | | |
| Derivative Financial Instruments | | | | | | | |
| Futures contracts | | | | | | | |
| Net unrealized depreciation ^(a) | \$ | \$ | \$ | \$ | \$ 605,159 | \$ | \$ 605,159 |
| Forward foreign currency exchange contracts | | | | | | | |
| Unrealized depreciation on forward foreign currency exchange contracts | | | | 121,794 | | | 121,794 |
| Options written | | | | | | | |
| Options written at value | | | | | 2,481,644 | | 2,481,644 |
| Swaps centrally cleared | | | | | | | |
| Net unrealized depreciation ^(a) | | 317,664 | | | 1,912,281 | | 2,229,945 |
| Swaps OTC | | | | | | | |
| Unrealized depreciation on OTC swaps; Swap premiums received | | 4,874,824 | | | | | 4,874,824 |
| | \$ | \$ 5,192,488 | \$ | \$ 121,794 | \$ 4,999,084 | \$ | \$ 10,313,366 |

(a) Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statements of Assets and Liabilities.

(b) Includes forward settling swaptions.

(c) Includes options purchased at value as reported in the Schedule of Investments.

For the period ended February 28, 2019, the effect of derivative financial instruments in the Statements of Operations were as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|--|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|--------------|
| Net Realized Gain | | | | | | | |
| (Loss) from: | | | | | | | |
| Futures contracts | \$ | \$ | \$ (1,447) | \$ | \$ (40,756) | \$ | \$ (42,203) |
| Forward foreign currency exchange contracts | | | | 640,320 | | | 640,320 |
| Options purchased ^(a) | | | | | 81,495 | | 81,495 |

| | | | | | | |
|-----------------|---------|------------|------------|------------|----|--------------|
| Options written | | | | (106,221) | | (106,221) |
| Swaps | 980,536 | | | 183,399 | | 1,163,935 |
| | \$ | \$ 980,536 | \$ (1,447) | \$ 640,320 | \$ | \$ 1,737,326 |

**Net Change in Unrealized Appreciation
(Depreciation) on:**

| | | | | | | | |
|--|----|------------|----------|--------------|--------------|-----------|--------------|
| Futures contracts | \$ | \$ | \$ 1,022 | \$ | \$ (300,675) | \$ | \$ (299,653) |
| Forward foreign currency exchange contracts | | | | (253,690) | | | (253,690) |
| Options purchased ^(b) | | | | 65,450 | | | 65,450 |
| Options written | | | | 1,961,640 | | | 1,961,640 |
| Swaps | | 722,754 | | (1,848,881) | | | (1,126,127) |
| | \$ | \$ 722,754 | \$ 1,022 | \$ (253,690) | \$ | (122,466) | \$ 347,620 |

(a) Options purchased are included in net realized gain (loss) from investments.

(b) Options purchased are included in net change in unrealized appreciation on investments.

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Futures contracts:

| | | | |
|-------------------------------------|-------|----|-------------|
| Average notional value of contracts | long | \$ | 111,868,394 |
| Average notional value of contracts | short | \$ | 122,329,609 |

Forward foreign currency exchange contracts:

| | | | |
|---------------------------|--------|----|------------|
| Average amounts purchased | in USD | \$ | 37,948,280 |
| Average amounts sold | in USD | \$ | 17,873,828 |

Options:

| | | |
|--|----|---------------|
| Average value of option contracts purchased | \$ | 104,138 |
| Average value of option contracts written | \$ | 63,945 |
| Average notional value of swaption contracts purchased | \$ | 337,140,793 |
| Average notional value of swaption contracts written | \$ | 1,218,049,314 |

Credit default swaps:

| | | | |
|-------------------------|-----------------|----|------------|
| Average notional amount | buy protection | \$ | 21,347,000 |
| Average notional amount | sell protection | \$ | 47,248,089 |

Interest rate swaps:

| | | | |
|-------------------------|---------------------|----|-------------|
| Average notional amount | pays fixed rate | \$ | 446,486,962 |
| Average notional amount | receives fixed rate | \$ | 334,709,798 |

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

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

Derivative Financial Instruments Offsetting as of Period End

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

| | <i>Assets</i> | <i>Liabilities</i> |
|---|--------------------------|--------------------|
| Futures contracts | \$ 106,482 | \$ 159,476 |
| Forward foreign currency exchange contracts | 169,198 | 121,794 |
| Options ^(a) | 3,658,648 ^(b) | 2,481,644 |
| Swaps Centrally cleared | | 13,766 |
| Swaps OTC ^(c) | 2,478,444 | 4,874,824 |
| Total derivative assets and liabilities in the Statements of Assets and Liabilities | \$ 6,412,772 | \$ 7,651,504 |
| Derivatives not subject to a Master Netting Agreement or similar agreement (MNA) | (183,863) | (229,267) |
| Total derivative assets and liabilities subject to an MNA | \$ 6,228,909 | \$ 7,422,237 |

(a) Includes forward settling swaptions.

(b) Includes options purchased at value which is included in Investments at value unaffiliated in the Statements of Assets and Liabilities and reported in the Schedule of Investments.

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

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

| <i>Counterparty</i> | <i>Derivative Assets Subject to an MNA by Counterparty</i> | <i>Derivatives Available for Offset^(a)</i> | <i>Non-cash Collateral Received^(b)</i> | <i>Cash Collateral Received^(b)</i> | <i>Net Amount of Derivative Assets^{(c)(d)}</i> |
|---|--|---|---|---|---|
| Barclays Bank PLC | \$ 1,245,688 | \$ (840,956) | \$ (404,732) | \$ | \$ |
| Citibank N.A. | 338,600 | (232,283) | | | 106,317 |
| Credit Suisse International | 1,206,090 | (1,206,090) | | | |
| Deutsche Bank AG | (20,006) | 20,006 | | | |
| Goldman Sachs Bank USA | 283,045 | (175,282) | | | 107,763 |
| HSBC Bank PLC | 7,428 | (7,428) | | | |
| JPMorgan Chase Bank N.A. | 401,827 | (168,937) | | | 232,890 |
| Morgan Stanley & Co. International PLC | 2,402,464 | (2,402,464) | | | |

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| | | | | | |
|---------------------------------|--------------|----------------|--------------|----|------------|
| Nomura International PLC | 223,026 | (223,026) | | | |
| State Street Bank and Trust Co. | 12,175 | (12,175) | | | |
| UBS AG | 127,981 | (36,624) | | | 91,357 |
| Westpac Banking Corp. | 591 | (590) | | | 1 |
| | \$ 6,228,909 | \$ (5,285,849) | \$ (404,732) | \$ | \$ 538,328 |

| <i>Counterparty</i> | <i>Derivative Liabilities Subject to an MNA by Counterparty</i> | <i>Derivatives Available for Offset^(a)</i> | <i>Non-cash Collateral Pledged^(e)</i> | <i>Cash Collateral Pledged^(e)</i> | <i>Net Amount of Derivative Liabilities^{(d)(f)}</i> |
|--|---|---|--|--|--|
| Bank of America N.A. | \$ 189,518 | \$ | \$ | \$ | \$ 189,518 |
| Barclays Bank PLC | 840,956 | (840,956) | | | |
| Citibank N.A. | 232,283 | (232,283) | | | |
| Credit Suisse International | 2,433,754 | (1,206,090) | | (1,227,664) | |
| Deutsche Bank AG | 529,199 | 20,006 | (549,205) | | |
| Goldman Sachs Bank USA | 175,282 | (175,282) | | | |
| HSBC Bank PLC | 7,443 | (7,428) | | | 15 |
| JPMorgan Chase Bank N.A. | 168,937 | (168,937) | | | |
| Morgan Stanley & Co. International PLC | 2,423,773 | (2,402,464) | | (21,309) | |
| Nomura International PLC | 291,230 | (223,026) | | | 68,204 |
| State Street Bank and Trust Co. | 92,648 | (12,175) | | | 80,473 |
| UBS AG | 36,624 | (36,624) | | | |
| Westpac Banking Corp. | 590 | (590) | | | |
| | \$ 7,422,237 | \$ (5,285,849) | \$ (549,205) | \$ (1,248,973) | \$ 338,210 |

- (a) The amount of derivatives available for offset is limited to the amount of derivative asset and/or liabilities that are subject to an MNA.
- (b) Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.
- (c) Net amount represents the net amount receivable from the counterparty in the event of default.
- (d) Net amount may also include forward foreign currency exchange contracts and currency options that are not required to be collateralized.
- (e) Excess of collateral pledged to the individual counterparty is not shown for financial reporting purposes.
- (f) Net amount represents the net amount payable due to counterparty in the event of default. Net amount may be offset further by the options written receivable/payable on the Statements of Assets and Liabilities.

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

Fair Value Hierarchy as of Period End

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

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

| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|---|----------------|------------------|----------------|------------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments: | | | | |
| Asset-Backed Securities | \$ | \$ 57,078,972 | \$ 197,244 | \$ 57,276,216 |
| Corporate Bonds | | 484,061,417 | 8,042,045 | 492,103,462 |
| Floating Rate Loan Interests | | 15,063,556 | 1,226,317 | 16,289,873 |
| Foreign Agency Obligations | | 22,615,949 | | 22,615,949 |
| Municipal Bonds | | 23,609,073 | | 23,609,073 |
| Non-Agency Mortgage-Backed Securities | | 36,424,296 | | 36,424,296 |
| Preferred Securities | 7,333,306 | 80,682,802 | | 88,016,108 |
| U.S. Government Sponsored Agency Securities | | 109,129,868 | 9,655,900 | 118,785,768 |
| U.S. Treasury Obligations | | 167,949,175 | | 167,949,175 |
| Short-Term Securities: | | | | |
| Foreign Agency Obligations | | 794,054 | | 794,054 |
| Money Market Funds | 10,757,543 | | | 10,757,543 |
| Options Purchased: | | | | |
| Interest Rate Contracts | 77,381 | 3,581,267 | | 3,658,648 |
| | \$ 18,168,230 | \$ 1,000,990,429 | \$ 19,121,506 | \$ 1,038,280,165 |
| Derivative Financial Instruments ^(a) | | | | |
| Assets: | | | | |
| Credit contracts | \$ | \$ 2,470,167 | \$ | \$ 2,470,167 |
| Forward foreign currency contracts | | 169,198 | | 169,198 |
| Equity contracts | 573 | | | 573 |
| Interest rate contracts | 128,387 | 1,104,531 | | 1,232,918 |
| Liabilities: | | | | |
| Credit contracts | | (328,701) | | (328,701) |
| Forward foreign currency contracts | | (121,794) | | (121,794) |
| Interest rate contracts | (661,184) | (4,337,900) | | (4,999,084) |

\$ (532,224) \$ (1,044,499) \$ \$ (1,576,723)

(a) Derivative financial instruments are swaps, futures contracts and forward foreign currency exchange contracts. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation).

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount or face value, including accrued interest, for financial statement purposes. As of period end, reverse repurchase agreements of \$298,456,602 are categorized as level 2 within the disclosure hierarchy.

During the six months ended February 28, 2019, 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:

| | <i>Asset-Backed Securities</i> | <i>Corporate Floating Rate Loan Bonds</i> | <i>U.S. Government Sponsored Agency Securities</i> | <i>Total</i> |
|--|------------------------------------|---|--|--------------|
| Assets: | | | | |
| Opening balance, as of August 31, 2018 | \$ 248,806 | \$ 8,366,900 | \$ 1,241,580 | \$ 9,857,287 |
| Transfers into Level 3 ^(a) | | | 1,053,451 | 10,370,709 |
| Transfers out of Level 3 ^(b) | | | (574,499) | (574,499) |
| Accrued discounts/premiums | (62,690) | | (20) | (70,688) |
| Net realized gain (loss) | (77,199) | | (529) | (77,728) |
| Net change in unrealized appreciation (depreciation) ^{(c)(d)} | 88,327 | (283,177) | (14,366) | (43,573) |
| Purchases | | | 156,895 | 337,871 |
| Sales | | (41,678) | (636,195) | (677,873) |
| Closing balance, as of February 28, 2019 | \$ 197,244 | \$ 8,042,045 | \$ 1,226,317 | \$ 9,655,900 |
| Net change in unrealized appreciation (depreciation) on investments still held at February 28, 2019 ^(d) | \$ 88,327 | \$ (283,177) | \$ (13,348) | \$ (42,554) |

(a) As of August 31, 2018, the Trust used observable inputs in determining the value of certain investments. As of February 28, 2019, the Trust used significant unobservable inputs in determining the value of the same investments. As a result, investments

at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.

Schedule of Investments (unaudited) (continued)

BlackRock Core Bond Trust (BHK)

February 28, 2019

- (b) As of August 31, 2018, the Trust used significant unobservable inputs in determining the value of certain investments. As of February 28, 2019, the Trust used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in the disclosure hierarchy.
- (c) Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.
- (d) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at February 28, 2019 is generally due to investments no longer held or categorized as Level 3 at period end.

The following table summarizes the valuation approaches used and unobservable inputs utilized by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) to determine the value of certain of the Trust's Level 3 investments as of period end. The table does not include Level 3 investments with values based upon unadjusted third party pricing information in the amount of \$11,079,461.

| | | | | <i>Range of</i> | <i>Weighted</i> |
|-----------------|---------------------------|---------------|------------------------------|----------------------------|-------------------|
| | | | <i>Unobservable</i> | <i>Unobservable</i> | <i>Average of</i> |
| Assets: | <i>Valuation Approach</i> | <i>Inputs</i> | <i>Inputs Utilized</i> | <i>Unobservable Inputs</i> | |
| Corporate Bonds | \$ 8,042,045 | Income | Credit Spread ^(a) | 135 - 310 | 266.00 |

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

See notes to financial statements.

Consolidated Schedule of Investments (unaudited)

BlackRock Corporate High Yield Fund, Inc. (HYT)

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|---|---------------|-----------------|
| Common Stocks 2.1% | | |
| Chemicals 0.5% | | |
| Element Solutions, Inc. ^(a) | 573,938 | \$ 6,462,542 |
| Consumer Finance 0.0% | | |
| Ally Financial, Inc. | 1 | 27 |
| Containers & Packaging 0.2% | | |
| Crown Holdings, Inc. ^(a) | 56,254 | 3,054,030 |
| Diversified Financial Services 0.3% | | |
| Kcad Holdings I Ltd. ^{(a)(b)} | 2,223,465,984 | 4,269,055 |
| Energy Equipment & Services 0.0% | | |
| Osum Oil Sands Corp. ^{(a)(b)(c)} | 400,000 | 544,093 |
| Equity Real Estate Investment Trusts (REITs) 0.2% | | |
| Gaming and Leisure Properties, Inc. | 57,580 | 2,094,760 |
| Hotels, Restaurants & Leisure 0.6% | | |
| Stars Group, Inc. ^(a) | 512,716 | 8,548,189 |
| Media 0.1% | | |
| Altice USA, Inc., Class A | 87,736 | 1,913,522 |
| Emmis Communications Corp., Class A ^(a) | 7,210 | 27,326 |
| | | 1,940,848 |
| Metals & Mining 0.2% | | |
| Constellium NV, Class A ^(a) | 285,624 | 2,702,003 |
| Semiconductors & Semiconductor Equipment 0.0% | | |
| SunPower Corp. ^(a) | 1,025 | 6,611 |
| Total Common Stocks 2.1% | | |
| (Cost \$55,820,963) | | 29,622,158 |
| | | <i>Par</i> |
| | | <i>(000)</i> |
| Asset-Backed Securities 4.1% | | |
| Rockford Tower CLO Ltd.: | | |
| I BV, Series 1X, Class E, (3 mo. Euribor + 7.00%), 7.00%, 07/15/29 ^(d) | EUR | 1,400 1,589,437 |

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| | | | |
|--|-----|--------------|--------------|
| Allegro CLO II-S Ltd., Series 2014-1RA, Class B, 4.91%, 10/21/28 ^{(e)(f)} | USD | 250 | 246,668 |
| Allegro CLO VI Ltd., Series 2017-2A, Class D, 5.52%, 01/17/31 ^{(e)(f)} | | 450 | 430,908 |
| Allegro CLO VIII Ltd., Series 2018-2A, Class C, 4.94%, 07/15/31 ^{(e)(f)} | | 250 | 243,098 |
| ALM VII R Ltd. ^(e) : | | | |
| Series 2013-7R2A, Class BR2, 4.99%, 10/15/27 ^(f) | | 250 | 249,117 |
| Series 2013-7RA, Class BR, (3 mo. LIBOR US + 2.70%), 5.49%, 10/15/28 ^(d) | | 500 | 497,388 |
| ALM VIII Ltd., Series 2013-8A, Class CR, (3 mo. LIBOR US + 3.95%), 6.74%, 10/15/28 ^{(d)(e)} | | 1,400 | 1,399,653 |
| ALM XVI Ltd./ALM XVI LLC, Series 2015-16A ^{(e)(f)} : | | | |
| Class BR2, 4.69%, 07/15/27 | | 500 | 494,431 |
| Class CR2, 5.49%, 07/15/27 | | 743 | 727,802 |
| AMMC CLO 19 Ltd., Series 2016-19A, Class C, (3 mo. LIBOR US + 2.80%), 5.59%, 10/15/28 ^{(d)(e)} | | 413 | 413,906 |
| AMMC CLO 22 Ltd., Series 2018-22A, Class D, 5.47%, 04/25/31 ^{(e)(f)} | | 250 | 236,891 |
| Anchorage Capital CLO Ltd. ^(f) : | | | |
| 5.66%, 05/15/31 | EUR | 203 | 216,613 |
| Series 2014-3RA, Class B, 4.26%, 01/28/31 ^(e) | USD | 250 | 245,548 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Asset-Backed Securities (continued) | | | |
| Series 2014-3RA, Class D, 5.36%, 01/28/31 ^(e) | USD | 500 | \$ 474,795 |
| Series 2014-4RA, Class C, 4.61%, 01/28/31 ^(e) | | 500 | 482,494 |
| Series 2014-4RA, Class D, 5.36%, 01/28/31 ^(e) | | 1,000 | 952,089 |
| Series 2016-8A, Class DR, 5.76%, 07/28/28 ^(e) | | 1,000 | 977,987 |
| Apidos CLO XV, Series 2013-15A, Class CRR, 4.61%, 04/20/31 ^{(e)(f)} | | 500 | 482,276 |
| Apidos CLO XX, Series 2015-20A, Class BRR, 4.73%, 07/16/31 ^{(e)(f)} | | 250 | 242,368 |
| Apidos CLO XXIII, Series 2015-23A, Class D2, (3 mo. LIBOR US + 5.95%), 8.74%, 01/15/27 ^{(d)(e)} | | 750 | 742,908 |
| Ares XLV CLO Ltd., Series 2017-45A, Class D, 5.84%, 10/15/30 ^{(e)(f)} | | 250 | 243,374 |
| Ares XXVII CLO Ltd., Series 2013-2A, Class DR, (3 mo. LIBOR US + 3.75%), 6.51%, 07/28/29 ^{(d)(e)} | | 500 | 500,787 |
| Ares XXXIII CLO Ltd., Series 2015-1A, Class CR, (3 mo. LIBOR US + 4.20%), 6.95%, 12/05/25 ^{(d)(e)} | | 1,000 | 1,000,027 |
| Ares XXXIIR CLO Ltd., Series 2014-32RA ^{(e)(f)} : | | | |
| Class B, 4.48%, 05/15/30 | | 500 | 478,826 |
| Class C, 5.58%, 05/15/30 | | 500 | 483,711 |
| Ares XXXVII CLO Ltd., Series 2015-4A, Class CR, 5.44%, 10/15/30 ^{(e)(f)} | | 1,000 | 961,852 |
| Atlas Senior Loan Fund VII Ltd., Series 2016-7A, Class B1R, 4.44%, 11/27/31 ^{(e)(f)} | | 1,000 | 992,763 |
| Atlas Senior Loan Fund X Ltd., Series 2018-10A ^{(e)(f)} : | | | |
| Class B, 4.29%, 01/15/31 | | 400 | 390,634 |
| Class D, 5.54%, 01/15/31 | | 500 | 465,313 |
| Atrium XIV LLC, Series 14A, Class C, 4.73%, 08/23/30 ^{(e)(f)} | | 266 | 259,033 |
| Atrium XV, Series 15A ^{(e)(f)} : | | | |
| Class B, 4.53%, 01/23/31 | | 500 | 499,664 |
| Class C, 4.98%, 01/23/31 | | 250 | 244,855 |
| Class D, 5.78%, 01/23/31 | | 250 | 243,001 |
| Class E, 8.63%, 01/23/31 | | 250 | 235,626 |
| Ballyrock CLO Ltd., Series 2016-1A, Class C, (3 mo. LIBOR US + 2.70%), 5.49%, 10/15/28 ^{(d)(e)} | | 1,000 | 1,000,959 |
| BlueMountain CLO Ltd., Series 2016-1A, Class BR, 4.11%, 04/20/27 ^{(e)(f)} | | 850 | 836,468 |
| | EUR | 900 | 1,023,702 |

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Cairn CLO VII BV, Series 2016-7X, Class E, (3 mo. Euribor + 6.35%), 6.35%,
01/31/30^(d)

Carlyle Global Market Strategies CLO Ltd.^(e):

| | | | |
|--|-----|-----|---------|
| Series 2012-4A, Class DR, (3 mo. LIBOR US + 4.10%), 6.86%, 01/20/29 ^(d) | USD | 500 | 499,880 |
|--|-----|-----|---------|

| | | | |
|--|--|-----|---------|
| Series 2016-1A, Class BR, 4.61%, 04/20/27 ^(f) | | 250 | 245,470 |
|--|--|-----|---------|

| | | | |
|---|--|-----|---------|
| Series 2017-1A, Class D, (3 mo. LIBOR US + 6.00%), 8.76%, 04/20/31 ^(d) | | 500 | 482,938 |
|---|--|-----|---------|

| | | | |
|--|-----|-----|---------|
| Carlyle Global Market Strategies Euro CLO Ltd., Series 2014-2X, Class DRR, 5.70%, 11/17/31 ^(f) | EUR | 193 | 211,497 |
|--|-----|-----|---------|

Carlyle US CLO Ltd.^(e):

| | | | |
|--|-----|-----|---------|
| Series 2016-4A, Class BR, 4.86%, 10/20/27 ^(f) | USD | 250 | 247,235 |
|--|-----|-----|---------|

| | | | |
|---|--|-----|---------|
| Series 2017-2A, Class C, (3 mo. LIBOR US + 3.70%), 6.46%, 07/20/31 ^(d) | | 500 | 500,576 |
|---|--|-----|---------|

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | | <i>Value</i> |
|---|-----|----------------------|----|--------------|
| Asset-Backed Securities (continued) | | | | |
| Cedar Funding Ltd., Series 2017-8A, Class D, 6.02%, 10/17/30 ^{(e)(f)} | USD | 535 | \$ | 528,192 |
| Cent CLO 17 Ltd., Series C17A, Class BR, 4.60%, 04/30/31 ^{(e)(f)} | | 500 | | 483,132 |
| CIFC Funding I Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 3.50%), 6.26%, 04/23/29 ^{(d)(e)} | | 500 | | 500,038 |
| CIFC Funding Ltd. ^{(e)(f)} : | | | | |
| Series 2014-2RA, Class A3, 4.68%, 04/24/30 | | 500 | | 487,671 |
| Series 2014-4RA, Class B, 4.97%, 10/17/30 | | 250 | | 248,233 |
| Series 2014-4RA, Class C, 5.97%, 10/17/30 | | 250 | | 248,051 |
| Series 2018-1A, Class C, 4.53%, 04/18/31 | | 500 | | 479,865 |
| Series 2018-4A, Class B, 4.53%, 10/17/31 | | 250 | | 243,410 |
| Dryden 37 Senior Loan Fund, Series 2015-37A, Class DR, 5.29%, 01/15/31 ^{(e)(f)} | | 500 | | 470,921 |
| Dryden Senior Loan Fund ^{(d)(e)} : | | | | |
| Series 2014-36A, Class DR, (3 mo. LIBOR US + 4.24%), 7.03%, 01/15/28 | | 1,500 | | 1,500,978 |
| Series 2017-50A, Class C, (3 mo. LIBOR US + 2.25%), 5.04%, 07/15/30 | | 500 | | 491,888 |
| Fillmore Park CLO Ltd., Series 2018-1A, Class D, 5.69%, 07/15/30 ^{(e)(f)} | | 500 | | 484,365 |
| Galaxy XV CLO Ltd., Series 2013-15A, Class BR, 4.39%, 10/15/30 ^{(e)(f)} | | 250 | | 245,482 |
| Galaxy XVIII CLO Ltd., Series 2018-28A, Class C, 4.74%, 07/15/31 ^{(e)(f)} | | 250 | | 241,274 |
| Galaxy Xxiv CLO Ltd., Series 2017-24A, Class C, 4.49%, 01/15/31 ^{(e)(f)} | | 250 | | 236,357 |
| Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 4.35%, 11/22/31 ^{(e)(f)} | | 250 | | 247,054 |
| Galaxy XXVII CLO Ltd., Series 2018-27A, Class D, 5.43%, 05/16/31 ^{(e)(f)} | | 500 | | 476,701 |
| Goldentree Loan Management US CLO 3 Ltd., Series 2018-3A, Class C, 4.66%, 04/20/30 ^(e) | | 550 | | 526,800 |
| Greenwood Park CLO Ltd., Series 2018-1A, Class D, 5.29%, 04/15/31 ^(e) | | 500 | | 471,809 |
| Harvest CLO XVI DAC, Series 16X, Class ER, 5.57%, 10/15/31 ^(f) | EUR | 530 | | 564,398 |
| Highbridge Loan Management Ltd. ^{(e)(f)} : | | | | |
| Series 12A-18, Class B, 4.63%, 07/18/31 | USD | 750 | | 724,831 |
| Series 8A-2016, Class CR, 4.71%, 07/20/30 | | 500 | | 478,852 |
| Jay Park CLO Ltd., Series 2016-1A, Class CR, 5.41%, 10/20/27 ^{(e)(f)} | | 276 | | 266,177 |
| LCM XV LP, Series 15A, Class CR, (3 mo. LIBOR US + 2.40%), 5.16%, 07/20/30 ^{(d)(e)} | | 500 | | 502,161 |
| LCM XXV Ltd., Series 25A, Class B2, (3 mo. LIBOR US + 1.65%), 4.41%, 07/20/30 ^{(d)(e)} | | 264 | | 263,113 |
| Madison Park Funding XIII Ltd., Series 2014-13A, Class CR2, 4.66%, 04/19/30 ^{(e)(f)} | | 500 | | 490,575 |
| Madison Park Funding XV Ltd., Series 2014-15A, Class CR, (3 mo. LIBOR US + 3.45%), 6.21%, 01/27/26 ^{(d)(e)} | | 500 | | 499,882 |
| Madison Park Funding XXV Ltd., Series 2017-25A, Class B, (3 mo. LIBOR US + 2.35%), 5.12%, 04/25/29 ^(e) | | 550 | | 550,273 |
| Madison Park Funding XXXI Ltd., Series 2018-31A ^{(e)(f)} : | | | | |
| Class B, 4.48%, 01/23/31 | | 250 | | 249,158 |
| Class C, 4.93%, 01/23/31 | | 250 | | 244,443 |
| Class D, 5.78%, 01/23/31 | | 250 | | 243,264 |
| Mill Creek II CLO Ltd., Series 2016-1A, Class E, (3 mo. LIBOR US + 7.75%), | | 500 | | 500,967 |

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10.51%, 04/20/28^{(d)(e)}

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Asset-Backed Securities (continued) | | | |
| Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class D, 5.29%, 01/15/28 ^{(e)(f)} | USD | 500 | \$ 478,484 |
| Neuberger Berman CLO XVII Ltd., Series 2014-17A, Class DR, (3 mo. LIBOR US + 3.65%), 6.41%, 04/22/29 ^{(d)(e)} | | 500 | 496,093 |
| Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class BR2, 4.91%, 10/21/30 ^{(e)(f)} | | 500 | 486,320 |
| Neuberger Berman CLO XXII Ltd., Series 2016-22A, Class CR, 4.97%, 10/17/30 ^{(e)(f)} | | 250 | 243,529 |
| Neuberger Berman CLO XXIII Ltd., Series 2016-23A ^{(e)(f)} : | | | |
| Class CR, 4.92%, 10/17/27 | | 500 | 493,046 |
| Class DR, 5.67%, 10/17/27 | | 280 | 272,025 |
| Oak Hill Credit Partners X-R Ltd., Series 2014-10RA ^{(e)(f)} : | | | |
| Class B, 4.53%, 12/12/30 | | 1,000 | 991,310 |
| Class C, 4.98%, 12/12/30 | | 508 | 494,716 |
| Octagon Investment Partners 37 Ltd., Series 2018-2A, Class B, 4.52%, 07/25/30 ^{(e)(f)} | | 250 | 239,196 |
| Octagon Investment Partners Ltd., Series 2016-1A, Class DR, 5.64%, 07/15/30 ^{(e)(f)} | | 500 | 481,345 |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class CR, 4.62%, 07/17/30 ^{(e)(f)} | | 250 | 240,568 |
| Octagon Investment Partners XVII Ltd., Series 2013-1A ^{(e)(f)} : | | | |
| Class BR2, 4.17%, 01/25/31 | | 500 | 490,607 |
| Class CR2, 4.47%, 01/25/31 | | 750 | 718,596 |
| Octagon Investment Partners XXII Ltd., Series 2014-1A, Class DRR, 5.51%, 01/22/30 ^{(e)(f)} | | 1,000 | 959,947 |
| Octagon Investment Partners XXIII Ltd., Series 2015-1A, Class CR, 4.64%, 07/15/27 ^{(e)(f)} | | 250 | 245,545 |
| OHA Credit Partners XI Ltd., Series 2015-11A, Class DR, 5.71%, 01/20/32 ^{(e)(f)} | | 266 | 257,163 |
| OZLM VI Ltd., Series 2014-6A ^{(e)(f)} : | | | |
| Class B1S, 4.87%, 04/17/31 | | 500 | 490,895 |
| Class CS, 5.90%, 04/17/31 | | 500 | 481,449 |
| OZLM XIX Ltd., Series 2017-19A, Class C, 5.89%, 11/22/30 ^{(e)(f)} | | 500 | 494,165 |
| OZLM XX Ltd., Series 2018-20A ^{(e)(f)} : | | | |
| Class B, 4.71%, 04/20/31 | | 500 | 480,624 |
| Class C, 5.71%, 04/20/31 | | 750 | 708,614 |
| Palmer Square CLO Ltd., Series 2013-2A, Class BRR, 4.97%, 10/17/31 ^{(e)(f)} | | 334 | 326,042 |
| Park Avenue Institutional Advisers CLO Ltd., Series 2016-1A, Class A2R, 4.45%, 08/23/31 ^{(e)(f)} | | 500 | 496,147 |
| Regatta VII Funding Ltd., Series 2016-1A ^{(e)(f)} : | | | |
| Class CR, 4.79%, 12/20/28 | | 250 | 241,495 |
| Class DR, 5.54%, 12/20/28 | | 500 | 481,336 |
| Rockford Tower CLO Ltd.: | | | |
| 1.00%, 04/20/32 ^{(g)(e)} | | 856 | 856,000 |
| Series 2018-1A, Class B, 4.36%, 05/20/31 ^{(e)(f)} | | 600 | 592,634 |
| Series 2018-2A, Class C, 4.63%, 10/20/31 ^{(e)(f)} | | 250 | 240,144 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|-------------------|
| Asset-Backed Securities (continued) | | |
| RR 5 Ltd., Series 2018-5A, Class B, 5.04%, 10/15/31 ^{(e)(f)} | USD 250 | \$ 244,706 |
| Sound Point CLO III Ltd., Series 2013-2RA, Class C, 4.69%, 04/15/29 ^{(e)(f)} | 500 | 487,512 |
| Stewart Park CLO Ltd., Series 2015-1A, Class DR, 5.39%, 01/15/30 ^{(e)(f)} | 1,000 | 948,400 |
| TIAA CLO IV Ltd., Series 2018-1A, Class A2, 4.52%, 01/20/32 ^{(e)(f)} | 500 | 492,718 |
| TICP CLO XI Ltd., Series 2018-11A, Class C, 4.59%, 10/20/31 ^{(e)(f)} | 250 | 242,793 |
| TICP CLO XII Ltd., Series 2018-12A ^{(e)(f)} : | | |
| Class C, 4.81%, 01/15/31 | 250 | 244,063 |
| Class D, 5.61%, 01/15/31 | 500 | 482,666 |
| Treman Park CLO Ltd., Series 2015-1A, Class C3RR, 4.76%, 10/20/28 ^{(e)(f)} | 250 | 247,403 |
| Voya CLO Ltd. ^(e) : | | |
| Series 2014-1A, Class BR2, 4.68%, 04/18/31 ^(f) | 500 | 484,648 |
| Series 2014-2A, Class A2AR, (3 mo. LIBOR US + 1.65%), 4.42%, 04/17/30 ^(d) | 250 | 247,851 |
| Series 2014-4A, Class BR2, 4.89%, 07/14/31 ^(f) | 366 | 356,559 |
| Webster Park CLO Ltd., Series 2015-1A, Class CR, 5.66%, 07/20/30 ^{(e)(f)} | 500 | 480,235 |
| Westcott Park CLO Ltd., Series 2016-1A, Class D, (3 mo. LIBOR US + 4.35%), 7.11%, 07/20/28 ^{(d)(e)} | 500 | 500,683 |
| York CLO 1 Ltd., Series 2014-1A ^{(e)(f)} : | | |
| Class BRR, 4.41%, 10/22/29 | 250 | 246,821 |
| Class CRR, 4.86%, 10/22/29 | 500 | 489,849 |
| York CLO Ltd., Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 6.36%, 10/20/29 ^{(d)(e)} | 500 | 500,143 |
| York CLO-3 Ltd., Series 2016-1A, Class ER, (3 mo. LIBOR US + 6.40%), 9.16%, 10/20/29 ^{(d)(e)} | 500 | 484,748 |
| Total Asset-Backed Securities 4.1% (Cost \$59,367,184) | | 58,244,716 |
| Corporate Bonds 110.0% | | |
| Aerospace & Defense 5.2% | | |
| Arconic, Inc.: | | |
| 6.15%, 08/15/20 | 1,540 | 1,590,050 |
| 5.40%, 04/15/21 | 45 | 46,287 |
| 5.87%, 02/23/22 | 1,363 | 1,422,631 |
| 5.13%, 10/01/24 | 6,434 | 6,369,660 |
| BBA US Holdings, Inc., 5.38%, 05/01/26 ^(e) | 1,733 | 1,765,494 |
| Bombardier, Inc. ^(e) : | | |
| 7.75%, 03/15/20 | 1,434 | 1,496,881 |
| 8.75%, 12/01/21 | 2,981 | 3,279,100 |
| 5.75%, 03/15/22 | 419 | 419,838 |
| 6.00%, 10/15/22 | 526 | 528,630 |

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| | | | |
|--|-----|--------------|--------------|
| 6.13%, 01/15/23 | | 2,954 | 2,976,155 |
| 7.50%, 12/01/24 | | 4,631 | 4,712,042 |
| 7.50%, 03/15/25 | | 4,012 | 4,047,105 |
| 7.88%, 04/15/27 | | 6,398 | 6,400,668 |
| Koppers, Inc., 6.00%, 02/15/25 ^(e) | | 224 | 196,000 |
| Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 ^(e) | | 1,543 | 1,598,934 |
| Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(e) | | 1,170 | 1,187,550 |
| TransDigm UK Holdings PLC, 6.88%, 05/15/26 ^(e) | | 1,686 | 1,643,850 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Aerospace & Defense (continued) | | | |
| TransDigm, Inc.: | | | |
| 6.00%, 07/15/22 | USD | 1,779 | \$ 1,811,911 |
| 6.50%, 07/15/24 | | 711 | 718,110 |
| 6.25%, 03/15/26 ^(e) | | 30,966 | 31,662,735 |
| 7.50%, 03/15/27 ^(e) | | 142 | 142,696 |
| | | | 74,016,327 |
| Air Freight & Logistics 0.0% | | | |
| XPO Logistics, Inc., 6.75%, 08/15/24 ^(e) | | 110 | 110,701 |
| Airlines 0.2% | | | |
| US Airways Pass-Through Trust, Series 2013-1, Class B, 5.38%, 05/15/23 | | 2,697 | 2,765,422 |
| Auto Components 0.6% | | | |
| Allison Transmission, Inc., 5.00%, 10/01/24 ^(e) | | 827 | 832,169 |
| GKN Holdings PLC, 3.38%, 05/12/32 | GBP | 405 | 518,607 |
| Goodyear Tire & Rubber Co., 5.00%, 05/31/26 | USD | 471 | 446,272 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp.: | | | |
| 6.00%, 08/01/20 | | 140 | 141,400 |
| 6.25%, 02/01/22 | | 1,452 | 1,495,270 |
| 6.75%, 02/01/24 | | 1,286 | 1,347,085 |
| 6.38%, 12/15/25 | | 982 | 1,010,232 |
| Tesla, Inc., 5.30%, 08/15/25 ^(e) | | 2,684 | 2,388,760 |
| | | | 8,179,795 |
| Banks 0.8% | | | |
| Allied Irish Banks PLC (5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ⁽ⁱ⁾ | EUR | 300 | 352,243 |
| Banco BPM SpA, 1.75%, 04/24/23 | | 150 | 166,940 |
| Banco de Sabadell SA, 5.38%, 12/12/28 ^(f) | | 100 | 116,555 |
| Banco Espirito Santo SA ^{(a)(j)} : | | | |
| 4.75%, 01/15/19 | | 1,900 | 621,332 |
| 4.00%, 01/21/19 | | 1,100 | 350,334 |
| Barclays PLC: | | | |
| 4.38%, 09/11/24 | USD | 3,020 | 2,965,088 |
| 5.20%, 05/12/26 | | 800 | 804,926 |
| CIT Group, Inc.: | | | |
| 5.00%, 08/15/22 | | 278 | 287,035 |
| 5.00%, 08/01/23 | | 404 | 419,312 |
| 5.25%, 03/07/25 | | 1,127 | 1,180,533 |

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| | | | |
|--|-----|-------|------------|
| 6.13%, 03/09/28 | | 634 | 687,890 |
| 6.00%, 04/01/36 | | 2,800 | 2,779,000 |
| Deutsche Pfandbriefbank AG, 4.60%, 02/22/27 | EUR | 100 | 119,415 |
| ING Groep NV, 6.75% ^{(f)(k)} | USD | 200 | 200,000 |
| Intesa Sanpaolo SpA, 6.63%, 09/13/23 | EUR | 100 | 132,190 |
| KBC Group NV, 4.75% ^{(f)(k)(g)} | | 200 | 228,059 |
| Unione di Banche Italiane SpA, 5.88%, 03/04/29 ^{(f)(g)} | | 400 | 456,117 |
| | | | 11,866,969 |
| Beverages 0.1% | | | |
| BWAY Holding Co., 4.75%, 04/15/24 | | 223 | 256,082 |
| OI European Group BV, 4.00%, 03/15/23 ^(e) | USD | 1,110 | 1,085,025 |
| Silgan Holdings, Inc., 3.25%, 03/15/25 | EUR | 100 | 117,157 |
| | | | 1,458,264 |
| Building Materials 0.1% | | | |
| Jeld-Wen, Inc., 4.63%, 12/15/25 ^(e) | USD | 823 | 774,649 |
| Building Products 1.2% | | | |
| American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 ^(e) | | 860 | 881,500 |
| Beacon Roofing Supply, Inc., 4.88%, 11/01/25 ^(e) | | 78 | 72,613 |
| CPG Merger Sub LLC, 8.00%, 10/01/21 ^(e) | | 2,165 | 2,132,525 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Building Products (continued) | | |
| Jeld-Wen, Inc., 4.88%, 12/15/27 ^(e) | USD 129 | \$ 119,486 |
| Masonite International Corp. ^(e) : | | |
| 5.63%, 03/15/23 | 2,959 | 3,010,782 |
| 5.75%, 09/15/26 | 989 | 989,000 |
| PGT Escrow Issuer, Inc., 6.75%, 08/01/26 ^(e) | 665 | 684,950 |
| Standard Industries, Inc. ^(e) : | | |
| 5.50%, 02/15/23 | 768 | 785,280 |
| 5.38%, 11/15/24 | 2,374 | 2,409,610 |
| 6.00%, 10/15/25 | 2,869 | 2,994,519 |
| 5.00%, 02/15/27 | 172 | 163,830 |
| 4.75%, 01/15/28 | 142 | 132,770 |
| USG Corp. ^(e) : | | |
| 5.50%, 03/01/25 | 904 | 913,040 |
| 4.88%, 06/01/27 | 1,586 | 1,601,337 |
| | | 16,891,242 |
| Cable Television Services 0.0% | | |
| Cincinnati Bell, Inc., 8.00%, 10/15/25 ^(e) | 703 | 636,215 |
| Capital Markets 1.3% | | |
| Blackstone CQP Holdco LP ^(e) : | | |
| 6.50%, 03/20/21 | 13,913 | 13,895,609 |
| 6.00%, 08/18/21 | 2,265 | 2,242,350 |
| Intertrust Group BV, 3.38%, 11/15/25 | EUR 281 | 326,482 |
| Lions Gate Capital Holdings LLC ^(e) : | | |
| 6.38%, 02/01/24 | USD 147 | 150,675 |
| 5.88%, 11/01/24 | 1,096 | 1,109,700 |
| LPL Holdings, Inc., 5.75%, 09/15/25 ^(e) | 323 | 326,634 |
| Stevens Holding Co., Inc., 6.13%, 10/01/26 ^(e) | 813 | 829,260 |
| | | 18,880,710 |
| Chemicals 2.9% | | |
| Alpha 2 BV, (8.75% Cash or 9.50% PIK), 8.75%, 06/01/23 ^{(e)(l)} | 1,632 | 1,562,640 |
| Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^(e) | 5,475 | 5,242,312 |
| Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(e) | 1,451 | 1,440,118 |
| Blue Cube Spinco LLC: | | |
| 9.75%, 10/15/23 | 3,228 | 3,616,167 |
| 10.00%, 10/15/25 | 2,170 | 2,484,650 |
| Chemours Co.: | | |
| 6.63%, 05/15/23 | 449 | 465,860 |
| 7.00%, 05/15/25 | 1,387 | 1,445,947 |

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| | | | |
|---|-----|--------------|--------------|
| 4.00%, 05/15/26 | EUR | 700 | 791,525 |
| 5.38%, 05/15/27 | USD | 1,581 | 1,533,570 |
| Element Solutions, Inc., 5.88%, 12/01/25 ^(e) | | 5,095 | 5,155,529 |
| GCP Applied Technologies, Inc., 5.50%, 04/15/26 ^(e) | | 1,186 | 1,194,895 |
| Huntsman International LLC: | | | |
| 5.13%, 11/15/22 | | 1,445 | 1,510,025 |
| 4.50%, 05/01/29 ^(g) | | 725 | 714,846 |
| INEOS Group Holdings SA, 5.38%, 08/01/24 | EUR | 150 | 172,867 |
| Momentive Performance Materials, Inc., 3.88%, 10/24/21 | USD | 1,625 | 1,750,937 |
| Montichem Holdco 3 SA, 5.25%, 06/15/21 | EUR | 200 | 226,307 |
| NOVA Chemicals Corp., 4.88%, 06/01/24 ^(e) | USD | 1,815 | 1,757,283 |
| OCI NV, 5.00%, 04/15/23 | EUR | 290 | 347,596 |
| Olin Corp.: | | | |
| 5.13%, 09/15/27 | USD | 530 | 533,975 |
| 5.00%, 02/01/30 | | 109 | 105,866 |
| PQ Corp. ^(e) : | | | |
| 6.75%, 11/15/22 | | 2,337 | 2,429,779 |
| 5.75%, 12/15/25 | | 2,911 | 2,818,226 |
| Solvay SA, 4.25% ^{(f)(k)} | EUR | 100 | 120,048 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Chemicals (continued) | | | |
| Versum Materials, Inc., 5.50%, 09/30/24 ^(e) | USD | 1,190 | \$ 1,237,600 |
| WR Grace & Co-Conn, 5.13%, 10/01/21 ^(e) | | 2,483 | 2,554,734 |
| | | | 41,213,302 |
| Commercial Services & Supplies 2.6% | | | |
| ADT Security Corp.: | | | |
| 3.50%, 07/15/22 | | 2,386 | 2,347,227 |
| 4.13%, 06/15/23 | | 1,292 | 1,267,775 |
| 4.88%, 07/15/32 ^(e) | | 2,840 | 2,392,700 |
| Advanced Disposal Services, Inc., 5.63%, 11/15/24 ^(e) | | 1,104 | 1,115,040 |
| Avolon Holdings Funding Ltd. ^(e) : | | | |
| 5.13%, 10/01/23 | | 1,939 | 1,958,390 |
| 5.25%, 05/15/24 ^(g) | | 1,772 | 1,816,300 |
| Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^(e) | | 1,310 | 1,313,275 |
| Core & Main LP, 6.13%, 08/15/25 ^(e) | | 2,795 | 2,690,187 |
| Fortress Transportation & Infrastructure Investors LLC ^(e) : | | | |
| 6.75%, 03/15/22 | | 444 | 452,658 |
| 6.50%, 10/01/25 | | 470 | 459,425 |
| GFL Environmental, Inc., 5.38%, 03/01/23 ^(e) | | 826 | 777,989 |
| Harland Clarke Holdings Corp., 8.38%, 08/15/22 ^(e) | | 2,752 | 2,569,680 |
| KAR Auction Services, Inc., 5.13%, 06/01/25 ^(e) | | 3,235 | 3,146,037 |
| Mobile Mini, Inc., 5.88%, 07/01/24 | | 3,503 | 3,546,787 |
| Park Aerospace Holdings Ltd. ^(e) : | | | |
| 3.63%, 03/15/21 | | 1,473 | 1,454,588 |
| 5.25%, 08/15/22 | | 2,560 | 2,620,698 |
| 5.50%, 02/15/24 | | 6 | 6,203 |
| Resideo Funding, Inc., 6.13%, 11/01/26 ^(e) | | 670 | 686,750 |
| Ritchie Bros Auctioneers, Inc., 5.38%, 01/15/25 ^(e) | | 1,289 | 1,311,558 |

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| | | |
|---|-----------|------------|
| United Rentals North America, Inc.: | | |
| 5.75%, 11/15/24 | 1,354 | 1,394,620 |
| 5.50%, 05/15/27 | 3,001 | 3,001,000 |
| Waste Pro USA, Inc., 5.50%, 02/15/26 ^(e) | 522 | 506,340 |
| | | 36,835,227 |
| Communications Equipment 2.2% | | |
| CommScope Finance LLC ^(e) : | | |
| 5.50%, 03/01/24 | 5,083 | 5,174,240 |
| 6.00%, 03/01/26 | 4,228 | 4,323,130 |
| 8.25%, 03/01/27 | 1,435 | 1,488,813 |
| CommScope Technologies LLC ^(e) : | | |
| 6.00%, 06/15/25 | 147 | 138,548 |
| 5.00%, 03/15/27 | 1,825 | 1,633,922 |
| CommScope, Inc., 5.00%, 06/15/21 ^(e) | 2,278 | 2,280,847 |
| Nokia OYJ: | | |
| 3.38%, 06/12/22 | 714 | 699,506 |
| 4.38%, 06/12/27 | 439 | 431,370 |
| 6.63%, 05/15/39 | 3,486 | 3,660,300 |
| Telefonaktiebolaget LM Ericsson, Series 7Y, 1.88%, 03/01/24 | EUR 100 | 114,377 |
| Zayo Group LLC/Zayo Capital, Inc.: | | |
| 6.00%, 04/01/23 | USD 2,128 | 2,154,600 |
| 6.38%, 05/15/25 | 2,304 | 2,286,720 |
| 5.75%, 01/15/27 ^(e) | 6,993 | 6,783,210 |
| | | 31,169,583 |
| Construction & Engineering 0.2% | | |
| Brand Industrial Services, Inc., 8.50%, 07/15/25 ^(e) | 1,282 | 1,157,005 |
| frontdoor, Inc., 6.75%, 08/15/26 ^(e) | 1,265 | 1,285,556 |
| | | 2,442,561 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Construction Materials 1.3% | | | |
| American Builders & Contractors Supply Co., Inc., 5.88%, 05/15/26 ^(e) | USD | 1,404 | \$ 1,426,815 |
| HD Supply, Inc., 5.38%, 10/15/26 ^(e) | | 11,200 | 11,368,000 |
| LKQ Italia Bondco SpA, 3.88%, 04/01/24 | EUR | 120 | 144,213 |
| Navistar International Corp., 6.63%, 11/01/25 ^(e) | USD | 1,823 | 1,879,568 |
| New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 ^(e) | | 1,002 | 1,007,010 |
| Williams Scotsman International, Inc. ^(e) : | | | |
| 7.88%, 12/15/22 | | 771 | 782,565 |
| 6.88%, 08/15/23 | | 1,457 | 1,431,502 |
| | | | 18,039,673 |
| Consumer Discretionary 0.9% | | | |
| AA Bond Co. Ltd., 4.88%, 07/31/43 | GBP | 180 | 230,250 |
| Live Nation Entertainment, Inc., 4.88%, 11/01/24 ^(e) | USD | 296 | 293,780 |
| Nielsen Co. Luxembourg Sarl, 5.00%, 02/01/25 ^(e) | | 601 | 593,488 |
| ServiceMaster Co. LLC, 5.13%, 11/15/24 ^(e) | | 1,865 | 1,874,325 |
| Staples, Inc., 8.50%, 09/15/25 ^(e) | | 2,112 | 2,069,760 |
| Star Merger Sub, Inc., 6.88%, 08/15/26 ^(e) | | 2,120 | 2,127,335 |
| Techem Verwaltungsgesellschaft 674 mbH, 6.00%, 07/30/26 | EUR | 280 | 326,032 |
| Viking Cruises Ltd. ^(e) : | | | |
| 6.25%, 05/15/25 | USD | 605 | 609,537 |
| 5.88%, 09/15/27 | | 5,103 | 4,918,016 |
| | | | 13,042,523 |
| Consumer Finance 3.3% | | | |
| Alliance Data Systems Corp. ^(e) : | | | |
| 5.88%, 11/01/21 | | 3,207 | 3,263,122 |
| 5.38%, 08/01/22 | | 1,863 | 1,890,945 |
| Ally Financial, Inc.: | | | |
| 5.13%, 09/30/24 | | 1,230 | 1,291,500 |
| 8.00%, 11/01/31 | | 11,654 | 14,392,690 |
| Ford Motor Credit Co. LLC, 3.02%, 03/06/24 | EUR | 100 | 113,745 |
| Iron Mountain UK PLC, 3.88%, 11/15/25 | GBP | 290 | 367,333 |
| Mulhacen Pte Ltd., (6.5% Cash or 7.25% PIK), 6.50%, 08/01/23 ⁽¹⁾ | EUR | 537 | 610,077 |
| Navient Corp.: | | | |
| 6.63%, 07/26/21 | USD | 1,454 | 1,503,072 |
| 6.50%, 06/15/22 | | 463 | 475,733 |
| 5.50%, 01/25/23 | | 1,115 | 1,101,063 |
| 7.25%, 09/25/23 | | 1,100 | 1,134,375 |
| 5.88%, 10/25/24 | | 375 | 359,531 |
| 6.75%, 06/25/25 | | 423 | 414,011 |
| 6.75%, 06/15/26 | | 572 | 549,120 |

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| | | | |
|---|-----|--------------|--------------|
| 5.63%, 08/01/33 | | 1,821 | 1,406,722 |
| Nexi Capital SpA, 3.63%, 05/01/23 ^(f) | EUR | 100 | 114,462 |
| Refinitiv US Holdings, Inc.: | | | |
| 4.50%, 05/15/26 | | 345 | 389,650 |
| 4.50%, 05/15/26 ^(e) | | 2,465 | 2,784,018 |
| 6.25%, 05/15/26 ^(e) | USD | 479 | 483,191 |
| 8.25%, 11/15/26 ^(e) | | 3,751 | 3,670,119 |
| Springleaf Finance Corp.: | | | |
| 6.13%, 05/15/22 | | 490 | 508,375 |
| 6.13%, 03/15/24 | | 1,798 | 1,818,227 |
| 6.88%, 03/15/25 | | 2,077 | 2,126,329 |
| 7.13%, 03/15/26 | | 1,108 | 1,121,850 |
| Verscend Escrow Corp., 9.75%, 08/15/26 ^(e) | | 5,478 | 5,601,255 |
| | | | 47,490,515 |
| Containers & Packaging 2.8% | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: | | | |
| 4.13%, 05/15/23 | EUR | 100 | 116,873 |
| 4.63%, 05/15/23 ^(e) | USD | 5,069 | 5,107,017 |
| | | <i>Par</i> | <i>Value</i> |
| <i>Security</i> | | <i>(000)</i> | |
| Containers & Packaging (continued) | | | |
| 6.75%, 05/15/24 | EUR | 100 | \$ 120,695 |
| 7.25%, 05/15/24 ^(e) | USD | 7,921 | 8,225,562 |
| 4.75%, 07/15/27 ^(e) | GBP | 427 | 522,884 |
| 4.75%, 07/15/27 | | 462 | 565,743 |
| BWAY Holding Co., 5.50%, 04/15/24 ^(e) | USD | 5,338 | 5,249,656 |
| Crown Americas LLC/Crown Americas Capital Corp. VI: | | | |
| 4.75%, 02/01/26 | | 3,052 | 3,061,537 |
| 4.25%, 09/30/26 | | 1,290 | 1,241,625 |
| Crown European Holdings SA, 3.38%, 05/15/25 | EUR | 100 | 121,138 |
| Greif, Inc., 6.50%, 03/01/27 ^(e) | USD | 520 | 529,818 |
| Intertape Polymer Group, Inc., 7.00%, 10/15/26 ^(e) | | 747 | 752,603 |
| Mercer International, Inc.: | | | |
| 6.50%, 02/01/24 | | 1,446 | 1,474,920 |
| 5.50%, 01/15/26 | | 767 | 732,485 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu: | | | |
| 5.75%, 10/15/20 | USD | 6,255 | 6,267,130 |
| 5.13%, 07/15/23 ^(e) | | 292 | 292,000 |
| 7.00%, 07/15/24 ^(e) | | 4,220 | 4,314,950 |
| Sealed Air Corp.: | | | |
| 4.50%, 09/15/23 | EUR | 160 | 201,760 |
| 5.13%, 12/01/24 ^(e) | USD | 142 | 146,056 |
| 6.88%, 07/15/33 ^(e) | | 700 | 731,500 |
| Smurfit Kappa Acquisitions ULC, 2.88%, 01/15/26 | EUR | 199 | 234,687 |
| | | | 40,010,639 |
| County/City/Special District/School District 0.0% | | | |
| European TopSoho Sarl, Series SMCP, 4.00%, 09/21/21 ^(m) | | 200 | 225,897 |

Diversified Consumer Services 1.5%

| | | | |
|--|-----|-------|------------|
| APX Group, Inc.: | | | |
| 8.75%, 12/01/20 | USD | 1,915 | 1,903,031 |
| 7.88%, 12/01/22 | | 1,649 | 1,636,633 |
| Ascend Learning LLC, 6.88%, 08/01/25 ^(e) | | 3,428 | 3,349,446 |
| Graham Holdings Co., 5.75%, 06/01/26 ^(e) | | 1,087 | 1,119,610 |
| Laureate Education, Inc., 8.25%, 05/01/25 ^(e) | | 591 | 638,280 |
| Matthews International Corp., 5.25%, 12/01/25 ^(e) | | 274 | 265,095 |
| Pinnacle Bidco PLC, 6.38%, 02/15/25 | GBP | 192 | 257,262 |
| Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^(e) | USD | 9,275 | 9,780,487 |
| RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 ^(e) | | 1,664 | 1,630,720 |
| Verisure Holding AB, 3.50%, 05/15/23 | EUR | 245 | 285,642 |
| | | | 20,866,206 |

Diversified Financial Services 1.4%

| | | | |
|---|-----|-----|---------|
| Arrow Global Finance PLC: | | | |
| 5.13%, 09/15/24 | GBP | 325 | 411,666 |
| (3 mo. Euribor + 2.88%), 2.88%, 04/01/25 ^(d) | EUR | 154 | 167,526 |
| Barclays PLC(5 year EUR Swap + 2.45%), 2.63%, 11/11/25 ⁽ⁱ⁾ | | 200 | 228,439 |
| Cabot Financial Luxembourg SA, 6.50%, 04/01/21 | GBP | 100 | 131,309 |
| Credit Suisse Group AG, 7.50% ^{(e)(f)(k)} | USD | 750 | 769,687 |
| DPL, Inc., 7.25%, 10/15/21 | | 230 | 246,675 |
| FS Energy & Power Fund, 7.50%, 08/15/23 ^(e) | | 490 | 495,787 |
| Garfunkelux Holdco 3 SA: | | | |
| 7.50%, 08/01/22 | EUR | 230 | 232,752 |
| 4.50%, 09/01/23 ^(f) | | 220 | 205,281 |
| Intrum AB, 2.75%, 07/15/22 | | 137 | 152,668 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Diversified Financial Services (continued) | | |
| Jefferies Finance LLC/JFIN Co-Issuer Corp. ^(e) : | | |
| 7.38%, 04/01/20 | USD 2,695 | \$ 2,700,390 |
| 6.88%, 04/15/22 | 2,552 | 2,545,620 |
| Lehman Brothers Holding Escrow, 1.00%, 09/22/18 ^{(a)(b)(j)} | 430 | 8,385 |
| Lehman Brothers Holdings, Inc.: ^{(a)(i)} | | |
| 5.38%, 10/17/17 | EUR 350 | 8,559 |
| 4.75%, 01/16/18 | 1,890 | 46,220 |
| 1.00%, 02/05/18 | 3,950 | 96,598 |
| 1.00%, 12/31/49 ^(b) | USD 1,535 | 29,933 |
| LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 ^(l) | EUR 220 | 252,371 |
| Lincoln Finance Ltd., 6.88%, 04/15/21 | 100 | 116,589 |
| MSCI, Inc., 5.25%, 11/15/24 ^(e) | USD 683 | 700,075 |
| Pershing Square Holdings Ltd., 5.50%, 07/15/22 ^(e) | 2,100 | 2,128,875 |
| Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^(e) | 2,395 | 2,418,950 |
| Travelport Corporate Finance PLC, 6.00%, 03/15/26 ^(e) | 1,106 | 1,172,360 |
| UniCredit SpA: | | |
| 6.57%, 01/14/22 ^(e) | 400 | 409,551 |
| (5 year EUR Swap + 4.10%), 5.75%, 10/28/25 ⁽ⁱ⁾ | EUR 525 | 623,979 |
| (5 year EUR Swap + 4.32%), 4.38%, 01/03/27 ⁽ⁱ⁾ | 367 | 428,248 |
| Vantiv LLC/Vanity Issuer Corp. ^(e) : | | |
| 3.88%, 11/15/25 | GBP 257 | 331,413 |
| 4.38%, 11/15/25 | USD 1,168 | 1,127,120 |
| Verisure Midholding AB, 5.75%, 12/01/23 | EUR 100 | 115,229 |
| WMG Acquisition Corp.: | | |
| 4.13%, 11/01/24 | 180 | 214,581 |
| 5.50%, 04/15/26 ^(e) | USD 918 | 923,737 |
| | | 19,440,573 |
| Diversified Telecommunication Services 2.3% | | |
| CenturyLink, Inc.: | | |
| Series P, 7.60%, 09/15/39 | 54 | 47,115 |
| Series S, 6.45%, 06/15/21 | 5,263 | 5,466,678 |
| Series U, 7.65%, 03/15/42 | 1,436 | 1,252,910 |
| Series W, 6.75%, 12/01/23 | 7 | 7,269 |
| Series Y, 7.50%, 04/01/24 | 3,223 | 3,409,330 |
| Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(e) | 1,797 | 1,626,285 |
| Embarq Corp., 8.00%, 06/01/36 | 2,334 | 2,252,310 |
| Frontier Communications Corp.: | | |
| 7.13%, 03/15/19 | 701 | 700,124 |
| 10.50%, 09/15/22 | 736 | 526,240 |
| 11.00%, 09/15/25 | 7,041 | 4,497,439 |

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|--|-----|--------------|--------------|
| Level 3 Financing, Inc.: | | | |
| 5.38%, 08/15/22 | | 243 | 244,519 |
| 5.63%, 02/01/23 | | 969 | 976,267 |
| 5.13%, 05/01/23 | | 1,292 | 1,300,191 |
| 5.38%, 05/01/25 | | 760 | 758,100 |
| 5.25%, 03/15/26 | | 4,892 | 4,794,160 |
| Qwest Corp., 6.75%, 12/01/21 | | 680 | 724,064 |
| SoftBank Group Corp.: | | | |
| 4.00%, 04/20/23 | EUR | 400 | 481,196 |
| 4.75%, 07/30/25 | | 215 | 259,027 |
| 5.00%, 04/15/28 | | 100 | 117,749 |
| Telecom Italia Capital SA: | | | |
| 6.38%, 11/15/33 | USD | 449 | 422,060 |
| 6.00%, 09/30/34 | | 1,507 | 1,356,300 |
| Telecom Italia SpA: | | | |
| 3.25%, 01/16/23 | EUR | 200 | 233,835 |
| 5.88%, 05/19/23 | GBP | 200 | 276,427 |
| 5.30%, 05/30/24 ^(e) | USD | 1,653 | 1,615,807 |
| | | <i>Par</i> | |
| | | <i>(000)</i> | <i>Value</i> |
| <i>Security</i> | | | |
| Diversified Telecommunication Services (continued) | | | |
| Telecom Italia SpA/Milano, 4.00%, 04/11/24 | USD | 139 | \$ 161,181 |
| | | | 33,506,583 |
| Electric Utilities 0.1% | | | |
| AES Corp., 5.50%, 04/15/25 | | 595 | 613,594 |
| NextEra Energy Operating Partners LP ^(e) : | | | |
| 4.25%, 09/15/24 | | 617 | 606,202 |
| 4.50%, 09/15/27 | | 654 | 622,935 |
| | | | 1,842,731 |
| Electronic Equipment, Instruments & Components 0.7% | | | |
| CDW LLC/CDW Finance Corp.: | | | |
| 5.00%, 09/01/23 | | 3,624 | 3,660,240 |
| 5.50%, 12/01/24 | | 5,332 | 5,558,610 |
| 5.00%, 09/01/25 | | 714 | 718,462 |
| Energizer Gamma Acquisition BV, 4.63%, 07/15/26 | EUR | 270 | 312,284 |
| Itron, Inc., 5.00%, 01/15/26 ^(e) | USD | 231 | 224,648 |
| | | | 10,474,244 |
| Energy Equipment & Services 1.2% | | | |
| Apergy Corp., 6.38%, 05/01/26 | | 641 | 640,199 |
| Calfrac Holdings LP, 8.50%, 06/15/26 ^(e) | | 658 | 486,920 |
| CSI Compressco LP/CSI Compressco Finance, Inc., 7.50%, 04/01/25 ^(e) | | 1,593 | 1,545,210 |
| Ensco PLC: | | | |
| 4.50%, 10/01/24 | | 336 | 259,963 |
| 5.20%, 03/15/25 | | 1,893 | 1,452,878 |
| Gates Global LLC/Gates Global Co., 6.00%, 07/15/22 ^(e) | | 3,066 | 3,077,988 |
| Oceanering International, Inc., 4.65%, 11/15/24 | | 432 | 399,060 |
| Pattern Energy Group, Inc., 5.88%, 02/01/24 ^(e) | | 935 | 952,185 |

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| | | |
|--|-------|------------|
| Pioneer Energy Services Corp., 6.13%, 03/15/22 | 1,279 | 786,585 |
| SESI LLC, 7.75%, 09/15/24 | 1,321 | 1,122,850 |
| Transocean, Inc.: | | |
| 8.38%, 12/15/21 | 275 | 288,750 |
| 9.00%, 07/15/23 ^(e) | 3,195 | 3,370,725 |
| USA Compression Partners LP/USA Compression Finance Corp.: | | |
| 6.88%, 04/01/26 | 1,705 | 1,734,837 |
| 6.88%, 09/01/27 ^{(e)(g)} | 1,339 | 1,365,780 |
| | | 17,483,930 |
| Environmental, Maintenance, & Security Service 0.2% | | |
| Hulk Finance Corp., 7.00%, 06/01/26 ^(e) | 828 | 786,600 |
| Tervita Escrow Corp., 7.63%, 12/01/21 ^(e) | 1,577 | 1,573,058 |
| | | 2,359,658 |
| Equity Real Estate Investment Trusts (REITs) 1.8% | | |
| Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 ^(e) | 985 | 954,219 |
| Hilton Domestic Operating Co., Inc.: | | |
| 4.25%, 09/01/24 | 2,468 | 2,434,065 |
| 5.13%, 05/01/26 ^(e) | 2,280 | 2,291,400 |
| Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25 | 350 | 348,250 |
| iStar, Inc.: | | |
| 4.63%, 09/15/20 | 221 | 222,105 |
| 6.00%, 04/01/22 | 529 | 528,339 |
| 5.25%, 09/15/22 | 596 | 584,080 |
| MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.: | | |
| 5.63%, 05/01/24 | 8,085 | 8,347,762 |
| 4.50%, 09/01/26 | 2,451 | 2,348,867 |
| 4.50%, 01/15/28 | 1,613 | 1,508,155 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Equity Real Estate Investment Trusts (REITs) (continued) | | |
| MPT Operating Partnership LP/MPT Finance Corp.: | | |
| 6.38%, 03/01/24 | USD 197 | \$ 206,357 |
| 5.50%, 05/01/24 | 271 | 277,436 |
| 5.00%, 10/15/27 | 4,148 | 4,116,890 |
| Starwood Property Trust, Inc., 5.00%, 12/15/21 | 1,695 | 1,731,019 |
| | | 25,898,944 |
| Food & Staples Retailing 0.3% | | |
| Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC: | | |
| 6.63%, 06/15/24 | 285 | 285,000 |
| 5.75%, 03/15/25 | 606 | 575,700 |
| 7.50%, 03/15/26 ^(e) | 629 | 647,870 |
| B&M European Value Retail SA, 4.13%, 02/01/22 | GBP 225 | 299,063 |
| Casino Guichard Perrachon SA: | | |
| 4.56%, 01/25/23 | EUR 200 | 233,456 |
| 4.50%, 03/07/24 | 100 | 115,208 |
| Distribuidora Internacional de Alimentacion SA, 1.00%, 04/28/21 | 300 | 247,396 |
| Nomad Foods Bondco PLC, 3.25%, 05/15/24 | 200 | 232,339 |
| Post Holdings, Inc., 5.63%, 01/15/28 ^(e) | USD 484 | 467,665 |
| Premier Foods Finance PLC, 6.25%, 10/15/23 | GBP 200 | 269,249 |
| Rite Aid Corp., 6.13%, 04/01/23 ^(e) | USD 943 | 803,908 |
| Tesco PLC, 5.00%, 03/24/23 | GBP 100 | 144,132 |
| | | 4,320,986 |
| Food Products 1.1% | | |
| Aramark International Finance Sarl, 3.13%, 04/01/25 | EUR 120 | 141,991 |
| Aramark Services, Inc.: | | |
| 5.13%, 01/15/24 | USD 1,104 | 1,128,840 |
| 5.00%, 04/01/25 ^(e) | 148 | 150,590 |
| 5.00%, 02/01/28 ^(e) | 2,829 | 2,793,637 |
| B&G Foods, Inc., 5.25%, 04/01/25 | 971 | 927,305 |
| Boparan Finance PLC: | | |
| 5.25%, 07/15/19 | GBP 76 | 98,904 |
| 5.50%, 07/15/21 | 100 | 99,108 |
| Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 ^(e) | USD 830 | 747,000 |
| JBS USA LUX SA/JBS USA Finance, Inc. ^(e) : | | |
| 5.88%, 07/15/24 | 1,282 | 1,317,896 |
| 5.75%, 06/15/25 | 5,217 | 5,282,212 |
| Post Holdings, Inc. ^(e) : | | |
| 5.50%, 03/01/25 | 1,572 | 1,575,930 |
| 5.75%, 03/01/27 | 207 | 203,636 |

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| | | | |
|--|-----|--------------|--------------|
| Simmons Foods, Inc., 7.75%, 01/15/24 ^(e) | | 1,306 | 1,364,770 |
| | | | 15,831,819 |
| Forest Products 0.2% | | | |
| JBS USA LUX SA/JBS USA Finance, Inc., 6.75%, 02/15/28 ^(e) | | 2,106 | 2,178,246 |
| Health Care Equipment & Supplies 2.2% | | | |
| Avantor, Inc.: | | | |
| 4.75%, 10/01/24 | EUR | 126 | 148,003 |
| 6.00%, 10/01/24 ^(e) | USD | 8,547 | 8,723,282 |
| 9.00%, 10/01/25 ^(e) | | 5,630 | 6,031,137 |
| Hologic, Inc. ^(e) : | | | |
| 4.38%, 10/15/25 | | 204 | 200,430 |
| 4.63%, 02/01/28 | | 714 | 689,010 |
| Immucor, Inc., 11.13%, 02/15/22 ^(e) | | 1,380 | 1,397,250 |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC ^(e) : | | | |
| 4.88%, 04/15/20 | | 1,110 | 1,104,561 |
| 5.75%, 08/01/22 | | 1,506 | 1,415,640 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Health Care Equipment & Supplies (continued) | | | |
| Ortho-Clinical Diagnostics, Inc./Ortho-Clinical Diagnostics SA, 6.63%, 05/15/22 ^(e) | USD | 9,878 | \$ 9,507,575 |
| Teleflex, Inc.: | | | |
| 4.88%, 06/01/26 | | 826 | 836,325 |
| 4.63%, 11/15/27 | | 608 | 603,483 |
| | | | 30,656,696 |
| Health Care Providers & Services 7.0% | | | |
| Acadia Healthcare Co., Inc.: | | | |
| 5.13%, 07/01/22 | | 782 | 770,270 |
| 5.63%, 02/15/23 | | 974 | 966,695 |
| 6.50%, 03/01/24 | | 986 | 981,070 |
| AHP Health Partners, Inc., 9.75%, 07/15/26 ^(e) | | 1,052 | 1,104,600 |
| Centene Corp.: | | | |
| 4.75%, 05/15/22 | | 2,467 | 2,513,256 |
| 5.38%, 06/01/26 ^(e) | | 10,367 | 10,755,762 |
| CHS/Community Health Systems, Inc. ^(e) : | | | |
| 8.63%, 01/15/24 | | 3,879 | 3,995,370 |
| 8.00%, 03/15/26 | | 1,744 | 1,721,032 |
| DaVita, Inc., 5.00%, 05/01/25 | | 1,938 | 1,870,170 |
| Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 ^{(e)(1)} | | 1,276 | 1,279,190 |
| Encompass Health Corp., 5.75%, 11/01/24 | | 1,170 | 1,182,051 |
| HCA, Inc.: | | | |
| 4.75%, 05/01/23 | | 165 | 171,006 |
| 5.00%, 03/15/24 | | 2,326 | 2,429,918 |
| 5.38%, 02/01/25 | | 2,772 | 2,875,091 |
| 5.88%, 02/15/26 | | 39 | 41,194 |
| 5.25%, 06/15/26 | | 2,456 | 2,590,287 |
| 5.38%, 09/01/26 | | 2,251 | 2,307,275 |
| 5.63%, 09/01/28 | | 5,700 | 5,892,375 |

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| | | |
|---|-----------|------------|
| 5.88%, 02/01/29 | 6,026 | 6,319,767 |
| 5.50%, 06/15/47 | 5,497 | 5,710,722 |
| MEDNAX, Inc., 5.25%, 12/01/23 ^(e) | 933 | 943,496 |
| Molina Healthcare, Inc.: | | |
| 5.38%, 11/15/22 | 774 | 797,946 |
| 4.88%, 06/15/25 ^(e) | 685 | 674,725 |
| MPH Acquisition Holdings LLC, 7.13%, 06/01/24 ^(e) | 2,590 | 2,601,318 |
| NVA Holdings, Inc., 6.88%, 04/01/26 ^(e) | 1,005 | 969,825 |
| Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 ^{(e)(l)} | 5,128 | 5,062,413 |
| RegionalCare Hospital Partners Holdings, Inc., 8.25%, 05/01/23 ^(e) | 4,127 | 4,410,731 |
| Sotera Health Holdings LLC, 6.50%, 05/15/23 ^(e) | 1,538 | 1,549,535 |
| Surgery Center Holdings, Inc. ^(e) : | | |
| 8.88%, 04/15/21 | 1,066 | 1,084,655 |
| 6.75%, 07/01/25 | 1,254 | 1,141,140 |
| Tenet Healthcare Corp.: | | |
| 6.00%, 10/01/20 | 3,670 | 3,793,863 |
| 8.13%, 04/01/22 | 4,174 | 4,455,745 |
| 4.63%, 07/15/24 | 6,003 | 5,987,993 |
| 6.25%, 02/01/27 ^(e) | 4,043 | 4,161,763 |
| Vizient, Inc., 10.38%, 03/01/24 ^(e) | 1,875 | 2,029,688 |
| WellCare Health Plans, Inc.: | | |
| 5.25%, 04/01/25 | 1,404 | 1,433,414 |
| 5.38%, 08/15/26 ^(e) | 2,015 | 2,072,931 |
| | | 98,648,282 |
| Health Care Technology 0.3% | | |
| Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 03/01/25 ^(e) | 2,130 | 2,078,773 |
| IQVIA, Inc.: | | |
| 3.25%, 03/15/25 | EUR 1,200 | 1,393,965 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Health Care Technology (continued) | | |
| 3.25%, 03/15/25 ^(e) | EUR 100 | \$ 116,164 |
| 5.00%, 10/15/26 ^(e) | USD 1,254 | 1,275,945 |
| | | 4,864,847 |
| Hotels, Restaurants & Leisure 4.6% | | |
| 1011778 BC ULC/New Red Finance, Inc. ^(e) : | | |
| 4.25%, 05/15/24 | 3,317 | 3,229,929 |
| 5.00%, 10/15/25 | 8,294 | 8,029,629 |
| Boyd Gaming Corp., 6.00%, 08/15/26 | 526 | 539,479 |
| Boyne USA, Inc., 7.25%, 05/01/25 ^(e) | 813 | 869,910 |
| Caesars Resort Collection LLC/CRC Finco, Inc., 5.25%, 10/15/25 ^(e) | 2,647 | 2,511,341 |
| Churchill Downs, Inc., 4.75%, 01/15/28 ^(e) | 903 | 862,546 |
| Cirsa Finance International Sarl, 6.25%, 12/20/23 | EUR 162 | 193,488 |
| CPUK Finance Ltd., 4.25%, 02/28/47 | GBP 174 | 228,408 |
| EI Group PLC, 6.38%, 02/15/22 | 110 | 148,743 |
| Eldorado Resorts, Inc.: | | |
| 6.00%, 04/01/25 | USD 812 | 826,291 |
| 6.00%, 09/15/26 ^(e) | 717 | 729,548 |
| ESH Hospitality, Inc., 5.25%, 05/01/25 ^(e) | 1,918 | 1,908,410 |
| GLP Capital LP/GLP Financing II, Inc.: | | |
| 5.38%, 11/01/23 | 256 | 265,841 |
| 5.25%, 06/01/25 | 1,008 | 1,043,774 |
| 5.38%, 04/15/26 | 942 | 970,599 |
| Golden Nugget, Inc., 6.75%, 10/15/24 ^(e) | 3,602 | 3,620,010 |
| Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.88%, 04/01/27 | 529 | 526,355 |
| KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC ^(e) : | | |
| 5.00%, 06/01/24 | 255 | 257,741 |
| 5.25%, 06/01/26 | 1,878 | 1,910,865 |
| 4.75%, 06/01/27 | 790 | 778,150 |
| Ladbrokes Group Finance PLC, 5.13%, 09/08/23 | GBP 220 | 300,493 |
| Marriott Ownership Resorts, Inc., 6.50%, 09/15/26 ^(e) | USD 386 | 398,545 |
| Melco Resorts Finance Ltd., 4.88%, 06/06/25 ^(e) | 1,847 | 1,768,502 |
| MGM Resorts International: | | |
| 6.63%, 12/15/21 | 2,010 | 2,140,650 |
| 7.75%, 03/15/22 | 2,666 | 2,925,935 |
| 4.63%, 09/01/26 | 3,124 | 2,967,800 |
| Sabre GBLB, Inc. ^(e) : | | |
| 5.38%, 04/15/23 | 1,516 | 1,546,320 |
| 5.25%, 11/15/23 | 882 | 899,640 |
| Scientific Games International, Inc.: | | |
| 10.00%, 12/01/22 | 6,661 | 7,002,376 |

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| | | | | |
|--|-----|--------------|----|--------------|
| 5.00%, 10/15/25 ^(e) | | 2,796 | | 2,708,625 |
| 3.38%, 02/15/26 | EUR | 800 | | 870,158 |
| Sisal Group SpA, 7.00%, 07/31/23 | | 310 | | 362,748 |
| Six Flags Entertainment Corp. ^(e) : | | | | |
| 4.88%, 07/31/24 | USD | 4,525 | | 4,457,125 |
| 5.50%, 04/15/27 | | 875 | | 859,687 |
| Station Casinos LLC, 5.00%, 10/01/25 ^(e) | | 924 | | 897,435 |
| Stonegate Pub Co. Financing PLC: | | | | |
| 7.17%, 03/15/22 ^(f) | GBP | 100 | | 132,967 |
| (3 mo. LIBOR GBP + 4.38%), 5.28%, 03/15/22 ^(d) | | 150 | | 196,247 |
| Unique Pub Finance Co. PLC, Series N, 6.46%, 03/30/32 | | 1,000 | | 1,273,420 |
| Vue International Bidco PLC, 7.88%, 07/15/20 | | 520 | | 685,308 |
| Wyndham Destinations, Inc.: | | | | |
| 5.40%, 04/01/24 | USD | 100 | | 100,500 |
| 5.75%, 04/01/27 | | 306 | | 303,705 |
| | | <i>Par</i> | | |
| <i>Security</i> | | <i>(000)</i> | | <i>Value</i> |
| Hotels, Restaurants & Leisure (continued) | | | | |
| Wyndham Hotels & Resorts, Inc., 5.38%, 04/15/26 ^(e) | USD | 527 | \$ | 533,140 |
| Wynn Macau Ltd. ^(e) : | | | | |
| 4.88%, 10/01/24 | | 860 | | 824,088 |
| 5.50%, 10/01/27 | | 980 | | 929,162 |
| Yum! Brands, Inc.: | | | | |
| 3.88%, 11/01/23 | | 721 | | 706,580 |
| 5.35%, 11/01/43 | | 30 | | 25,650 |
| | | | | 65,267,863 |
| Household Durables 1.4% | | | | |
| Algeco Global Finance PLC, 8.00%, 02/15/23 ^(e) | | 3,407 | | 3,398,482 |
| Lennar Corp.: | | | | |
| 6.63%, 05/01/20 | | 1,160 | | 1,196,250 |
| 8.38%, 01/15/21 | | 2,810 | | 3,031,287 |
| 4.88%, 12/15/23 | | 968 | | 982,520 |
| 5.25%, 06/01/26 | | 302 | | 303,133 |
| 4.75%, 11/29/27 | | 2,510 | | 2,437,838 |
| Mattamy Group Corp. ^(e) : | | | | |
| 6.88%, 12/15/23 | | 924 | | 917,070 |
| 6.50%, 10/01/25 | | 388 | | 372,844 |
| MDC Holdings, Inc., 6.00%, 01/15/43 | | 716 | | 608,600 |
| Meritage Homes Corp., 5.13%, 06/06/27 | | 404 | | 376,730 |
| PulteGroup, Inc., 6.38%, 05/15/33 | | 2,805 | | 2,657,737 |
| Tempur Sealy International, Inc., 5.50%, 06/15/26 | | 1,535 | | 1,531,163 |
| TRI Pointe Group, Inc., 4.88%, 07/01/21 | | 292 | | 291,270 |
| TRI Pointe Group, Inc./TRI Pointe Homes, Inc., 4.38%, 06/15/19 | | 1,060 | | 1,058,675 |
| | | | | 19,163,599 |
| Household Products 0.2% | | | | |
| Diamond (BC) BV, 5.63%, 08/15/25 | EUR | 120 | | 123,213 |
| Energizer Holdings, Inc. ^(e) : | | | | |
| 6.38%, 07/15/26 | USD | 365 | | 368,650 |

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| | | |
|---|-------|------------|
| 7.75%, 01/15/27 | 1,661 | 1,768,965 |
| | | 2,260,828 |
| Independent Power and Renewable Electricity Producers 2.4% | | |
| AES Corp.: | | |
| 4.50%, 03/15/23 | 1,021 | 1,028,658 |
| 4.88%, 05/15/23 | 327 | 330,168 |
| 6.00%, 05/15/26 | 1,360 | 1,431,400 |
| 5.13%, 09/01/27 | 1,541 | 1,583,377 |
| Calpine Corp.: | | |
| 6.00%, 01/15/22 ^(e) | 251 | 254,451 |
| 5.38%, 01/15/23 | 6,061 | 6,000,390 |
| 5.88%, 01/15/24 ^(e) | 1,312 | 1,338,240 |
| 5.75%, 01/15/25 | 320 | 306,400 |
| 5.25%, 06/01/26 ^(e) | 4,195 | 4,111,100 |
| Clearway Energy Operating LLC: | | |
| 5.38%, 08/15/24 | 2,005 | 1,964,900 |
| 5.75%, 10/15/25 ^(e) | 1,199 | 1,178,018 |
| 5.00%, 09/15/26 | 485 | 452,263 |
| MPM Escrow LLC, 8.88%, 10/15/20 ^(b) | 3,738 | |
| NRG Energy, Inc.: | | |
| 6.25%, 05/01/24 | 297 | 307,395 |
| 6.63%, 01/15/27 | 7,587 | 8,068,300 |
| 5.75%, 01/15/28 | 1,878 | 1,927,297 |
| TerraForm Power Operating LLC ^(e) : | | |
| 4.25%, 01/31/23 | 1,191 | 1,179,936 |
| 6.63%, 06/15/25 ⁽ⁿ⁾ | 140 | 147,000 |
| 5.00%, 01/31/28 | 1,185 | 1,125,750 |
| Vistra Energy Corp., 7.63%, 11/01/24 | 778 | 826,625 |
| | | 33,561,668 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Industrial Conglomerates 0.3% | | |
| Algeco Global Finance PLC, 6.50%, 02/15/23 | EUR 500 | \$ 581,521 |
| BWX Technologies, Inc., 5.38%, 07/15/26 ^(e) | USD 855 | 872,100 |
| Vertiv Group Corp., 9.25%, 10/15/24 ^(e) | 3,333 | 3,333,000 |
| | | 4,786,621 |
| Insurance 1.2% | | |
| Acrisure LLC/Acrisure Finance, Inc., 8.13%, 02/15/24 ^(e) | 334 | 341,933 |
| Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer, 8.25%, 08/01/23 ^(e) | 7,509 | 7,757,736 |
| AmWINS Group, Inc., 7.75%, 07/01/26 ^(e) | 953 | 976,825 |
| Ardonagh Midco 3 PLC: | | |
| 8.38%, 07/15/23 | GBP 100 | 114,331 |
| 8.63%, 07/15/23 ^(e) | USD 950 | 836,000 |
| Assicurazioni Generali SpA ⁽ⁱ⁾ : | | |
| (3 mo. Euribor + 7.11%), 7.75%, 12/12/42 | EUR 100 | 134,788 |
| (3 mo. Euribor + 5.35%), 5.50%, 10/27/47 | 200 | 247,168 |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.00%, 01/23/27 | 200 | 270,384 |
| HUB International Ltd., 7.00%, 05/01/26 ^(e) | USD 3,910 | 3,831,800 |
| Nationstar Mortgage Holdings, Inc. ^(e) : | | |
| 8.13%, 07/15/23 | 1,304 | 1,326,820 |
| 9.13%, 07/15/26 | 977 | 998,982 |
| USIS Merger Sub, Inc., 6.88%, 05/01/25 ^(e) | 544 | 529,040 |
| | | 17,365,807 |
| Interactive Media & Services 1.2% | | |
| Equinix, Inc.: | | |
| 5.38%, 01/01/22 | 1,110 | 1,141,219 |
| 2.88%, 03/15/24 | EUR 345 | 403,608 |
| 5.88%, 01/15/26 | USD 3,457 | 3,621,207 |
| Match Group, Inc., 5.63%, 02/15/29 ^(e) | 1,031 | 1,025,201 |
| Netflix, Inc.: | | |
| 5.50%, 02/15/22 | 2,087 | 2,186,132 |
| 4.38%, 11/15/26 | 643 | 616,881 |
| 5.88%, 11/15/28 ^(e) | 3,589 | 3,738,123 |
| 4.63%, 05/15/29 | EUR 250 | 301,140 |
| Symantec Corp., 5.00%, 04/15/25 ^(e) | USD 2,092 | 2,085,188 |
| Uber Technologies, Inc., 7.50%, 11/01/23 ^(e) | 1,618 | 1,654,405 |
| United Group BV: | | |
| 4.38%, 07/01/22 | EUR 258 | 297,692 |
| (3 mo. Euribor + 4.38%), 4.38%, 07/01/23 ^(d) | 195 | 222,912 |
| | | 17,293,708 |

IT Services 1.7%

Banff Merger Sub, Inc.:

| | | | |
|--|-----|-------|-----------|
| 8.38%, 09/01/26 | | 600 | 673,748 |
| 9.75%, 09/01/26 ^(e) | USD | 7,589 | 7,351,844 |
| First Data Corp., 5.75%, 01/15/24 ^(e) | | 7,738 | 7,965,884 |
| Gartner, Inc., 5.13%, 04/01/25 ^(e) | | 1,176 | 1,184,820 |
| InterXion Holding NV, 4.75%, 06/15/25 | EUR | 464 | 558,361 |
| WEX, Inc., 4.75%, 02/01/23 ^(e) | USD | 3,891 | 3,861,817 |
| Xerox Corp.: | | | |
| 4.80%, 03/01/35 | | 2,281 | 1,830,503 |
| 6.75%, 12/15/39 | | 178 | 169,545 |

23,596,522

Leisure Products 0.2%

Mattel, Inc.:

| | | | |
|--------------------------------|--|-------|-----------|
| 6.75%, 12/31/25 ^(e) | | 2,345 | 2,306,894 |
| 6.20%, 10/01/40 | | 566 | 457,752 |
| 5.45%, 11/01/41 | | 332 | 253,980 |

3,018,626

Par
*(000)**Value**Security***Machinery 1.1%**Colfax Corp.^(e):

| | | | |
|--|-----|-------|--------------|
| 6.00%, 02/15/24 | USD | 2,531 | \$ 2,613,258 |
| 6.38%, 02/15/26 | | 1,416 | 1,476,180 |
| Mueller Water Products, Inc., 5.50%, 06/15/26 ^(e) | | 1,246 | 1,255,345 |
| Platin 1426 GmbH, 5.38%, 06/15/23 | EUR | 158 | 171,180 |
| SPX FLOW, Inc. ^(e) : | | | |
| 5.63%, 08/15/24 | USD | 727 | 727,000 |
| 5.88%, 08/15/26 | | 623 | 624,558 |
| Terex Corp., 5.63%, 02/01/25 ^(e) | | 4,399 | 4,278,027 |
| Titan Acquisition Ltd./Titan Co-Borrower LLC, 7.75%, 04/15/26 ^(e) | | 2,965 | 2,594,375 |
| Wabash National Corp., 5.50%, 10/01/25 ^(e) | | 1,510 | 1,392,975 |

15,132,898

Media 14.3%Altice Financing SA^(e):

| | | | |
|--|-----|-------|-----------|
| 6.63%, 02/15/23 | | 3,688 | 3,770,980 |
| 7.50%, 05/15/26 | | 2,899 | 2,804,782 |
| Altice Finco SA, 7.63%, 02/15/25 ^(e) | | 240 | 214,800 |
| Altice France SA ^(e) : | | | |
| 7.38%, 05/01/26 | | 8,164 | 8,010,925 |
| 8.13%, 02/01/27 | | 5,512 | 5,539,560 |
| Altice Luxembourg SA, 7.75%, 05/15/22 ^(e) | | 6,893 | 6,849,919 |
| AMC Networks, Inc., 4.75%, 08/01/25 | | 3,441 | 3,343,147 |
| Block Communications, Inc., 6.88%, 02/15/25 ^(e) | | 685 | 707,263 |
| Cablevision Systems Corp., 8.00%, 04/15/20 | | 2,224 | 2,329,640 |
| Capital Stage Finance BV, 5.25% ^{(f)(k)(m)} | EUR | 100 | 112,315 |
| CBS Radio, Inc., 7.25%, 11/01/24 ^(e) | USD | 103 | 101,970 |

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| | | |
|--|---------|------------|
| CCO Holdings LLC/CCO Holdings Capital Corp. ^(e) : | | |
| 4.00%, 03/01/23 | 1,937 | 1,912,787 |
| 5.13%, 05/01/23 | 137 | 139,411 |
| 5.13%, 05/01/27 | 15,268 | 15,026,308 |
| 5.88%, 05/01/27 | 142 | 145,861 |
| 5.00%, 02/01/28 | 1,382 | 1,329,311 |
| Clear Channel International BV, 8.75%, 12/15/20 ^(e) | 4,201 | 4,300,774 |
| Clear Channel Worldwide Holdings, Inc.: | | |
| 6.50%, 11/15/22 | 4,835 | 4,937,744 |
| 9.25%, 02/15/24 ^(e) | 11,495 | 12,055,381 |
| Series B, 7.63%, 03/15/20 | 5,953 | 5,955,976 |
| Series B, 6.50%, 11/15/22 | 10,424 | 10,658,540 |
| CSC Holdings LLC: | | |
| 5.38%, 07/15/23 ^(e) | 5,009 | 5,147,749 |
| 5.25%, 06/01/24 | 4,920 | 4,918,327 |
| 7.75%, 07/15/25 ^(e) | 4,974 | 5,309,745 |
| 6.63%, 10/15/25 ^(e) | 1,611 | 1,699,605 |
| 10.88%, 10/15/25 ^(e) | 11,138 | 12,920,248 |
| 5.50%, 05/15/26 ^(e) | 3,501 | 3,540,386 |
| 5.38%, 02/01/28 ^(e) | 1,000 | 982,500 |
| 6.50%, 02/01/29 ^(e) | 2,799 | 2,928,482 |
| Series 144S, 5.13%, 12/15/21 ^(e) | 6,425 | 6,445,175 |
| DISH DBS Corp.: | | |
| 6.75%, 06/01/21 | 2,450 | 2,505,125 |
| 5.88%, 07/15/22 | 4,574 | 4,368,170 |
| 5.00%, 03/15/23 | 1,948 | 1,733,720 |
| 5.88%, 11/15/24 | 2,621 | 2,207,406 |
| DKT Finance ApS, 7.00%, 06/17/23 | EUR 250 | 306,614 |
| Getty Images, Inc., 9.75%, 03/01/27 ^(e) | USD 460 | 463,450 |
| Gray Television, Inc., 7.00%, 05/15/27 ^(e) | 1,423 | 1,504,822 |
| Hughes Satellite Systems Corp.: | | |
| 7.63%, 06/15/21 | 595 | 638,138 |
| 5.25%, 08/01/26 | 916 | 895,390 |
| Inmarsat Finance PLC, 4.88%, 05/15/22 ^(e) | 731 | 731,000 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Media (continued) | | | |
| Intelsat Jackson Holdings SA: | | | |
| 5.50%, 08/01/23 | USD | 3,947 | \$ 3,601,637 |
| 8.50%, 10/15/24 ^(e) | | 5,657 | 5,711,873 |
| 9.75%, 07/15/25 ^(e) | | 5,021 | 5,209,287 |
| Lamar Media Corp., 5.75%, 02/01/26 ^(e) | | 716 | 749,115 |
| Level 3 Parent LLC, 5.75%, 12/01/22 | | 1,939 | 1,960,814 |
| MDC Partners, Inc., 6.50%, 05/01/24 ^(e) | | 2,177 | 1,885,826 |
| Meredith Corp., 6.88%, 02/01/26 | | 776 | 801,453 |
| Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 ^(e) | | 1,100 | 1,148,081 |
| Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 04/15/22 ^(e) | | 2,780 | 2,773,050 |
| Outfront Media Capital LLC/Outfront Media Capital Corp., 5.88%, 03/15/25 | | 354 | 362,956 |
| Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 ^(e) | | 1,450 | 1,397,438 |
| Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 ^(e) | | 390 | 378,300 |
| Sirius XM Radio, Inc. ^(e) : | | | |
| 4.63%, 05/15/23 | | 230 | 232,588 |
| 5.00%, 08/01/27 | | 1,151 | 1,125,103 |
| TEGNA, Inc.: | | | |
| 5.13%, 10/15/19 | | 457 | 458,143 |
| 5.50%, 09/15/24 ^(e) | | 344 | 340,130 |
| Tele Columbus AG, 3.88%, 05/02/25 | EUR | 100 | 100,763 |
| Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 ^(e) | USD | 2,400 | 2,310,000 |
| Telenet Finance VI Luxembourg SCA, 4.88%, 07/15/27 | EUR | 270 | 329,694 |
| Telesat Canada/Telesat LLC, 8.88%, 11/15/24 ^(e) | USD | 2,154 | 2,315,550 |
| Tribune Media Co., 5.88%, 07/15/22 | | 1,962 | 1,996,335 |
| United Group BV, 4.88%, 07/01/24 | EUR | 199 | 229,713 |
| Unitymedia GmbH, 3.75%, 01/15/27 | | 100 | 119,353 |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH: | | | |
| 3.50%, 01/15/27 | | 100 | 119,574 |
| 6.25%, 01/15/29 | | 270 | 339,727 |
| Univision Communications, Inc. ^(e) : | | | |
| 5.13%, 05/15/23 | USD | 2,007 | 1,821,352 |
| 5.13%, 02/15/25 | | 1,200 | 1,050,000 |
| UPC Holding BV: | | | |
| 5.50%, 01/15/28 ^(e) | | 220 | 226,050 |
| 3.88%, 06/15/29 | EUR | 100 | 118,508 |
| UPCB Finance IV Ltd.: | | | |
| 5.38%, 01/15/25 ^(e) | USD | 992 | 1,014,320 |
| 4.00%, 01/15/27 | EUR | 360 | 428,441 |
| UPCB Finance VII Ltd., 3.63%, 06/15/29 | | 160 | 190,491 |
| Videotron Ltd., 5.13%, 04/15/27 ^(e) | USD | 2,383 | 2,418,745 |
| Virgin Media Finance PLC: | | | |

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| | | | |
|---|-----|--------------|--------------|
| 6.38%, 10/15/24 | GBP | 140 | 192,615 |
| 5.75%, 01/15/25 ^(e) | USD | 4,988 | 4,963,060 |
| Virgin Media Secured Finance PLC: | | | |
| 5.50%, 01/15/25 | GBP | 180 | 244,124 |
| 6.25%, 03/28/29 | | 400 | 553,612 |
| Ziggo Bond Co. BV: | | | |
| 7.13%, 05/15/24 | EUR | 100 | 119,135 |
| 5.88%, 01/15/25 ^(e) | USD | 2,643 | 2,569,525 |
| Ziggo BV: | | | |
| 4.25%, 01/15/27 | EUR | 360 | 421,172 |
| 5.50%, 01/15/27 ^(e) | USD | 1,587 | 1,531,455 |
| | | | 203,352,554 |
| | | <i>Par</i> | <i>Value</i> |
| | | <i>(000)</i> | |
| <i>Security</i> | | | |
| Metals & Mining 3.9% | | | |
| Alcoa Nederland Holding BV ^(e) : | | | |
| 7.00%, 09/30/26 | USD | 681 | \$ 728,670 |
| 6.13%, 05/15/28 | | 608 | 622,440 |
| Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 ^(e) | | 1,549 | 1,605,151 |
| Cleveland-Cliffs, Inc., 4.88%, 01/15/24 ^(e) | | 1,222 | 1,218,945 |
| CONSOL Energy, Inc., 11.00%, 11/15/25 ^(e) | | 2,871 | 3,265,762 |
| Constellium NV ^(e) : | | | |
| 5.75%, 05/15/24 | | 1,668 | 1,633,973 |
| 6.63%, 03/01/25 | | 941 | 948,058 |
| 5.88%, 02/15/26 | | 3,427 | 3,332,757 |
| Freeport-McMoRan, Inc.: | | | |
| 4.00%, 11/14/21 | | 2,078 | 2,078,000 |
| 3.55%, 03/01/22 | | 4,058 | 4,012,347 |
| 3.88%, 03/15/23 | | 6,360 | 6,267,653 |
| 4.55%, 11/14/24 | | 1,717 | 1,699,830 |
| 5.40%, 11/14/34 | | 837 | 763,763 |
| 5.45%, 03/15/43 | | 7,262 | 6,372,405 |
| Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 ^(e) | | 2,606 | 2,609,257 |
| Joseph T Ryerson & Son, Inc., 11.00%, 05/15/22 ^(e) | | 791 | 829,561 |
| Kaiser Aluminum Corp., 5.88%, 05/15/24 | | 773 | 790,393 |
| Novelis Corp. ^(e) : | | | |
| 6.25%, 08/15/24 | | 7,677 | 7,734,577 |
| 5.88%, 09/30/26 | | 1,359 | 1,325,025 |
| Steel Dynamics, Inc.: | | | |
| 5.25%, 04/15/23 | | 949 | 965,608 |
| 5.50%, 10/01/24 | | 1,540 | 1,582,350 |
| 4.13%, 09/15/25 | | 514 | 499,783 |
| 5.00%, 12/15/26 | | 470 | 478,225 |
| SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 ^(e) | | 616 | 626,780 |
| Teck Resources Ltd., 4.50%, 01/15/21 | | 217 | 219,713 |
| ThyssenKrupp AG: | | | |
| 1.38%, 03/03/22 | EUR | 100 | 111,618 |
| 2.88%, 02/22/24 | | 973 | 1,106,738 |
| United States Steel Corp.: | | | |

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| | | | |
|---|-----|-------|------------|
| 6.88%, 08/15/25 | USD | 1,613 | 1,588,805 |
| 6.25%, 03/15/26 | | 126 | 119,228 |
| | | | 55,137,415 |
| Multi-Utilities 0.2% | | | |
| NGL Energy Partners LP/NGL Energy Finance Corp., 5.13%, 07/15/19 | | 980 | 985,194 |
| Superior Plus LP/Superior General Partner, Inc., 7.00%, 07/15/26 ^(e) | | 1,963 | 1,963,000 |
| | | | 2,948,194 |
| Multiline Retail 0.0% | | | |
| Hipercor SA, 3.88%, 01/19/22 | EUR | 200 | 238,479 |
| Offshore Drilling & Other Services 0.1% | | | |
| Entegris, Inc., 4.63%, 02/10/26 ^(e) | USD | 1,250 | 1,228,125 |
| Lam Research Corp. (g): | | | |
| 3.75%, 03/15/26 | | 260 | 260,180 |
| 4.00%, 03/15/29 | | 480 | 480,127 |
| | | | 1,968,432 |
| Oil, Gas & Consumable Fuels 14.1% | | | |
| Antero Midstream Partners LP/Antero Midstream Finance Corp.: | | | |
| 5.38%, 09/15/24 | | 385 | 385,000 |
| 5.75%, 03/01/27 ^(e) | | 697 | 702,228 |
| Antero Resources Corp.: | | | |
| 5.13%, 12/01/22 | | 744 | 745,190 |

CONSOLIDATED SCHEDULES OF INVESTMENTS

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Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | |
| 5.63%, 06/01/23 | USD | 784 | \$ 785,960 |
| 5.00%, 03/01/25 | | 1,367 | 1,312,320 |
| Ascent Resources Utica Holdings LLC/ARU Finance Corp. ^(e) : | | | |
| 10.00%, 04/01/22 | | 1,610 | 1,734,775 |
| 7.00%, 11/01/26 | | 881 | 850,165 |
| Berry Petroleum Co. LLC, 7.00%, 02/15/26 ^(e) | | 2,346 | 2,340,135 |
| Brazos Valley Longhorn LLC/Brazos Valley Longhorn Finance Corp., 6.88%, 02/01/25 | | 1,138 | 1,153,647 |
| Bruin E&P Partners LLC, 8.88%, 08/01/23 ^(e) | | 2,204 | 2,154,410 |
| California Resources Corp., 8.00%, 12/15/22 ^(e) | | 4,708 | 3,760,515 |
| Callon Petroleum Co.: | | | |
| 6.13%, 10/01/24 | | 2,318 | 2,335,385 |
| Series WI, 6.38%, 07/01/26 | | 654 | 654,000 |
| Carrizo Oil & Gas, Inc.: | | | |
| 6.25%, 04/15/23 | | 2,113 | 2,083,946 |
| 8.25%, 07/15/25 | | 1,515 | 1,583,175 |
| Chaparral Energy, Inc., 8.75%, 07/15/23 ^(e) | | 1,695 | 1,067,850 |
| Cheniere Corpus Christi Holdings LLC: | | | |
| 7.00%, 06/30/24 | | 2,328 | 2,578,260 |
| 5.88%, 03/31/25 | | 2,157 | 2,297,227 |
| 5.13%, 06/30/27 | | 6,498 | 6,627,960 |
| Cheniere Energy Partners LP, 5.63%, 10/01/26 ^(e) | | 1,299 | 1,323,356 |
| Chesapeake Energy Corp.: | | | |
| 6.63%, 08/15/20 | | 958 | 981,950 |
| 4.88%, 04/15/22 | | 1,087 | 1,043,520 |
| 5.75%, 03/15/23 | | 216 | 208,440 |
| 7.00%, 10/01/24 | | 2,781 | 2,746,237 |
| 8.00%, 01/15/25 | | 1,214 | 1,233,727 |
| 8.00%, 06/15/27 | | 5,580 | 5,524,200 |
| CNX Resources Corp., 5.88%, 04/15/22 | | 8,999 | 9,088,990 |
| Comstock Resources, Inc., 9.75%, 08/15/26 ^(e) | | 1,006 | 932,436 |
| Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 ^(e) | | 1,610 | 1,497,300 |
| Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 04/01/23 | | 385 | 395,210 |
| CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 ^(e) | | 4,857 | 4,705,219 |
| DCP Midstream Operating LP: | | | |
| 5.38%, 07/15/25 | | 1,640 | 1,705,600 |
| 6.45%, 11/03/36 ^(e) | | 1,282 | 1,291,615 |
| 6.75%, 09/15/37 ^(e) | | 2,344 | 2,390,880 |
| Denbury Resources, Inc., 9.25%, 03/31/22 ^(e) | | 2,425 | 2,431,062 |
| Diamond Offshore Drilling, Inc.: | | | |

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| | | |
|---|--------------|--------------|
| 7.88%, 08/15/25 | 802 | 757,890 |
| 5.70%, 10/15/39 | 111 | 74,925 |
| 4.88%, 11/01/43 | 1,852 | 1,157,500 |
| Diamondback Energy, Inc.: | | |
| 4.75%, 11/01/24 | 684 | 691,695 |
| 4.75%, 11/01/24 ^(e) | 760 | 768,550 |
| 5.38%, 05/31/25 | 1,621 | 1,677,735 |
| Endeavor Energy Resources LP/EER Finance, Inc. ^(e) : | | |
| 5.50%, 01/30/26 | 2,899 | 3,036,702 |
| 5.75%, 01/30/28 | 1,691 | 1,800,915 |
| EnLink Midstream Partners LP: | | |
| 4.40%, 04/01/24 | 1,638 | 1,590,907 |
| 4.15%, 06/01/25 | 150 | 142,875 |
| 4.85%, 07/15/26 | 325 | 318,094 |
| 5.60%, 04/01/44 | 487 | 429,778 |
| 5.05%, 04/01/45 | 866 | 731,770 |
| 5.45%, 06/01/47 | 987 | 871,028 |
| | <i>Par</i> | |
| <i>Security</i> | <i>(000)</i> | <i>Value</i> |
| Oil, Gas & Consumable Fuels (continued) | | |
| Ensco Jersey Finance Ltd., 3.00%, 01/31/24 ^(m) | USD 1,561 | \$ 1,257,587 |
| Ensco PLC: | | |
| 7.75%, 02/01/26 | 1,354 | 1,137,360 |
| 5.75%, 10/01/44 | 526 | 337,955 |
| EP Energy LLC/Everest Acquisition Finance, Inc.: | | |
| 9.38%, 05/01/20 | 122 | 95,160 |
| 7.75%, 05/15/26 ^(e) | 2,151 | 1,906,324 |
| Extraction Oil & Gas, Inc. ^(e) : | | |
| 7.38%, 05/15/24 | 1,571 | 1,406,045 |
| 5.63%, 02/01/26 | 3,034 | 2,518,220 |
| Genesis Energy LP/Genesis Energy Finance Corp.: | | |
| 6.50%, 10/01/25 | 716 | 685,570 |
| 6.25%, 05/15/26 | 1,040 | 962,000 |
| Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^(e) | 1,860 | 1,599,600 |
| Gulfport Energy Corp.: | | |
| 6.63%, 05/01/23 | 292 | 286,160 |
| 6.38%, 01/15/26 | 889 | 780,098 |
| Halcon Resources Corp., 6.75%, 02/15/25 | 2,918 | 2,181,205 |
| Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., | | |
| 5.63%, 02/15/26 ^(e) | 1,587 | 1,594,935 |
| Indigo Natural Resources LLC, 6.88%, 02/15/26 ^(e) | 700 | 610,750 |
| Jagged Peak Energy LLC, 5.88%, 05/01/26 ^(e) | 86 | 86,887 |
| Magnolia Oil & Gas Operating LLC/Magnolia Oil & Gas Finance Corp., 6.00%, | | |
| 08/01/26 ^(e) | 384 | 383,040 |
| Matador Resources Co., 5.88%, 09/15/26 | 3,126 | 3,110,370 |
| MEG Energy Corp., 6.50%, 01/15/25 ^(e) | 3,289 | 3,231,442 |
| Nabors Industries, Inc.: | | |
| 5.00%, 09/15/20 | 142 | 142,533 |
| 4.63%, 09/15/21 | 303 | 296,561 |
| 5.50%, 01/15/23 | 306 | 286,875 |
| 5.75%, 02/01/25 | 780 | 690,300 |

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| | | |
|---|-------|-----------|
| New Enterprise Stone & Lime Co., Inc., 6.25%, 03/15/26 ^(e) | 480 | 464,400 |
| NGPL PipeCo LLC ^(e) : | | |
| 4.88%, 08/15/27 | 2,478 | 2,492,713 |
| 7.77%, 12/15/37 | 2,560 | 3,056,000 |
| Noble Holding International Ltd.: | | |
| 7.75%, 01/15/24 | 807 | 718,230 |
| 7.88%, 02/01/26 ^(e) | 4,852 | 4,536,620 |
| 5.25%, 03/15/42 | 686 | 425,320 |
| Northern Oil and Gas, Inc., (8.50% Cash or 1.00% PIK), 9.50%, 05/15/23 ⁽¹⁾ | 1,907 | 1,955,082 |
| Oasis Petroleum, Inc.: | | |
| 6.88%, 03/15/22 | 1,289 | 1,287,389 |
| 6.88%, 01/15/23 | 1,074 | 1,067,287 |
| 6.25%, 05/01/26 ^(e) | 1,450 | 1,381,125 |
| Pacific Drilling SA, 8.38%, 10/01/23 ^(e) | 3,774 | 3,792,870 |
| Parsley Energy LLC/Parsley Finance Corp. ^(e) : | | |
| 6.25%, 06/01/24 | 696 | 713,400 |
| 5.38%, 01/15/25 | 2,170 | 2,175,425 |
| 5.25%, 08/15/25 | 532 | 526,520 |
| 5.63%, 10/15/27 | 1,174 | 1,162,260 |
| PBF Holding Co. LLC/ PBF Finance Corp., 7.25%, 06/15/25 | 1,202 | 1,232,651 |
| PDC Energy, Inc.: | | |
| 1.13%, 09/15/21 ^(m) | 40 | 37,454 |
| 6.13%, 09/15/24 | 263 | 260,370 |
| 5.75%, 05/15/26 | 1,711 | 1,642,560 |
| Precision Drilling Corp., 7.13%, 01/15/26 ^(e) | 142 | 139,515 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | |
| QEP Resources, Inc.: | | |
| 6.88%, 03/01/21 | USD 635 | \$ 656,431 |
| 5.38%, 10/01/22 | 2,840 | 2,790,300 |
| 5.25%, 05/01/23 | 853 | 821,013 |
| 5.63%, 03/01/26 | 2,102 | 1,970,625 |
| Range Resources Corp.: | | |
| 5.88%, 07/01/22 | 454 | 458,540 |
| 5.00%, 08/15/22 | 463 | 456,634 |
| 5.00%, 03/15/23 | 38 | 36,718 |
| 4.88%, 05/15/25 | 556 | 509,261 |
| Resolute Energy Corp., 8.50%, 05/01/20 | 2,474 | 2,480,185 |
| Rowan Cos., Inc., 4.88%, 06/01/22 | 1,691 | 1,575,801 |
| Sanchez Energy Corp.: | | |
| 7.75%, 06/15/21 | 6,529 | 1,044,640 |
| 6.13%, 01/15/23 | 215 | 32,519 |
| 7.25%, 02/15/23 ^(e) | 1,169 | 1,008,263 |
| SESI LLC, 7.13%, 12/15/21 | 655 | 605,875 |
| Seven Generations Energy Ltd. ^(e) : | | |
| 6.88%, 06/30/23 | 539 | 553,823 |
| 5.38%, 09/30/25 | 1,330 | 1,280,125 |
| SM Energy Co.: | | |
| 6.13%, 11/15/22 | 1,563 | 1,555,185 |
| 5.00%, 01/15/24 | 942 | 886,658 |
| 5.63%, 06/01/25 | 1,059 | 990,165 |
| 6.75%, 09/15/26 | 310 | 296,825 |
| 6.63%, 01/15/27 | 930 | 885,825 |
| Southwestern Energy Co.: | | |
| 6.20%, 01/23/25 | 594 | 587,882 |
| 7.50%, 04/01/26 | 231 | 239,663 |
| 7.75%, 10/01/27 | 1,859 | 1,924,734 |
| Sunoco LP/Sunoco Finance Corp.: | | |
| 4.88%, 01/15/23 | 1,723 | 1,744,537 |
| 5.50%, 02/15/26 | 632 | 627,766 |
| 5.88%, 03/15/28 | 808 | 795,880 |
| Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^(e) : | | |
| 4.75%, 10/01/23 | 158 | 157,605 |
| 5.50%, 09/15/24 | 2,321 | 2,371,018 |
| 5.50%, 01/15/28 | 4,813 | 4,800,967 |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp.: | | |
| 5.25%, 05/01/23 | 78 | 79,072 |
| 4.25%, 11/15/23 | 637 | 629,038 |

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| | | |
|--|-------|-----------|
| 5.13%, 02/01/25 | 502 | 504,510 |
| 5.88%, 04/15/26 ^(e) | 1,406 | 1,462,240 |
| 6.50%, 07/15/27 ^(e) | 2,173 | 2,297,947 |
| 5.00%, 01/15/28 | 2,630 | 2,554,387 |
| 6.88%, 01/15/29 ^(e) | 3,867 | 4,115,938 |
| Transocean Pontus Ltd., 6.13%, 08/01/25 ^(e) | 1,240 | 1,252,238 |
| Transocean Poseidon Ltd., 6.88%, 02/01/27 ^(e) | 2,677 | 2,750,617 |
| Transocean, Inc. ^(e) : | | |
| 7.25%, 11/01/25 | 1,247 | 1,190,885 |
| 7.50%, 01/15/26 | 938 | 905,170 |
| Tullow Oil PLC, 7.00%, 03/01/25 ^(e) | 400 | 395,000 |
| Vantage Drilling International, 9.25%, 11/15/23 ^(e) | 822 | 836,385 |
| Weatherford International Ltd.: | | |
| 5.13%, 09/15/20 | 1,470 | 1,227,450 |
| 6.50%, 08/01/36 | 1,021 | 607,495 |
| 5.95%, 04/15/42 | 679 | 402,308 |
| Whiting Petroleum Corp., 6.63%, 01/15/26 | 1,955 | 1,915,900 |
| WPX Energy, Inc., 8.25%, 08/01/23 | 1,398 | 1,567,507 |

200,195,972

| | <i>Par</i> | | <i>Value</i> |
|-----------------|--------------|--|--------------|
| <i>Security</i> | <i>(000)</i> | | |

Paper & Forest Products 0.1%

| | | | |
|---|-----|-------|--------------|
| Norbord, Inc., 6.25%, 04/15/23 ^(e) | USD | 1,566 | \$ 1,601,235 |
|---|-----|-------|--------------|

Personal Products 0.0%

| | | | |
|--|--|-----|---------|
| Coty, Inc., 6.50%, 04/15/26 ^(e) | | 736 | 709,283 |
|--|--|-----|---------|

Pharmaceuticals 3.9%

| | | | |
|--|-----|-------|-----------|
| Bausch Health Americas, Inc. ^(e) : | | | |
| 8.50%, 01/31/27 ^(g) | | 5,058 | 5,253,997 |
| 9.25%, 04/01/26 | | 1,080 | 1,163,700 |
| Bausch Health Cos., Inc.: | | | |
| 5.63%, 12/01/21 ^(e) | | 73 | 73,110 |
| 5.50%, 03/01/23 ^(e) | | 3,974 | 3,954,130 |
| 4.50%, 05/15/23 | EUR | 2,715 | 3,110,991 |
| 5.88%, 05/15/23 ^(e) | USD | 4,218 | 4,196,910 |
| 7.00%, 03/15/24 ^(e) | | 3,210 | 3,382,537 |
| 6.13%, 04/15/25 ^(e) | | 4,421 | 4,255,212 |
| 5.50%, 11/01/25 ^(e) | | 6,014 | 6,066,622 |
| 9.00%, 12/15/25 ^(e) | | 1,058 | 1,133,382 |
| 5.75%, 08/15/27 ^{(e)(g)} | | 648 | 653,670 |
| Charles River Laboratories International, Inc., 5.50%, 04/01/26 ^(e) | | 1,963 | 2,041,520 |
| Elanco Animal Health, Inc., 4.90%, 08/28/28 ^(e) | | 1,088 | 1,130,049 |
| Endo Dac/Endo Finance LLC/Endo Finco, Inc., 6.00%, 07/15/23 ^(e) | | 332 | 275,145 |
| Endo Finance LLC, 5.75%, 01/15/22 ^(e) | | 3,006 | 2,810,610 |
| Endo Finance LLC/Endo Finco, Inc., 7.25%, 01/15/22 ^(e) | | 1,364 | 1,309,017 |
| Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 08/01/23 ^(e) | | 8,068 | 8,128,510 |
| MEDNAX, Inc., 6.25%, 01/15/27 ^(e) | | 2,263 | 2,275,560 |
| Nidda BondCo GmbH, 7.25%, 09/30/25 | EUR | 337 | 390,604 |

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| | | | |
|--|-----|-------|------------|
| Rossini Sarl, 6.75%, 10/30/25 | | 351 | 415,570 |
| Syneos Health, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., 7.50%, 10/01/24 ^(e) | USD | 878 | 917,510 |
| Synlab Unsecured Bondco PLC, 8.25%, 07/01/23 | EUR | 159 | 192,415 |
| Team Health Holdings, Inc., 6.38%, 02/01/25 ^(e) | USD | 3,148 | 2,510,530 |
| | | | 55,641,301 |
| Real Estate Management & Development 0.3% | | | |
| ADLER Real Estate AG, 2.13%, 02/06/24 | EUR | 125 | 140,833 |
| Greystar Real Estate Partners LLC, 5.75%, 12/01/25 ^(e) | USD | 1,158 | 1,163,535 |
| Howard Hughes Corp., 5.38%, 03/15/25 ^(e) | | 1,426 | 1,408,175 |
| Newmark Group, Inc., 6.13%, 11/15/23 ^(e) | | 642 | 645,451 |
| Residomo SRO, 3.38%, 10/15/24 | EUR | 220 | 252,721 |
| Summit Germany Ltd., 2.00%, 01/31/25 | | 145 | 146,792 |
| | | | 3,757,507 |
| Restaurants 0.1% | | | |
| IRB Holding Corp., 6.75%, 02/15/26 ^(e) | USD | 829 | 783,405 |
| Road & Rail 0.7% | | | |
| Avis Budget Finance PLC, 4.75%, 01/30/26 | EUR | 307 | 351,844 |
| CMA CGM SA, 5.25%, 01/15/25 | | 100 | 98,674 |
| Flexi-Van Leasing, Inc., 10.00%, 02/15/23 ^(e) | USD | 1,094 | 924,430 |
| Herc Rentals, Inc. ^(e) : | | | |
| 7.50%, 06/01/22 | | 1,230 | 1,282,275 |
| 7.75%, 06/01/24 | | 1,051 | 1,120,944 |
| Hertz Corp., 7.63%, 06/01/22 ^(e) | | 1,973 | 2,017,392 |
| Hertz Holdings Netherlands BV, 5.50%, 03/30/23 | EUR | 243 | 282,343 |
| United Rentals North America, Inc.: | | | |
| 4.63%, 07/15/23 | USD | 485 | 494,336 |
| 4.63%, 10/15/25 | | 2,460 | 2,392,350 |
| 5.88%, 09/15/26 | | 567 | 579,758 |
| | | | 9,544,346 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Semiconductors & Semiconductor Equipment 0.6% | | |
| Advanced Micro Devices, Inc.: | | |
| 7.50%, 08/15/22 | USD 422 \$ | 468,420 |
| 7.00%, 07/01/24 | 409 | 429,450 |
| Qorvo, Inc., 5.50%, 07/15/26 ^(e) | 2,652 | 2,698,410 |
| Sensata Technologies BV ^(e) : | | |
| 5.63%, 11/01/24 | 903 | 948,150 |
| 5.00%, 10/01/25 | 3,439 | 3,473,390 |
| | | 8,017,820 |
| Software 4.8% | | |
| ACI Worldwide, Inc., 5.75%, 08/15/26 ^(e) | 3,872 | 3,983,320 |
| CDK Global, Inc., 4.88%, 06/01/27 | 4,336 | 4,261,030 |
| Genesys Telecommunications Laboratories, Inc./Greeneden Lux 3 Sarl/Greeneden US Ho, 10.00%, 11/30/24 ^(e) | 5,013 | 5,476,702 |
| Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 ^{(e)(1)} | 3,521 | 3,535,084 |
| Infor US, Inc., 6.50%, 05/15/22 | 12,873 | 13,127,499 |
| Informatica LLC, 7.13%, 07/15/23 ^(e) | 5,172 | 5,237,271 |
| Nuance Communications, Inc.: | | |
| 5.38%, 08/15/20 ^(e) | 237 | 237,000 |
| 6.00%, 07/01/24 | 1,494 | 1,542,555 |
| 5.63%, 12/15/26 | 1,410 | 1,438,200 |
| PTC, Inc., 6.00%, 05/15/24 | 1,996 | 2,088,016 |
| Rackspace Hosting, Inc., 8.63%, 11/15/24 ^(e) | 1,189 | 1,040,375 |
| RP Crown Parent LLC, 7.38%, 10/15/24 ^(e) | 2,784 | 2,853,600 |
| Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 ^(e) | 11,381 | 12,334,159 |
| Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 ^(e) | 1,298 | 1,340,185 |
| TIBCO Software, Inc., 11.38%, 12/01/21 ^(e) | 7,252 | 7,705,250 |
| Veritas US, Inc./Veritas Bermuda Ltd., 7.50%, 02/01/23 ^(e) | 1,938 | 1,841,100 |
| | | 68,041,346 |
| Specialty Retail 0.6% | | |
| Asbury Automotive Group, Inc., 6.00%, 12/15/24 | 2,505 | 2,542,575 |
| Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 ^(e) | 1,907 | 1,887,930 |
| Group 1 Automotive, Inc., 5.25%, 12/15/23 ^(e) | 264 | 263,340 |
| L Brands, Inc.: | | |
| 6.88%, 11/01/35 | 2,579 | 2,224,388 |
| 6.75%, 07/01/36 | 384 | 324,480 |
| Penske Automotive Group, Inc.: | | |
| 5.75%, 10/01/22 | 729 | 739,935 |
| 5.50%, 05/15/26 | 299 | 293,379 |

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| | | | |
|--|-----|--------------|--------------|
| PVH Corp., 3.13%, 12/15/27 | EUR | 242 | 273,309 |
| Shop Direct Funding PLC, 7.75%, 11/15/22 | GBP | 340 | 402,484 |
| | | | 8,951,820 |
| Technology Hardware, Storage & Peripherals 0.9% | | | |
| Dell International LLC/EMC Corp. ^(e) : | | | |
| 7.13%, 06/15/24 | USD | 5,762 | 6,114,434 |
| 6.02%, 06/15/26 | | 1,390 | 1,474,714 |
| Western Digital Corp., 4.75%, 02/15/26 | | 4,730 | 4,469,850 |
| | | | 12,058,998 |
| Textiles, Apparel & Luxury Goods 0.1% | | | |
| SMCP Group SAS, 5.88%, 05/01/23 | EUR | 97 | 114,430 |
| William Carter Co., 5.63%, 03/15/27 ^(e) | USD | 932 | 925,000 |
| | | | 1,039,430 |
| Thriffs & Mortgage Finance 0.2% | | | |
| Jerrold Finco PLC, 6.25%, 09/15/21 | GBP | 100 | 133,232 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Thriffs & Mortgage Finance (continued) | | | |
| Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. ^(e) : | | | |
| 5.25%, 03/15/22 | USD | 264 \$ | 267,960 |
| 5.25%, 10/01/25 | | 2,176 | 2,045,440 |
| | | | 2,446,632 |
| Transportation Infrastructure 0.0% | | | |
| CMA CGM SA, 6.50%, 07/15/22 | EUR | 200 | 220,665 |
| Utilities 0.2% | | | |
| ContourGlobal Power Holdings SA, 3.38%, 08/01/23 | | 100 | 114,603 |
| Vistra Operations Co. LLC ^(e) : | | | |
| 5.50%, 09/01/26 | USD | 142 | 147,325 |
| 5.63%, 02/15/27 | | 2,556 | 2,632,680 |
| | | | 2,894,608 |
| Wireless Telecommunication Services 4.6% | | | |
| CoreCivic, Inc., 4.75%, 10/15/27 | | 1,135 | 987,450 |
| CyrusOne LP/CyrusOne Finance Corp., 5.38%, 03/15/27 | | 614 | 624,745 |
| Digicel Group One Ltd., 8.25%, 12/30/22 ^(e) | | 628 | 420,760 |
| Digicel Group Two Ltd., 8.25%, 09/30/22 ^(e) | | 594 | 249,480 |
| Digicel Ltd., 6.00%, 04/15/21 ^(e) | | 4,986 | 4,085,404 |
| Equinix, Inc.: | | | |
| 2.88%, 10/01/25 | EUR | 520 | 606,917 |
| 2.88%, 02/01/26 | | 100 | 116,017 |
| GEO Group, Inc.: | | | |
| 5.88%, 01/15/22 | USD | 350 | 347,375 |
| 5.13%, 04/01/23 | | 184 | 174,800 |
| 5.88%, 10/15/24 | | 2,472 | 2,342,220 |
| 6.00%, 04/15/26 | | 304 | 281,960 |

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| | | | |
|--|-----|--------|----------------------|
| Matterhorn Telecom SA, 3.88%, 05/01/22 | EUR | 235 | 266,622 |
| Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 ^(e) | USD | 773 | 726,620 |
| SBA Communications Corp.: | | | |
| 4.00%, 10/01/22 | | 2,644 | 2,617,560 |
| 4.88%, 09/01/24 | | 5,536 | 5,529,080 |
| Sprint Capital Corp., 6.90%, 05/01/19 | | 640 | 641,600 |
| Sprint Corp.: | | | |
| 7.88%, 09/15/23 | | 8,953 | 9,582,038 |
| 7.13%, 06/15/24 | | 16,304 | 16,793,120 |
| 7.63%, 02/15/25 | | 1,856 | 1,944,160 |
| 7.63%, 03/01/26 | | 4,519 | 4,688,462 |
| T-Mobile USA, Inc.: | | | |
| 4.00%, 04/15/22 | | 591 | 592,477 |
| 6.50%, 01/15/24 | | 2,638 | 2,736,925 |
| 6.38%, 03/01/25 | | 994 | 1,034,381 |
| 6.50%, 01/15/26 | | 1,549 | 1,655,494 |
| 4.50%, 02/01/26 | | 1,674 | 1,648,873 |
| 4.75%, 02/01/28 | | 3,546 | 3,443,698 |
| VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23 | | 1,327 | 1,449,847 |
| Wind Tre SpA: | | | |
| 2.75%, 01/20/24 ^(f) | EUR | 100 | 106,920 |
| 3.13%, 01/20/25 | | 100 | 104,485 |
| | | | 65,799,490 |
| Total Corporate Bonds 110.0% | | | |
| (Cost \$1,572,255,610) | | | 1,561,221,031 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Floating Rate Loan Interests^(d) 16.0% | | |
| Aerospace & Defense 0.3% | | |
| Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 08/18/24 | USD 2,313 | \$ 2,310,383 |
| Atlantic Aviation FBO, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.27%, 11/29/25 ^(b) | 254 | 255,588 |
| DAE Aviation Holdings, Inc., Term Loan ^(h) : 2019 B, 01/23/26 | 659 | 660,762 |
| 01/23/26 | 354 | 355,248 |
| WP CPP Holdings LLC, 2018 Term Loan, (3 mo. LIBOR + 3.75%), 6.51%, 04/30/25 | 329 | 327,802 |
| | | 3,909,783 |
| Auto Components 0.1% | | |
| USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 5.80%, 05/16/24 | 1,075 | 1,064,128 |
| Auto Parts 0.0% | | |
| Mavis Tire Express Services Corp. ^(b) : 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 03/20/25 | 477 | 471,157 |
| Capital Markets 0.1% | | |
| Horizon Holdings III SAS, EUR Term Loan B4, (EURIBOR + 2.75%), 2.75%, 10/29/22 | EUR 1,000 | 1,130,556 |
| Chemicals 0.7% | | |
| Allnex (Luxembourg) & Cy S.C.A., 2016 EUR Term Loan B1, (EURIBOR + 3.25%), 3.25%, 09/13/23 | 992 | 1,121,506 |
| Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.80%, 01/31/24 | USD 2,141 | 2,101,785 |
| Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 06/28/24 | 342 | 338,455 |
| Invictus US LLC: 1st Lien Term Loan, (2 mo. LIBOR + 3.00%), 5.58%, 03/28/25 | 294 | 293,350 |
| 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 9.24%, 03/25/26 ^(b) | 327 | 323,977 |
| Messer Industries LLC, 2018 USD Term Loan, 10/01/25 ^(h) | 2,803 | 2,782,056 |
| Starfruit Finco BV, 2018 USD Term Loan B, (1 mo. LIBOR + 3.25%), 5.76%, 10/01/25 | 3,421 | 3,397,498 |
| | | 10,358,627 |
| Commercial Services & Supplies 1.3% | | |
| Asurion LLC, 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.99%, 08/04/25 | 2,868 | 2,910,418 |
| GFL Environmental, Inc., 2018 USD Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% | 2,916 | 2,864,568 |

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| | | | |
|--|-----|--------------|--------------|
| Floor), 5.49%, 05/30/25 | | | |
| Silk Bidco AS, EUR Term Loan B, (EURIBOR + 3.75%), 3.75%, 02/07/25 | EUR | 1,000 | 1,123,709 |
| Verscend Holding Corp., 2018 Term Loan B, (1 mo. LIBOR + 4.50%), 6.99%, 08/27/25 ^(b) | USD | 8,243 | 8,252,826 |
| West Corp., 2017 Term Loan, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.63%, 10/10/24 | | 2,823 | 2,666,298 |
| West Corporation, 2018 Term Loan B1, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.13%, 10/10/24 | USD | 482 | 450,947 |
| | | | 18,268,766 |
| Communications Equipment 0.1% | | | |
| CommScope, Inc., 2019 Term Loan B, 02/06/26 ^(h) | | 1,266 | 1,268,839 |
| | | | |
| | | <i>Par</i> | <i>Value</i> |
| | | <i>(000)</i> | |
| <i>Security</i> | | | |
| Construction & Engineering 0.8% | | | |
| Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 7.01%, 06/21/24 | USD | 8,956 | \$ 8,733,688 |
| SRS Distribution, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 05/23/25 | | 2,257 | 2,209,180 |
| | | | 10,942,868 |
| Construction Materials 0.1% | | | |
| Xella International GmbH, 2017 EUR Term Loan B, (Euribor + 4.00%), 4.00%, 04/11/24 | EUR | 1,000 | 1,119,205 |
| Diversified Consumer Services 0.5% | | | |
| Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 07/12/24 ^(b) | USD | 400 | 395,938 |
| Gol LuxCo SA, 1st Lien Term Loan, (Fixed + 6.50%), 6.50%, 08/31/20 ^(b) | | 3,885 | 3,904,425 |
| Uber Technologies, 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.52%, 04/04/25 | | 2,874 | 2,873,560 |
| | | | 7,173,923 |
| Diversified Financial Services 0.0% | | | |
| LTI Holdings, Inc., 2018 Add On 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.99%, 09/06/25 | | 490 | 478,253 |
| Diversified Telecommunication Services 0.6% | | | |
| CenturyLink, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 01/31/25 | | 3,712 | 3,652,047 |
| Frontier Communications Corp., Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 5.25%, 03/31/21 | | 2,273 | 2,239,013 |
| Sprint Communications, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.50%, 02/02/24 | | 3,365 | 3,322,937 |
| | | | 9,213,997 |
| Electric Utilities 0.0% | | | |
| Vistra Energy Corp., 1st Lien Term Loan B3, (1 mo. LIBOR + 2.00%), 4.48%, 12/31/25 | | 353 | 351,605 |

Energy Equipment & Services 0.5%

| | | |
|---|-------|-----------|
| Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.49%, 03/01/24 | 699 | 554,453 |
| Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75%, 1.00% Floor), 10.23%, 11/08/22 | 4,819 | 4,794,905 |
| Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.50%), 4.80%, 07/13/20 | 1,867 | 1,824,617 |
| | | 7,173,975 |

Food Products 0.1%

| | | |
|---|-----|---------|
| Chobani LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 10/10/23 | 393 | 381,111 |
| JBS USA LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 10/30/22 | 446 | 444,607 |
| | | 825,718 |

Gas Utilities 0.1%

| | | |
|---|-------|-----------|
| AL Midcoast Holdings LLC, 2018 Term Loan B, (3 mo. LIBOR + 5.50%), 8.30%, 07/31/25 | 1,618 | 1,603,108 |
|---|-------|-----------|

Health Care Equipment & Supplies 0.3%

| | | |
|---|-------|-----------|
| Immucor, Inc., Extended Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.80%, 06/15/21 | 4,292 | 4,286,546 |
|---|-------|-----------|

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Health Care Providers & Services 0.9% | | |
| AHP Health Partners, Inc., 2018 Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.99%, 06/30/25 | USD 971 | \$ 971,926 |
| Concentra, Inc., 2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 9.02%, 06/01/23 | 1,338 | 1,338,000 |
| Envision Healthcare Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 10/10/25 | 4,748 | 4,559,757 |
| Gentiva Health Services, Inc.: | | |
| 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.25%, 07/02/25 ^(b) | 1,599 | 1,600,658 |
| 2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.50%, 07/02/26 | 357 | 362,769 |
| LGC Science Holdings Ltd., USD Term Loan B3, (1 mo. LIBOR + 3.50%), 5.99%, 03/08/23 | 1,000 | 967,500 |
| Quorum Health Corporation, Term Loan B, (1 mo. LIBOR + 6.75%, 1.00% Floor), 9.24%, 04/29/22 | 1,359 | 1,361,287 |
| Sotera Health Holdings LLC, 2017 Term Loan, 5.49%, 05/15/22 | 624 | 611,052 |
| Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/06/24 | 700 | 631,023 |
| | | 12,403,972 |
| Health Care Technology 0.4% | | |
| GoodRx, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 10/10/25 | 535 | 531,153 |
| VVC Holding Corp., 2019 Term Loan B, (3 mo. LIBOR + 4.50%), 7.20%, 02/11/26 | 4,613 | 4,584,169 |
| | | 5,115,322 |
| Hotels, Restaurants & Leisure 1.1% | | |
| Bronco Midstream Funding LLC, Term Loan B, (1 mo. LIBOR + 3.50%), 5.99%, 08/14/23 | 1,512 | 1,504,911 |
| GVC Holdings PLC, 2018 EUR Term Loan, (EURIBOR + 2.75%), 2.75%, 03/29/24 | EUR 1,000 | 1,135,243 |
| IRB Holding Corp., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 02/05/25 | USD 1,254 | 1,242,957 |
| Las Vegas Sands LLC, 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 03/27/25 | 3,762 | 3,733,363 |
| Penn National Gaming, Inc., 2018 1st Lien Term Loan B, (3 mo. LIBOR + 2.25%), 4.84%, 10/15/25 | 413 | 410,935 |
| Stars Group Holdings BV, 2018 Incremental Term Loan, (3 mo. LIBOR + 3.50%), 6.30%, 07/10/25 | 7,111 | 7,109,054 |
| | | 15,136,463 |
| Household Products 0.0% | | |
| Energizer Holdings, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 12/17/25 | 296 | 295,630 |
| Industrial Conglomerates 0.2% | | |

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| | | | | |
|---|-----|--------|--------------|--------------|
| Cortes NP Acquisition Corp., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.63%, 11/30/23 ^(b) | | 2,617 | | 2,532,369 |
| Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.78%, 11/28/21 | | 1,151 | | 1,130,359 |
| | | | | 3,662,728 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Insurance 0.3% | | | | |
| Alliant Holdings I, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.23%, 05/09/25 | USD | 325 | \$ | 321,340 |
| Sedgwick Claims Management Services, Inc., Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 12/31/25 | | 3,939 | | 3,917,927 |
| | | | | 4,239,267 |
| Interactive Media & Services 0.1% | | | | |
| TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 05/06/24 | | 927 | | 882,449 |
| ZPG PLC, 2018 Term Loan B, (LIBOR - GBP + 4.75%), 5.48%, 06/30/25 | GBP | 1,000 | | 1,310,951 |
| | | | | 2,193,400 |
| IT Services 0.1% | | | | |
| Flexential Intermediate Corp., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 6.30%, 08/01/24 | USD | 885 | | 836,364 |
| Peak 10 Holding Corp., 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 1.00% Floor), 9.99%, 08/01/25 | | 420 | | 366,799 |
| | | | | 1,203,163 |
| Life Sciences Tools & Services 0.1% | | | | |
| Albany Molecular Research, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 08/30/24 | | 726 | | 721,153 |
| Machinery 0.3% | | | | |
| Altra Industrial Motion Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 10/01/25 | | 1,091 | | 1,078,283 |
| Titan Acquisition Ltd., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.49%, 03/28/25 | | 3,168 | | 3,041,622 |
| | | | | 4,119,905 |
| Media 1.2% | | | | |
| Altice France SA, 2018 Term Loan B13, (1 mo. LIBOR + 4.00%), 6.49%, 08/14/26 | | 2,133 | | 2,071,437 |
| Getty Images, Inc., 2019 1st Lien Term Loan, (1 mo. LIBOR + 4.50%), 7.06%, 02/19/26 | | 1,275 | | 1,271,417 |
| Intelsat Jackson Holdings SA: | | | | |
| 2017 Term Loan B3, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.23%, 11/27/23 | | 559 | | 558,025 |
| 2017 Term Loan B4, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.98%, 01/02/24 | | 1,820 | | 1,843,922 |
| 2017 Term Loan B5, (Fixed + 6.62%), 6.63%, 01/02/24 | | 10,040 | | 10,140,132 |
| PSAV Holdings LLC, 1.00% Floor): | | | | |
| 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 5.88%, 03/01/25 | | 817 | | 801,169 |
| 2018 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 9.99%, 09/01/25 | | 476 | | 443,603 |

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| | | | |
|---|-----|-------|------------|
| Tele Columbus AG, 2018 EUR Term Loan A2, (EURIBOR + 3.00%), 3.00%, 10/15/24 | EUR | 624 | 643,017 |
| | | | 17,772,722 |
| Multiline Retail 0.2% | | | |
| EG Group Ltd., 2018 EUR Term Loan B, 1.00%, 02/06/25 | | 994 | 1,100,673 |
| Neiman Marcus Group, Inc., 2020 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.76%, 10/25/20 | USD | 1,404 | 1,287,443 |
| | | | 2,388,116 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|---------------|
| Oil & Gas Equipment & Services 0.7% | | |
| McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.49%, 05/10/25 | USD 10,571 | \$ 10,155,311 |
| Oil, Gas & Consumable Fuels 0.7% | | |
| BCP Raptor II LLC, 1st Lien Term Loan, (2 mo. LIBOR + 4.75%), 7.37%, 11/03/25 | 530 | 512,112 |
| California Resources Corp., 1.00% Floor): | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%, 7.24%, 12/31/22 | 4,949 | 4,866,846 |
| Second Out Term Loan, (1 mo. LIBOR + 10.37%, 12.87%, 12/31/21 | 2,743 | 2,875,373 |
| CONSOL Energy, Inc., 1st Lien Term Loan B, (PRIME + 5.00%), 8.50%, 11/28/22 | 1,204 | 1,214,821 |
| | | 9,469,152 |
| Pharmaceuticals 0.4% | | |
| Bausch Health Companies Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 5.26%, 11/27/25 | 1,296 | 1,291,314 |
| Endo Luxembourg Finance Co. I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 6.75%, 04/29/24 | 1,861 | 1,862,527 |
| Valeant Pharmaceuticals International, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.51%, 06/02/25 | 1,988 | 1,989,114 |
| | | 5,142,955 |
| Professional Services 0.1% | | |
| Dun & Bradstreet Corp., Term Loan, 02/01/26 ^(h) | 5,924 | 2,104,526 |
| Software 2.4% | | |
| BMC Software Finance, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%), 7.05%, 10/02/25 | 673 | 668,050 |
| Cypress Intermediate Holdings III, Inc., 1.00% Floor): | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 5.50%, 04/26/24 | 638 | 630,587 |
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 9.24%, 04/27/25 | 212 | 210,675 |
| Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.88%, 05/28/24 | 263 | 232,408 |
| Financial & Risk US Holdings, Inc., 2018 USD Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 10/01/25 | 19,556 | 19,245,058 |
| Infor (US), Inc., Term Loan B6, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/01/22 | 490 | 489,324 |
| Kronos, Inc., 2nd Lien Term Loan, (3 mo. LIBOR + 8.25%, 1.00% Floor), 10.99%, 11/01/24 | 3,635 | 3,696,141 |
| McAfee LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.24%, 09/30/24 | 661 | 662,156 |
| Mitchell International, Inc.: | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 11/29/24 | 1,259 | 1,226,466 |
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%), 9.74%, 12/01/25 | 613 | 599,024 |

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| | | | | |
|--|-----|--------|--------------|--------------|
| PowerSchool, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.99%, 08/01/25 | | 448 | | 442,400 |
| Renaissance Learning, Inc., 2018 Add On Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 05/30/25 | | 507 | | 494,324 |
| SS&C Technologies Holdings Europe, 2018 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25 | | 748 | | 744,734 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Software (continued) | | | | |
| SS&C Technologies, Inc.: | | | | |
| 2018 Term Loan B3, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25 | USD | 2,124 | \$ | 2,114,354 |
| 2018 Term Loan B5, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25 | | 1,374 | | 1,367,095 |
| Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 05/01/24 | | 636 | | 635,008 |
| | | | | 33,457,804 |
| Specialty Retail 0.1% | | | | |
| Belron Finance US LLC, Term Loan B, (3 mo. LIBOR + 2.25%), 4.99%, 11/07/24 ^(b) | | 790 | | 786,070 |
| CD&R Firefly Bidco Ltd., 2018 GBP Term Loan B1, (LIBOR - GBP + 4.50%), 5.41%, 06/23/25 | GBP | 1,000 | | 1,303,974 |
| | | | | 2,090,044 |
| Textiles, Apparel & Luxury Goods 0.4% | | | | |
| Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.25%, 1.00% Floor), 8.05%, 08/12/22 | | 5,215 | | 5,201,484 |
| Trading Companies & Distributors 0.1% | | | | |
| Beacon Roofing Supply, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.77%, 01/02/25 | | 852 | | 843,407 |
| Transportation 0.0% | | | | |
| Direct ChassisLink, Inc., 2017 2nd Lien Term Loan, (3 mo. LIBOR + 6.00%), 8.69%, 06/15/23 ^(b) | USD | 162 | | 159,766 |
| Utilities 0.0% | | | | |
| ExGen Renewables IV LLC, Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.63%, 11/28/24 | | 501 | | 465,747 |
| Wireless Telecommunication Services 0.6% | | | | |
| Ligado Networks LLC: | | | | |
| 2015 2nd Lien Term Loan, 12/07/20 | | 18,415 | | 5,367,835 |
| PIK Exit Term Loan (9.75% PIK), 12/07/20 ^{(h)(i)} | | 3,051 | | 2,379,780 |
| Xplornet Communications, Inc., Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.80%, 09/09/21 ^(b) | | 1,233 | | 1,231,779 |
| | | | | 8,979,394 |
| Total Floating Rate Loan Interests 16.0% | | | | |
| (Cost \$240,934,026) | | | | 226,962,485 |

| | <i>Beneficial</i> | |
|---|-------------------|----|
| | <i>Interest</i> | |
| | <i>(000)</i> | |
| Other Interests^(a) 0.0% | | |
| United States 0.0% | | |
| Lear Corp. Escrow ^(b) | 1,250 | 12 |
| Total Other Interests 0.0% | | |
| (Cost \$) | | 12 |

CONSOLIDATED SCHEDULES OF INVESTMENTS

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Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Preferred Securities 4.6% | | |
| Capital Trusts 3.9% | | |
| Banks 0.6% | | |
| ABN AMRO Bank NV, ^(k) | | |
| 4.75% ^(f) | EUR 200 \$ | 217,213 |
| 5.75% ⁽ⁱ⁾ | 200 | 237,845 |
| Allied Irish Banks PLC, 7.38% ^{(i)(k)} | 210 | 256,481 |
| Banco Bilbao Vizcaya Argentaria SA, ^{(i)(k)} | | |
| 6.75% | 200 | 234,656 |
| 8.88% | 200 | 256,210 |
| Bankia SA, ^(k) | | |
| 6.00% ⁽ⁱ⁾ | 200 | 223,406 |
| 6.38% ^(f) | 200 | 224,646 |
| CaixaBank SA, 6.75% ^{(i)(k)} | 200 | 237,808 |
| CIT Group, Inc., Series A, 5.80% ^{(i)(k)} | 1,647 | 1,605,825 |
| Citigroup, Inc., ^{(i)(k)} | | |
| 5.90% | 280 | 285,600 |
| Series T, 6.25% | 883 | 928,174 |
| Erste Group Bank AG, 6.50% ^{(i)(k)} | 200 | 247,304 |
| Hongkong & Shanghai Banking Corp. Ltd., Series 3H, 2.94% ^{(d)(k)} | USD 200 | 140,488 |
| National Westminster Bank PLC, Series C, 2.88% ^{(f)(k)} | 200 | 156,000 |
| Swedbank AB, 6.00% ^{(i)(k)} | 200 | 195,250 |
| Wells Fargo & Co., Series U, 5.88% ^{(i)(k)} | 3,385 | 3,579,638 |
| | | 9,026,544 |
| Capital Markets 0.4% | | |
| Goldman Sachs Group, Inc., Series P, 5.00% ^{(f)(k)} | 1,987 | 1,828,040 |
| Morgan Stanley, ^{(i)(k)} | | |
| Series H, 5.45% | 3,309 | 3,313,136 |
| Series J, 5.55% | 440 | 441,650 |
| UBS Group Funding Switzerland AG, 5.75% ^{(i)(k)} | EUR 250 | 310,451 |
| | | 5,893,277 |
| Chemicals 0.0% | | |
| Solvay Finance SA, 5.12% ^{(i)(k)} | 135 | 165,597 |
| Diversified Financial Services 2.7% | | |
| ATF Netherlands BV, 3.75% ^{(i)(k)} | 200 | 227,423 |
| Banco Santander SA, 4.75% ^{(f)(k)} | 200 | 193,874 |

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| | | | |
|--|-----|--------------|--------------|
| Bank of America Corp., ^{(i)(k)} | | | |
| Series AA, 6.10% | USD | 8,002 | 8,506,046 |
| Series DD, 6.30% | | 815 | 887,535 |
| Series V, 5.13% | | 2,205 | 2,195,739 |
| Series X, 6.25% | | 2,874 | 3,039,600 |
| Series Z, 6.50% | | 1,816 | 1,970,360 |
| BNP Paribas SA, 6.13% ^{(i)(k)} | EUR | 270 | 332,487 |
| Credit Agricole SA, 6.50% ^{(i)(k)} | | 200 | 245,974 |
| HBOS Capital Funding LP, 6.85% ^(k) | USD | 800 | 808,000 |
| HSBC Holdings PLC, 6.00% ^{(i)(k)} | | 2,298 | 2,237,678 |
| JPMorgan Chase & Co., ^{(i)(k)} | | | |
| Series 1, 6.22% | | 1,535 | 1,542,291 |
| Series Q, 5.15% | | 850 | 843,625 |
| Series S, 6.75% | | 5,324 | 5,853,365 |
| Series U, 6.13% | | 4,228 | 4,397,120 |
| Series V, 5.00% | | 3,075 | 3,071,156 |
| Series X, 6.10% | | 640 | 664,800 |
| Royal Bank of Scotland Group PLC, 8.63% ^{(i)(k)} | | 607 | 650,886 |
| UniCredit SpA, ^{(i)(k)} | | | |
| 6.75% | EUR | 200 | 223,361 |
| 9.25% | | 225 | 283,118 |
| | | | 38,174,438 |
| | | <i>Par</i> | |
| | | <i>(000)</i> | |
| <i>Security</i> | | | <i>Value</i> |
| Diversified Telecommunication Services 0.1% | | | |
| Telefonica Europe BV, ^(k) | | | |
| 2.63% ^(f) | EUR | 300 | \$ 328,155 |
| 3.75% ⁽ⁱ⁾ | | 100 | 117,726 |
| 5.88% ⁽ⁱ⁾ | | 200 | 253,083 |
| | | | 698,964 |
| Electric Utilities 0.0% | | | |
| RWE AG, 2.75%, 04/21/75 ⁽ⁱ⁾ | | 200 | 229,708 |
| Electronic Equipment, Instruments & Components 0.0% | | | |
| Belden, Inc., 4.13%, 10/15/26 | | 320 | 381,193 |
| Media 0.1% | | | |
| NBCUniversal Enterprise, Inc., 5.25% ^{(e)(k)} | USD | 400 | 406,444 |
| SES SA, ^{(i)(k)} | | | |
| 4.63% | | 100 | 118,295 |
| 5.63% | | 100 | 121,138 |
| | | | 645,877 |
| Oil, Gas & Consumable Fuels 0.0% | | | |
| Naturgy Finance BV, ^(k) | | | |
| 3.38% ^(f) | | 100 | 114,440 |
| 4.13% ⁽ⁱ⁾ | | 100 | 119,859 |
| Repsol International Finance BV, ⁽ⁱ⁾ | EUR | | |

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| | | | |
|---|-----|---------|---------------|
| 3.88% ^(k) | | 100 | 118,863 |
| 4.50% | | 178 | 217,651 |
| | | | 570,813 |
| Real Estate 0.0% | | | |
| AT Securities BV, 5.25% ^{(i)(k)} | USD | 250 | 234,652 |
| Total Capital Trusts 3.9% (Cost \$55,113,558) | | | 56,021,063 |
| | | | <i>Shares</i> |
| Preferred Stocks 0.2% | | | |
| Auto Components 0.2% | | | |
| UCI International, Inc., 0.00% ^(b) | | 109,729 | 2,139,715 |
| Wireless Telecommunication Services 0.0% | | | |
| CF-B L2 (D) LLC, (Acquired 04/08/15, cost \$649,293), 0.00% ^(p) | | 663,678 | 260,826 |
| Total Preferred Stocks 0.2% (Cost \$5,272,976) | | | 2,400,541 |
| Trust Preferred | | | |
| Diversified Financial Services 0.5% | | | |
| GMAC Capital Trust I, Series 2, 8.47%, 2/15/40 ⁽ⁱ⁾ | | 256,246 | 6,659,834 |
| Total Trust Preferreds 0.5% (Cost \$6,729,957) | | | 6,659,834 |
| Total Preferred Securities 4.6% (Cost \$67,116,491) | | | 65,081,438 |
| Warrants 0.0% | | | |
| Software 0.0% | | | |
| HMH Holdings/EduMedia (Issued/exercisable 03/09/10, 19 Shares for 1 Warrant, Expires 06/22/19, Strike Price \$42.27) ^(b) | | 6,494 | |
| Total Warrants 0.0% (Cost \$65) | | | |
| Total Long-Term Investments 136.8% (Cost \$1,995,494,339) | | | 1,941,131,840 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|---|---------------|------------------|
| Short-Term Securities 0.3% | | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 2.29% ^{(q)(r)} | USD 3,550,197 | \$ 3,550,197 |
| Total Short-Term Securities 0.3% | | |
| (Cost \$3,550,197) | | 3,550,197 |
| Options Purchased 0.0% | | |
| (Cost \$300,389) | | 1,181 |
| Total Investments Before Options Written 137.1% | | |
| (Cost \$1,999,344,925) | | 1,944,683,218 |
| Options Written (0.0)% | | |
| (Premiums Received \$125,734) | | (787) |
| Total Investments, Net of Options Written 137.1% | | |
| (Cost \$1,999,219,191) | | 1,944,682,431 |
| Liabilities in Excess of Other Assets (37.1)% | | (526,049,758) |
| Net Assets 100.0% | | \$ 1,418,632,673 |

(a) Non-income producing security.

(b) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.

(c) All or a portion of the security is held by a wholly-owned subsidiary. See Note 1 of the Notes to Financial Statements for details on the wholly-owned subsidiary.

(d) Variable rate security. Rate shown is the rate in effect as of period end.

(e) 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.

(f) Variable or floating rate security, which interest rate adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. Rate shown is the rate in effect as of period end.

(g) When-issued security.

(h) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.

(i) Variable rate security. Security may be issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.

(j) Issuer filed for bankruptcy and/or is in default.

(k) Perpetual security with no stated maturity date.

(l) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.

(m) Convertible security.

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- (n) Step-up bond that pays an initial coupon rate for the first period and then a higher coupon rate for the following periods. Rate as of period end.
- (o) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (p) Restricted security as to resale, excluding 144A securities. As of period end, the Trust held restricted securities with a current value of \$260,826 and an original cost of \$649,293, which was less than 0.02% of its net assets.
- (q) Annualized 7-day yield as of period end.
- (r) During the six months ended February 28, 2019, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares | Net | Shares | Value at | Income | Net | Change |
|--|----------|-----------|-----------|--------------|-----------|----------|--------------|
| | Held | | Held at | | | Value at | Realized |
| | at | Activity | 02/28/19 | 02/28/19 | | (Loss) | Appreciation |
| BlackRock Liquidity Funds, T-Fund, Institutional Class | 08/31/18 | 3,550,197 | 3,550,197 | \$ 3,550,197 | \$ 41,873 | \$ | \$ |

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

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

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

| Description | Number of Contracts | Expiration Date | Notional Amount (000) | Value/ Unrealized Appreciation (Depreciation) |
|-------------------------|---------------------|-----------------|-----------------------|---|
| Long Contracts: | | | | |
| Euro Stoxx 50 Index | 4 | 03/15/19 | \$ 150 | \$ 10,056 |
| Euro Stoxx 600 Index | 6 | 03/15/19 | 49 | 3,420 |
| | | | | 13,476 |
| Short Contracts: | | | | |
| EURO-BOBL | 6 | 03/07/19 | 906 | (3,214) |
| Euro Bund | 7 | 03/07/19 | 1,316 | (21,573) |
| S&P 500 E-Mini Index | 67 | 03/15/19 | 9,329 | (115,878) |
| Long Gilt | 1 | 06/26/19 | 167 | 1,936 |
| | | | | (138,729) |

CONSOLIDATED SCHEDULES OF INVESTMENTS

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

Forward Foreign Currency Exchange Contracts

| <i>Currency Purchased</i> | <i>Currency Sold</i> | <i>Counterparty</i> | <i>Settlement Date</i> | <i>Unrealized Appreciation (Depreciation)</i> |
|-----------------------------|----------------------|---------------------------------|------------------------|---|
| CAD 1,024,000 | USD 777,770 | State Street Bank and Trust Co. | 03/05/19 | \$ 446 |
| EUR 4,672,000 | USD 5,308,787 | BNP Paribas S.A. | 03/05/19 | 5,817 |
| EUR 948,000 | USD 1,070,716 | Deutsche Bank AG | 03/05/19 | 7,676 |
| EUR 2,849,741 | USD 3,231,000 | State Street Bank and Trust Co. | 03/05/19 | 10,705 |
| EUR 11,460,000 | USD 13,022,587 | State Street Bank and Trust Co. | 03/05/19 | 13,663 |
| GBP 1,971,000 | USD 2,560,631 | BNP Paribas S.A. | 03/05/19 | 53,736 |
| GBP 1,204,000 | USD 1,561,095 | State Street Bank and Trust Co. | 03/05/19 | 35,911 |
| USD 696,921 | AUD 957,000 | State Street Bank and Trust Co. | 03/05/19 | 18,058 |
| USD 780,171 | CAD 1,024,000 | Goldman Sachs International | 03/05/19 | 1,954 |
| USD 91,403,137 | EUR 79,322,000 | UBS AG | 03/05/19 | 1,170,902 |
| USD 683,613 | AUD 957,000 | State Street Bank and Trust Co. | 04/04/19 | 4,401 |
| USD 1,141,654 | EUR 1,000,000 | Bank of America N.A. | 04/04/19 | 1,225 |
| USD 55,019,761 | EUR 48,076,000 | Goldman Sachs International | 04/04/19 | 192,478 |
| USD 8,867,910 | GBP 6,659,000 | Barclays Bank PLC | 04/04/19 | 21,564 |
| | | | | 1,538,536 |
| AUD 957,000 | USD 683,268 | State Street Bank and Trust Co. | 03/05/19 | (4,405) |
| EUR 48,076,000 | USD 54,881,365 | Goldman Sachs International | 03/05/19 | (192,817) |
| GBP 6,659,000 | USD 8,854,266 | Barclays Bank PLC | 03/05/19 | (21,657) |
| USD 40,894 | EUR 36,000 | Bank of America N.A. | 03/05/19 | (57) |
| USD 420,482 | EUR 370,000 | Bank of America N.A. | 03/05/19 | (410) |
| USD 176,998 | EUR 157,000 | Nomura International PLC | 03/05/19 | (1,596) |
| USD 903,570 | EUR 800,000 | Nomura International PLC | 03/05/19 | (6,464) |
| USD 229,242 | EUR 203,000 | Toronto-Dominion Bank | 03/05/19 | (1,680) |
| USD 14,278,377 | GBP 10,869,000 | State Street Bank and Trust Co. | 03/05/19 | (138,447) |
| USD 778,345 | CAD 1,024,000 | State Street Bank and Trust Co. | 04/04/19 | (450) |
| | | | | (367,983) |
| Net Unrealized Appreciation | | | | \$ 1,170,553 |

Exchange-Traded Options Purchased

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|--------------------|----------------------------|------------------------|-----------------------|------------------------------|--------------|
|--------------------|----------------------------|------------------------|-----------------------|------------------------------|--------------|

| | | | | | | | | |
|--------------------------------|-----|----------|-----|--------|-----|-----|--|----------|
| Call | | | | | | | | |
| Marsico Parent Superholdco LLC | 39 | 12/14/19 | USD | 942.86 | USD | | | \$ |
| Put | | | | | | | | |
| SPDR S&P 500 ETF Trust | 787 | 03/01/19 | USD | 259.00 | USD | 219 | | 1,181 |
| | | | | | | | | \$ 1,181 |

Exchange-Traded Options Written

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|------------------------|----------------------------|------------------------|-----------------------|------------------------------|--------------|
| Put | | | | | |
| SPDR S&P 500 ETF Trust | 787 | 03/01/19 | USD 250.00 | USD (219) | \$(787) |

OTC Credit Default Swaps Sell Protection

| <i>Financing Rate Received by the Trust</i> | <i>Payment Frequency</i> | <i>Counterparty</i> | <i>Termination Date</i> | <i>Credit Rating</i> ^(a) | <i>Notional Amount (000)</i> ^(b) | <i>Upfront Premium Unreceived</i> | <i>Upfront Premium Paid</i> | <i>Unrealized Depreciation</i> |
|---|--------------------------|---------------------|-----------------------------|-------------------------------------|---|-----------------------------------|-----------------------------|--------------------------------|
| Guichard Perrachon | 1.00% | Quarterly | JPMorgan Chase Bank N.A. | 12/20/22 | BB | EUR 150 | \$(17,940) | \$(5,078) |
| Guichard Perrachon | 1.00 | Quarterly | JPMorgan Chase Bank N.A. | 06/20/23 | BB | EUR 90 | (12,663) | (7,920) |
| Guichard Perrachon | 1.00 | Quarterly | Citibank N.A. | 06/20/23 | BB | EUR 138 | (19,464) | (17,733) |
| Guichard Perrachon | 1.00 | Quarterly | Barclays Bank PLC | 06/20/23 | BB | EUR 124 | (17,460) | (14,301) |
| Delux Holdco 2 SA | 5.00 | Quarterly | Credit Suisse International | 06/20/23 | B- | EUR 200 | (42,387) | 2,381 |
| Justitia AB | 5.00 | Quarterly | Credit Suisse International | 06/20/23 | BB+ | EUR 110 | 10,857 | 9,758 |

| by the Trust | Received by the Trust | | | <i>Effective</i> | <i>Termination</i> | <i>Notional</i> | <i>Upfront</i> | |
|------------------|-----------------------|----------------------|-------------------------|------------------|--------------------|---------------------|-----------------|-----------|
| <i>Frequency</i> | <i>Rate</i> | <i>Frequency</i> | <i>Counterparty</i> | <i>Date</i> | <i>Date</i> | <i>Amount (000)</i> | <i>Premium</i> | |
| | | | | | | | <i>Received</i> | |
| High | | | Goldman Sachs | | | | | |
| te | Quarterly | 3-Month LIBOR, 2.62% | Quarterly International | 12/19/18 | 03/20/19 | USD 4,885 | \$ 258,614 | |
| High | | | Goldman Sachs | | | | | |
| te | Quarterly | 3-Month LIBOR, 2.62% | Quarterly International | 12/21/18 | 03/20/19 | USD 11,222 | 748,604 (1,741) | |
| | | | | | | | \$ 1,007,218 | \$(1,741) |

Balances Reported in the Consolidated Statement of Assets and Liabilities for OTC Swaps and Options Written

| | <i>Swap</i> | <i>Swap</i> | <i>Unrealized</i> | <i>Unrealized</i> | <i>Value</i> |
|--------------------------|-----------------|-----------------|---------------------|---------------------|--------------|
| | <i>Premiums</i> | <i>Premiums</i> | <i>Appreciation</i> | <i>Depreciation</i> | |
| | <i>Paid</i> | <i>Received</i> | | | |
| OTC Swaps ^(a) | \$ 138,697 | \$(361,106) | \$ 1,045,459 | \$ (303,687) | \$ |
| Options Written | | | 124,947 | | (787) |

^(a) Includes cumulative appreciation (depreciation) on OTC swaps, as reported in the Consolidated Schedule of Investments. Only current day's variation margin is reported within the Consolidated Statement of Assets and Liabilities and is net of any previously paid (received) swap premium amounts.

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

Derivative Financial Instruments Categorized by Risk Exposure

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

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|--|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|--------------|
| Assets Derivative Financial Instruments | | | | | | | |
| Futures contracts | | | | | | | |
| Net unrealized appreciation ^(a) | \$ | \$ | \$ 13,476 | \$ | \$ 1,936 | \$ | \$ 15,412 |
| Forward foreign currency exchange contracts | | | | | | | |
| Unrealized appreciation on forward foreign currency exchange contracts | | | | 1,538,536 | | | 1,538,536 |
| Options purchased | | | | | | | |
| Investments at value unaffiliated ^(b) | | | 1,181 | | | | 1,181 |
| Swaps OTC | | | | | | | |
| Unrealized appreciation on OTC swaps; Swap premiums paid | | 175,197 | 1,008,959 | | | | 1,184,156 |
| | \$ | \$ 175,197 | \$ 1,023,616 | \$ 1,538,536 | \$ 1,936 | \$ | \$ 2,739,285 |
| Liabilities Derivative Financial Instruments | | | | | | | |
| Futures contracts | | | | | | | |
| Net unrealized depreciation ^(a) | \$ | \$ | \$ 115,878 | \$ | \$ 24,787 | \$ | \$ 140,665 |
| Forward foreign currency exchange contracts | | | | | | | |
| Unrealized depreciation on forward foreign currency exchange contracts | | | | 367,983 | | | 367,983 |
| Options written | | | | | | | |
| Options written at value; | | | 787 | | | | 787 |
| Swaps OTC | | | | | | | |
| Unrealized depreciation on OTC swaps; Swap premiums received | | 663,052 | 1,741 | | | | 664,793 |

\$ \$ 663,052 \$ 118,406 \$ 367,983 \$ 24,787 \$ \$ 1,174,228

(a) Includes cumulative appreciation (depreciation) on futures contracts, as reported in the Consolidated Schedule of Investments. Only current variation margin is reported within the Consolidated Statement of Assets and Liabilities.

(b) Includes options purchased at value as reported in the Consolidated Schedule of Investments.

For the six months ended February 28, 2019, the effect of derivative financial instruments in the Consolidated Statement of Operations was as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|---|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|--------------|
| Net Realized Gain (Loss) from: | | | | | | | |
| Futures contracts | \$ | \$ | \$ (307,661) | \$ | \$ 424,131 | \$ | \$ 116,470 |
| Forward foreign currency exchange contracts | | | | 4,023,777 | | | 4,023,777 |
| Options purchased ^(a) | | (65,000) | (1,312,702) | | | | (1,377,702) |
| Options written | | 65,000 | 688,015 | | | | 753,015 |
| Swaps | | 345,683 | (174,298) | | (104,474) | | 66,911 |
| | \$ | \$ 345,683 | \$ (1,106,646) | \$ 4,023,777 | \$ 319,657 | \$ | \$ 3,582,471 |
| Net Change in Unrealized Appreciation (Depreciation) on: | | | | | | | |
| Futures contracts | \$ | \$ | \$ 977,858 | \$ | \$ (3,491) | \$ | \$ 974,367 |
| Forward foreign currency exchange contracts | | | | (231,173) | | | (231,173) |
| Options purchased ^(b) | | | (248,945) | | | | (248,945) |
| Options written | | | 124,947 | | | | 124,947 |
| Swaps | | (1,317,253) | (30,215) | | 470,048 | | (877,420) |
| | \$ | \$ (1,317,253) | \$ 823,645 | \$ (231,173) | \$ 466,557 | \$ | \$ (258,224) |

(a) Options purchased are included in net realized gain (loss) from investments.

(b) Options purchased are included in net change in unrealized appreciation (depreciation) on investments.

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

Average Quarterly Balances of Outstanding Derivative Financial Instruments

| | |
|--|----------------|
| Futures contracts: | |
| Average notional value of contracts long | \$ 225,703 |
| Average notional value of contracts short | \$ 7,015,349 |
| Forward foreign currency exchange contracts: | |
| Average amounts purchased in USD | \$ 211,511,986 |
| Average amounts sold in USD | \$ 107,892,514 |
| Options: | |
| Average value of option contracts purchased | \$ 225,999 |
| Average value of option contracts written | \$ 132,964 |
| Average notional value of swaption contracts purchased | \$ 12,500,000 |
| Average notional value of swaption contracts written | \$ 12,500,000 |
| Credit default swaps: | |
| Average notional value sell protection | \$ 29,987,422 |
| Total return swaps: | |
| Average notional amount | \$ 21,164,470 |

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

Derivative Financial Instruments Offsetting as Period End

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

| | <i>Assets</i> | <i>Liabilities</i> |
|---|---------------|--------------------|
| Futures contracts | \$ 40,174 | \$ |
| Forward foreign currency exchange contracts | 1,538,536 | 367,983 |
| Options ^(a) | 1,180 | 787 |
| Swaps OT [Ⓞ] | 1,184,156 | 664,793 |
| Total derivative assets and liabilities in the Consolidated Statement of Assets and Liabilities | \$ 2,764,046 | \$ 1,033,563 |
| Derivatives not subject to a Master Netting Agreement or similar agreement (MNA) | (41,354) | (787) |
| Total derivative assets and liabilities subject to an MNA | \$ 2,722,692 | \$ 1,032,776 |

^(a) Includes options purchased at value which is included in Investments at value unaffiliated in the Consolidated Statement of Assets and Liabilities and reported in the Consolidated Schedule of Investments.

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(b) Includes unrealized appreciation (depreciation) on OTC swaps and swap premiums (paid/received) in the Consolidated Statement of Assets and Liabilities.

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

| <i>Counterparty</i> | <i>Derivative Assets Subject to an MNA by Counterparty</i> | <i>Derivatives Available for Offset^(a)</i> | <i>Non-cash Collateral Received</i> | <i>Cash Collateral Received^(b)</i> | <i>Net Amount of Derivative Assets^{(c)(d)}</i> |
|--|--|---|-------------------------------------|---|---|
| Bank of America N.A. | \$ 1,225 | \$ (467) | \$ | \$ | \$ 758 |
| Barclays Bank PLC | 41,528 | (41,528) | | | |
| BNP Paribas S.A. | 59,553 | | | | 59,553 |
| Citibank N.A. | 6,242 | (6,242) | | | |
| Credit Suisse International | 61,962 | (61,962) | | | |
| Deutsche Bank AG | 7,676 | | | | 7,676 |
| Goldman Sachs International | 1,249,172 | (359,572) | | (840,000) | 49,600 |
| JPMorgan Chase Bank N.A. | 26,736 | (26,736) | | | |
| Morgan Stanley & Co. International PLC | 14,512 | (1,856) | | | 12,656 |
| State Street Bank and Trust Co. | 83,184 | (83,184) | | | |
| UBS AG | 1,170,902 | | | | 1,170,902 |
| | \$ 2,722,692 | \$ (581,547) | \$ | \$ (840,000) | \$ 1,301,145 |

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

| <i>Counterparty</i> | <i>Derivative Liabilities Subject to an MNA by Counterparty</i> | <i>Derivatives Available for Offset^(a)</i> | <i>Non-cash Collateral Pledged</i> | <i>Cash Collateral Pledged^(e)</i> | <i>Net Amount of Derivative Liabilities^{(d)(f)}</i> |
|--|---|---|------------------------------------|--|--|
| Bank of America N.A. | \$ 467 | \$ (467) | \$ | \$ | \$ |
| Barclays Bank PLC | 346,735 | (41,528) | | (305,207) | |
| Citibank N.A. | 36,124 | (6,242) | | | 29,882 |
| Credit Suisse International | 87,447 | (61,962) | | | 25,485 |
| Goldman Sachs International | 359,572 | (359,572) | | | |
| JPMorgan Chase Bank N.A. | 47,533 | (26,736) | | | 20,797 |
| Morgan Stanley & Co. International PLC | 1,856 | (1,856) | | | |
| Nomura International PLC | 8,060 | | | | 8,060 |
| State Street Bank and Trust Co. | 143,302 | (83,184) | | | 60,118 |
| Toronto-Dominion Bank | 1,680 | | | | 1,680 |
| | \$ 1,032,776 | \$ (581,547) | \$ | \$ (305,207) | \$ 146,022 |

(a) The amount of derivatives available for offset is limited to the amount of derivative asset and/or liabilities that are subject to an MNA.

(b) Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

(c) Net amount represents the net amount receivable from the counterparty in the event of default.

(d) Net amount may also include forward foreign currency exchange contracts that are not required to be collateralized.

(e) Excess of collateral pledged to the individual counterparty is not shown for financial reporting purposes.

(f) Net amount represents the net amount payable due to counterparty in the event of default.

Fair Value Hierarchy as of Period End

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

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

| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|-------------------------|----------------|----------------|----------------|---------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments: | | | | |
| Asset-Backed Securities | \$ | \$ 58,244,716 | \$ | \$ 58,244,716 |

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| | | | | |
|--|---------------|------------------|---------------|------------------|
| Common Stocks | 24,809,010 | | 4,813,148 | 29,622,158 |
| Corporate Bonds | 112,315 | 1,561,070,398 | 38,318 | 1,561,221,031 |
| Floating Rate Loan Interests | | 207,047,932 | 19,914,553 | 226,962,485 |
| Other Interests | | | 12 | 12 |
| Preferred Securities | 6,659,834 | 56,021,062 | 2,139,716 | 64,820,612 |
| Short-Term Securities | 3,550,197 | | | 3,550,197 |
| Options Purchased | | | | |
| Equity contracts | 1,181 | | | 1,181 |
| Liabilities: | | | | |
| Unfunded Floating Rate Loan Interests ^(a) | | | (788) | (788) |
| Subtotal | \$ 35,132,537 | \$ 1,882,384,108 | \$ 26,904,959 | \$ 1,944,421,604 |
| Investments Valued at NAV ^(b) | | | | 260,826 |
| Total Investments | | | | \$ 1,944,682,430 |
| Derivative Financial Instruments ^(c) | | | | |
| Assets: | | | | |
| Credit contracts | \$ | \$ 36,500 | \$ | \$ 36,500 |
| Equity contracts | 13,476 | 1,008,959 | | 1,022,435 |
| Forward foreign currency contracts | | 1,538,536 | | 1,538,536 |
| Interest rate contracts | 1,936 | | | 1,936 |
| Liabilities: | | | | |
| Credit contracts | | (303,687) | | (303,687) |
| Equity contracts | (116,665) | | | (116,665) |
| Forward foreign currency contracts | | (367,983) | | (367,983) |
| Interest rate contracts | (24,787) | | | (24,787) |
| | \$ (126,040) | \$ 1,912,325 | \$ | \$ 1,786,285 |

(a) Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.

(b) As of February 28, 2019, certain of the Trust's Investments were fair valued using net asset value (NAV) per share and have been excluded from the fair value hierarchy.

(c) Derivative financial instruments are swaps, futures contracts, forward foreign currency exchange contracts, and options written. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value.

Consolidated Schedule of Investments (unaudited) (continued) **BlackRock Corporate High Yield Fund, Inc. (HYT)**

February 28, 2019

During the period ended February 28, 2019, there were no transfers between Level 1 and Level 2.

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of period end, bank borrowings payable of \$566,000,000 are categorized as Level 2 within the disclosure hierarchy.

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

| | <i>Common Stocks</i> | <i>Asset- Backed Securities</i> | <i>Corporate Bonds</i> | <i>Floating</i> | | <i>Preferred Securities</i> | <i>Unfunded Floating Rate Interests</i> | <i>Total</i> |
|--|--------------------------|---|----------------------------|---------------------------|---------------------------|---------------------------------|---|----------------|
| | | | | <i>Rate Interests</i> | <i>Loan Interests</i> | | | |
| Assets: | | | | | | | | |
| Opening Balance, as of August 31, 2018 | \$ 9,168,699 | \$ 1,000,000 | \$ | \$ 14,287,373 | \$ 12 | \$ 94,980 | \$ | \$ 24,551,064 |
| Transfers into Level 3 ^(a) | | | 58,164 | 16,307,649 | | 2,697,437 | (709) | 19,062,541 |
| Transfers out of Level 3 ^(b) | | (750,000) | | (5,998,297) | | | | (6,748,297) |
| Accrued discounts/premiums | | | | 309 | | | | 309 |
| Net realized gain (loss) | (1,911) | (8,050) | 12,162 | (13,803) | | (1,622,239) | | (1,633,841) |
| Net change in unrealized appreciation (depreciation) ^{(c)(d)} | (4,353,640) | | (19,846) | (212,230) | | 2,144,201 | (79) | (2,441,594) |
| Purchases | | | | 1,205,779 | | | | 1,205,779 |
| Sales | | (241,950) | (12,162) | (5,662,227) | | (1,174,663) | | (7,091,002) |
| Closing Balance, as of February 28, 2019 | \$ 4,813,148 | \$ | \$ 38,318 | \$ 19,914,553 | \$ 12 | \$ 2,139,716 | \$ (788) | \$ 26,904,959 |
| Net change in unrealized appreciation (depreciation) on investments still held at February 28, | \$ (4,353,640) | \$ | \$ (19,846) | \$ (203,674) | \$ | \$ 1,759,829 | \$ (79) | \$ (2,817,410) |

2019^(b)

- (a) As of August 31, 2018, the Trust used observable inputs in determining the value of certain investments. As of August 31, 2018, the Trust used significant unobservable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.
- (b) As of August 31, 2018, the Trust used significant unobservable inputs in determining the value of certain investments. As of August 31, 2018, the Trust used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in the disclosure hierarchy.
- (c) Included in the related net change in unrealized appreciation (depreciation) in the Consolidated Statement of Operations.
- (d) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at February 28, 2019 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See notes to financial statements.

Statements of Assets and Liabilities (unaudited)

February 28, 2019

| | BHK | HYT ^(a) |
|--|------------------|--------------------|
| ASSETS | | |
| Investments at value unaffiliated ^(b) | \$ 1,027,522,622 | \$ 1,941,133,021 |
| Investments at value affiliated ^(b) | 10,757,543 | 3,550,197 |
| Cash | | 512,248 |
| Cash pledged: | | |
| Collateral OTC derivatives | 2,178,000 | 410,000 |
| Centrally cleared swaps | 1,696,940 | |
| Futures contracts | 956,657 | 453,150 |
| Collateral reverse repurchase agreements | 1,353,052 | |
| Foreign currency at value ^(d) | 2,483,878 | 5,928,303 |
| Receivables: | | |
| Interest unaffiliated | 11,193,226 | 27,688,855 |
| Investments sold | 4,718,577 | 51,298,597 |
| Variation margin on futures contracts | 106,482 | 40,174 |
| Dividends affiliated | 28,214 | 10,791 |
| Dividends unaffiliated | 27,422 | |
| Options written | 8,255 | |
| Swap premiums paid | 8,277 | 138,697 |
| Unrealized appreciation on: | | |
| OTC derivatives | 2,470,167 | 1,045,459 |
| Forward foreign currency exchange contracts | 169,198 | 1,538,536 |
| Prepaid expenses | 20,179 | 44,876 |
| Total assets | 1,065,698,689 | 2,033,792,904 |
| LIABILITIES | | |
| Bank overdraft | 90,639 | |
| Cash received: | | |
| Collateral reverse repurchase agreements | 2,109,000 | |
| Collateral OTC derivatives | | 1,190,000 |
| Options written at value ^(e) | 2,481,644 | 787 |
| Reverse repurchase agreements at value | 298,456,602 | |
| Payables: | | |
| Investments purchased | 4,045,644 | 41,981,723 |
| Swaps | | 4,171 |
| Bank borrowings | | 566,000,000 |
| Capital shares redeemed | | 1,113,377 |
| Income dividend distributions | 73,182 | 172,213 |
| Interest expense | | 1,401,711 |

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| | | |
|---|----------------|------------------|
| Investment advisory fees | 400,847 | 896,289 |
| Directors and Officers fees | 218,255 | 653,889 |
| Options written | 26,032 | |
| Principle paydowns | 191,079 | |
| Variation margin on futures contracts | 159,476 | |
| Variation margin on centrally cleared swaps | 13,766 | |
| Other accrued expenses | 379,023 | 712,507 |
| Swap premiums received | 4,863,787 | 361,106 |
| Unrealized depreciation on: | | |
| Forward foreign currency exchange contracts | 121,794 | 367,983 |
| OTC derivatives | 11,037 | 303,687 |
| Unfunded floating rate loan interests | | 788 |
| | | |
| Total liabilities | 313,641,807 | 615,160,231 |
| | | |
| NET ASSETS | \$ 752,056,882 | \$ 1,418,632,673 |

See notes to financial statements.

Statements of Assets and Liabilities (unaudited) (continued)

February 28, 2019

| | BHK | HYT ^(a) |
|--|-----------------------|-------------------------|
| NET ASSETS CONSIST OF | | |
| Paid-in capital ^{(f)(g)(h)} | \$ 755,543,973 | \$ 1,587,428,990 |
| Accumulated loss | (3,487,091) | (168,796,317) |
| NET ASSETS | \$ 752,056,882 | \$ 1,418,632,673 |
| | | |
| Net asset value | \$ 13.94 | \$ 11.57 |
| | | |
| (a) Consolidated Statement of Assets and Liabilities | | |
| (b) Investments at cost unaffiliated | \$ 1,026,714,129 | \$ 1,995,794,728 |
| (c) Investments at cost affiliated | \$ 10,757,543 | \$ 3,550,197 |
| (d) Foreign currency at cost | \$ 2,530,748 | \$ 5,934,424 |
| (e) Premiums received | \$ 4,237,488 | \$ 125,734 |
| (f) Par value | \$ 0.001 | \$ 0.100 |
| (g) Shares outstanding | 53,935,126 | 122,660,428 |
| (h) Shares authorized | Unlimited | 200 million |

See notes to financial statements.

Statements of Operations (unaudited)

Six Months Ended February 28, 2019

| | BHK | HYT ^(a) |
|--|---------------|--------------------|
| INVESTMENT INCOME | | |
| Interest unaffiliated | \$ 24,438,169 | \$ 64,303,723 |
| Dividends unaffiliated | 223,811 | 788,261 |
| Dividends affiliated | 107,231 | 41,873 |
| Other income | 38,719 | 307,654 |
| Total investment income | 24,807,930 | 65,441,511 |
| EXPENSES | | |
| Investment advisory | 2,587,113 | 6,000,051 |
| Professional | 81,998 | 149,727 |
| Accounting services | 74,436 | 109,717 |
| Custodian | 42,705 | 90,645 |
| Transfer agent | 38,233 | 67,451 |
| Directors and Officer | 36,762 | 94,837 |
| Printing | 11,600 | 16,127 |
| Registration | 10,376 | 24,325 |
| Miscellaneous | 73,805 | 99,071 |
| Total expenses excluding interest expense | 2,957,028 | 6,651,951 |
| Interest expense | 3,756,109 | 9,166,513 |
| Total expenses | 6,713,137 | 15,818,464 |
| Less fees waived and/or reimbursed by the Manager | (3,507) | (5,421) |
| Total expenses after fees waived and/or reimbursed | 6,709,630 | 15,813,043 |
| Net investment income | 18,098,300 | 49,628,468 |
| REALIZED AND UNREALIZED GAIN (LOSS) | | |
| Net realized gain (loss) from: | | |
| Investments | (4,484,439) | (48,937,636) |
| Futures contracts | (42,203) | 116,470 |
| Forward foreign currency exchange contracts | 640,320 | 4,023,777 |
| Foreign currency transactions | (118,182) | (185,644) |
| Options written | (106,221) | 753,015 |
| Swaps | 1,163,935 | 66,911 |

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| | | |
|---|----------------------|---------------------|
| | (2,946,790) | (44,163,107) |
| Net change in unrealized appreciation (depreciation) on: | | |
| Investments unaffiliated | (1,733,682) | 2,891,903 |
| Futures contracts | (299,653) | 974,367 |
| Forward foreign currency exchange contracts | (253,690) | (231,173) |
| Foreign currency translations | 6,995 | 16,036 |
| Options written | 1,961,640 | 124,947 |
| Swaps | (1,126,127) | (877,420) |
| Unfunded floating rate loan interests | (19) | 26,446 |
| | (1,444,536) | 2,925,106 |
| Net realized and unrealized loss | (4,391,326) | (41,238,001) |
| NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS | \$ 13,706,974 | \$ 8,390,467 |

(a) Consolidated Statement of Operations.
See notes to financial statements.

Statements of Changes in Net Assets

| | (BHK) | |
|---|---|------------------------|
| | Six Months Ended 02/28/19 (unaudited) | Year Ended 08/31/18 |
| <i>INCREASE (DECREASE) IN NET ASSETS</i> | | |
| OPERATIONS | | |
| Net investment income | \$ 18,098,300 | \$ 38,873,788 |
| Net realized gain (loss) | (2,946,790) | 6,290,767 |
| Net change in unrealized appreciation (depreciation) | (1,444,536) | (50,558,303) |
| Net increase (decrease) in net assets resulting from operations | 13,706,974 | (5,393,748) |
| DISTRIBUTIONS TO SHAREHOLDERS^{(a)(b)} | | |
| Decrease in net assets resulting from distributions to shareholders | (21,034,702) | (42,069,401) |
| <i>NET ASSETS^(b)</i> | | |
| Total decrease in net assets | (7,327,728) | (47,463,149) |
| Beginning of period | 759,384,610 | 806,847,759 |
| End of period | \$ 752,056,882 | \$ 759,384,610 |

^(a) Distributions for annual periods determined in accordance with U.S. federal income tax regulations.

^(b) Prior year distribution character information and undistributed net investment income has been modified or removed to conform with current year Regulation S-X presentation changes. Refer to Note 12 for this prior year information.

See notes to financial statements.

Consolidated Statements of Changes in Net Assets

| | (HYT) | |
|--|---|------------------------|
| | Six Months Ended 02/28/19 (unaudited) | Year Ended 08/31/18 |
| <i>INCREASE (DECREASE) IN NET ASSETS</i> | | |
| OPERATIONS | | |
| Net investment income | \$ 49,628,468 | \$ 104,628,359 |
| Net realized gain (loss) | (44,163,107) | 10,579,959 |
| Net change in unrealized appreciation (depreciation) | 2,925,106 | (51,859,315) |
| Net increase in net assets resulting from operations | 8,390,467 | 63,349,003 |
| DISTRIBUTIONS TO SHAREHOLDERS^{(a)(b)} | | |
| Decrease in net assets resulting from distributions to shareholders | (53,549,135) | (106,302,838) |
| CAPITAL SHARE TRANSACTIONS | | |
| Redemption of shares resulting from share repurchase program (including transaction costs) | (18,630,746) | (20,246,228) |
| <i>NET ASSETS^(b)</i> | | |
| Total decrease in net assets | (63,789,414) | (63,200,063) |
| Beginning of period | 1,482,422,087 | 1,545,622,150 |
| End of period | \$ 1,418,632,673 | \$ 1,482,422,087 |

^(a) Distributions for annual periods determined in accordance with U.S. federal income tax regulations.

^(b) Prior year distribution character information and undistributed (distributions in excess of) net investment income has been modified or removed to conform with current year Regulation S-X presentation changes. Refer to Note 12 for this prior year information.

See notes to financial statements.

Statements of Cash Flows (unaudited)

Six Months Ended February 28, 2019

| | BHK | HYT (a) |
|---|---------------|---------------|
| CASH PROVIDED BY OPERATING ACTIVITIES | | |
| Net increase in net assets resulting from operations | \$ 13,706,974 | \$ 8,390,467 |
| Adjustments to reconcile net increase in net assets resulting from operations to net cash provided by operating activities: | | |
| Proceeds from sales of long-term investments and principal paydowns | 176,969,681 | 679,630,928 |
| Purchases of long-term investments | (161,796,747) | (574,665,431) |
| Net proceeds from sales (purchases) of short-term securities | 3,011,103 | (3,550,197) |
| Amortization of premium and accretion of discount on investments and other fees | 1,113,456 | 308,743 |
| Paid-in-kind income | | (3,128,461) |
| Premiums received from options written | 4,392,763 | 982,307 |
| Premiums paid on closing options written | (4,823,230) | (103,558) |
| Net realized loss on investments and options written | 4,758,970 | 48,184,621 |
| Net unrealized appreciation on investments, options written, swaps, foreign currency translations and unfunded floating rate loan interests | (1,042,170) | (2,991,506) |
| (Increase) Decrease in Assets: | | |
| Receivables: | | |
| Interest unaffiliated | 237,337 | 2,909,958 |
| Dividends affiliated | (8,745) | (9,106) |
| Dividends | | 105,801 |
| Variation margin on futures contracts | (102,807) | (40,174) |
| Variation margin on centrally cleared swaps | | 107,033 |
| Swap premiums paid | 5,328 | 101,558 |
| Prepaid expenses | (7,289) | (16,981) |
| Other assets | 4,022 | |
| Increase (Decrease) in Liabilities: | | |
| Cash received: | | |
| Collateral OTC derivatives | (320,000) | 430,000 |
| Collateral Reverse Repurchase Agreements | 1,548,608 | |
| Payables: | | |
| Investment advisory fees | (54,866) | (197,910) |
| Interest expense and fees | 1,631,991 | (340,248) |
| Directors and Officers | 5,398 | 22,831 |
| Variation margin on futures contracts | 32,480 | (41,681) |
| Variation margin on centrally cleared swaps | (162,641) | |
| Swaps | | (26,824) |
| Other accrued expenses | (140,321) | (126,878) |
| Swap premiums received | (42,597) | (12,100) |
| Net cash provided by operating activities | 38,916,698 | 155,923,192 |

CASH USED FOR FINANCING ACTIVITIES

| | | |
|--|--------------|---------------|
| Payments on redemption of Common Shares | | (18,291,238) |
| Net borrowing of reverse repurchase agreements | (19,391,123) | |
| Proceeds from bank borrowings | | 239,000,000 |
| Payments for bank borrowings | | (320,000,000) |
| Cash dividends paid to Common Shareholders | (21,028,039) | (53,796,574) |
| Increase (decrease) in bank overdraft | 64,403 | (161,798) |
| Net cash used for financing activities | (40,354,759) | (153,249,610) |

CASH IMPACT FROM FOREIGN EXCHANGE FLUCTUATIONS

| | | |
|--|----------|------------|
| Cash impact from foreign exchange fluctuations | \$ (236) | \$ (7,031) |
|--|----------|------------|

CASH AND FOREIGN CURRENCY

| | | |
|--|--------------|--------------|
| Net increase (decrease) in restricted and unrestricted cash and foreign currency | (1,438,297) | 2,666,551 |
| Restricted and unrestricted cash and foreign currency at beginning of period | 10,106,824 | 4,637,150 |
| Restricted and unrestricted cash and foreign currency at end of period | \$ 8,668,527 | \$ 7,303,701 |

SUPPLEMENTAL DISCLOSURE OF CASH FLOW INFORMATION

| | | |
|--|--------------|--------------|
| Cash paid during the period for interest expense | \$ 2,124,118 | \$ 9,506,761 |
|--|--------------|--------------|

See notes to financial statements.

Statements of Cash Flows (unaudited) (continued)

Six Months Ended February 28, 2019

| | BHK | HYT (a) |
|---|--------------|--------------|
| RECONCILIATION OF RESTRICTED AND UNRESTRICTED CASH AND FOREIGN CURRENCY AT THE END OF PERIOD TO THE STATEMENTS OF ASSETS AND LIABILITIES | | |
| Cash | \$ | \$ 512,248 |
| Cash pledged: | | |
| Collateral reverse repurchase agreements | 1,353,052 | |
| Collateral OTC derivatives | 2,178,000 | 410,000 |
| Futures contracts | 956,657 | 453,150 |
| Centrally cleared swaps | 1,696,940 | |
| Foreign currency at value | 2,483,878 | 5,928,303 |
| | \$ 8,668,527 | \$ 7,303,701 |

RECONCILIATION OF RESTRICTED AND UNRESTRICTED CASH AND FOREIGN CURRENCY AT THE BEGINNING OF PERIOD TO THE STATEMENTS OF ASSETS AND LIABILITIES

| | | |
|--|---------------|--------------|
| Cash pledged: | | |
| Collateral reverse repurchase agreements | \$ 1,214,000 | \$ |
| Collateral OTC derivatives | 4,520,000 | |
| Futures contracts | 983,095 | 1,295,150 |
| Centrally cleared swaps | 1,553,940 | 3,342,000 |
| Foreign currency at value | 1,835,789 | |
| | \$ 10,106,824 | \$ 4,637,150 |

(a) Consolidated Statement of Cash Flows
See notes to financial statements.

Financial Highlights

(For a share outstanding throughout each period)

| | Six Months Ended 02/28/19 (unaudited) | BHK Year Ended August 31, | | | | |
|--|---|------------------------------|----------|----------|----------------------|-----------------------|
| | | 2018 | 2017 | 2016 | 2015 | 2014 |
| Net asset value, beginning of period | \$ 14.08 | \$ 14.96 | \$ 15.25 | \$ 14.29 | \$ 15.24 | \$ 14.05 |
| Net investment income ^(a) | 0.34 | 0.72 | 0.76 | 0.79 | 0.86 | 0.87 |
| Net realized and unrealized gain (loss) | (0.09) | (0.82) | (0.27) | 1.01 | (0.73) | 1.23 |
| Net increase (decrease) from investment operations | 0.25 | (0.10) | 0.49 | 1.80 | 0.13 | 2.10 |
| Distributions: ^(b) | | | | | | |
| From net investment income | (0.39) | (0.78) | (0.78) | (0.84) | (1.04) | (0.91) |
| In excess of net investment income ^(c) | | | | | (0.04) | |
| Total distributions | (0.39) | (0.78) | (0.78) | (0.84) | (1.08) | (0.91) |
| Net asset value, end of period | \$ 13.94 | \$ 14.08 | \$ 14.96 | \$ 15.25 | \$ 14.29 | \$ 15.24 |
| Market price, end of period | \$ 13.07 | \$ 12.85 | \$ 14.10 | \$ 14.33 | \$ 12.63 | \$ 13.64 |
| Total Return ^(d) | | | | | | |
| Based on net asset value | 2.12% ^(e) | (0.24)% | 3.88% | 13.67% | 1.62% | 16.09% ^(f) |
| Based on market price | 4.91% ^(e) | (3.40)% | 4.20% | 20.85% | 0.35% | 16.78% |
| Ratios to Average Net Assets | | | | | | |
| Total expenses | 1.83% ^(g) | 1.60% | 1.16% | 0.97% | 0.95% ^(h) | 1.06% ^(h) |

| | | | | | | |
|---|----------------------|-------|-------|-------|----------------------|----------------------|
| Total expenses after fees waived and/or reimbursed | 1.83% ^(g) | 1.60% | 1.16% | 0.97% | 0.95% ^(h) | 1.02% ^(h) |
| Total expenses after fees waived and/or reimbursed and excluding interest expense | 0.81% ^(g) | 0.82% | 0.78% | 0.78% | 0.82% ^(h) | 0.91% ^(h) |
| Net investment income | 4.93% ^(g) | 4.99% | 5.19% | 5.48% | 5.83% | 5.94% |

Supplemental Data

| | | | | | | |
|---|------------|------------|------------|------------|------------|------------|
| Net assets, end of period (000) | \$ 752,057 | \$ 759,385 | \$ 806,848 | \$ 822,549 | \$ 770,822 | \$ 412,078 |
| Borrowings outstanding, end of period (000) | \$ 298,457 | \$ 316,216 | \$ 289,078 | \$ 288,239 | \$ 303,651 | \$ 168,301 |
| Portfolio turnover rate ⁽ⁱ⁾ | 16% | 28% | 32% | 35% | 55% | 82% |

(a) Based on average shares outstanding.

(b) Distributions for annual periods determined in accordance with U.S. federal income tax regulations.

(c) Taxable distribution.

(d) Total returns based on market price, which can be significantly greater or less than the net asset value, may result in substantially different returns. Where applicable, excludes the effects of any sales charges and assumes the reinvestment of distributions at actual reinvestment prices.

(e) Aggregate total return.

(f) Includes proceeds received from a settlement of litigation, which impacted the Trust's total return. Excluding these proceeds, the total return would have been 16.01%.

(g) Annualized.

(h) Includes reorganization costs associated with the Trust's merger. Without these costs, total expenses, total expenses after fees waived and paid indirectly, and total expenses after fees waived and paid indirectly and excluding interest expense would have been 0.94%, 0.94% and 0.82% for the year ended August 31, 2015 and 1.00%, 0.96% and 0.85% for the year ended August 31, 2014, respectively.

(i) Includes mortgage dollar roll transactions (MDRs). Additional information regarding portfolio turnover rate is as follows:

| | Six Months Ended 02/28/19 (unaudited) | 2018 | 2017 | 2016 | 2015 | 2014 |
|--|---|------|------|------|------|------|
| Portfolio turnover rate (excluding MDRs) | N/A | N/A | 32% | 35% | 51% | 48% |

See notes to financial statements.

FINANCIAL HIGHLIGHTS

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Consolidated Financial Highlights

(For a share outstanding throughout each period)

| | Six Months Ended | | HYT | | | | | | | | | |
|---|-------------------------|----------------------|------|--------|------|-----------------------|------|--------|----|------------------------|----|--------|
| | 02/28/19 (unaudited) | | 2018 | 2017 | 2016 | 2015 | 2014 | | | | | |
| Net asset value, beginning of period | \$ | 11.90 | \$ | 12.22 | \$ | 11.79 | \$ | 12.06 | \$ | 13.47 | \$ | 12.62 |
| Net investment income ^(a) | | 0.40 | | 0.83 | | 0.85 | | 0.82 | | 0.87 | | 0.98 |
| Net realized and unrealized gain (loss) | | (0.30) | | (0.31) | | 0.47 | | (0.10) | | (1.31) | | 0.91 |
| Net increase (decrease) from investment operations | | 0.10 | | 0.52 | | 1.32 | | 0.72 | | (0.44) | | 1.89 |
| Distributions from net investment income ^(b) | | (0.43) | | (0.84) | | (0.89) | | (0.99) | | (0.97) | | (1.04) |
| Net asset value, end of period | \$ | 11.57 | \$ | 11.90 | \$ | 12.22 | \$ | 11.79 | \$ | 12.06 ^(c) | \$ | 13.47 |
| Market price, end of period | \$ | 10.25 | \$ | 10.70 | \$ | 11.13 | \$ | 10.88 | \$ | 9.97 | \$ | 12.07 |
| Total Return^(d) | | | | | | | | | | | | |
| Based on net asset value | | 1.55% ^(e) | | 5.25% | | 12.41% ^(f) | | 7.76% | | (2.40)% ^(c) | | 16.21% |
| Based on market price | | 0.05% ^(e) | | 3.91% | | 10.94% | | 20.29% | | (9.96)% | | 15.58% |

**Ratios to
Average Net
Assets**

| | | | | | | |
|--|----------------------|-------|-------|----------------------|-------|----------------------|
| Total expenses ^(g) | 2.26% ^(h) | 1.99% | 1.54% | 1.39% ⁽ⁱ⁾ | 1.37% | 1.35% ⁽ⁱ⁾ |
| Total expenses after fees waived and/or reimbursed ^(g) | 2.26% ^(h) | 1.99% | 1.54% | 1.39% | 1.37% | 1.35% ⁽ⁱ⁾ |
| Total expenses after fees waived and/or reimbursed and excluding interest expense ^(g) | 0.95% ^(h) | 0.94% | 0.91% | 0.93% | 0.96% | 0.98% ⁽ⁱ⁾ |
| Net investment income ^(g) | 7.08% ^(h) | 6.88% | 7.04% | 7.30% | 6.88% | 7.40% |

**Supplemental
Data**

| | | | | | | |
|---|--------------|--------------|--------------|--------------|--------------|--------------|
| Net assets, end of period (000) | \$ 1,418,633 | \$ 1,482,422 | \$ 1,545,622 | \$ 1,492,948 | \$ 1,527,307 | \$ 1,705,422 |
| Borrowings outstanding, end of period (000) | \$ 566,000 | \$ 647,000 | \$ 649,000 | \$ 604,000 | \$ 631,000 | \$ 723,000 |
| Asset coverage, end of period per \$1,000 | \$ 3,508 | \$ 3,292 | \$ 3,382 | \$ 3,472 | \$ 3,419 | \$ 3,359 |
| Portfolio turnover rate | 30% | 65% | 75% | 66% | 57% | 64% |

^(a) Based on average shares outstanding.

^(b) Distributions for annual periods determined in accordance with U.S. federal income tax regulations.

- (c) 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.
- (d) Total returns based on market price, which can be significantly greater or less than the net asset value, may result in substantially different returns. Where applicable, excludes the effects of any sales charges and assumes the reinvestment of distributions at actual reinvestment prices.
- (e) Aggregate total return.
- (f) Includes payment received from an affiliate, which had no impact on the Trust's total return.
- (g) Excludes expenses incurred indirectly as a result of investments in underlying funds as follows:

| | Six Months Ended 02/28/19 (unaudited) | Year Ended August 31, | | | | |
|---------------------------------|--|-----------------------|-------|-------|------|------|
| | | 2018 | 2017 | 2016 | 2015 | 2014 |
| Investments in underlying funds | 0.01% | 0.01% | 0.04% | 0.11% | % | % |

- (h) Annualized.
- (i) Includes reorganization costs. Without these costs, total expenses, total expenses after fees waived and paid indirectly, and total expenses after fees waived and paid indirectly and excluding interest expense would have been 1.34%, 1.34% and 0.97%, respectively.

See notes to financial statements.

Notes to Financial Statements (unaudited)

1. ORGANIZATION

The following are registered under the Investment Company Act of 1940, as amended (the 1940 Act), as closed-end management investment companies and are referred to herein collectively as the Trusts, or individually as a Trust:

| <i>Trust Name</i> | <i>Herein Referred To As</i> | <i>Organized</i> | <i>Diversification Classification</i> |
|--|------------------------------|------------------|---------------------------------------|
| BlackRock Core Bond Trust | BHK | Delaware | Diversified |
| BlackRock Corporate High Yield Fund, Inc | HYT | Maryland | Diversified |

The Boards of Directors and Boards of Trustees of the Trusts are collectively referred to throughout this report as the Board of Trustees or the Board, and the directors/trustees thereof are collectively referred to throughout this report as Trustees. The Trusts determine and make available for publication the net asset values (NAVs) of their Common Shares on a daily basis.

The Trusts, together with certain other registered investment companies advised by BlackRock Advisors, LLC (the Manager) or its affiliates, are included in a complex of non-index fixed-income mutual funds and all BlackRock-advised closed-end funds referred to as the BlackRock Fixed-Income Complex.

Basis of Consolidation: The accompanying consolidated financial statements of HYT include the accounts of BLK HYT (Luxembourg) Investments, S.a.r.l., BLK HYV (Luxembourg) Investments, S.a.r.l., BLK COY (Luxembourg) Investments, S.a.r.l. and BLK CYE (Luxembourg) Investments, S.a.r.l. (collectively, the Taxable Subsidiaries), which are wholly-owned taxable subsidiaries of HYT which hold shares of private Canadian companies, Laricina Energy Ltd. and Osum Oil Sands Corp. Gains on the sale of such shares will generally not be subject to capital gains taxes in Canada. Income earned on the investment held by the Taxable Subsidiaries may be taxable to such subsidiary in Luxembourg. An income tax provision for income, if any, is shown as income tax in the Consolidated Statement of Operations. A tax provision for realized and unrealized gains, if any, is included as a reduction of realized and/or unrealized gain (loss) in the Consolidated Statement of Operations for HYT. The net assets of the Taxable Subsidiaries as of period end were \$355,096, which is less than 0.1% of HYT's consolidated net assets. Intercompany accounts and transactions, if any, have been eliminated. The Taxable Subsidiaries are subject to the same investment policies and restrictions that apply to HYT.

2. SIGNIFICANT ACCOUNTING POLICIES

The financial statements are prepared in conformity with accounting principles generally accepted in the United States of America (U.S. GAAP), which may require management to make estimates and assumptions that affect the reported amounts of assets and liabilities in the financial statements, disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of increases and decreases in net assets from operations during the reporting period. Actual results could differ from those estimates. Each Trust is considered an investment company under U.S. GAAP and follows the accounting and reporting guidance applicable to investment companies. Below is a summary of significant accounting policies:

Investment Transactions and Income Recognition: For financial reporting purposes, investment transactions are recorded on the dates the transactions are executed (the trade dates). Realized gains and losses on investment transactions are determined on the identified cost basis. Dividend income is recorded on the ex-dividend date.

Dividends from foreign securities where the ex-dividend date may have passed are subsequently recorded when the Trusts are informed of the ex-dividend date. Under the applicable foreign tax laws, a withholding tax at various rates may be imposed on capital gains, dividends and interest. Upon notification from issuers, a portion of the dividend income received from a real estate investment trust may be redesignated as a reduction of cost of the related investment and/or realized gain. Interest income, including amortization and accretion of premiums and discounts on debt securities, is recognized on an accrual basis.

Foreign Currency Translation: Each Trust's books and records are maintained in U.S. dollars. Securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollars using exchange rates determined as of the close of trading on the New York Stock Exchange (NYSE). Purchases and sales of investments are recorded at the rates of exchange prevailing on the respective dates of such transactions. Generally, when the U.S. dollar rises in value against a foreign currency, the investments denominated in that currency will lose value; the opposite effect occurs if the U.S. dollar falls in relative value.

Each Trust does not isolate the portion of the results of operations arising as a result of changes in the exchange rates from the changes in the market prices of investments held or sold for financial reporting purposes. Accordingly, the effects of changes in exchange rates on investments are not segregated in the Statements of Operations from the effects of changes in market prices of those investments, but are included as a component of net realized and unrealized gain (loss) from investments. Each Trust reports realized currency gains (losses) on foreign currency related transactions as components of net realized gain (loss) for financial reporting purposes, whereas such components are generally treated as ordinary income for U.S. federal income tax purposes.

Segregation and Collateralization: In cases where a Trust enters into certain investments (e.g., dollar rolls, to-be-announced (TBA) sale commitments, futures contracts, forward foreign currency exchange contracts, options written, swaps, short sales) or certain borrowings (e.g., reverse repurchase transactions) that would be treated as senior securities for 1940 Act purposes, a Trust may segregate or designate on its books and records cash or liquid assets having a market value at least equal to the amount of its future obligations under such investments or borrowings. Doing so allows the investment or borrowing to be excluded from treatment as a senior security. Furthermore, if required by an exchange or counterparty agreement, the Trusts may be required to deliver/deposit cash and/or securities to/with an exchange, or broker-dealer or custodian as collateral for certain investments or obligations.

Distributions: Distributions from net investment income are declared monthly and paid monthly. Distributions of capital gains are recorded on the ex-dividend date and made at least annually.

The character and timing of distributions are determined in accordance with U.S. federal income tax regulations, which may differ from U.S. GAAP. The portion of distributions that exceeds a Trust's current and accumulated earnings and profits, which are measured on a tax basis, will constitute a non-taxable return of capital.

Notes to Financial Statements (unaudited) (continued)

Deferred Compensation Plan: Under the Deferred Compensation Plan (the Plan) approved by each Trust's Board, the independent Trustees (Independent Trustees) may defer a portion of their annual complex-wide compensation. Deferred amounts earn an approximate return as though equivalent dollar amounts had been invested in common shares of certain funds in the BlackRock Fixed-Income Complex selected by the Independent Trustees. This has the same economic effect for the Independent Trustees as if the Independent Trustees had invested the deferred amounts directly in certain funds in the BlackRock Fixed-Income Complex selected by the Independent Trustees.

The Plan is not funded and obligations thereunder represent general unsecured claims against the general assets of each Trust, as applicable. Deferred compensation liabilities are included in the Trustees' and Officer's fees payable in the Statements of Assets and Liabilities and will remain as a liability of the Trusts until such amounts are distributed in accordance with the Plan.

Recent Accounting Standards: In March 2017, the Financial Accounting Standards Board issued Accounting Standards Update Premium Amortization of Purchased Callable Debt Securities which amends the amortization period for certain purchased callable debt securities. Under the new guidance, the premium amortization of purchased callable debt securities that have explicit, non-contingent call features and are callable at fixed prices will be amortized to the earliest call date. The guidance will be applied on a modified retrospective basis and is effective for fiscal years, and their interim periods, beginning after December 15, 2018. Management continues to evaluate the impact of this guidance to the Trusts.

In August 2018, the Financial Accounting Standards Board issued Accounting Standards Update 2018-13 Changes to the Disclosure Requirements for Fair Value Measurement which modifies disclosure requirements for fair value measurements. The guidance is effective for fiscal years beginning after December 15, 2019 and for interim periods within those fiscal years. Management continues to evaluate the impact of this guidance to the Trusts.

Indemnifications: In the normal course of business, a Trust enters into contracts that contain a variety of representations that provide general indemnification. A Trust's maximum exposure under these arrangements is unknown because it involves future potential claims against a Trust, which cannot be predicted with any certainty.

Other: Expenses directly related to a Trust are charged to that Trust. Other operating expenses shared by several trusts, including other trusts managed by the Manager, are prorated among those trusts on the basis of relative net assets or other appropriate methods.

3. INVESTMENT VALUATION AND FAIR VALUE MEASUREMENTS

Investment Valuation Policies: The Trusts' investments are valued at fair value (also referred to as market value within the financial statements) as of the close of trading on the NYSE (generally 4:00 p.m., Eastern time). U.S. GAAP defines fair value as the price the Trusts would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. The Trusts determine the fair values of their financial instruments using various independent dealers or pricing services under policies approved by the Board. The BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) is the committee formed by management to develop global pricing policies and procedures and to oversee the pricing function for all financial instruments.

Fair Value Inputs and Methodologies: The following methods and inputs are used to establish the fair value of each Trust's assets and liabilities:

Equity investments traded on a recognized securities exchange are valued at the official closing price each day, if available. For equity investments traded on more than one exchange, the official closing price on the exchange where the stock is primarily traded is used. Equity investments traded on a recognized exchange for which there were no sales on that day may be valued at the last available bid (long positions) or ask (short positions) price.

Fixed-income securities for which market quotations are readily available are generally valued using the last available bid prices or current market quotations provided by independent dealers or third party pricing services. Floating rate loan interests are valued at the mean of the bid prices from one or more independent brokers or dealers as obtained from a third party pricing service. Pricing services generally value fixed-income securities assuming orderly transactions of an institutional round lot size, but a trust may hold or transact in such securities in smaller, odd lot sizes. Odd lots may trade at lower prices than institutional round lots. The pricing services may use matrix pricing or valuation models that utilize certain inputs and assumptions to derive values, including transaction data (e.g., recent representative bids and offers), credit quality information, perceived market movements, news, and other relevant information. Certain fixed-income securities, including asset-backed and mortgage related securities may be valued based on valuation models that consider the estimated cash flows of each tranche of the entity, establish a benchmark yield and develop an estimated tranche specific spread to the benchmark yield based on the unique attributes of the tranche. The amortized cost method of valuation may be used with respect to debt obligations with sixty days or less remaining to maturity unless the Manager determines such method does not represent fair value.

Generally, trading in foreign instruments is substantially completed each day at various times prior to the close of trading on the NYSE. Occasionally, events affecting the values of such instruments may occur between the foreign market close and the close of trading on the NYSE that may not be reflected in the computation of the Trusts' net assets. Each business day, the Trusts use a pricing service to assist with the valuation of certain foreign exchange-traded equity securities and foreign exchange traded over-the-counter (OTC) options (the Systematic Fair Value Price). Using current market factors, the Systematic Fair Value Price is designed to value such foreign securities and foreign options at fair value as of the close of trading on the NYSE, which follows the close of the local markets.

Municipal investments (including commitments to purchase such investments on a when-issued basis) are valued on the basis of prices provided by dealers or pricing services. In determining the value of a particular investment, pricing services may use certain information with respect to transactions in such investments, quotations from dealers, pricing matrixes, market transactions in comparable investments and information with respect to various relationships between investments.

Investments in open-end U.S. mutual funds are valued at NAV each business day.

Futures contracts traded on exchanges are valued at their last sale price.

Notes to Financial Statements (unaudited) (continued)

Forward foreign currency exchange contracts are valued at the mean between the bid and ask prices and are determined as of the close of trading on the NYSE. Interpolated values are derived when the settlement date of the contract is an interim date for which quotations are not available.

Exchange-traded options are valued at the mean between the last bid and ask prices at the close of the options market in which the options trade. An exchange-traded option for which there is no mean price is valued at the last bid (long positions) or ask (short positions) price. If no bid or ask price is available, the prior day's price will be used, unless it is determined that the prior day's price no longer reflects the fair value of the option. OTC options and options on swaps (swaptions) are valued by an independent pricing service using a mathematical model, which incorporates a number of market data factors, such as the trades and prices of the underlying instruments.

Swap agreements are valued utilizing quotes received daily by the Trusts' pricing service or through brokers, which are derived using daily swap curves and models that incorporate a number of market data factors, such as discounted cash flows, trades and values of the underlying reference instruments.

If events (e.g., a company announcement, market volatility or a natural disaster) occur that are expected to materially affect the value of such investments, or in the event that the application of these methods of valuation results in a price for an investment that is deemed not to be representative of the market value of such investment, or if a price is not available, the investment will be valued by the Global Valuation Committee, or its delegate, in accordance with a policy approved by the Board as reflecting fair value (Fair Valued Investments). The fair valuation approaches that may be used by the Global Valuation Committee will include market approach, income approach and cost approach. Valuation techniques such as discounted cash flow, use of market comparables and matrix pricing are types of valuation approaches and are typically used in determining fair value. When determining the price for Fair Valued Investments, the Global Valuation Committee, or its delegate, seeks to determine the price that each Trust might reasonably expect to receive or pay from the current sale or purchase of that asset or liability in an arm's-length transaction. Fair value determinations shall be based upon all available factors that the Global Valuation Committee, or its delegate, deems relevant and consistent with the principles of fair value measurement.

The Global Valuation Committee, or its delegate, employs various methods for calibrating valuation approaches for investments where an active market does not exist, including regular due diligence of each Trust's pricing vendors, regular reviews of key inputs and assumptions, transactional back-testing or disposition analysis to compare unrealized gains and losses to realized gains and losses, reviews of missing or stale prices and large movements in market values and reviews of any market related activity. The pricing of all Fair Valued Investments is subsequently reported to the Board or a committee thereof on a quarterly basis. As a result of the inherent uncertainty in valuation of these investments, the fair values may differ from the values that would have been used had an active market existed.

For investments in equity or debt issued by privately held companies or funds (Private Company or collectively, the Private Companies) and other Fair Valued Investments, the fair valuation approaches that are used by third party pricing services utilize one or a combination of, but not limited to, the following inputs.

Standard Inputs Generally Considered By Third Party Pricing Services

- Market approach
- (i) recent market transactions, including subsequent rounds of financing, in the underlying investment or comparable issuers;
 - (ii) recapitalizations and other transactions across the capital structure; and
 - (iii) market multiples of comparable issuers.
- Income approach
- (i) future cash flows discounted to present and adjusted as appropriate for liquidity, credit, and/or market risks;
 - (ii) quoted prices for similar investments or assets in active markets; and
 - (iii) other risk factors, such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks, recovery rates, liquidation amounts and/or default rates.
- Cost approach
- (i) audited or unaudited financial statements, investor communications and financial or operational metrics issued by the Private Company;
 - (ii) changes in the valuation of relevant indices or publicly traded companies comparable to the Private Company;
 - (iii) relevant news and other public sources; and
 - (iv) known secondary market transactions in the Private Company's interests and merger or acquisition activity in companies comparable to the Private Company.

Investments in series of preferred stock issued by Private Companies are typically valued utilizing market approach in determining the enterprise value of the company. Such investments often contain rights and preferences that differ from other series of preferred and common stock of the same issuer. Valuation techniques such as an option pricing model (OPM), a probability weighted expected return model (PWERM) or a hybrid of those techniques are used in allocating enterprise value of the company, as deemed appropriate under the circumstances. The use of OPM and PWERM techniques involve a determination of the exit scenarios of the investment in order to appropriately allocate the enterprise value of the company among the various parts of its capital structure.

The Private Companies are not subject to the public company disclosure, timing, and reporting standards as other investments held by a Trust. Typically, the most recently available information by a Private Company is as of a date that is earlier than the date a Trust is calculating its NAV. This factor may result in a difference between the value of the investment and the price a Trust could receive upon the sale of the investment.

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

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

Level 2 Other observable inputs (including, but not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves,

volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market corroborated inputs)

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

Notes to Financial Statements (unaudited) (continued)

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

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

As of February 28, 2019, certain investments of HYT were valued using NAV per share as no quoted market value is available and therefore have been excluded from the fair value hierarchy.

4. SECURITIES AND OTHER INVESTMENTS

Asset-Backed and Mortgage-Backed Securities: Asset-backed securities are generally issued as pass-through certificates or as debt instruments. Asset-backed securities issued as pass-through certificates represent undivided fractional ownership interests in an underlying pool of assets. Asset-backed securities issued as debt instruments, which are also known as collateralized obligations, are typically issued as the debt of a special purpose entity organized solely for the purpose of owning such assets and issuing such debt. Asset-backed securities are often backed by a pool of assets representing the obligations of a number of different parties. The yield characteristics of certain asset-backed securities may differ from traditional debt securities. One such major difference is that all or a principal part of the obligations may be prepaid at any time because the underlying assets (i.e., loans) may be prepaid at any time. As a result, a decrease in interest rates in the market may result in increases in the level of prepayments as borrowers, particularly mortgagors, refinance and repay their loans. An increased prepayment rate with respect to an asset-backed security will have the effect of shortening the maturity of the security. In addition, a trust may subsequently have to reinvest the proceeds at lower interest rates. If a trust has purchased such an asset-backed security at a premium, a faster than anticipated prepayment rate could result in a loss of principal to the extent of the premium paid.

For mortgage pass-through securities (the "Mortgage Assets") there are a number of important differences among the agencies and instrumentalities of the U.S. Government that issue mortgage-related securities and among the securities that they issue. For example, mortgage-related securities guaranteed by Ginnie Mae are guaranteed as to the timely payment of principal and interest by Ginnie Mae and such guarantee is backed by the full faith and credit of the United States. However, mortgage-related securities issued by Freddie Mac and Fannie Mae, including Freddie Mac and Fannie Mae guaranteed mortgage pass-through certificates, which are solely the obligations of Freddie Mac and Fannie Mae, are not backed by or entitled to the full faith and credit of the United States, but are supported by the right of the issuer to borrow from the U.S. Treasury.

Non-agency mortgage-backed securities are securities issued by non-governmental issuers and have no direct or indirect government guarantees of payment and are subject to various risks. Non-agency mortgage loans are obligations of the borrowers thereunder only and are not typically insured or guaranteed by any other person or entity. The ability of a borrower to repay a loan is dependent upon the income or assets of the borrower. A number of factors, including a general economic downturn, acts of God, terrorism, social unrest and civil disturbances, may impair a borrower's ability to repay its loans.

Collateralized Debt Obligations: Collateralized debt obligations (CDOs), including collateralized bond obligations (CBOs) and collateralized loan obligations (CLOs), are types of asset-backed securities. A CDO is an entity that is backed by a diversified pool of debt securities (CBOs) or syndicated bank loans (CLOs). The cash flows of the CDO can be split into multiple segments, called tranches, which will vary in risk profile and yield. The riskiest segment is the subordinated or equity tranche. This tranche bears the greatest risk of defaults from the underlying assets in the CDO and serves to protect the other, more senior, tranches from default in all but the most severe circumstances. Since it is shielded from defaults by the more junior tranches, a senior tranche will typically have higher credit ratings and lower yields than their underlying securities, and often receive investment grade ratings from one or more of the nationally recognized rating agencies. Despite the protection from the more junior tranches, senior tranches can experience substantial losses due to actual defaults, increased sensitivity to future defaults and the disappearance of one or more protecting tranches as a result of changes in the credit profile of the underlying pool of assets.

Multiple Class Pass-Through Securities: Multiple class pass-through securities, including collateralized mortgage obligations (CMOs) and commercial mortgage-backed securities, may be issued by Ginnie Mae, U.S. Government agencies or instrumentalities or by trusts formed by private originators of, or investors in, mortgage loans. In general, CMOs are debt obligations of a legal entity that are collateralized by a pool of residential or commercial mortgage loans or Mortgage Assets. The payments on these are used to make payments on the CMOs or multiple pass-through securities. Multiple class pass-through securities represent direct ownership interests in the Mortgage Assets. Classes of CMOs include interest only (IOs), principal only (POs), planned amortization classes and targeted amortization classes. IOs and POs are stripped mortgage-backed securities representing interests in a pool of mortgages, the cash flow from which has been separated into interest and principal components. IOs receive the interest portion of the cash flow while POs receive the principal portion. IOs and POs can be extremely volatile in response to changes in interest rates. As interest rates rise and fall, the value of IOs tends to move in the same direction as interest rates. POs perform best when prepayments on the underlying mortgages rise since this increases the rate at which the principal is returned and the yield to maturity on the PO. When payments on mortgages underlying a PO are slower than anticipated, the life of the PO is lengthened and the yield to maturity is reduced. If the underlying Mortgage Assets experience greater than anticipated prepayments of principal, a trust's initial investment in the IOs may not fully recoup.

Stripped Mortgage-Backed Securities: Stripped mortgage-backed securities are typically issued by the U.S. Government, its agencies and instrumentalities. Stripped mortgage-backed securities are usually structured with two classes that receive different proportions of the interest (IOs) and principal (POs) distributions on a pool of Mortgage Assets. Stripped mortgage-backed securities may be privately issued.

Notes to Financial Statements (unaudited) (continued)

Zero-Coupon Bonds: Zero-coupon bonds are normally issued at a significant discount from face value and do not provide for periodic interest payments. These bonds may experience greater volatility in market value than other debt obligations of similar maturity which provide for regular interest payments.

Capital Securities and Trust Preferred Securities: Capital securities, including trust preferred securities, are typically issued by corporations, generally in the form of interest-bearing notes with preferred securities characteristics. In the case of trust preferred securities, an affiliated business trust of a corporation issues these securities, generally in the form of beneficial interests in subordinated debentures or similarly structured securities. The securities can be structured with either a fixed or adjustable coupon that can have either a perpetual or stated maturity date. For trust preferred securities, the issuing bank or corporation pays interest to the trust, which is then distributed to holders of these securities as a dividend. Dividends can be deferred without creating an event of default or acceleration, although maturity cannot take place unless all cumulative payment obligations have been met. The deferral of payments does not affect the purchase or sale of these securities in the open market. These securities generally are rated below that of the issuing company's senior debt securities and are freely callable at the issuer's option.

Preferred Stocks: Preferred stock has a preference over common stock in liquidation (and generally in receiving dividends as well), but is subordinated to the liabilities of the issuer in all respects. As a general rule, the market value of preferred stock with a fixed dividend rate and no conversion element varies inversely with interest rates and perceived credit risk, while the market price of convertible preferred stock generally also reflects some element of conversion value. Because preferred stock is junior to debt securities and other obligations of the issuer, deterioration in the credit quality of the issuer will cause greater changes in the value of a preferred stock than in a more senior debt security with similar stated yield characteristics. Unlike interest payments on debt securities, preferred stock dividends are payable only if declared by the issuer's board of directors. Preferred stock also may be subject to optional or mandatory redemption provisions.

Warrants: Warrants entitle a trust to purchase a specified number of shares of common stock and are non-income producing. The purchase price and number of shares are subject to adjustment under certain conditions until the expiration date of the warrants, if any. If the price of the underlying stock does not rise above the strike price before the warrant expires, the warrant generally expires without any value and a trust will lose any amount it paid for the warrant. Thus, investments in warrants may involve more risk than investments in common stock. Warrants may trade in the same markets as their underlying stock; however, the price of the warrant does not necessarily move with the price of the underlying stock.

Floating Rate Loan Interests: Floating rate loan interests are typically issued to companies (the borrower) by banks, other financial institutions, or privately and publicly offered corporations (the lender). Floating rate loan interests are generally non-investment grade, often involve borrowers whose financial condition is troubled or uncertain and companies that are highly leveraged or in bankruptcy proceedings. In addition, transactions in floating rate loan interests may settle on a delayed basis, which may result in proceeds from the sale not being readily available for a trust to make additional investments or meet its redemption obligations. Floating rate loan interests may include fully funded term loans or revolving lines of credit. Floating rate loan interests are typically senior in the corporate capital structure of the borrower. Floating rate loan interests generally pay interest at rates that are periodically determined by reference to a base lending rate plus a premium. Since the rates reset only periodically, changes in prevailing interest rates (and particularly sudden and significant changes) can be expected to cause some fluctuations in the NAV of a trust to the extent that it invests in floating rate loan interests. The base lending rates are generally the lending rate offered by one or more European banks, such as the London Interbank Offered Rate (LIBOR), the prime rate offered

by one or more U.S. banks or the certificate of deposit rate. Floating rate loan interests may involve foreign borrowers, and investments may be denominated in foreign currencies. These investments are treated as investments in debt securities for purposes of a trust's investment policies.

When a trust purchases a floating rate loan interest, it may receive a facility fee and when it sells a floating rate loan interest, it may pay a facility fee. On an ongoing basis, a trust may receive a commitment fee based on the undrawn portion of the underlying line of credit amount of a floating rate loan interest. Facility and commitment fees are typically amortized to income over the term of the loan or term of the commitment, respectively. Consent and amendment fees are recorded to income as earned. Prepayment penalty fees, which may be received by a trust upon the prepayment of a floating rate loan interest by a borrower, are recorded as realized gains. A trust may invest in multiple series or tranches of a loan. A different series or tranche may have varying terms and carry different associated risks.

Floating rate loan interests are usually freely callable at the borrower's option. A trust may invest in such loans in the form of participations in loans (Participations) or assignments (Assignments) of all or a portion of loans from third parties. Participations typically will result in a trust having a contractual relationship only with the lender, not with the borrower. A trust has the right to receive payments of principal, interest and any fees to which it is entitled only from the lender selling the Participation and only upon receipt by the lender of the payments from the borrower. In connection with purchasing Participations, a trust generally will have no right to enforce compliance by the borrower with the terms of the loan agreement, nor any rights of offset against the borrower. A trust may not benefit directly from any collateral supporting the loan in which it has purchased the Participation. As a result, a trust assumes the credit risk of both the borrower and the lender that is selling the Participation. A trust's investment in loan participation interests involves the risk of insolvency of the financial intermediaries who are parties to the transactions. In the event of the insolvency of the lender selling the Participation, a trust may be treated as a general creditor of the lender and may not benefit from any offset between the lender and the borrower. Assignments typically result in a trust having a direct contractual relationship with the borrower, and a trust may enforce compliance by the borrower with the terms of the loan agreement.

In connection with floating rate loan interests, certain trusts may also enter into unfunded floating rate loan interests (commitments). In connection with these commitments, a trust earns a commitment fee, typically set as a percentage of the commitment amount. Such fee income, which is included in interest income in the Statements of Operations, is recognized ratably over the commitment period. Unfunded floating rate loan interests are marked-to-market daily, and any unrealized appreciation (depreciation) is included in the Statements of Assets and Liabilities and Statements of Operations. As of period end, HYT had the following unfunded floating rate loan interests:

| <i>Trust</i> | <i>Borrower</i> | <i>Commitment</i> | | <i>Unrealized</i> | |
|--------------|-----------------------------------|-------------------|---------------|-------------------|---------------------|
| | | <i>Par</i> | <i>Amount</i> | <i>Value</i> | <i>Depreciation</i> |
| HYT | Mavis Tire Express Services Corp. | \$ 63,011 | \$ 63,012 | \$ 62,224 | \$ (788) |

Notes to Financial Statements (unaudited) (continued)

Forward Commitments and When-Issued Delayed Delivery Securities: Certain trusts may purchase securities on a when-issued basis and may purchase or sell securities on a forward commitment basis. Settlement of such transactions normally occurs within a month or more after the purchase or sale commitment is made. A trust may purchase securities under such conditions with the intention of actually acquiring them, but may enter into a separate agreement to sell the securities before the settlement date. Since the value of securities purchased may fluctuate prior to settlement, a trust may be required to pay more at settlement than the security is worth. In addition, a trust is not entitled to any of the interest earned prior to settlement. When purchasing a security on a delayed delivery basis, a trust assumes the rights and risks of ownership of the security, including the risk of price and yield fluctuations. In the event of default by the counterparty, a trust's maximum amount of loss is the unrealized appreciation of unsettled when-issued transactions.

Reverse Repurchase Agreements: Reverse repurchase agreements are agreements with qualified third party broker dealers in which a trust sells securities to a bank or broker-dealer and agrees to repurchase the same securities at a mutually agreed upon date and price. A trust receives cash from the sale to use for other investment purposes. During the term of the reverse repurchase agreement, a trust continues to receive the principal and interest payments on the securities sold. Certain agreements have no stated maturity and can be terminated by either party at any time. Interest on the value of the reverse repurchase agreements issued and outstanding is based upon competitive market rates determined at the time of issuance. A trust may utilize reverse repurchase agreements when it is anticipated that the interest income to be earned from the investment of the proceeds of the transaction is greater than the interest expense of the transaction. Reverse repurchase agreements involve leverage risk. If a trust suffers a loss on its investment of the transaction proceeds from a reverse repurchase agreement, a trust would still be required to pay the full repurchase price. Further, a trust remains subject to the risk that the market value of the securities repurchased declines below the repurchase price. In such cases, a trust would be required to return a portion of the cash received from the transaction or provide additional securities to the counterparty.

Cash received in exchange for securities delivered plus accrued interest due to the counterparty is recorded as a liability in the Statements of Assets and Liabilities at face value including accrued interest. Due to the short-term nature of the reverse repurchase agreements, face value approximates fair value. Interest payments made by a trust to the counterparties are recorded as a component of interest expense in the Statements of Operations. In periods of increased demand for the security, a trust may receive a fee for the use of the security by the counterparty, which may result in interest income to a trust.

For the six months ended February 28, 2019, the average amount of reverse repurchase agreements outstanding and the daily weighted average interest rate for BHK were \$303,646,344 and 2.49% respectively.

Reverse repurchase transactions are entered into by a trust under Master Repurchase Agreements (each, an "MRA"), which permit a trust, under certain circumstances, including an event of default (such as bankruptcy or insolvency), to offset payables and/or receivables under the MRA with collateral held and/or posted to the counterparty and create one single net payment due to or from a trust. With reverse repurchase transactions, typically a trust and counterparty under an MRA are permitted to sell, re-pledge, or use the collateral associated with the transaction. Bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against such a right of offset in the event of the MRA counterparty's bankruptcy or insolvency. Pursuant to the terms of the MRA, a trust receives or posts securities and cash as collateral with a market value in excess of the repurchase price to be paid or received by a trust upon the maturity of the transaction. Upon a bankruptcy or insolvency of the MRA counterparty, a trust is considered an unsecured creditor with respect to excess collateral and, as such, the return of excess collateral may be delayed.

As of period end, the following table is a summary of BHK's open reverse repurchase agreements by counterparty which are subject to offset under an MRA on a net basis:

| <i>Counterparty</i> | <i>Reverse Repurchase Agreements</i> | <i>Fair Value of Non-cash Collateral Pledged Including Accrued Interest^(a)</i> | <i>Cash Collateral Pledged/Received</i> | <i>Net Amount</i> |
|---------------------------------------|--------------------------------------|---|---|-------------------|
| Barclays Capital, Inc. | \$ 1,451,575 | \$ (1,451,575) | \$ | \$ |
| BNP Paribas S.A. | 78,391,210 | (77,611,930) | (47,052) | 732,228 |
| Credit Suisse Securities (USA) LLC | 640,146 | (640,146) | | |
| Deutsche Bank AG | 22,693,572 | (22,380,921) | | 312,651 |
| Goldman Sachs & Co. LLC | 2,675,148 | (2,675,148) | | |
| HSBC Securities (USA), Inc. | 25,096,191 | (25,096,191) | | |
| JPMorgan Chase Bank N.A. | 141,324 | (141,324) | | |
| Nomura Securities International, Inc. | 77,151,024 | (77,151,024) | | |
| RBC Capital Markets LLC | 23,498,976 | (23,498,976) | | |
| Royal Bank of Canada | 66,717,436 | (66,717,436) | | |
| | \$ 298,456,602 | \$ (297,364,671) | \$ (47,052) | \$ 1,044,879 |

(a) Collateral with a value of \$305,251,619 has been pledged in connection with open reverse repurchase agreements. Excess of collateral pledged to the individual counterparty is not shown for financial reporting purposes.

In the event the counterparty of securities under an MRA files for bankruptcy or becomes insolvent, a trust's use of the proceeds from the agreement may be restricted while the counterparty, or its trustee or receiver, determines whether or not to enforce a trust's obligation to repurchase the securities.

5. DERIVATIVE FINANCIAL INSTRUMENTS

The Trusts engage in various portfolio investment strategies using derivative contracts both to increase the returns of the Trusts and/or to manage their exposure to certain risks such as credit risk, equity risk, interest rate risk, foreign currency exchange rate risk, commodity price risk or other risks (e.g., inflation risk). Derivative financial instruments categorized by risk exposure are included in the Schedules of Investments. These contracts may be transacted on an exchange or OTC.

Notes to Financial Statements (unaudited) (continued)

Futures Contracts: Futures contracts are purchased or sold to gain exposure to, or manage exposure to, changes in interest rates (interest rate risk) and changes in the value of equity securities (equity risk) or foreign currencies (foreign currency exchange rate risk).

Futures contracts are agreements between the Trusts and a counterparty to buy or sell a specific quantity of an underlying instrument at a specified price and on a specified date. Depending on the terms of a contract, it is settled either through physical delivery of the underlying instrument on the settlement date or by payment of a cash amount on the settlement date. Upon entering into a futures contract, the Trusts are required to deposit initial margin with the broker in the form of cash or securities in an amount that varies depending on a contract's size and risk profile. The initial margin deposit must then be maintained at an established level over the life of the contract. Amounts pledged, which are considered restricted, are included in cash pledged for futures contracts in the Statements of Assets and Liabilities.

Securities deposited as initial margin are designated in the Schedules of Investments and cash deposited, if any, is shown as cash pledged for futures contracts in the Statements of Assets and Liabilities. Pursuant to the contract, the Trusts agree to receive from or pay to the broker an amount of cash equal to the daily fluctuation in market value of the contract (variation margin). Variation margin is recorded as unrealized appreciation (depreciation) and, if any, shown as variation margin receivable (or payable) on futures contracts in the Statements of Assets and Liabilities. When the contract is closed, a realized gain or loss is recorded in the Statements of Operations equal to the difference between the notional amount of the contract at the time it was opened and the notional amount at the time it was closed. The use of futures contracts involves the risk of an imperfect correlation in the movements in the price of futures contracts and interest, foreign currency exchange rates or underlying assets.

Forward Foreign Currency Exchange Contracts: Forward foreign currency exchange contracts are entered into to gain or reduce exposure to foreign currencies (foreign currency exchange rate risk).

A forward foreign currency exchange contract is an agreement between two parties to buy and sell a currency at a set exchange rate on a specified date. These contracts help to manage the overall exposure to the currencies in which some of the investments held by the Trusts are denominated and in some cases, may be used to obtain exposure to a particular market.

The contract is marked-to-market daily and the change in market value is recorded as unrealized appreciation (depreciation) in the Statements of Assets and Liabilities. When a contract is closed, a realized gain or loss is recorded in the Statements of Operations equal to the difference between the value at the time it was opened and the value at the time it was closed. Non-deliverable forward foreign currency exchange contracts are settled with the counterparty in cash without the delivery of foreign currency. The use of forward foreign currency exchange contracts involves the risk that the value of a forward foreign currency exchange contract changes unfavorably due to movements in the value of the referenced foreign currencies. Cash amounts pledged for forward foreign currency exchange contracts are considered restricted and are included in cash pledged as collateral for OTC derivatives in the Statements of Assets and Liabilities.

Options: Certain Trusts purchase and write call and put options to increase or decrease their exposure to the risks of underlying instruments, including equity risk, interest rate risk and/or commodity price risk and/or, in the case of options written, to generate gains from options premiums.

A call option gives the purchaser (holder) of the option the right (but not the obligation) to buy, and obligates the seller (writer) to sell (when the option is exercised) the underlying instrument at the exercise or strike price at any time or at a specified time during the option period. A put option gives the holder the right to sell and obligates the writer to buy the underlying instrument at the exercise or strike price at any time or at a specified time during the option period.

Premiums paid on options purchased and premiums received on options written, as well as the daily fluctuation in market value, are included in investments at value unaffiliated and options written at value, respectively, in the Statements of Assets and Liabilities. When an instrument is purchased or sold through the exercise of an option, the premium is offset against the cost or proceeds of the underlying instrument. When an option expires, a realized gain or loss is recorded in the Statements of Operations to the extent of the premiums received or paid. When an option is closed or sold, a gain or loss is recorded in the Statements of Operations to the extent the cost of the closing transaction exceeds the premiums received or paid. When the Trusts write a call option, such option is typically covered, meaning that they hold the underlying instrument subject to being called by the option counterparty. When the Trusts write a put option, such option is covered by cash in an amount sufficient to cover the obligation. These amounts, which are considered restricted, are included in cash pledged as collateral for options written in the Statements of Assets and Liabilities.

Swaptions Certain Trusts purchase and write options on swaps (swaptions) primarily to preserve a return or spread on a particular investment or portion of the Trusts holdings, as a duration management technique or to protect against an increase in the price of securities it anticipates purchasing at a later date. The purchaser and writer of a swaption is buying or granting the right to enter into a previously agreed upon interest rate or credit default swap agreement (interest rate risk and/or credit risk) at any time before the expiration of the option.

Interest rate caps Interest rate caps are entered into to gain or reduce exposure to interest rates (interest rate risk and/or other risk). Caps are agreements whereby one party agrees to make payments to the other, in return for a premium, to the extent that interest rate indexes exceed a specified rate, or cap. Floors are agreements whereby one party agrees to make payments to the other, in return for a premium, to the extent that interest rate indexes fall below a specified rate, or floor. The maximum potential amount of future payments that a Trust would be required to make under an interest rate cap would be the notional amount times the percentage increase in interest rates determined by the difference between the interest rate index current value and the value at the time the cap was entered into.

Foreign currency options Certain Trusts purchase and write foreign currency options, foreign currency futures and options on foreign currency futures to gain or reduce exposure to foreign currencies (foreign currency exchange rate risk). Foreign currency options give the purchaser the right to buy from or sell to the writer a foreign currency at any time before the expiration of the option.

In purchasing and writing options, the Trusts bear the risk of an unfavorable change in the value of the underlying instrument or the risk that they may not be able to enter into a closing transaction due to an illiquid market. Exercise of a written option could result in the Trusts purchasing or selling a security when it otherwise would not, or at a price different from the current market value.

Notes to Financial Statements (unaudited) (continued)

Swaps: Swap contracts are entered into to manage exposure to issuers, markets and securities. Such contracts are agreements between the Trusts and a counterparty to make periodic net payments on a specified notional amount or a net payment upon termination. Swap agreements are privately negotiated in the OTC market and may be entered into as a bilateral contract (OTC swaps) or centrally cleared (centrally cleared swaps).

For OTC swaps, any upfront premiums paid and any upfront fees received are shown as swap premiums paid and swap premiums received, respectively, in the Statements of Assets and Liabilities and amortized over the term of the contract. The daily fluctuation in market value is recorded as unrealized appreciation (depreciation) on OTC Swaps in the Statements of Assets and Liabilities. Payments received or paid are recorded in the Statements of Operations as realized gains or losses, respectively. When an OTC swap is terminated, a realized gain or loss is recorded in the Statements of Operations equal to the difference between the proceeds from (or cost of) the closing transaction and the Trusts' basis in the contract, if any. Generally, the basis of the contract is the premium received or paid.

In a centrally cleared swap, immediately following execution of the swap contract, the swap contract is novated to a central counterparty (the CCP) and the Trusts' counterparty on the swap agreement becomes the CCP. The Trusts are required to interface with the CCP through the broker. Upon entering into a centrally cleared swap, the Trusts are required to deposit initial margin with the broker in the form of cash or securities in an amount that varies depending on the size and risk profile of the particular swap. Securities deposited as initial margin are designated in the Schedules of Investments and cash deposited is shown as cash pledged for centrally cleared swaps in the Statements of Assets and Liabilities. Amounts pledged, which are considered restricted cash, are included in cash pledged for centrally cleared swaps in the Statements of Assets and Liabilities. Pursuant to the contract, the Trusts agree to receive from or pay to the broker an amount of cash equal to the daily fluctuation in market value of the contract (variation margin). Variation margin is recorded as unrealized appreciation (depreciation) and shown as variation margin receivable (or payable) on centrally cleared swaps in the Statements of Assets and Liabilities. Payments received from (paid to) the counterparty, including at termination, are recorded as realized gains (losses) in the Statements of Operations.

Credit default swaps Credit default swaps are entered into to manage exposure to the market or certain sectors of the market, to reduce risk exposure to defaults of corporate and/or sovereign issuers or to create exposure to corporate and/or sovereign issuers to which a trust is not otherwise exposed (credit risk).

The Trusts may either buy or sell (write) credit default swaps on single-name issuers (corporate or sovereign), a combination or basket of single-name issuers or traded indexes. Credit default swaps are agreements in which the protection buyer pays fixed periodic payments to the seller in consideration for a promise from the protection seller to make a specific payment should a negative credit event take place with respect to the referenced entity (e.g., bankruptcy, failure to pay, obligation acceleration, repudiation, moratorium or restructuring). As a buyer, if an underlying credit event occurs, the Trusts will either (i) receive from the seller an amount equal to the notional amount of the swap and deliver the referenced security or underlying securities comprising the index, or (ii) receive a net settlement of cash equal to the notional amount of the swap less the recovery value of the security or underlying securities comprising the index. As a seller (writer), if an underlying credit event occurs, the Trusts will either pay the buyer an amount equal to the notional amount of the swap and take delivery of the referenced security or underlying securities comprising the index or pay a net settlement of cash equal to the notional amount of the swap less the recovery value of the security or underlying securities comprising the index.

Total return swaps Total return swaps are entered into to obtain exposure to a security or market without owning such security or investing directly in such market or to exchange the risk/return of one market (e.g., fixed-income) with another market (e.g., equity or commodity prices) (equity risk, commodity price risk and/or interest rate risk).

Total return swaps are agreements in which there is an exchange of cash flows whereby one party commits to make payments based on the total return (distributions plus capital gains/losses) of an underlying instrument, or basket or underlying instruments, in exchange for fixed or floating rate interest payments. If the total return of the instrument(s) or index underlying the transaction exceeds or falls short of the offsetting fixed or floating interest rate obligation, the Trusts receive payment from or make a payment to the counterparty.

Interest rate swaps Interest rate swaps are entered into to gain or reduce exposure to interest rates or to manage duration, the yield curve or interest rate (interest rate risk).

Interest rate swaps are agreements in which one party pays a stream of interest payments, either fixed or floating, in exchange for another party's stream of interest payments, either fixed or floating, on the same notional amount for a specified period of time. In more complex interest rate swaps, the notional principal amount may decline (or amortize) over time.

Forward swaps Certain Trusts enter into forward interest rate swaps and forward total return swaps. In a forward swap, each Trust and the counterparty agree to make periodic net payments beginning on a specified date or a net payment at termination.

Swap transactions involve, to varying degrees, elements of interest rate, credit and market risk in excess of the amounts recognized in the Statements of Assets and Liabilities. Such risks involve the possibility that there will be no liquid market for these agreements, that the counterparty to the agreements may default on its obligation to perform or disagree as to the meaning of the contractual terms in the agreements, and that there may be unfavorable changes in interest rates and/or market values associated with these transactions.

Master Netting Arrangements: In order to define their contractual rights and to secure rights that will help them mitigate their counterparty risk, the Trusts may enter into an International Swaps and Derivatives Association, Inc. Master Agreement (ISDA Master Agreement) or similar agreement with their counterparties. An ISDA Master Agreement is a bilateral agreement between each Trust and a counterparty that governs certain OTC derivatives and typically contains, among other things, collateral posting terms and netting provisions in the event of a default and/or termination event. Under an ISDA Master Agreement, each Trust may, under certain circumstances, offset with the counterparty certain derivative financial instruments payables and/or receivables with collateral held and/or posted and create one single net payment. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of default including the bankruptcy or insolvency of the counterparty. Bankruptcy or insolvency laws of a particular jurisdiction may restrict or prohibit the right of offset in bankruptcy, insolvency or other events.

Notes to Financial Statements (unaudited) (continued)

Collateral Requirements: For derivatives traded under an ISDA Master Agreement, the collateral requirements are typically calculated by netting the mark-to-market amount for each transaction under such agreement and comparing that amount to the value of any collateral currently pledged by the Trusts and the counterparty.

Cash collateral that has been pledged to cover obligations of the Trusts and cash collateral received from the counterparty, if any, is reported separately in the Statements of Assets and Liabilities as cash pledged as collateral and cash received as collateral, respectively. Non-cash collateral pledged by the Trusts, if any, is noted in the Schedules of Investments. Generally, the amount of collateral due from or to a counterparty is subject to a certain minimum transfer amount threshold before a transfer is required, which is determined at the close of business of the Trusts. Any additional required collateral is delivered to/pledged by the Trusts on the next business day. Typically, the counterparty is not permitted to sell, re-pledge or use cash and non-cash collateral it receives. A Trust generally agrees not to use non-cash collateral that it receives but may, absent default or certain other circumstances defined in the underlying ISDA Master Agreement, be permitted to use cash collateral received. In such cases, interest may be paid pursuant to the collateral arrangement with the counterparty. To the extent amounts due to the Trusts from their counterparties are not fully collateralized, they bear the risk of loss from counterparty non-performance. Likewise, to the extent the Trusts have delivered collateral to a counterparty and stand ready to perform under the terms of their agreement with such counterparty, they bear the risk of loss from a counterparty in the amount of the value of the collateral in the event the counterparty fails to return such collateral. Based on the terms of agreements, collateral may not be required for all derivative contracts.

For financial reporting purposes, the Trusts do not offset derivative assets and derivative liabilities that are subject to netting arrangements, if any, in the Statements of Assets and Liabilities.

6. INVESTMENT ADVISORY AGREEMENT AND OTHER TRANSACTIONS WITH AFFILIATES

Investment Advisory: Each Trust entered into an Investment Advisory Agreement with the Manager, the Trusts investment adviser an indirect, wholly-owned subsidiary of BlackRock, Inc. (BlackRock), to provide investment advisory and administrative services. The Manager is responsible for the management of each Trust's portfolio and provides the personnel, facilities, equipment and certain other services necessary to the operations of each Trust

For such services, BHK pays the Manager a monthly fee at an annual rate equal to 0.50% of the average weekly value of the Trust's managed assets. For purposes of calculating this fee, managed assets mean the total assets of the Trust minus the sum of its accrued liabilities (other than the aggregate indebtedness constituting financial leverage).

For such services, HYT pays the Manager a monthly fee at an annual rate equal to 0.60% of the average daily value of the Trust's net assets, plus the proceeds of any debt securities or outstanding borrowings used for leverage. For purposes of calculating this fee, net assets mean the total assets of the Trust minus the sum of its accrued liabilities.

The Manager provides investment management and other services to the Taxable Subsidiaries. The Manager does not receive separate compensation from the Taxable Subsidiaries for providing investment management or administrative services. However, HYT pays the Manager based on the HYT's net assets, plus the proceeds of any debt securities or outstanding borrowings used for leverage, which includes the assets of the Taxable Subsidiaries.

Distribution Fees: HYT had entered into a Distribution Agreement with BlackRock Investments, LLC (BRIL), an affiliate of the Manager, to provide for distribution of HYT's common shares on a reasonable best efforts basis through

an equity shelf offering (a Shelf Offering) (the Distribution Agreement); however, HYT is no longer actively engaged in a Shelf Offering and has no effective registration statement or current prospectus, and the Distribution Agreement has been terminated.

Expense Waivers and Reimbursements: With respect to each Trust, Manager voluntarily agreed to waive its investment advisory fees by the amount of investment advisory fees each Trust pays to the Manager indirectly through its investment in affiliated money market funds (the affiliated money market fund waiver). These amounts are included in fees waived and/or reimbursed by the Manager in the Statements of Operations. For the six months ended February 28, 2019, the amounts waived were as follows:

| Amounts waived | <i>BHK</i> | <i>HYT</i> |
|----------------|------------|------------|
| | \$ 3,507 | \$ 1,212 |

The Manager has contractually agreed to waive its investment advisory fee with respect to any portion of each Trust's assets invested in affiliated equity and fixed-income mutual funds and affiliated exchange-traded funds that have a contractual management fee through June 30, 2019. The agreement can be renewed for annual periods thereafter, and may be terminated on 90 days' notice, each subject to approval by a majority of the Trusts' Independent Trustees. For the six months ended February 28, 2019, BHK waived \$4,209 in investment advisory fees pursuant to these arrangements.

Trustees and Officers: Certain trustees and/or officers of the Trusts are directors and/or officers of BlackRock or its affiliates. The Trusts reimburse the Manager for a portion of the compensation paid to the Trusts' Chief Compliance Officer, which is included in Trustees and Officer in the Statements of Operations.

Other Transactions: The Trusts may purchase securities from, or sell securities to, an affiliated fund provided the affiliation is due solely to having a common investment adviser, common officers, or common trustees. For the six months ended February 28, 2019, the purchase and sale transactions and any net realized gains (losses) with an affiliated fund in compliance with Rule 17a-7 under the 1940 Act were as follows:

| | <i>Purchases</i> | <i>Sales</i> | <i>Net Realized Gain (Loss)</i> |
|-----|------------------|--------------|-------------------------------------|
| BHK | \$ 212,014 | \$ 117,597 | \$ 8,054 |
| HYT | 1,627,487 | 598,489 | (20,332) |

Notes to Financial Statements (unaudited) (continued)

7. PURCHASES AND SALES

For the six months ended February 28, 2019, purchases and sales of investments, including paydowns and excluding short-term securities, were as follows:

| <i>Purchases</i> | <i>BHK</i> | <i>HYT</i> |
|--------------------------------|----------------|----------------|
| Non-U.S. Government Securities | \$ 111,910,461 | \$ 592,660,456 |
| U.S. Government Securities | 48,084,830 | |
| | | |
| <i>Sales</i> | <i>BHK</i> | <i>HYT</i> |
| Non-U.S. Government Securities | \$ 176,990,495 | \$ 724,303,247 |
| U.S. Government Securities | | |

8. INCOME TAX INFORMATION

It is each Trust's policy to comply with the requirements of the Internal Revenue Code of 1986, as amended, applicable to regulated investment companies, and to distribute substantially all of its taxable income to its shareholders. Therefore, no U.S. federal income tax provision is required, except with respect to any taxes related to the Taxable Subsidiaries.

Each Trust files U.S. federal and various state and local tax returns. No income tax returns are currently under examination. The statute of limitations on each Trust's U.S. federal tax returns generally remains open for each of the four years ended August 31, 2018. The statutes of limitations on each Trust's state and local tax returns may remain open for an additional year depending upon the jurisdiction.

Management has analyzed tax laws and regulations and their application to the Trusts as of February 28, 2019, inclusive of the open tax return years, and does not believe that there are any uncertain tax positions that require recognition of a tax liability in the Trust's financial statements.

As of August 31, 2018, the Trusts had capital loss carryforwards available to offset future realized capital gains through the indicated expiration dates as follows:

| <i>Expires</i> | <i>BHK</i> | <i>HYT</i> |
|--------------------|--------------|---------------|
| No expiration date | \$ 1,658,300 | \$ 66,654,718 |

As of February 28, 2019, gross unrealized appreciation and depreciation for investments and derivatives based on cost for U.S. federal income tax purposes were as follows:

| | <i>BHK</i> | <i>HYT</i> |
|--|------------------|------------------|
| Tax cost | \$ 1,037,613,882 | \$ 2,003,046,102 |
| Gross unrealized appreciation | \$ 37,895,258 | \$ 28,218,970 |
| Gross unrealized depreciation | (34,568,210) | (84,592,480) |
| Net unrealized appreciation (depreciation) | \$ 3,327,048 | \$ (56,373,510) |

9. BANK BORROWINGS

HYT is party to a senior committed secured, 360-day rolling line of credit facility and a separate security agreement (the SSB Agreement) with State Street Bank and Trust Company (SSB). SSB may elect to terminate its commitment upon 360-days written notice to HYT. As of period end, HYT has not received any notice to terminate. HYT has granted a security interest in substantially all of its assets to SSB.

The SSB Agreement allows for a maximum commitment of \$732,000,000 for HYT.

Advances will be made by SSB to HYT, at HYT s option of (a) the higher of (i) 0.80% above the Fed Funds rate and (ii) 0.80% above Overnight LIBOR or (b) 0.80% above 7-day, 30-day, 60-day or 90-day LIBOR. Overnight LIBOR and LIBOR rates are subject to a 0% floor.

In addition, HYT paid a commitment fee (based on the daily unused portion of the commitments). The fees associated with each of the agreements are included in the Statements of Operations as borrowing costs, if any. Advances to HYT as of period end are shown in the Statements of Assets and Liabilities as bank borrowings payable. Based on the short-term nature of the borrowings under the line of credit and the variable interest rate, the carrying amount of the borrowings approximates fair value.

HYT may not declare dividends or make other distributions on shares or purchase any such shares if, at the time of the declaration, distribution or purchase, asset coverage with respect to the outstanding short-term borrowings is less than 300%.

For the six months ended February 28, 2019, the average amount of bank borrowings and the daily weighted average interest rates for HYT for loans under the revolving credit agreements were \$603,060,773 and 3.12%, respectively.

10. PRINCIPAL RISKS

Many municipalities insure repayment of their bonds, which may reduce the potential for loss due to credit risk. The market value of these bonds may fluctuate for other reasons, including market perception of the value of such insurance, and there is no guarantee that the insurer will meet its obligation.

Notes to Financial Statements (unaudited) (continued)

Inventories of municipal bonds held by brokers and dealers may decrease, which would lessen their ability to make a market in these securities. Such a reduction in market making capacity could potentially decrease a Trust's ability to buy or sell bonds. As a result, a Trust may sell a security at a lower price, sell other securities to raise cash, or give up an investment opportunity, any of which could have a negative impact on performance. If a Trust needed to sell large blocks of bonds, those sales could further reduce the bonds' prices and impact performance.

In the normal course of business, certain Trusts invest in securities or other instruments and may enter into certain transactions, and such activities subject each Trust to various risks, including among others, fluctuations in the market (market risk) or failure of an issuer to meet all of its obligations. The value of securities or other instruments may also be affected by various factors, including, without limitation: (i) the general economy; (ii) the overall market as well as local, regional or global political and/or social instability; (iii) regulation, taxation or international tax treaties between various countries; or (iv) currency, interest rate and price fluctuations.

Each Trust may be exposed to prepayment risk, which is the risk that borrowers may exercise their option to prepay principal earlier than scheduled during periods of declining interest rates, which would force each Trust to reinvest in lower yielding securities. Each Trust may also be exposed to reinvestment risk, which is the risk that income from each Trust's portfolio will decline if each Trust invests the proceeds from matured, traded or called fixed-income securities at market interest rates that are below each Trust portfolio's current earnings rate.

Valuation Risk: The market values of equities, such as common stocks and preferred securities or equity related investments, such as futures and options, may decline due to general market conditions which are not specifically related to a particular company. They may also decline due to factors which affect a particular industry or industries. A Trust may invest in illiquid investments. An illiquid investment is any investment that the Trust reasonably expects cannot be sold or disposed of in current market conditions in seven calendar days or less without the sale or disposition significantly changing the market value of the investment. The Trust may experience difficulty in selling illiquid investments in a timely manner at the price that it believes the investments are worth. Prices may fluctuate widely over short or extended periods in response to company, market or economic news. Markets also tend to move in cycles, with periods of rising and falling prices. This volatility may cause each Trust's NAV to experience significant increases or decreases over short periods of time. If there is a general decline in the securities and other markets, the NAV of a Trust may lose value, regardless of the individual results of the securities and other instruments in which a Trust invests.

The price a Trust could receive upon the sale of any particular portfolio investment may differ from a Trust's valuation of the investment, particularly for securities that trade in thin or volatile markets or that are valued using a fair valuation technique or a price provided by an independent pricing service. Changes to significant unobservable inputs and assumptions (i.e., publicly traded company multiples, growth rate, time to exit) due to the lack of observable inputs may significantly impact the resulting fair value and therefore a Trust's results of operations. As a result, the price received upon the sale of an investment may be less than the value ascribed by a Trust, and a Trust could realize a greater than expected loss or lesser than expected gain upon the sale of the investment. A Trust's ability to value its investments may also be impacted by technological issues and/or errors by pricing services or other third party service providers.

Counterparty Credit Risk: The Trusts may be exposed to counterparty credit risk, or the risk that an entity may fail to or be unable to perform on its commitments related to unsettled or open transactions. The Trusts manage counterparty credit risk by entering into transactions only with counterparties that the Manager believes have the financial resources to honor their obligations and by monitoring the financial stability of those counterparties.

Financial assets, which potentially expose the Trusts to market, issuer and counterparty credit risks, consist principally of financial instruments and receivables due from counterparties. The extent of the Trusts' exposure to market, issuer and counterparty credit risks with respect to these financial assets is approximately their value recorded in the Statements of Assets and Liabilities, less any collateral held by the Trusts.

A derivative contract may suffer a mark-to-market loss if the value of the contract decreases due to an unfavorable change in the market rates or values of the underlying instrument. Losses can also occur if the counterparty does not perform under the contract.

A Trust's risk of loss from counterparty credit risk on OTC derivatives is generally limited to the aggregate unrealized gain less the value of any collateral held by such Trust.

For OTC options purchased, each Trust bears the risk of loss in the amount of the premiums paid plus the positive change in market values net of any collateral held by the Trusts should the counterparty fail to perform under the contracts. Options written by the Trusts do not typically give rise to counterparty credit risk, as options written generally obligate the Trusts, and not the counterparty, to perform. The Trusts may be exposed to counterparty credit risk with respect to options written to the extent the Trusts deposits collateral with its counterparty to a written option.

With exchange-traded options purchased, futures and centrally cleared swaps, there is less counterparty credit risk to the Trusts since the exchange or clearinghouse, as counterparty to such instruments, guarantees against a possible default. The clearinghouse stands between the buyer and the seller of the contract; therefore, credit risk is limited to failure of the clearinghouse. While offset rights may exist under applicable law, a Trust does not have a contractual right of offset against a clearing broker or clearinghouse in the event of a default (including the bankruptcy or insolvency). Additionally, credit risk exists in exchange-traded futures and centrally cleared swaps with respect to initial and variation margin that is held in a clearing broker's customer accounts. While clearing brokers are required to segregate customer margin from their own assets, in the event that a clearing broker becomes insolvent or goes into bankruptcy and at that time there is a shortfall in the aggregate amount of margin held by the clearing broker for all its clients, typically the shortfall would be allocated on a pro rata basis across all the clearing broker's customers, potentially resulting in losses to the Trusts.

Concentration Risk: Certain Trusts may invest in securities that are rated below investment grade quality (sometimes called "junk bonds"), which are predominantly speculative, have greater credit risk and generally are less liquid than, and have more volatile prices than, higher quality securities.

Certain Trusts invest a significant portion of their assets in fixed-income securities and/or use derivatives tied to the fixed-income markets. Changes in market interest rates or economic conditions may affect the value and/or liquidity of such investments. Interest rate risk is the risk that prices of bonds and other fixed-income securities will increase as interest rates fall and decrease as interest rates rise. The Funds may be subject to a greater risk of rising interest rates due to the current period of historically low rates. The Federal Reserve has begun to raise the Federal Funds rate, and each increase results in more pronounced interest rate risk in the current market environment.

Notes to Financial Statements (unaudited) (continued)

Certain Trusts invest a significant portion of their assets in securities backed by commercial or residential mortgage loans or in issuers that hold mortgage and other asset-backed securities. Investment percentages in these securities are presented in the Schedules of Investments. Changes in economic conditions, including delinquencies and/or defaults on assets underlying these securities, can affect the value, income and/or liquidity of such positions.

11. CAPITAL SHARE TRANSACTIONS

BHK is authorized to issue an unlimited number of shares, par value \$0.001, all of which were initially classified as Common Shares. HYT is authorized to issue 200 million shares, par value \$0.10, all of which were initially classified as Common Shares. The Board is authorized, however, to reclassify any unissued Common Shares to Preferred Shares without the approval of Common Shareholders.

Each Trust participates in an open market share repurchase program (the *Repurchase Program*). From December 1, 2017 through November 30, 2018, each Fund was permitted to repurchase up to 5% of its outstanding common shares under the Repurchase Program, based on common shares outstanding as of the close of business on November 30, 2017, subject to certain conditions. From December 1, 2018 through November 30, 2019, each Fund may repurchase up to 5% of its outstanding common shares under the Repurchase Program, based on common shares outstanding as of the close of business on November 30, 2018, subject to certain conditions. There is no assurance that the Funds will purchase shares in any particular amounts.

The total cost of the shares repurchased is reflected in HYT's Consolidated Statement of Changes in Net Assets.

For the periods shown, shares repurchased and cost, including transaction costs were as follows:

| | <i>HYT</i> | |
|------------------------------------|---------------|---------------|
| | <i>Shares</i> | <i>Amount</i> |
| Six Months Ended February 28, 2019 | 1,889,157 | \$ 18,630,746 |
| Year Ended August 31, 2018 | 1,909,403 | \$ 20,246,228 |

For the year ended February 28, 2019 and year ended August 31, 2018, shares issued and outstanding remained constant for BHK.

12. REGULATION S-X AMENDMENTS

On August 17, 2018, the U.S. Securities and Exchange Commission adopted amendments to certain disclosure requirements in Securities Act Release No. 33-10532, Disclosure Update and Simplification. The Trusts have adopted the amendments pertinent to Regulation S-X in this shareholder report. The amendments impacted certain disclosure presentation on the Statements of Assets and Liabilities, Statements of Changes in Net Assets and Notes to the Financial Statements.

Prior year distribution information and undistributed net investment income in the Statements of Changes in Net Assets has been modified to conform to the current year presentation in accordance with the Regulation S-X changes.

Distributions for the year ended August 31, 2018 were classified as follows:

| | <i>Net Investment Income</i> |
|-----|------------------------------|
| BHK | \$ 42,069,401 |
| HYT | 106,302,838 |

Undistributed net investment income as of August 31, 2018 was as follows:

| | <i>Undistributed Net Investment Income</i> |
|-----|--|
| BHK | \$ 511,188 |
| HYT | 1,956,326 |

13. SUBSEQUENT EVENTS

Management's evaluation of the impact of all subsequent events on the Trusts' financial statements was completed through the date the financial statements were issued and the following items were noted:

| | <i>Common Dividend Per Share</i> | |
|-----|--------------------------------------|-------------------------------|
| | <i>Paid^(a)</i> | <i>Declared^(b)</i> |
| BHK | \$ 0.0650 | \$ 0.0650 |
| HYT | 0.0720 | 0.0720 |

(a) Net investment income dividend paid on March 29, 2019 to Common Shareholders of record on March 15, 2019.

(b) Net investment income dividend declared on April 1, 2019, payable to Common Shareholders of record on April 15, 2019.

Trustee and Officer Information

Richard E. Cavanagh, Co-Chair of the Board and Trustee

Karen P. Robards, Co-Chair of the Board and Trustee

Michael J. Castellano, Trustee

Cynthia L. Egan, Trustee

Frank J. Fabozzi, Trustee

Henry Gabbay, Trustee

R. Glenn Hubbard, Trustee

W. Carl Kester, Trustee

Catherine A. Lynch, Trustee

Robert Fairbairn, Trustee

John M. Perlowski, Trustee, President and Chief Executive Officer

Jonathan Diorio, Vice President

Neal J. Andrews, Chief Financial Officer

Jay M. Fife, Treasurer

Charles Park, Chief Compliance Officer

Janey Ahn, Secretary

Effective January 1, 2019, Richard E. Cavanagh and Karen P. Robards were appointed as a Co-Chair of the Board. Prior to January 1, 2019, Mr. Cavanagh served as Chair of the Board and Ms. Robards served as Vice Chair of the Board. In addition, effective January 1, 2019, Henry Gabbay was appointed as a Director of each Fund.

Investment Adviser

BlackRock Advisors, LLC

Wilmington, DE 19809

Accounting Agent and Custodian

State Street Bank and Trust Company

Boston, MA 02111

Transfer Agent

Computershare Trust Company, N.A.

Canton, MA 02021

Legal Counsel

Willkie Farr & Gallagher LLP

New York, NY 10019

Independent Registered Public Accounting Firm

Deloitte & Touche LLP

Boston, MA 02116

Address of the Trusts

100 Bellevue Parkway

Wilmington, DE 19809

Additional Information

Trust Certification

The Trusts are listed for trading on the NYSE and have filed with the NYSE their annual chief executive officer certification regarding compliance with the NYSE's listing standards. The Trusts filed with the SEC the certification of its chief executive officer and chief financial officer required by section 302 of the Sarbanes-Oxley Act.

Dividend Policy

Each Trust's dividend policy is to distribute all or a portion of its net investment income to its shareholders on a monthly basis. In order to provide shareholders with a more stable level of dividend distributions, the distributions paid by the Trusts for any particular month may be more or less than the amount of net investment income earned by the Trusts during such month. The portion of distributions that exceeds a Trust's current and accumulated earnings and profits, which are measured on a tax basis, will constitute a nontaxable return of capital. Distributions in excess of a Trust's taxable income and net capital gains, but not in excess of a Trust's earnings and profits, will be taxable to shareholders as ordinary income and will not constitute a nontaxable return of capital. The Trusts' current accumulated but undistributed net investment income, if any, is disclosed in the Statements of Assets and Liabilities, which comprises part of the financial information included in this report.

General Information

The Trusts do not make available copies of their Statements of Additional Information because the Trusts' shares are not continuously offered, which means that the Statement of Additional Information of each Trust has not been updated after completion of the respective Trust's offerings and the information contained in each Trust's Statement of Additional Information may have become outdated.

During the period, there were no material changes in the Trusts' investment objectives or policies or to the Trusts' charters or by-laws that would delay or prevent a change of control of the Trusts that were not approved by the shareholders or in the principal risk factors associated with investment in the Trusts. There have been no changes in the persons who are primarily responsible for the day-to-day management of the Trusts' portfolios.

In accordance with Section 23(c) of the Investment Company Act of 1940 the Trusts may from time to time purchase shares of its common stock in the open market or in private transactions.

Quarterly performance, semi-annual and annual reports, current net asset value and other information regarding the Trusts may be found on BlackRock's website, which can be accessed at <http://www.blackrock.com>. Any reference to BlackRock's website in this report is intended to allow investors public access to information regarding the Trusts and does not, and is not intended to, incorporate BlackRock's website in this report.

Electronic Delivery

Shareholders can sign up for e-mail notifications of quarterly statements, annual and semi-annual shareholder reports by enrolling in the Trusts' electronic delivery program. Electronic copies of shareholder reports are available on BlackRock's website.

To enroll in electronic delivery:

Shareholders Who Hold Accounts with Investment Advisers, Banks or Brokerages:

Please contact your financial advisor. Please note that not all investment advisers, banks or brokerages may offer this service.

Householding

The Trusts will mail only one copy of shareholder documents, annual and semi-annual reports and proxy statements, to shareholders with multiple accounts at the same address. This practice is commonly called householding and is intended to reduce expenses and eliminate duplicate mailings of shareholder documents. Mailings of your shareholder documents may be household indefinitely unless you instruct us otherwise. If you do not want the mailing of these documents to be combined with those for other members of your household, please call the Trusts at (800) 882-0052.

Availability of Quarterly Schedule of Investments

The Trusts file their complete schedule of portfolio holdings with the SEC for the first and third quarters of each fiscal year on Form N-Q. The Trusts' Forms N-Q are available on the SEC's website at <http://www.sec.gov>. The Trusts' Forms N-Q may also be obtained upon request and without charge by calling (800) 882-0052.

Availability of Proxy Voting Policies and Procedures

A description of the policies and procedures that the Trusts use to determine how to vote proxies relating to portfolio securities is available upon request and without charge (1) by calling (800) 882-0052; (2) at <http://www.blackrock.com>; and (3) on the SEC's website at <http://www.sec.gov>.

Availability of Proxy Voting Record

Information about how the Trusts voted proxies relating to securities held in the Trusts' portfolios during the most recent 12-month period ended June 30 is available upon request and without charge (1) at <http://www.blackrock.com> or by calling (800) 882-0052; and (2) on the SEC's website at <http://www.sec.gov>.

Additional Information (continued)

Availability of Trust Updates

BlackRock will update performance and certain other data for the Trusts on a monthly basis on its website in the Closed-end Funds section of <http://www.blackrock.com> as well as certain other material information as necessary from time to time. Investors and others are advised to check the website for updated performance information and the release of other material information about the Trusts. This reference to BlackRock's website is intended to allow investors public access to information regarding the Trusts and does not, and is not intended to, incorporate BlackRock's website in this report.

BlackRock Privacy Principles

BlackRock is committed to maintaining the privacy of its current and former fund investors and individual clients (collectively, Clients) and to safeguarding their non-public personal information. The following information is provided to help you understand what personal information BlackRock collects, how we protect that information and why in certain cases we share such information with select parties.

If you are located in a jurisdiction where specific laws, rules or regulations require BlackRock to provide you with additional or different privacy-related rights beyond what is set forth below, then BlackRock will comply with those specific laws, rules or regulations.

BlackRock obtains or verifies personal non-public information from and about you from different sources, including the following: (i) information we receive from you or, if applicable, your financial intermediary, on applications, forms or other documents; (ii) information about your transactions with us, our affiliates, or others; (iii) information we receive from a consumer reporting agency; and (iv) from visits to our websites.

BlackRock does not sell or disclose to non-affiliated third parties any non-public personal information about its Clients, except as permitted by law or as is necessary to respond to regulatory requests or to service Client accounts. These non-affiliated third parties are required to protect the confidentiality and security of this information and to use it only for its intended purpose.

We may share information with our affiliates to service your account or to provide you with information about other BlackRock products or services that may be of interest to you. In addition, BlackRock restricts access to non-public personal information about its Clients to those BlackRock employees with a legitimate business need for the information. BlackRock maintains physical, electronic and procedural safeguards that are designed to protect the non-public personal information of its Clients, including procedures relating to the proper storage and disposal of such information.

Glossary of Terms Used in this Report

Currency

| | |
|-----|----------------------|
| AUD | Australian Dollar |
| CAD | Canadian Dollar |
| EGP | Egyptian Pound |
| EUR | Euro |
| GBP | British Pound |
| JPY | Japanese Yen |
| NZD | New Zealand Dollar |
| USD | United States Dollar |

Portfolio Abbreviations

| | |
|-------|---------------------------------------|
| CLO | Collateralized Loan Obligation |
| ETF | Exchange-Traded Fund |
| FHLMC | Federal Home Loan Mortgage Corp. |
| FNMA | Federal National Mortgage Association |
| GO | General Obligation Bonds |
| IO | Interest Only |
| LIBOR | London Interbank Offered Rate |
| MTN | Medium-Term Note |
| PIK | Payment-In-Kind |
| RB | Revenue Bonds |

This report is intended for current holders. It is not a prospectus. Past performance results shown in this report should not be considered a representation of future performance. The Trusts have leveraged their Common Shares, which creates risks for Common Shareholders, including the likelihood of greater volatility of net asset value and market price of the Common Shares, and the risk that fluctuations in short-term interest rates may reduce the Common Shares yield. Statements and other information herein are as dated and are subject to change.

CEFBHK-2/19-SAR

Item 2 Code of Ethics Not Applicable to this semi-annual report

Item 3 Audit Committee Financial Expert Not Applicable to this semi-annual report

Item 4 Principal Accountant Fees and Services Not Applicable to this semi-annual report

Item 5 Audit Committee of Listed Registrants Not Applicable to this semi-annual report

Item 6 Investments

(a) The registrant's Schedule of Investments is included as part of the Report to Stockholders filed under Item 1 of this Form.

(b) Not Applicable due to no such divestments during the semi-annual period covered since the previous Form N-CSR filing.

Item 7 Disclosure of Proxy Voting Policies and Procedures for Closed-End Management Investment Companies
Not Applicable to this semi-annual report

Item 8 Portfolio Managers of Closed-End Management Investment Companies

(a) Not Applicable to this semi-annual report.

(b) As of the date of this filing, there have been no changes in any of the portfolio managers identified in the most recent annual report on Form N-CSR.

Item 9 Purchases of Equity Securities by Closed-End Management Investment Company and Affiliated Purchasers

| Period | <u>(a) Total Number of Shares Purchased</u> | <u>(b) Average Price Paid per Share</u> | <u>(c) Total Number of Shares Purchased as Part of Publicly Announced Plans or Programs</u> | <u>(d) Maximum Number of Shares that May Yet Be Purchased Under the Plans or Programs¹</u> |
|----------------------|---|---|---|---|
| September 1-30, 2018 | 0 | \$0 | 0 | 4,413,546 |
| October 1-31, 2018 | 399,782 | \$10.0813 | 399,782 | 4,013,764 |
| November 1-30, 2018 | 395,134 | \$9.6204 | 395,134 | 3,618,630 |
| December 1-31, 2018 | 165,166 | \$9.4496 | 165,166 | 6,022,567 |
| January 1-31, 2019 | 444,633 | \$9.6125 | 444,633 | 5,577,934 |
| February 1-28, 2019 | 484,442 | \$10.2085 | 484,442 | 5,093,492 |
| Total: | 1,889,157 | \$9.8219 | 1,889,157 | 5,093,492 |

¹On September 6, 2017, the Fund announced a continuation of the open market share repurchase program pursuant to which the Fund may repurchase through November 30, 2018, up to 5% of its outstanding shares based on common

shares outstanding on November 30, 2017, in open market transactions. On September 7, 2018, the Fund announced a further continuation of its open market share repurchase program. Commencing on December 1, 2018, the Fund may repurchase through November 30, 2019, up to 5% of its common shares outstanding as of the close of business on November 30, 2018, subject to certain conditions.

Item 10 Submission of Matters to a Vote of Security Holders There have been no material changes to these procedures.

Item 11 Controls and Procedures

(a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act")) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.

(b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the second fiscal quarter of the period covered by this report that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 12 Disclosure of Securities Lending Activities for Closed-End Management Investment Companies Not Applicable to this semi-annual report

Item 13 Exhibits attached hereto

(a)(1) Code of Ethics Not Applicable to this semi-annual report

(a)(2) Certifications Attached hereto

(a)(3) Not Applicable

(a)(4) Not Applicable

(b) Certifications Attached hereto

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

BlackRock Corporate High Yield Fund, Inc.

By: /s/ John M. Perlowski
John M. Perlowski
Chief Executive Officer (principal executive officer) of
BlackRock Corporate High Yield Fund, Inc.

Date: May 3, 2019

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

By: /s/ John M. Perlowski
John M. Perlowski
Chief Executive Officer (principal executive officer) of
BlackRock Corporate High Yield Fund, Inc.

Date: May 3, 2019

By: /s/ Neal J. Andrews
Neal J. Andrews
Chief Financial Officer (principal financial officer) of
BlackRock Corporate High Yield Fund, Inc.

Date: May 3, 2019