

BLACKROCK CORPORATE HIGH YIELD FUND, INC.

Form N-CSR

November 03, 2017

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: 08/31/2017

Date of reporting period: 08/31/2017

Item 1 Report to Stockholders

AUGUST 31, 2017

ANNUAL REPORT

BlackRock Core Bond Trust (BHK)

BlackRock Corporate High Yield Fund, Inc. (HYT)

BlackRock Income Trust, Inc. (BKT)

Not FDIC Insured May Lose Value No Bank Guarantee

The Markets in Review

Dear Shareholder,

In the 12 months ended August 31, 2017, risk assets, such as stocks and high-yield bonds, continued to deliver strong performance. These markets showed great resilience during a period with big surprises, including the aftermath of the U.K.'s vote to leave the European Union and the outcome of the U.S. presidential election, which brought only brief spikes in equity market volatility. These expressions of isolationism and discontent were countered by the closely watched and less surprising elections in France, the Netherlands and Australia.

Interest rates rose, which worked against high-quality assets with more interest rate sensitivity. As a result, longer-term U.S. Treasuries posted negative returns, as rising energy prices, modest wage increases, and steady job growth led to expectations of higher inflation and anticipation of interest rate increases by the U.S. Federal Reserve (the Fed).

Market prices began to reflect reflationary expectations toward the end of 2016, as investors sensed that a global recovery was afoot. And those expectations have been largely realized in 2017, as many countries throughout the world experienced sustained and synchronized growth for the first time since the financial crisis. Growth rates and inflation are still relatively low, but they are finally rising together.

The Fed responded to these positive developments by increasing interest rates three times and setting expectations for additional interest rate increases. The Fed also appears to be approaching the implementation of its plan to reduce the vast balance sheet reserves that provided liquidity to the global economy in the aftermath of the financial crisis in 2008. Also, growing skepticism about the near-term likelihood of significant U.S. tax reform and infrastructure spending has tempered reflationary expectations in the United States.

By contrast, the European Central Bank and the Bank of Japan reiterated their commitments to economic stimulus and balance sheet expansion despite nascent signs of sustained economic growth in both countries. The Eurozone also benefited from the relatively stable political environment, which is creating momentum for economic reform and pro-growth policies.

Financial markets and to an extent the Fed have adopted a wait-and-see approach to the economic data and potential fiscal stimulus. Escalating tensions with North Korea and our nation's divided politics are significant concerns. Nevertheless, benign credit conditions, modest inflation, and the positive outlook for growth in the world's largest economies have kept markets relatively tranquil.

However, the capacity for rapid global growth is restrained by structural factors, including an aging population in developed countries, low productivity growth, and excess savings. Cyclical factors, such as the Fed moving toward the normalization of monetary policy and the length of the current expansion, also limit economic growth. Tempered economic growth and high valuations across most assets have laid the groundwork for muted returns going forward. At current valuation levels, potential equity gains will likely be closely tied to the pace of earnings growth, which has remained solid thus far in 2017.

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

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Total Returns as of August 31, 2017

	6-month	12-month
U.S. large cap equities (S&P 500® Index)	5.65%	16.23%
U.S. small cap equities (Russell 2000® Index)	2.04	14.91
International equities (MSCI Europe, Australasia, Far East Index)	12.14	17.64
Emerging market equities (MSCI Emerging Markets Index)	18.02	24.53
3-month Treasury bills (BofA Merrill Lynch 3-Month U.S. Treasury Bill Index)	0.40	0.62
U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury Index)	3.10	(3.26)
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	2.74	0.49
Tax-exempt municipal bonds (S&P Municipal Bond Index)	3.51	0.92
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	3.03	8.62

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

Table of Contents

	Page
<u>The Markets in Review</u>	2
Annual Report:	
<u>Trust Summaries</u>	4
<u>The Benefits and Risks of Leveraging</u>	13
<u>Derivative Financial Instruments</u>	13
Financial Statements:	
<u>Schedules of Investments</u>	14
<u>Statements of Assets and Liabilities</u>	75
<u>Statements of Operations</u>	77
<u>Statements of Changes in Net Assets</u>	78
<u>Statements of Cash Flows</u>	81
<u>Financial Highlights</u>	83
<u>Notes to Financial Statements</u>	86
<u>Report of Independent Registered Public Accounting Firm</u>	102
<u>Important Tax Information</u>	102
<u>Disclosure of Investment Advisory Agreements</u>	103
<u>Automatic Dividend Reinvestment Plans</u>	107
<u>Officers and Trustees</u>	108
<u>Additional Information</u>	111

ANNUAL REPORT

AUGUST 31, 2017

3

Trust Summary as of August 31, 2017

BlackRock Core Bond Trust

Trust Overview

BlackRock Core Bond Trust's (BHK) (the Trust) investment objective is to provide current income and capital appreciation. The Trust seeks to achieve its investment objective by investing at least 75% of its managed assets in bonds that are investment grade quality at the time of investment. The Trust's investments will include a broad range of bonds, including corporate bonds, U.S. government and agency securities and mortgage-related securities. The Trust may invest up to 25% of its total managed assets in bonds that at the time of investment are rated Ba/BB or below by Moody's Investors Service, Inc. (Moody's), Standard & Poors Ratings Group (S&P), Fitch Ratings (Fitch) 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 August 31, 2017 (\$14.10) ¹	5.53%
Current Monthly Distribution per Common Share ²	\$0.065
Current Annualized Distribution per Common Share ²	\$0.780
Economic Leverage as of August 31, 2017 ³	26%

¹ 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.

² The distribution rate is not constant and is subject to change.

³ Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see The Benefits and Risks of Leveraging on page 13.

Market Price and Net Asset Value Per Share Summary

	8/31/17	8/31/16	Change	High	Low
Market Price	\$ 14.10	\$ 14.33	(1.61)%	\$ 14.34	\$ 12.59
Net Asset Value	\$ 14.96	\$ 15.25	(1.90)%	\$ 15.29	\$ 13.99

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

Performance and Portfolio Management Commentary

Returns for the period ended August 31, 2017 were as follows:

	Average Annual Total Returns		
	1 Year	3 Years	5 Years
Trust at NAV ^{1,2}	3.88%	6.26%	6.55%
Trust at Market Price ^{1,2}	4.20	8.11	5.02
Reference Benchmark ³	1.58	3.98	3.83
Bloomberg Barclays U.S. Long Government/Credit Index ⁴	(1.08)	4.90	4.02
Bloomberg Barclays Intermediate Credit Index ⁵	1.92	2.79	2.80
Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index ⁶	8.62	4.79	6.47
Bloomberg Barclays CMBS, Eligible for U.S. Aggregate ⁷	0.63	3.06	2.97
Bloomberg Barclays MBS Index ⁸	0.80	2.46	2.05
Bloomberg Barclays ABS Index ⁹	1.36	1.83	1.41

¹ All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Trust's use of leverage.

² 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.

³ 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.

⁴ 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.

⁵ 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.

⁶ 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.

⁷ This unmanaged index is the CMBS component of the Bloomberg Barclays U.S. Aggregate Index.

⁸ 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.

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

⁹ 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.

Beginning with this reporting period, 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 came from its holdings of high yield bonds, investment grade corporate bonds, asset-backed securities (ABS) and commercial mortgage-backed securities (CMBS). Allocations to capital securities and non-agency residential mortgage-backed securities (MBS) also contributed positively.

The principal detractor from the Trust's performance was its allocation to U.S. Treasuries.

Describe recent portfolio activity.

Over the reporting period, the Trust increased credit risk within MBS, CMBS and investment grade corporates. This proved beneficial to performance as spreads tightened over the period. From a sector perspective, the Trust's allocation to global sovereign/supranational/agency issues and U.S. Treasuries was slightly reduced and rotated into investment grade corporate securities, high yield corporate bonds and agency collateralized mortgage obligations (CMO).

Performance and Portfolio Management Commentary (concluded)**Describe portfolio positioning at period end.**

At period end, the Trust maintained diversified exposure within non-government spread sectors, including investment grade corporates, high yield corporates, CMBS and ABS, as well as smaller allocations to non-agency residential MBS. The Trust also held exposure to government-related sectors such as U.S. Treasuries, agency debt and agency MBS.

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

Overview of the Trust's Total Investments

Portfolio Composition	8/31/17	8/31/16
Corporate Bonds	50%	47%
U.S. Treasury Obligations	11	14
Preferred Securities	9	10
Asset-Backed Securities	8	8
Non-Agency Mortgage-Backed Securities	8	10
U.S. Government Sponsored Agency Securities	8	6
Municipal Bonds	2	2
Foreign Agency Obligations	2	2
Floating Rate Loan Interests	1	1
Options Purchased	1	¹
Short-Term Securities	1	1
Options Written	(1)	(1)
Other		¹

¹ Representing less than 1% of the Trust's total investments and Other may include Common Stocks and Options Purchased.

Credit Quality Allocation^{2,3}	8/31/17	8/31/16
AAA/Aaa ⁴	23%	24%
AA/Aa	6	4
A	16	14
BBB/Baa	28	22
BB/Ba	12	17
B	8	12
CCC/Caa	2	4
N/R	5	3

² 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.

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

³ Excludes Short-Term Securities, Options Purchased and Options Written.

⁴ 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.

6

ANNUAL REPORT

AUGUST 31, 2017

Trust Summary as of August 31, 2017

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 August 31, 2017 (\$11.13) ¹	7.55%
Current Monthly Distribution per Common Share ²	\$0.07
Current Annualized Distribution per Common Share ²	\$0.84
Economic Leverage as of August 31, 2017 ³	30%

¹ 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.

² The distribution rate is not constant and is subject to change.

³ Represents bank borrowings as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see The Benefits and Risks of Leveraging on page 13.

Market Price and Net Asset Value Per Share Summary

	8/31/17	8/31/16	Change	High	Low
Market Price	\$ 11.13	\$ 10.88	2.30%	\$ 11.36	\$ 9.86
Net Asset Value	\$ 12.22	\$ 11.79	3.65%	\$ 12.35	\$ 11.48

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

Performance and Portfolio Management Commentary

Returns for the period ended August 31, 2017 were as follows:

	Average Annual Total Returns		
	1 Year	3 Years	5 Years
Trust at NAV ^{1,2}	12.41%	5.68%	8.98%
Trust at Market Price ^{1,2}	10.94	6.31	5.88
Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index ³	8.62	4.79	6.47

¹ All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Trust's use of leverage.

² 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.

³ 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.

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

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

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

What factors influenced performance?

High yield corporate bonds and floating rate loan interests (bank loans) both benefited from the strong appetite for credit over much of the 12-month period. On a sector basis, the largest contributors over the annual period included the metals & mining, wireless, and banking sectors, while railroad, retail real estate investment trusts, and natural gas made more modest contributions. B-rated, BBB-rated, and CCC-rated names were the largest contributors, as the lower credit quality portions of both the high yield and bank loan markets drove the overall rally across the two asset classes. Finally, bank loans, high yield exchange traded funds (ETFs), high yield credit default swap indices (CDX), and total return swaps were substantial positive contributors to performance.

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

The largest detractors from performance included the Trust's underweight to the oil field services and finance sectors. Security selection within CC- and C- names were slight detractors. Other detractors over the annual period were risk management portfolio strategies, in particular downside protection on the Russell 2000® and S&P 500® indices.

For liquidity purposes, the Trust utilizes high yield ETFs, index CDX, and swaps to express high yield index positions. Over the annual period ending August 31, 2017, these liquid positions were positive contributors to performance as the high yield market was up for the year. In addition, the Trust may occasionally utilize S&P 500® or Russell 2000® equity index futures or options as a means of obtaining equity exposure or reducing portfolio risk, since high yield, and lower-rated high yield in particular, has a high correlation to equity. The Trust used S&P 500® futures to manage its equity exposure over the annual period, and these positions slightly detracted as the S&P 500® produced positive returns.

Describe recent portfolio activity.

As the period progressed, the Trust moderately added risk as the broad leveraged finance markets displayed strength. Additionally, the Trust's portfolio management made incremental changes on a sector-by-sector basis, most notably adding to technology names, while reducing exposure to energy and retail. Throughout the annual period, the Trust held allocations to bank loans, collateralized loan obligations, and preferred equity and equity-like securities in addition to its core high yield bond exposure. While the Trust's broad credit positioning remained consistent over the annual period, the BBB-rated allocation was slightly trimmed in favor of CCC-rated names.

Describe portfolio positioning at period end.

At period end, the Trust held the majority of its portfolio in corporate bonds, although it held modest positions in other types of securities. Within high yield corporates, the Trust maintained its highest concentration in BB- and B-rated issuers. Importantly, the Trust held fewer positions in the highest-yielding segment of the lower-rated universe where downside risks are greater if volatility picks up or the credit cycle turns over. The Trust's largest sector positions were within the technology, cable & satellite, and independent energy sectors. By contrast, the Trust avoided certain retailers and leisure issuers, where

Performance and Portfolio Management Commentary (concluded)

fundamentals continued to deteriorate. Within energy, the Trust favored higher quality issuers within the independent energy sector, while avoiding more cyclical names within oil field services. The Trust also remained focused on industries and companies with stable business profiles and consistent cash flow, while avoiding areas of the markets with longer-term concerns and/or deteriorating fundamental trends.

At period end, the Trust's portfolio management maintained a bias toward issues and credits with strong cash-flow expectations, a specific potential catalyst and/or idiosyncratic issuer characteristics.

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

Overview of the Trust's Total Investments

Portfolio Composition	8/31/17	8/31/16
Corporate Bonds	82%	79%
Floating Rate Loan Interests	8	9
Preferred Securities	5	4
Asset-Backed Securities	3	2
Investment Companies	1	1
Common Stocks	1	4
Other	¹	1

¹ 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^{2,3}	8/31/17	8/31/16
A	1%	3%
BBB/Baa	7	10
BB/Ba	37	40
B	41	35
CCC/Caa	9	8
N/R	5	4

² 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.

³ Excludes Short-Term Securities, Options Purchased and Options Written.

Trust Summary as of August 31, 2017

BlackRock Income Trust, Inc.

Trust Overview

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

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

Trust Information

Symbol on NYSE	BKT
Initial Offering Date	July 22, 1988
Current Distribution Rate on Closing Market Price as of August 31, 2017 (6.31) ¹	5.04%
Current Monthly Distribution per Common Share ²	\$0.0265
Current Annualized Distribution per Common Share ²	\$0.3180
Economic Leverage as of August 31, 2017 ³	30%

¹ 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.

² The distribution rate is not constant and is subject to change.

³ Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see the Benefits and Risks of Leveraging on page 13.

Market Price and Net Asset Value Per Share Summary

	8/31/17	8/31/16	Change	High	Low
Market Price	\$ 6.31	\$ 6.60	(4.39)%	\$ 6.61	\$ 6.08
Net Asset Value	\$ 6.74	\$ 6.96	(3.16)%	\$ 6.98	\$ 6.65

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

Performance and Portfolio Management Commentary

Returns for the period ended August 31, 2017 were as follows:

	Average Annual Total Returns		
	1 Year	3 Years	5 Years
Trust at NAV ^{1,2}	1.82%	3.00%	2.69%
Trust at Market Price ^{1,2}	0.53	5.03	2.16
Citigroup Mortgage Index ³	0.81	2.46	2.04

¹ All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Trust's use of leverage.

² 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.

³ This unmanaged index (the Reference Benchmark) includes all outstanding government sponsored fixed rate mortgage-backed securities, weighted in proportion to their current market capitalization.

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

Past performance is not indicative of future results.

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

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

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

What factors influenced performance?

The largest contributors to performance during the 12-month period were the Trust's interest rate risk management strategies, utilizing U.S. Treasury futures held as short positions against the Trust's long positions in agency mortgage-backed securities (MBS). This positioning benefited performance as rates moved higher. Other contributions to returns came from allocations to agency collateralized mortgage obligations (CMOs), 30-year agency pass-through positions, allocations to agency interest-only and principal-only bonds, and holdings in legacy (i.e., issued prior to 2008) non-agency residential MBS and commercial mortgage-backed securities (CMBS).

The largest detractors from performance were swap- and swaption-based strategies, and allocations to U.S. agency securities, although the negative effect on the Trust's return from each was minimal.

The Trust held derivatives during the period as a part of its investment strategy. Derivatives are used by the portfolio management team as a means to manage interest rate risk and/or take outright views on interest rates and/or credit risk positions in the portfolio. A short position in U.S. Treasury futures held as a strategy to MBS positions contributed strongly to performance into the post-election selloff in interest rates. The Trust also tactically allocated to mortgage derivatives to gain specific market exposure to collateral stories when relative value opportunities presented themselves. The Trust's overall use of derivatives had a positive effect on performance during the period.

Describe recent portfolio activity.

The Trust decreased its exposure to agency pass-throughs during the period, while maintaining exposure to agency CMOs. The Trust's allocation to legacy non-agency residential MBS was unchanged. Within CMBS, exposures were slightly reduced as the risk profile became less favorable in the wake of significant spread tightening. The Trust's allocation to asset-backed securities remained minimal.

Describe portfolio positioning at period end.

At period end, the Trust's portfolio management remained constructive regarding the agency mortgage sector. Portfolio management believes that many high quality mortgage cash flows appear attractive versus other sectors, especially given the fact that agency mortgages have broadly underperformed most credit sectors since November 2016. The Trust continued to favor less-prepayment-sensitive issues through overweight positions in high quality and well-structured agency CMOs, as well as specified pools where the attributes of the underlying borrower help to improve the overall risk profile. With spreads in most risk assets at their tightest levels since mid-2014, the Trust's exposures to securitized assets such as legacy non-agency residential MBS and CMBS have remained minimal, as the Trust's portfolio management has little conviction in the Trust holding spread assets purely for price appreciation.

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

Overview of the Trust's Total Investments

Portfolio Composition	8/31/17	8/31/16
U.S. Government Sponsored Agency Securities	113%	97%
U.S. Treasury Obligations	2	2
Short-Term Securities	2	1
Non-Agency Mortgage-Backed Securities	1	1
Asset-Backed Securities	¹	1
Borrowed Bonds ¹		
TBA Sale Commitments	(18)	(2)

¹ Representing less than 1% of the Trust's total investments.

Credit Quality Allocation^{2,3}	8/31/17	8/31/16
AAA/Aaa ⁴	99%	99%
BBB	1	1

² 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.

³ Excludes Money Market Funds.

⁴ The investment adviser evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors and individual investments. Using this approach, the investment adviser has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.

The Benefits and Risks of Leveraging

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

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

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

However, in order to benefit shareholders, the return on assets purchased with leverage proceeds must exceed the ongoing costs associated with the leverage. If interest and other costs of leverage exceed the Trusts' return on assets purchased with leverage proceeds, income to shareholders is lower than if the Trusts had not used leverage. Furthermore, the value of the Trusts' portfolio investments generally varies inversely with the direction of long-term interest rates, although other factors can influence the value of portfolio investments. In contrast, the value of the Trusts' obli-

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

If a Trust segregates or designates on its books and records cash or liquid assets having 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

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

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.

ANNUAL REPORT

AUGUST 31, 2017

13

Schedule of Investments August 31, 2017

BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

Asset-Backed Securities	Par (000)	Value
Asset-Backed Securities 10.9%		
AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.250%), 4.56%, 7/20/26 (a)(b)	USD 795	\$ 795,016
ALM VI Ltd., Series 2012-6A, Class B2RR, (3 mo. LIBOR US + 2.050%), 3.35%, 7/15/26 (a)(b)	1,000	1,000,305
ALM XVI Ltd/ALM XVI LLC, Series 2015-16A, Class C2R, (3 mo. LIBOR US + 3.200%), 4.50%, 7/15/27 (a)(b)	2,080	2,061,913
Anchorage Capital CLO Ltd. (a)(b):		
Series 2014-4A, Class CR, (3 mo. LIBOR US + 3.400%), 4.71%, 7/28/26	1,975	1,974,519
Series 2016-9A, Class D, (3 mo. LIBOR US + 4.000%), 5.30%, 1/15/29	650	657,500
Apidos CLO XIX, Series 2014-19A, Class DR, (3 mo. LIBOR US + 3.400%), 4.70%, 10/17/26 (a)(b)	1,000	1,005,339
Ares XXVIII CLO Ltd., Series 2013-3A, Class DR, (3 mo. LIBOR US + 3.250%), 4.55%, 10/17/24 (a)(b)	1,000	1,002,911
Ares XXXII CLO Ltd., Series 2014-32A, Class CR, (3 mo. LIBOR US + 3.450%), 4.77%, 11/15/25 (a)(b)	1,250	1,250,128
Atlas Senior Loan Fund Ltd., (3 mo. LIBOR US + 3.900%), 5.10%, 11/30/28 (a)(b)	1,250	1,255,283
Babson CLO Ltd., Series 2013-IA, Class D, (3 mo. LIBOR US + 3.500%), 4.81%, 4/20/25 (a)(b)	1,500	1,506,041
Ballyrock CLO LLC, Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.650%), 4.96%, 10/20/26 (a)(b)	1,970	1,953,497
Battalion CLO VII Ltd., Series 2014-7A, Class C, (3 mo. LIBOR US + 3.900%), 5.20%, 10/17/26 (a)(b)	1,000	1,000,011
BlueMountain CLO Ltd., Series 2014-3A, Class CR, (3 mo. LIBOR US + 3.200%), 4.50%, 10/15/26 (a)(b)	1,000	1,000,531
Bowman Park CLO Ltd., Series 2014-1A, Class D2R, (3 mo. LIBOR US + 3.350%), 4.66%, 11/23/25 (a)(b)	3,000	3,005,354
CenterPoint Energy Transition Bond Co. IV LLC, Series 2012-1, Class A3, 3.03%, 10/15/25	2,210	2,296,680
CIFC Funding Ltd. (a)(b):		
Series 2012-3A, Class B1R, (3 mo. LIBOR US + 4.000%), 5.31%, 1/29/25	2,500	2,510,769
Series 2014-4A, Class D, (3 mo. LIBOR US + 3.400%), 4.70%, 10/17/26	2,000	2,010,325
Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, (1 mo. LIBOR US + 0.150%), 1.38%, 1/25/37 (a)	237	235,035
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b)	3,857	3,955,551
Asset-Backed Securities	Par (000)	Value
Asset-Backed Securities (continued)		
Dryden Senior Loan Fund (a)(b):		
Series 2014-31A, Class DR, (3 mo. LIBOR US + 3.350%), 4.65%, 4/18/26	USD 1,250	\$ 1,256,709
Series 2014-34A, Class CR, (3 mo. LIBOR US + 2.150%), 3.45%, 10/15/26	1,000	1,001,635
Series 2015-41A, Class A, (3 mo. LIBOR US + 1.500%), 2.80%, 1/15/28	2,550	2,557,653
Galaxy XIV CLO Ltd., Series 2012-14A, Class DR, (3 mo. LIBOR US + 4.300%), 5.62%, 11/15/26 (a)(b)	1,000	1,003,917
Galaxy XV CLO Ltd., Series 2013-15A, Class C, (3 mo. LIBOR US + 2.600%), 3.90%, 4/15/25 (a)(b)	1,000	1,000,453
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, (3 mo. LIBOR US + 3.500%), 4.81%, 10/29/26 (a)	1,000	1,001,667
Highbridge Loan Management Ltd., Series 5A-2015 (a)(b):		
Class C1R, (3 mo. LIBOR US + 2.100%), 3.41%, 1/29/26	4,000	4,010,088
Class D1R, (3 mo. LIBOR US + 3.300%), 4.61%, 1/29/26	500	500,260
Limerock CLO III LLC, Series 2014-3A, Class C, (3 mo. LIBOR US + 3.600%), 4.91%, 10/20/26 (a)(b)	3,750	3,749,290
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.200%), 3.52%, 1/27/26 (a)(b)	1,800	1,802,874
Nelnet Student Loan Trust, Series 2006-1, Class A5, (3 mo. LIBOR US + 0.110%), 1.42%, 8/23/27 (a)	670	667,824
Neuberger Berman CLO XV, Series 2013-15A, Class D, (3 mo. LIBOR US + 3.250%), 4.55%, 10/15/25 (a)(b)	1,000	997,613
	2,250	2,267,485

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class CR, (3 mo. LIBOR US + 4.250%), 5.56%, 11/14/27 (a)(b)		
Oaktree EIF II Ltd., Series 2015-B1A, Class C, (3 mo. LIBOR US + 3.100%), 4.42%, 2/15/26 (a)(b)	1,000	1,000,954
OCP CLO Ltd., Series 2012-2A, Class DR, (3 mo. LIBOR US + 4.470%), 5.78%, 11/22/25 (a)(b)	1,000	1,005,988
Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, (3 mo. LIBOR US + 3.650%), 4.96%, 11/14/26 (a)(b)	2,000	2,010,482
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (b)	5,000	5,009,181
OZLM Funding III Ltd., Series 2013-3A, Class BR, (3 mo. LIBOR US + 3.000%), 4.31%, 1/22/29 (a)(b)	1,500	1,517,871
OZLM VII Ltd., Series 2014-7A, Class CR, (3 mo. LIBOR US + 3.500%), 4.80%, 7/17/26 (a)(b)	950	954,589

Portfolio Abbreviations

AUD	Australian Dollar	GBP	British Pound	OTC	Over-the-Counter
CAD	Canadian Dollar	GO	General Obligation Bonds	PIK	Payment-In-Kind
CHF	Swiss Franc	ICE	Intercontinental Exchange	RB	Revenue Bonds
CLO	Collateralized Loan Obligation	JPY	Japanese Yen	SEK	Swedish Krona
ETF	Exchange-Traded Fund	LIBOR	London Interbank Offered Rate	USD	U.S. Dollar
EUR	Euro	NOK	Norwegian Krone		
EURIBOR	Euro Interbank Offered Rate	NZD	New Zealand Dollar		

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Asset-Backed Securities		
Asset-Backed Securities (continued)		
OZLM VIII Ltd., Series 2014-8A, Class CR, (3 mo. LIBOR US + 3.400%), 4.70%, 10/17/26 (a)(b)	USD 1,750	\$ 1,750,919
Regatta V Funding Ltd., Series 2014-1A, Class C, (3 mo. LIBOR US + 3.450%), 4.76%, 10/25/26 (a)(b)	2,000	1,999,526
Rockford Tower CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 3.250%), 4.62%, 4/15/29 (a)(b)	750	720,820
SLM Private Education Loan Trust (b):		
Series 2012-A, Class A2, 3.83%, 1/17/45	542	550,784
Series 2014-A, Class B, 3.50%, 11/15/44	500	513,517
SMB Private Education Loan Trust, Series 2015-C, Class C, 4.50%, 9/17/46 (b)	5,900	6,056,650
Sound Point CLO IV Ltd., Series 2013-3A, Class DR, (3 mo. LIBOR US + 3.400%), 4.71%, 1/21/26 (a)(b)	700	700,326
Sound Point CLO VII Ltd., Series 2014-3A, Class D, (3 mo. LIBOR US + 3.600%), 4.91%, 1/23/27 (a)(b)	1,250	1,251,446
Sound Point CLO XIV Ltd., Series 2016-3A, Class D, (3 mo. LIBOR US + 3.850%), 5.16%, 1/23/29 (a)(b)	1,550	1,565,382
Stewart Park CLO Ltd., Series 2015-1A, Class D, (3 mo. LIBOR US + 3.450%), 4.75%, 4/15/26 (a)(b)	1,000	1,000,831
Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32	664	661,516
THL Credit Wind River CLO Ltd., Series 2014-3A, Class DR, (3 mo. LIBOR US + 3.350%), 4.66%, 1/22/27 (a)(b)	1,000	1,000,539
Voya CLO Ltd., Series 2016-3A, Class D, (3 mo. LIBOR US + 6.850%), 8.15%, 10/18/27 (a)(b)	615	618,550
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22	2,360	2,414,639
York CLO-3 Ltd., Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.600%), 4.91%, 10/20/29 (a)(b)(c)	1,750	1,750,000
York CLO-4 Ltd., Series 2016-2A, Class D, (3 mo. LIBOR US + 4.100%), 5.41%, 1/20/30 (a)(b)	1,500	1,513,539
		87,862,225
Interest Only Asset-Backed Securities 0.0%		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b)(c)	2,779	166,761
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b)(c)	3,477	153,177
		319,938
Total Asset-Backed Securities 10.9%		88,182,163
Corporate Bonds		
Aerospace & Defense 1.1%		
Arconic, Inc.:		
5.40%, 4/15/21	340	364,650
5.13%, 10/01/24	605	641,300
5.90%, 2/01/27	70	76,300
6.75%, 1/15/28	54	61,560
5.95%, 2/01/37	30	31,419
	Par (000)	Value
Corporate Bonds		
Aerospace & Defense (continued)		
Bombardier, Inc. (b):		
8.75%, 12/01/21	USD 564	\$ 640,665
6.00%, 10/15/22	115	116,725
6.13%, 1/15/23	380	389,857
7.50%, 3/15/25	314	334,214
Eaton Corp., 4.15%, 11/02/42	500	516,053
KLX, Inc., 5.88%, 12/01/22 (b)	791	829,561
Koppers, Inc., 6.00%, 2/15/25 (b)	151	160,060
Kratos Defense & Security Solutions, Inc., 7.00%, 5/15/19	60	60,900

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Lockheed Martin Corp., 4.70%, 5/15/46		1,250	1,417,721
Moog, Inc., 5.25%, 12/01/22 (b)		180	186,750
TransDigm, Inc.:			
5.50%, 10/15/20		211	214,228
6.00%, 7/15/22		635	657,225
6.50%, 7/15/24		191	198,401
6.50%, 5/15/25		132	135,960
6.38%, 6/15/26		26	26,748
United Technologies Corp., 6.13%, 7/15/38		1,450	1,875,263
			8,935,560
Air Freight & Logistics 0.3%			
FedEx Corp., 4.75%, 11/15/45		1,250	1,355,162
XPO Logistics, Inc.:			
5.75%, 6/15/21	EUR	100	123,780
6.50%, 6/15/22 (b)	USD	535	562,873
			2,041,815
Airlines 2.1%			
Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 9/15/24 (b)		1,786	1,781,916
American Airlines Pass-Through Trust:			
Series 2013-2, Class A, 4.95%, 7/15/24 (d)		3,437	3,684,013
Series 2015-2, Class A, 4.00%, 3/22/29		1,429	1,491,449
Series 2015-2, Class AA, 3.60%, 3/22/29		1,429	1,480,438
Series 2017-1, Class B, 4.95%, 8/15/26		1,925	2,009,315
Continental Airlines Pass-Through Trust:			
Series 2010-1, Class B, 6.00%, 7/12/20		331	340,502
Series 2012-3, Class C, 6.13%, 4/29/18		150	153,143
United Airlines Pass-Through Trust:			
Series 2013-1, Class A, 4.30%, 2/15/27		3,409	3,630,896
Series 2014-2, Class B, 4.63%, 3/03/24		2,358	2,435,123
			17,006,795
Auto Components 0.4%			
Allison Transmission, Inc., 5.00%, 10/01/24 (b)		19	19,570
Delphi Automotive PLC, 4.40%, 10/01/46		465	473,287
Faurecia, 3.63%, 6/15/23	EUR	100	125,531
FTE Verwaltungs GmbH, 9.00%, 7/15/20		100	123,597
Gestamp Funding Luxembourg SA, 3.50%, 5/15/23		100	124,527
HP Pelzer Holding GmbH, 4.13%, 4/01/24		100	122,170
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:			
4.88%, 3/15/19	USD	367	370,670
6.25%, 2/01/22		350	360,937
6.75%, 2/01/24		252	265,306

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Corporate Bonds		
Auto Components (continued)		
IHO Verwaltungs GmbH (e):		
(2.75% Cash or 3.50% PIK), 2.75%, 9/15/21	EUR 100	\$ 122,081
(3.25% Cash or 4.00% PIK), 3.25%, 9/15/23	100	123,039
(4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (b)	USD 200	202,750
(4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (b)	205	208,587
Tesla, Inc., 5.30%, 8/15/25 (b)	242	238,660
ZF North America Capital, Inc., 4.75%, 4/29/25 (b)	150	157,313
		3,038,025
Automobiles 0.9%		
Ford Motor Co., 4.75%, 1/15/43 (d)	4,255	4,108,185
General Motors Co., 6.25%, 10/02/43	2,506	2,812,738
		6,920,923
Banks 1.7%		
Allied Irish Banks PLC, (5 year EUR Swap + 3.950%), 4.13%, 11/26/25 (f)	100	127,527
Banco Popolare, 2.75%, 7/27/20	100	124,214
Bankia SA, (5 year EUR Swap + 3.166%), 4.00%, 5/22/24 (f)	100	123,878
Barclays PLC, 3.65%, 3/16/25	4,320	4,347,929
CaixaBank SA, (5 year EUR Swap + 3.350%), 3.50%, 2/15/27 (f)	EUR 100	126,307
CIT Group, Inc.:		
5.50%, 2/15/19 (b)	USD 69	72,191
5.00%, 8/15/22	410	443,784
5.00%, 8/01/23	395	429,069
Cooperatieve Rabobank UA, 3.95%, 11/09/22	1,500	1,580,908
HSBC Holdings PLC, 6.10%, 1/14/42	610	815,856
Santander Holdings USA, Inc., 4.50%, 7/17/25	2,000	2,092,570
Santander UK Group Holdings PLC, 2.88%, 8/05/21	1,250	1,259,665
Wells Fargo & Co., 3.90%, 5/01/45 (d)	2,250	2,278,907
		13,822,805
Beverages 0.7%		
Anheuser-Busch InBev Finance, Inc., 4.90%, 2/01/46 (d)	4,600	5,244,088
Biotechnology 0.4%		
Amgen, Inc., 4.40%, 5/01/45 (d)	2,250	2,349,271
Gilead Sciences, Inc., 4.80%, 4/01/44	1,000	1,112,379
Senvion Holding GmbH, 3.88%, 10/25/22	EUR 100	122,676
		3,584,326
Building Materials 0.0%		
Titan Global Finance PLC, 3.50%, 6/17/21	100	127,693
Building Products 0.2%		
American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 (b)	USD 127	133,509
Building Materials Corp. of America (b):		
5.38%, 11/15/24	29	30,305
6.00%, 10/15/25	200	215,000
CPG Merger Sub LLC, 8.00%, 10/01/21 (b)	320	332,000
Masonite International Corp., 5.63%, 3/15/23 (b)	200	208,500
Ply Gem Industries, Inc., 6.50%, 2/01/22	147	153,247
Standard Industries, Inc., 5.50%, 2/15/23 (b)	100	105,375
	Par (000)	Value
Corporate Bonds		
Building Products (continued)		
USG Corp. (b):		
5.50%, 3/01/25	USD 49	\$ 52,063
4.88%, 6/01/27	273	279,825
		1,509,824
Capital Markets 2.7%		

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Blackstone CQP Holdco LP (b):		
6.50%, 3/20/21	1,375	1,417,309
6.00%, 8/18/21	224	223,737
CDP Financial, Inc., 5.60%, 11/25/39 (b)(d)	5,890	7,753,044
Goldman Sachs Group, Inc., 3.75%, 5/22/25 (d)	8,965	9,247,983
LPL Holdings, Inc., 5.75%, 9/15/25 (b)	41	42,947
Morgan Stanley:		
4.00%, 7/23/25	905	955,155
3.13%, 7/27/26	2,000	1,973,945
Raymond James Financial, Inc., 4.95%, 7/15/46	400	440,139
		22,054,259
Chemicals 1.0%		
Air Liquide Finance SA, 3.50%, 9/27/46 (b)	360	348,882
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 2/01/25 (b)	600	616,500
Axalta Coating Systems LLC, 4.88%, 8/15/24 (b)	161	164,623
Blue Cube Spinco, Inc.:		
9.75%, 10/15/23	133	161,263
10.00%, 10/15/25	149	183,643
CF Industries, Inc.:		
7.13%, 5/01/20	80	88,200
5.15%, 3/15/34	60	56,700
4.95%, 6/01/43	84	72,870
Chemours Co.:		
6.63%, 5/15/23	182	193,148
7.00%, 5/15/25	44	48,510
5.38%, 5/15/27	299	311,707
Hexion, Inc., 10.38%, 2/01/22 (b)	122	118,950
Huntsman International LLC, 4.88%, 11/15/20	499	523,326
Ineos Finance PLC, 4.00%, 5/01/23	EUR 100	123,207
Inovyn Finance PLC, 6.25%, 5/15/21	80	99,284
Methanex Corp., 3.25%, 12/15/19	USD 1,650	1,662,531
Momentive Performance Materials, Inc., 3.88%, 10/24/21	735	736,837
NOVA Chemicals Corp. (b):		
4.88%, 6/01/24	183	183,000
5.25%, 6/01/27	213	212,467
Platform Specialty Products Corp. (b):		
10.38%, 5/01/21	37	40,561
6.50%, 2/01/22	1,098	1,139,175
PQ Corp., 6.75%, 11/15/22 (b)	251	271,707
PSPC Escrow Corp., 6.00%, 2/01/23	EUR 100	124,997
Tronox Finance LLC:		
6.38%, 8/15/20	USD 101	102,641
7.50%, 3/15/22 (b)	43	45,043
Venator Finance Sarl/Venator Materials LLC, 5.75%, 7/15/25 (b)	100	102,500
Versum Materials, Inc., 5.50%, 9/30/24 (b)	81	85,253
WR Grace & Co-Conn (b):		
5.13%, 10/01/21	187	203,362
5.63%, 10/01/24	80	86,800
		8,107,687
Commercial Services & Supplies 0.8%		
ADT Corp.:		
6.25%, 10/15/21	80	86,964
3.50%, 7/15/22	129	128,587

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Corporate Bonds		
Commercial Services & Supplies (continued)		
ADT Corp. (continued):		
4.13%, 6/15/23	USD 264	\$ 267,300
4.88%, 7/15/32 (b)	371	343,639
Advanced Disposal Services, Inc., 5.63%, 11/15/24 (b)	151	157,040
Aviation Capital Group Corp. (b):		
4.63%, 1/31/18	1,300	1,314,184
7.13%, 10/15/20	1,800	2,048,373
Booz Allen Hamilton, Inc., 5.13%, 5/01/25 (b)	283	283,255
CD&R Waterworks Merger Sub LLC, 6.13%, 8/15/25 (b)	245	249,900
Covanta Holding Corp., 5.88%, 7/01/25	91	90,317
Exela Intermediate LLC/Exela Finance, Inc., 10.00%, 7/15/23 (b)	115	112,700
Harland Clarke Holdings Corp., 8.38%, 8/15/22 (b)	190	203,062
Iron Mountain, Inc., 6.00%, 8/15/23	80	84,900
KAR Auction Services, Inc., 5.13%, 6/01/25 (b)	368	380,586
Mobile Mini, Inc., 5.88%, 7/01/24	343	355,005
Paprec Holding SA, 5.25%, 4/01/22	EUR 100	124,402
Park Aerospace Holdings Ltd., 5.25%, 8/15/22 (b)	USD 162	168,885
Ritchie Bros Auctioneers, Inc., 5.38%, 1/15/25 (b)	226	235,040
United Rentals North America, Inc.:		
7.63%, 4/15/22	6	6,258
5.75%, 11/15/24	60	64,218
5.88%, 9/15/26	95	103,407
		6,808,022
Communications Equipment 0.3%		
CommScope Technologies LLC, 5.00%, 3/15/27 (b)	252	251,131
CommScope, Inc., 5.00%, 6/15/21 (b)	250	256,562
Nokia OYJ:		
3.38%, 6/12/22	72	72,720
4.38%, 6/12/27	101	103,746
6.63%, 5/15/39	135	155,250
Zayo Group LLC/Zayo Capital, Inc.:		
6.00%, 4/01/23	776	821,357
6.38%, 5/15/25	108	116,067
5.75%, 1/15/27 (b)	441	468,002
		2,244,835
Construction & Engineering 0.7%		
AECOM, 5.13%, 3/15/27	33	33,578
BlueLine Rental Finance Corp., 9.25%, 3/15/24 (b)	773	844,039
Brand Energy & Infrastructure Services, Inc., 8.50%, 7/15/25 (b)	276	297,390
Engility Corp., 8.88%, 9/01/24	176	192,060
ITR Concession Co. LLC, 4.20%, 7/15/25 (b)	4,000	4,044,423
SPIE SA, 3.13%, 3/22/24	EUR 100	123,866
Tutor Perini Corp., 6.88%, 5/01/25 (b)	USD 94	101,050
Weekley Homes LLC/Weekley Finance Corp., 6.63%, 8/15/25 (b)	81	78,570
		5,714,976
Construction Materials 0.2%		
American Tire Distributors, Inc., 10.25%, 3/01/22 (b)	262	270,515
H&E Equipment Services, Inc., 5.63%, 9/01/25 (b)	46	47,495
HD Supply, Inc., 5.75%, 4/15/24 (b)	575	616,688
	Par (000)	Value
Corporate Bonds		
Construction Materials (continued)		
New Enterprise Stone & Lime Co., Inc., 10.13%, 4/01/22 (b)	USD 108	\$ 116,640
PulteGroup, Inc.:		
5.50%, 3/01/26	76	81,700
6.00%, 2/15/35	27	27,675
Rexel SA, 3.50%, 6/15/23	EUR 100	125,384

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

			1,286,097
Consumer Discretionary 0.0%			
Arch Merger Sub, Inc., 8.50%, 9/15/25 (b)	USD	165	159,844
Nielsen Co. Luxembourg SARL, 5.00%, 2/01/25 (b)		117	120,802
ServiceMaster Co. LLC, 5.13%, 11/15/24 (b)		82	84,255
			364,901
Consumer Finance 1.9%			
Ally Financial, Inc.:			
6.25%, 12/01/17		320	323,200
4.63%, 3/30/25		190	198,075
8.00%, 11/01/31		1,011	1,301,662
Capital One Financial Corp., 4.75%, 7/15/21 (d)		1,935	2,100,970
CDK Global, Inc., 4.88%, 6/01/27 (b)		271	275,065
Corivas Campus Living USG LLC, 5.30%, 7/01/50 (c)		5,700	5,845,787
Ford Motor Credit Co. LLC:			
8.13%, 1/15/20		1,530	1,730,121
4.25%, 9/20/22		1,600	1,692,354
IHS Markit Ltd., 4.75%, 2/15/25 (b)		156	166,140
Navient Corp.:			
5.00%, 10/26/20		180	184,725
6.63%, 7/26/21		165	175,931
6.50%, 6/15/22		34	35,913
5.50%, 1/25/23		280	282,800
7.25%, 9/25/23		173	187,636
6.13%, 3/25/24		21	21,420
5.88%, 10/25/24		56	56,588
6.75%, 6/25/25		112	115,360
5.63%, 8/01/33		101	84,587
OneMain Financial Holdings LLC (b):			
6.75%, 12/15/19		101	105,419
7.25%, 12/15/21		100	104,875
Springleaf Finance Corp., 6.13%, 5/15/22		50	52,375
			15,041,003
Containers & Packaging 0.9%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
6.00%, 6/30/21 (b)		200	205,350
4.25%, 9/15/22 (b)		200	205,000
4.63%, 5/15/23 (b)		271	278,453
2.75%, 3/15/24	EUR	100	122,021
6.75%, 5/15/24		100	133,330
7.25%, 5/15/24 (b)	USD	1,475	1,627,072
6.00%, 2/15/25 (b)		202	215,130
4.75%, 7/15/27	GBP	100	130,773
Ball Corp., 5.00%, 3/15/22	USD	141	150,870
BWAY Holding Co., 5.50%, 4/15/24 (b)		591	616,856
Crown Americas LLC/Crown Americas Capital Corp. V, 4.25%, 9/30/26		75	75,375
Horizon Holdings I SASU, 7.25%, 8/01/23	EUR	100	127,378
JH-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (e)		100	130,301
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu:			
5.75%, 10/15/20	USD	194	197,616

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2017

17

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par (000)	Value
Corporate Bonds			
Containers & Packaging (continued)			
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu (continued):			
6.88%, 2/15/21	USD	305	\$ 312,620
(3 mo. LIBOR US + 3.500%), 4.80%, 7/15/21 (a)(b)		374	381,013
5.13%, 7/15/23 (b)		161	167,793
7.00%, 7/15/24 (b)		851	911,634
Sappi Papier Holding GmbH, 4.00%, 4/01/23	EUR	100	125,680
Sealed Air Corp., 4.88%, 12/01/22 (b)	USD	465	489,413
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (b)		498	514,185
Silgan Holdings, Inc., 3.25%, 3/15/25	EUR	100	122,468
Verallia Packaging SASU, 5.13%, 8/01/22		100	126,104
			7,366,435
Diversified Consumer Services 0.3%			
APX Group, Inc.:			
6.38%, 12/01/19	USD	21	21,470
8.75%, 12/01/20		157	161,710
7.88%, 12/01/22		121	131,285
Ascend Learning LLC, 6.88%, 8/01/25 (b)		164	170,560
GW Honos Security Corp., 8.75%, 5/15/25 (b)		58	61,928
Laureate Education, Inc., 8.25%, 5/01/25 (b)		210	228,375
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (b)		1,588	1,754,740
Sotheby s, 5.25%, 10/01/22 (b)		128	131,360
			2,661,428
Diversified Financial Services 3.8%			
Aircastle Ltd., 6.25%, 12/01/19			
		353	380,357
ASP AMC Merger Sub, Inc., 8.00%, 5/15/25 (b)			
		42	39,900
Bank of America Corp.:			
5.63%, 7/01/20		2,200	2,408,958
3.25%, 10/21/27		5,500	5,420,848
FBM Finance, Inc., 8.25%, 8/15/21 (b)			
		185	197,488
FMR LLC, 4.95%, 2/01/33 (b)(d)			
		2,300	2,623,647
General Electric Co., 6.15%, 8/07/37 (d)			
		2,150	2,861,688
General Motors Financial Co., Inc., 4.25%, 5/15/23			
		807	841,162
IntercontinentalExchange Group, Inc., 4.00%, 10/15/23			
		470	506,518
Intesa Sanpaolo SpA, 5.02%, 6/26/24 (b)			
		3,151	3,224,946
Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 4/01/20 (b)			
		595	612,850
LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 8/15/24 (e)			
	EUR	100	120,193
Mercury Bondco PLC, (8.25% Cash or 9.00% PIK), 8.25%, 5/30/21 (e)			
		100	124,997
Moody s Corp., 4.50%, 9/01/22 (d)			
	USD	1,800	1,955,148
Northern Trust Corp., 3.95%, 10/30/25			
		8,000	8,585,393
SPARC EM SPC Panama Metro Line 2 SP, 0.00%, 12/05/22 (b)(h)			
		280	253,540
Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 6/01/25 (b)			
		147	150,308
UniCredit SpA, (5 year EUR Swap + 4.100%), 5.75%, 10/28/25 (f)			
	EUR	107	141,332
			30,449,273
Diversified Telecommunication Services 3.5%			
AT&T, Inc. (d):			
6.38%, 3/01/41	USD	520	617,515
5.15%, 3/15/42		2,400	2,450,291
4.75%, 5/15/46		2,710	2,597,457
			5,665,263
Corporate Bonds			
Diversified Telecommunication Services (continued)			
CenturyLink, Inc.:			
Series P, 7.60%, 9/15/39	USD	7	\$ 6,178
Series S, 6.45%, 6/15/21		437	457,211
Series T, 5.80%, 3/15/22		172	170,925
Series U, 7.65%, 3/15/42		138	121,440

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Series W, 6.75%, 12/01/23		185	188,931
Cincinnati Bell, Inc., 7.00%, 7/15/24 (b)		307	303,930
Frontier Communications Corp.:			
8.13%, 10/01/18		195	199,631
7.13%, 3/15/19		220	218,625
7.13%, 1/15/23		27	21,195
7.63%, 4/15/24		115	90,850
6.88%, 1/15/25		915	695,400
Level 3 Financing, Inc.:			
5.38%, 8/15/22		127	130,658
5.63%, 2/01/23		149	153,470
5.13%, 5/01/23		95	96,544
5.38%, 1/15/24		114	116,531
5.38%, 5/01/25		123	126,383
5.25%, 3/15/26		591	604,297
OTE PLC, 3.50%, 7/09/20	EUR	100	124,993
Qwest Corp., 6.75%, 12/01/21	USD	90	98,746
SoftBank Group Corp., (5 year USD ICE Swap + 4.854%), 6.88% (f)(g)		200	205,800
Telecom Italia Capital SA:			
6.38%, 11/15/33		134	153,095
6.00%, 9/30/34		390	430,950
7.20%, 7/18/36		202	251,490
7.72%, 6/04/38		48	61,670
Telecom Italia SpA:			
1.13%, 3/26/22 (i)	EUR	100	118,807
3.63%, 1/19/24		200	266,485
Verizon Communications, Inc. (d):			
6.40%, 2/15/38	USD	6,879	8,432,891
6.55%, 9/15/43		6,751	8,454,024
			27,966,413
Electric Utilities 6.0%			
AES Corp.:			
4.88%, 5/15/23		190	194,275
5.13%, 9/01/27		70	71,225
Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d)		5,515	7,519,170
Black Hills Corp., 3.15%, 1/15/27		405	400,999
Cleveland Electric Illuminating Co., 5.95%, 12/15/36		434	533,039
CMS Energy Corp., 5.05%, 3/15/22 (d)		1,832	2,031,398
Duke Energy Carolinas LLC:			
6.10%, 6/01/37		640	843,917
6.00%, 1/15/38		1,675	2,238,672
4.25%, 12/15/41		750	819,600
Duke Energy Florida LLC, 6.40%, 6/15/38		770	1,071,424
E.ON International Finance BV, 6.65%, 4/30/38 (b)		3,100	4,043,873
Electricite de France SA, 5.60%, 1/27/40 (b)(d)		2,800	3,325,296
Enel Finance International NV, 3.63%, 5/25/27 (b)		1,250	1,265,503
Florida Power Corp., 6.35%, 9/15/37 (d)		2,775	3,858,687
Jersey Central Power & Light Co., 7.35%, 2/01/19		490	524,332
Ohio Power Co., Series D, 6.60%, 3/01/33 (d)		3,000	3,903,712
PacifiCorp, 6.25%, 10/15/37 (d)		1,225	1,658,658
Public Service Co. of Colorado, Series 17, 6.25%, 9/01/37 (d)		2,550	3,483,208

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Corporate Bonds		
Electric Utilities (continued)		
Southern California Edison Co.: 5.63%, 2/01/36 (d)	USD 1,300	\$ 1,649,214
Series A, 5.95%, 2/01/38	2,175	2,867,693
Southern Co., 4.40%, 7/01/46	1,000	1,035,316
Talen Energy Supply LLC, 6.50%, 6/01/25	57	41,610
Virginia Electric & Power Co., Series A, 6.00%, 5/15/37	3,920	5,155,259
		48,536,080
Electrical Equipment 0.0%		
Anixter, Inc., 5.63%, 5/01/19	35	36,706
Areva SA, 4.88%, 9/23/24	EUR 50	66,132
Trionista TopCo GmbH, 6.88%, 4/30/21	110	136,226
		239,064
Electronic Equipment, Instruments & Components 0.1%		
CDW LLC/CDW Finance Corp.: 5.00%, 9/01/23	USD 134	139,528
5.50%, 12/01/24	350	383,687
5.00%, 9/01/25	72	75,060
SESI LLC, 7.75%, 9/15/24 (b)	140	141,400
		739,675
Energy Equipment & Services 0.7%		
EnSCO PLC: 4.50%, 10/01/24	102	74,460
5.20%, 3/15/25	25	18,625
Enterprise Products Operating LLC, 6.13%, 10/15/39 (d)	1,400	1,743,973
Gates Global LLC/Gates Global Co.: 5.75%, 7/15/22	EUR 100	121,366
6.00%, 7/15/22 (b)	USD 520	532,896
Genesis Energy LP/Genesis Energy Finance Corp., 5.75%, 2/15/21	142	142,000
GrafTech International Ltd., 6.38%, 11/15/20	600	556,500
Halliburton Co., 5.00%, 11/15/45	500	541,792
Noble Holding International Ltd., 4.63%, 3/01/21	8	6,820
Pattern Energy Group, Inc., 5.88%, 2/01/24 (b)	148	155,030
Pioneer Energy Services Corp., 6.13%, 3/15/22	185	147,075
Precision Drilling Corp.: 6.50%, 12/15/21	70	67,900
5.25%, 11/15/24	90	78,525
Transocean, Inc.: 6.00%, 3/15/18	35	35,656
5.80%, 10/15/22	331	313,623
9.00%, 7/15/23 (b)	426	452,625
6.80%, 3/15/38	47	35,955
Trinidad Drilling Ltd., 6.63%, 2/15/25 (b)	243	224,775
Weatherford International Ltd.: 7.75%, 6/15/21	185	185,000
8.25%, 6/15/23	55	53,900
9.88%, 2/15/24 (b)	106	108,385
		5,596,881
Environmental, Maintenance, & Security Service 0.1%		
Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18	EUR 100	119,531
Tervita Escrow Corp., 7.63%, 12/01/21 (b)	USD 276	277,380
		396,911
Food & Staples Retailing 0.6%		
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC: 6.63%, 6/15/24	124	118,358

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

5.75%, 3/15/25		68	61,285
	Par		
	(000)		Value
Corporate Bonds			
Food & Staples Retailing (continued)			
Casino Guichard Perrachon SA:			
5.98%, 5/26/21	EUR	100	\$ 140,130
4.56%, 1/25/23		100	134,399
CVS Health Corp., 5.13%, 7/20/45	USD	2,000	2,306,154
Dollar Tree, Inc., 5.75%, 3/01/23		784	827,120
Rite Aid Corp.:			
6.75%, 6/15/21		59	61,065
6.13%, 4/01/23 (b)		161	157,981
7.70%, 2/15/27		73	70,080
Walgreens Boots Alliance, Inc., 4.80%, 11/18/44		1,000	1,077,397
			4,953,969
Food Products 0.3%			
Acosta, Inc., 7.75%, 10/01/22 (b)		150	112,125
Aramark Services, Inc., 4.75%, 6/01/26		151	158,218
B&G Foods, Inc., 5.25%, 4/01/25		121	124,328
Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 4/15/25 (b)		267	290,362
JBS USA LLC/JBS USA Finance, Inc. (b):			
5.88%, 7/15/24		122	123,525
5.75%, 6/15/25		503	504,257
Post Holdings, Inc. (b):			
5.50%, 3/01/25		333	346,320
5.00%, 8/15/26		126	126,000
5.75%, 3/01/27		285	294,975
WhiteWave Foods Co., 5.38%, 10/01/22		119	134,457
			2,214,567
Health Care Equipment & Supplies 0.4%			
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (b)		704	689,920
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b)		596	566,379
IASIS Healthcare LLC/IASIS Capital Corp., 8.38%, 5/15/19		160	160,000
Mallinckrodt International Finance SA/Mallinckrodt CB LLC (b):			
5.75%, 8/01/22		12	11,820
5.63%, 10/15/23		154	147,455
5.50%, 4/15/25		308	287,210
Medtronic, Inc., 4.50%, 3/15/42		750	848,667
Teleflex, Inc., 5.25%, 6/15/24		170	178,500
			2,889,951
Health Care Providers & Services 1.7%			
Acadia Healthcare Co., Inc.:			
5.63%, 2/15/23		194	202,245
6.50%, 3/01/24		258	277,350
Aetna, Inc., 4.50%, 5/15/42		575	636,028
Alere, Inc., 6.38%, 7/01/23 (b)		114	121,980
Amsurg Corp., 5.63%, 7/15/22		553	575,120
Centene Corp.:			
5.63%, 2/15/21		401	417,040
6.13%, 2/15/24		51	54,889
4.75%, 1/15/25		350	361,375
CHS/Community Health Systems, Inc.:			
8.00%, 11/15/19		98	97,142
7.13%, 7/15/20		250	235,156
5.13%, 8/01/21		151	151,189
6.88%, 2/01/22		76	62,985
6.25%, 3/31/23		474	477,555
DaVita, Inc., 5.13%, 7/15/24		277	282,713
Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 5/15/22 (b)(e)		177	182,974

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par (000)		Value
Corporate Bonds				
Health Care Providers & Services (continued)				
Envision Healthcare Corp. (b):				
5.13%, 7/01/22	USD	365	\$	379,144
6.25%, 12/01/24		193		207,957
HCA, Inc.:				
6.50%, 2/15/20		916		997,506
4.75%, 5/01/23		562		592,798
5.00%, 3/15/24		315		334,687
5.38%, 2/01/25		868		915,740
5.25%, 4/15/25		256		276,160
5.88%, 2/15/26		339		365,696
5.25%, 6/15/26		381		410,051
4.50%, 2/15/27		380		385,225
5.50%, 6/15/47		585		604,744
HealthSouth Corp., 5.75%, 11/01/24		26		26,780
Hologic, Inc., 5.25%, 7/15/22 (b)		360		379,008
MEDNAX, Inc., 5.25%, 12/01/23 (b)		134		138,690
Molina Healthcare, Inc., 4.88%, 6/15/25 (b)		71		69,758
MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (b)		551		590,947
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b)		189		200,576
Sterigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (b)		95		97,850
Surgery Center Holdings, Inc. (b):				
8.88%, 4/15/21		98		100,695
6.75%, 7/01/25		183		172,706
Tenet Healthcare Corp.:				
6.00%, 10/01/20		324		344,960
7.50%, 1/01/22 (b)		100		107,750
8.13%, 4/01/22		905		950,250
6.75%, 6/15/23		258		255,962
4.63%, 7/15/24 (b)		126		125,975
THC Escrow Corp. III (b):				
5.13%, 5/01/25		424		426,629
7.00%, 8/01/25		252		246,882
Vizient, Inc., 10.38%, 3/01/24 (b)		50		57,500
WellCare Health Plans, Inc., 5.25%, 4/01/25		58		60,755
				13,959,122
Health Care Technology 0.0%				
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 3/01/25 (b)		160		164,600
Quintiles IMS, Inc., 3.25%, 3/15/25 (b)	EUR	100		122,440
				287,040
Hotels, Restaurants & Leisure 2.8%				
Burger King France SAS, (3 mo. Euribor + 5.250%), 5.25%, 5/01/23 (a)		100		123,027
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20	USD	1,346		1,379,650
Codere Finance 2 Luxembourg SA, 6.75%, 11/01/21	EUR	100		122,162
CPUK Finance Ltd., 4.25%, 2/28/47	GBP	100		131,101
ESH Hospitality, Inc., 5.25%, 5/01/25 (b)	USD	88		90,640
GLP Capital LP/GLP Financing II, Inc., 5.38%, 4/15/26		64		69,440
International Game Technology PLC, 4.75%, 2/15/23	EUR	100		131,532
Jacobs Entertainment, Inc., 7.88%, 2/01/24 (b)	USD	60		64,650
McDonald's Corp., 3.70%, 1/30/26		510		536,861
Melco Resorts Finance Ltd., 4.88%, 6/06/25 (b)		250		250,996
Corporate Bonds				
Hotels, Restaurants & Leisure (continued)				
MGM Resorts International:				
5.25%, 3/31/20	USD	97	\$	102,335
6.75%, 10/01/20		176		195,360
6.63%, 12/15/21		878		985,555

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

7.75%, 3/15/22		42	49,140
4.63%, 9/01/26		86	87,504
New Red Finance, Inc. (b):			
6.00%, 4/01/22		284	293,372
4.25%, 5/15/24		171	173,138
5.00%, 10/15/25		621	637,301
Sabre GBLB, Inc. (b):			
5.38%, 4/15/23		62	63,783
5.25%, 11/15/23		133	136,325
Scientific Games International, Inc.:			
7.00%, 1/01/22 (b)		819	874,282
10.00%, 12/01/22		819	911,137
Six Flags Entertainment Corp. (b):			
4.88%, 7/31/24		474	478,171
5.50%, 4/15/27		137	140,083
Station Casinos LLC, 7.50%, 3/01/21		285	295,687
Unique Pub Finance Co. PLC:			
Series A3, 6.54%, 3/30/21	GBP	2,126	2,978,928
Series A4, 5.66%, 6/30/27		1,058	1,532,555
Series M, 7.40%, 3/28/24		3,000	4,452,380
Series N, 6.46%, 3/30/32		2,390	3,020,495
Vue International Bidco PLC, 7.88%, 7/15/20		100	132,146
Wyndham Worldwide Corp., 4.15%, 4/01/24	USD	2,000	2,038,024
Yum! Brands, Inc., 3.88%, 11/01/23		27	26,798
			22,504,558
Household Durables 0.5%			
AV Homes, Inc., 6.63%, 5/15/22		53	54,789
Brookfield Residential Properties, Inc., 6.38%, 5/15/25 (b)		47	49,233
CalAtlantic Group, Inc.:			
1.63%, 5/15/18 (i)		107	123,986
8.38%, 1/15/21		53	61,745
5.38%, 10/01/22		2	2,165
5.25%, 6/01/26		18	18,540
Century Communities, Inc., 6.88%, 5/15/22		460	485,300
K Hovnanian Enterprises, Inc. (b):			
10.00%, 7/15/22		59	60,475
10.50%, 7/15/24		64	66,880
Lennar Corp.:			
4.13%, 1/15/22		77	79,310
4.75%, 11/15/22		32	33,440
4.88%, 12/15/23		85	89,887
4.75%, 5/30/25		180	188,100
Mattamy Group Corp., 6.88%, 12/15/23 (b)		70	71,225
Meritage Homes Corp., 5.13%, 6/06/27 (b)		71	70,734
Newell Brands, Inc., 4.20%, 4/01/26		1,000	1,066,082
PulteGroup, Inc., 6.38%, 5/15/33		256	272,640
Tempur Sealy International, Inc.:			
5.63%, 10/15/23		84	87,465
5.50%, 6/15/26		375	387,056
TRI Pointe Group, Inc.:			
4.38%, 6/15/19		10	10,200
4.88%, 7/01/21		73	76,285
5.88%, 6/15/24		177	188,062
5.25%, 6/01/27		122	123,525
William Lyon Homes, Inc., 5.88%, 1/31/25		66	67,815
			3,734,939
Household Products 0.1%			
ACCO Brands Corp., 5.25%, 12/15/24 (b)		59	60,770
Prestige Brands, Inc., 6.38%, 3/01/24 (b)		154	164,395

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par (000)	Value
Corporate Bonds			
Household Products (continued)			
Spectrum Brands, Inc.:			
6.63%, 11/15/22	USD	170	\$ 176,587
4.00%, 10/01/26	EUR	100	123,807
			525,559
Independent Power and Renewable Electricity Producers 0.2%			
Calpine Corp. (b):			
6.00%, 1/15/22	USD	69	71,156
5.88%, 1/15/24		84	86,205
5.25%, 6/01/26		31	30,380
Dynegy, Inc.:			
7.38%, 11/01/22		155	160,425
8.13%, 1/30/26 (b)		115	118,737
NRG Energy, Inc.:			
7.88%, 5/15/21		32	33,040
6.63%, 3/15/23		25	25,875
6.25%, 5/01/24		82	84,870
6.63%, 1/15/27		700	735,000
NRG Yield Operating LLC, 5.38%, 8/15/24		75	78,375
QEP Resources, Inc., 5.38%, 10/01/22		69	66,413
TerraForm Power Operating LLC, 6.38%, 2/01/23 (b)(j)		126	130,410
			1,620,886
Industrial Conglomerates 0.6%			
General Electric Co.:			
6.75%, 3/15/32 (d)		2,500	3,500,163
6.88%, 1/10/39		135	196,810
Smiths Group PLC, 3.63%, 10/12/22 (b)		360	370,091
Vertiv Group Corp., 9.25%, 10/15/24 (b)		315	350,438
			4,417,502
Insurance 2.5%			
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25		1,495	1,527,779
American International Group, Inc., 3.75%, 7/10/25 (d)		3,380	3,511,203
Aon PLC:			
3.88%, 12/15/25		1,445	1,538,589
4.60%, 6/14/44		500	540,700
Ardonagh Midco 3 PLC, 8.63%, 7/15/23 (b)		200	200,900
Assicurazioni Generali SpA, (3 mo. Euribor + 7.113%), 7.75%, 12/12/42 (f)	EUR	100	150,294
AssuredPartners, Inc., 7.00%, 8/15/25 (b)	USD	76	76,562
AXA SA, (3 mo. Euribor + 3.050%), 5.25%, 4/16/40 (f)	EUR	500	668,436
Five Corners Funding Trust, 4.42%, 11/15/23 (b)(d)	USD	2,050	2,238,376
Groupama SA, 6.00%, 1/23/27	EUR	100	146,425
Hartford Financial Services Group, Inc., 5.13%, 4/15/22	USD	1,860	2,077,586
HUB International Ltd., 7.88%, 10/01/21 (b)		607	631,098
Liberty Mutual Group, Inc., 6.50%, 5/01/42 (b)(d)		2,000	2,630,939
Muenchener Rueckversicherungs AG, (3 mo. Euribor + 3.50%), 6.00%, 5/26/41 (f)	EUR	400	571,347
Prudential Financial, Inc.:			
5.90%, 3/17/36	USD	500	624,106
5.70%, 12/14/36 (d)		1,625	2,012,279
Radian Group, Inc., 5.25%, 6/15/20		185	195,638
Teachers Insurance & Annuity Association of America, 4.27%, 5/15/47 (b)		700	730,768
USIS Merger Sub, Inc., 6.88%, 5/01/25 (b)		24	24,450
Wayne Merger Sub LLC, 8.25%, 8/01/23 (b)		286	300,300
			20,397,775
Corporate Bonds			
Internet Software & Services 0.2%			

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Equinix, Inc., 5.88%, 1/15/26	USD	435	\$ 477,413
Netflix, Inc.:			
4.38%, 11/15/26 (b)		632	616,200
3.63%, 5/15/27	EUR	100	120,357
Symantec Corp., 5.00%, 4/15/25 (b)	USD	124	129,853
United Group BV:			
4.38%, 7/01/22	EUR	126	152,716
(3 mo. Euribor + 4.375%), 4.38%, 7/01/23 (a)		100	120,087
			1,616,626
IT Services 0.5%			
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (b)	USD	270	285,863
Fidelity National Information Services, Inc., 4.50%, 8/15/46		1,000	1,044,255
First Data Corp. (b):			
7.00%, 12/01/23		756	814,590
5.75%, 1/15/24		1,426	1,500,865
Gartner, Inc., 5.13%, 4/01/25 (b)		207	218,126
WEX, Inc., 4.75%, 2/01/23 (b)		305	313,006
			4,176,705
Life Sciences Tools & Services 0.2%			
Thermo Fisher Scientific, Inc., 5.30%, 2/01/44		1,000	1,181,889
Machinery 0.1%			
EnPro Industries, Inc., 5.88%, 9/15/22 (b)		74	77,145
Navistar International Corp., 8.25%, 11/01/21		30	30,225
SPX FLOW, Inc. (b):			
5.63%, 8/15/24		115	118,738
5.88%, 8/15/26		313	327,085
Terex Corp., 5.63%, 2/01/25 (b)		455	476,612
Trinseo Materials Operating SCA/Trinseo Materials Finance, Inc., 6.38%, 5/01/22	EUR	100	127,843
			1,157,648
Marine 0.3%			
Nakilat, Inc., Series A, 6.07%, 12/31/33 (b)	USD	2,150	2,529,045
Media 5.4%			
21st Century Fox America, Inc., 7.63%, 11/30/28		385	514,599
Altice Financing SA (b):			
6.63%, 2/15/23		200	211,500
7.50%, 5/15/26		607	664,786
Altice Luxembourg SA:			
7.75%, 5/15/22 (b)		200	212,250
6.25%, 2/15/25	EUR	100	129,277
Altice US Finance I Corp. (b):			
5.38%, 7/15/23	USD	570	597,075
5.50%, 5/15/26		293	310,031
AMC Networks, Inc.:			
5.00%, 4/01/24		85	87,656
4.75%, 8/01/25		329	330,234
Cablevision Systems Corp.:			
8.63%, 9/15/17		34	34,051
7.75%, 4/15/18		311	320,330
8.00%, 4/15/20		325	359,531
CBS Radio, Inc., 7.25%, 11/01/24 (b)		53	55,783
CCO Holdings LLC/CCO Holdings Capital Corp.:			
5.25%, 9/30/22		175	180,250
5.13%, 5/01/23 (b)		359	375,561
5.13%, 5/01/27 (b)		2,047	2,108,410
5.00%, 2/01/28 (b)		260	264,389

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Corporate Bonds		
Media (continued)		
Cequel Communications Holdings I LLC/Cequel Capital Corp. (b):		
6.38%, 9/15/20	USD 70	\$ 71,596
5.13%, 12/15/21	562	571,834
7.75%, 7/15/25	960	1,059,600
Charter Communications Operating LLC/Charter Communications Operating Capital,		
4.91%, 7/23/25	4,700	5,034,976
Clear Channel International BV, 8.75%, 12/15/20 (b)	317	331,265
Clear Channel Worldwide Holdings, Inc.:		
6.50%, 11/15/22	1,853	1,898,825
Series B, 7.63%, 3/15/20	315	313,819
Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22 (d)	2,600	3,481,405
Comcast Corp.:		
6.45%, 3/15/37	790	1,043,148
4.60%, 8/15/45	2,000	2,170,387
CSC Holdings LLC:		
10.13%, 1/15/23 (b)	1,190	1,378,555
5.25%, 6/01/24	430	441,287
10.88%, 10/15/25 (b)	764	939,720
Discovery Communications LLC:		
3.25%, 4/01/23	1,850	1,858,645
3.45%, 3/15/25	210	206,518
DISH DBS Corp.:		
6.75%, 6/01/21	350	386,312
5.88%, 7/15/22	449	485,481
5.00%, 3/15/23	286	295,381
5.88%, 11/15/24	34	36,678
7.75%, 7/01/26	655	768,806
DISH Network Corp., 3.38%, 8/15/26 (i)	265	307,069
eircom Finance DAC, 4.50%, 5/31/22	EUR 100	124,253
GTT Communications, Inc., 7.88%, 12/31/24 (b)	USD 78	83,241
Hughes Satellite Systems Corp.:		
7.63%, 6/15/21	64	72,880
5.25%, 8/01/26	329	345,039
6.63%, 8/01/26	139	151,684
iHeartCommunications, Inc.:		
9.00%, 12/15/19	91	72,345
9.00%, 3/01/21	9	6,548
10.63%, 3/15/23	961	703,932
Intelsat Jackson Holdings SA:		
7.25%, 10/15/20	185	176,097
5.50%, 8/01/23	240	200,400
9.75%, 7/15/25 (b)	256	260,480
Interpublic Group of Cos., Inc., 3.75%, 2/15/23	2,000	2,098,696
LG Finance Co. Corp., 5.88%, 11/01/24 (b)	57	59,565
LGE HoldCo VI BV, 7.13%, 5/15/24	EUR 100	134,223
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education		
Finance, 7.88%, 5/15/24 (b)	USD 61	58,408
MDC Partners, Inc., 6.50%, 5/01/24 (b)	228	227,145
Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 8/15/23 (b)	148	159,100
Numericable Group SA, 5.38%, 5/15/22	EUR 106	131,730
Outfront Media Capital LLC/Outfront Media Capital Corp., 5.25%, 2/15/22	USD 55	56,788
SFR Group SA (b):		
6.00%, 5/15/22	345	363,537
7.38%, 5/01/26	1,301	1,405,106
Sirius XM Radio, Inc., 5.00%, 8/01/27 (b)	41	42,128
TCI Communications, Inc., 7.88%, 2/15/26 (d)	610	827,713
Corporate Bonds		
Media (continued)		
TEGNA, Inc., 5.50%, 9/15/24 (b)	USD 45	\$ 47,363
Telesat Canada/Telesat LLC, 8.88%, 11/15/24 (b)	284	318,080

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Time Warner, Inc., 6.10%, 7/15/40		830	964,174
Tribune Media Co., 5.88%, 7/15/22		182	188,825
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25	EUR	100	125,890
Univision Communications, Inc. (b):			
5.13%, 5/15/23	USD	272	276,760
5.13%, 2/15/25		141	141,705
UPCB Finance IV Ltd., 4.00%, 1/15/27	EUR	100	124,753
Videotron Ltd., 5.13%, 4/15/27 (b)	USD	162	166,860
Virgin Media Finance PLC, 5.75%, 1/15/25 (b)		515	530,450
Virgin Media Secured Finance PLC:			
5.25%, 1/15/26 (b)		710	738,400
5.50%, 8/15/26 (b)		200	211,500
4.88%, 1/15/27	GBP	100	134,462
6.25%, 3/28/29		100	140,767
WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (b)	USD	520	533,650
Wind Acquisition Finance SA:			
7.00%, 4/23/21	EUR	120	148,637
7.38%, 4/23/21 (b)	USD	800	831,776
Ziggo Bond Finance BV, 5.88%, 1/15/25 (b)		260	269,425
			43,491,535
Metals & Mining 1.7%			
Anglo American Capital PLC:			
4.45%, 9/27/20 (b)		100	104,750
4.13%, 4/15/21 (b)		200	207,000
3.25%, 4/03/23	EUR	100	132,144
ArcelorMittal:			
7.50%, 10/15/39	USD	64	75,680
7.25%, 3/01/41		189	218,824
Big River Steel LLC/BRS Finance Corp., 7.25%, 9/01/25 (b)		121	126,747
Constellium NV (b):			
8.00%, 1/15/23		400	426,000
6.63%, 3/01/25		332	348,600
First Quantum Minerals Ltd., 7.00%, 2/15/21 (b)		435	447,778
Freeport-McMoRan, Inc.:			
2.30%, 11/14/17		189	189,000
2.38%, 3/15/18		1,480	1,480,000
3.10%, 3/15/20		799	799,000
4.00%, 11/14/21		121	121,060
3.55%, 3/01/22		186	182,977
3.88%, 3/15/23		975	965,250
5.40%, 11/14/34		278	267,575
5.45%, 3/15/43		691	642,630
Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 (b)		399	428,925
Joseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (b)		115	130,094
Kaiser Aluminum Corp., 5.88%, 5/15/24		74	79,180
Kinross Gold Corp.:			
4.50%, 7/15/27 (b)		82	82,000
6.88%, 9/01/41		45	48,263
Novelis Corp. (b):			
6.25%, 8/15/24		723	763,669
5.88%, 9/30/26		756	788,130
Nyrstar Netherlands Holdings BV, 6.88%, 3/15/24	EUR	100	122,021
Peabody Energy Corp. (b):			
6.00%, 3/31/22	USD	43	44,075
6.38%, 3/31/25		69	70,380

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Corporate Bonds		
Metals & Mining (continued)		
Petra Diamonds US Treasury PLC, 7.25%, 5/01/22 (b)	USD 200	\$ 207,500
Rio Tinto Finance USA Ltd., 4.75%, 3/22/42	400	459,268
Steel Dynamics, Inc.:		
5.13%, 10/01/21	550	564,410
5.25%, 4/15/23	345	357,075
5.50%, 10/01/24	48	51,540
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 6/15/25 (b)	150	153,000
Teck Resources Ltd.:		
4.50%, 1/15/21	96	100,440
3.75%, 2/01/23	502	505,489
8.50%, 6/01/24 (b)	631	727,227
6.13%, 10/01/35	61	67,253
6.00%, 8/15/40	300	320,250
5.20%, 3/01/42	418	411,730
5.40%, 2/01/43	188	187,530
ThyssenKrupp AG, 1.38%, 3/03/22	EUR 75	89,661
United States Steel Corp., 8.38%, 7/01/21 (b)	USD 215	237,575
		13,731,700
Multi-Utilities 0.0%		
NGL Energy Partners LP/NGL Energy Finance Corp.:		
6.88%, 10/15/21	140	136,500
7.50%, 11/01/23	244	234,850
		371,350
Multiline Retail 0.0%		
Neiman Marcus Group Ltd., 8.00%, 10/15/21 (b)	145	74,313
Oil, Gas & Consumable Fuels 6.2%		
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24 (b)	79	84,728
Anadarko Petroleum Corp., 5.55%, 3/15/26	1,500	1,674,339
Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 9/15/24	35	35,700
Antero Resources Corp.:		
5.13%, 12/01/22	52	52,130
5.63%, 6/01/23	51	51,893
Ascent Resources Utica Holdings LLC/ARU Finance Corp., 10.00%, 4/01/22 (b)	196	199,430
California Resources Corp., 8.00%, 12/15/22 (b)	97	53,471
Callon Petroleum Co., 6.13%, 10/01/24	261	264,915
Canadian Natural Resources Ltd., 3.90%, 2/01/25	500	512,768
Carrizo Oil & Gas, Inc.:		
6.25%, 4/15/23	150	145,500
8.25%, 7/15/25	63	65,205
Cenovus Energy, Inc., 4.25%, 4/15/27 (b)	400	386,099
Cheniere Corpus Christi Holdings LLC:		
7.00%, 6/30/24	178	202,475
5.88%, 3/31/25	432	464,400
5.13%, 6/30/27 (b)	439	454,365
Chesapeake Energy Corp.:		
6.88%, 11/15/20	138	138,000
8.00%, 6/15/27 (b)	62	58,900
Citgo Holding, Inc., 10.75%, 2/15/20 (b)	95	101,413
ConocoPhillips, 6.50%, 2/01/39	600	789,687
ConocoPhillips Canada Funding Co., 5.95%, 10/15/36	685	855,506
CONSOL Energy, Inc.:		
5.88%, 4/15/22	1,767	1,767,000
8.00%, 4/01/23	48	50,640
	Par (000)	Value
Corporate Bonds		
Oil, Gas & Consumable Fuels (continued)		
Continental Resources, Inc.:		

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

3.80%, 6/01/24	USD	277	\$	257,610
4.90%, 6/01/44		105		88,788
Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 5/15/25 (b)		130		130,487
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 4/01/23		20		20,650
CrownRock LP/CrownRock Finance, Inc. (b):				
7.13%, 4/15/21		525		535,500
7.75%, 2/15/23		85		90,100
DCP Midstream LLC (b):				
4.75%, 9/30/21		55		56,375
6.45%, 11/03/36		128		134,720
6.75%, 9/15/37		159		168,540
Denbury Resources, Inc.:				
9.00%, 5/15/21 (b)		40		35,800
5.50%, 5/01/22		118		53,985
4.63%, 7/15/23		20		8,800
Devon Energy Corp., 5.85%, 12/15/25		1,000		1,144,038
Diamond Offshore Drilling, Inc., 7.88%, 8/15/25		62		62,000
Diamondback Energy, Inc., 5.38%, 5/31/25		137		140,767
Eclipse Resources Corp., 8.88%, 7/15/23		45		45,000
Energy Transfer Equity LP:				
5.88%, 1/15/24		422		454,705
5.50%, 6/01/27		278		296,070
Energy Transfer Partners LP:				
4.05%, 3/15/25		500		507,160
4.75%, 1/15/26		1,250		1,315,867
5.30%, 4/15/47		540		536,592
EnSCO Jersey Finance Ltd., 3.00%, 1/31/24 (b)(i)		165		120,863
Enterprise Products Operating LLC, 3.70%, 2/15/26		500		516,471
EOG Resources, Inc.:				
4.15%, 1/15/26		1,000		1,065,675
5.10%, 1/15/36		200		222,669
EP Energy LLC/Everest Acquisition Finance, Inc.:				
9.38%, 5/01/20		221		162,711
8.00%, 11/29/24 (b)		141		137,827
Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (b)		208		214,760
Extraction Oil & Gas, Inc., 7.38%, 5/15/24 (b)		251		252,255
Genesis Energy LP/Genesis Energy Finance Corp., 6.50%, 10/01/25		97		95,060
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 9/30/21 (b)		210		208,950
Gulfport Energy Corp.:				
6.63%, 5/01/23		51		50,745
6.00%, 10/15/24 (b)		108		105,840
Halcon Resources Corp., 6.75%, 2/15/25 (b)		697		700,485
Hess Corp., 4.30%, 4/01/27		1,100		1,078,566
KeySpan Gas East Corp., 5.82%, 4/01/41 (b)(d)		1,010		1,315,036
Kinder Morgan, Inc.:				
4.30%, 6/01/25		1,750		1,830,267
5.05%, 2/15/46		1,750		1,743,828
Marathon Petroleum Corp., 6.50%, 3/01/41 (d)		2,049		2,429,016
Matador Resources Co., 6.88%, 4/15/23		590		613,600
MEG Energy Corp. (b):				
6.38%, 1/30/23		15		11,981
7.00%, 3/31/24		456		362,520
6.50%, 1/15/25		528		490,380

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2017

23

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Corporate Bonds		
Oil, Gas & Consumable Fuels (continued)		
MidAmerican Energy Co., 5.80%, 10/15/36 (d)	USD 1,500	\$ 1,925,986
MidAmerican Energy Holdings Co., 5.95%, 5/15/37	1,750	2,251,196
Murphy Oil Corp.:		
6.88%, 8/15/24	177	186,956
6.13%, 12/01/42	45	42,300
Nabors Industries, Inc., 0.75%, 1/15/24 (b)(i)	262	189,950
Newfield Exploration Co., 5.63%, 7/01/24	75	79,875
NGPL PipeCo LLC (b):		
4.38%, 8/15/22	127	130,492
4.88%, 8/15/27	133	136,990
7.77%, 12/15/37	316	392,630
Noble Holding International Ltd., 7.75%, 1/15/24	250	193,120
Oasis Petroleum, Inc.:		
6.50%, 11/01/21	35	34,081
6.88%, 3/15/22	45	43,763
6.88%, 1/15/23	23	22,011
2.63%, 9/15/23 (i)	145	134,306
ONEOK, Inc., 6.00%, 6/15/35	25	27,882
Paramount Resources Ltd., 6.88%, 6/30/23 (b)	500	520,000
Parker Drilling Co., 7.50%, 8/01/20	43	36,980
Parsley Energy LLC/Parsley Finance Corp. (b):		
6.25%, 6/01/24	48	50,040
5.38%, 1/15/25	209	210,045
5.25%, 8/15/25	52	52,000
PBF Holding Co. LLC/PBF Finance Corp., 7.25%, 6/15/25 (b)	143	141,570
Petroleos Mexicanos, 5.38%, 3/13/22 (b)	27	28,971
Plains All American Pipeline LP/PAA Finance Corp., 3.65%, 6/01/22	1,000	1,013,104
Precision Drilling Corp., 7.75%, 12/15/23	50	49,625
QEP Resources, Inc., 5.25%, 5/01/23	33	31,350
Range Resources Corp.:		
5.88%, 7/01/22 (b)	244	248,880
5.00%, 8/15/22 (b)	53	52,073
4.88%, 5/15/25	80	76,600
Resolute Energy Corp., 8.50%, 5/01/20	279	279,000
Rockies Express Pipeline LLC (b):		
5.63%, 4/15/20	565	594,662
6.88%, 4/15/40	229	250,182
Rowan Cos., Inc.:		
4.88%, 6/01/22	50	45,375
7.38%, 6/15/25	454	410,870
RSP Permian, Inc.:		
6.63%, 10/01/22	179	186,160
5.25%, 1/15/25 (b)	102	102,255
Sabine Pass Liquefaction LLC, 5.88%, 6/30/26	1,750	1,954,798
Sanchez Energy Corp.:		
7.75%, 6/15/21	322	278,530
6.13%, 1/15/23	252	192,150
SESI LLC, 7.13%, 12/15/21	60	60,300
SM Energy Co.:		
6.50%, 11/15/21	50	48,313
5.00%, 1/15/24	5	4,450
5.63%, 6/01/25	129	116,745
6.75%, 9/15/26	80	75,400
Southwestern Energy Co.:		
5.80%, 1/23/20	612	630,360
6.70%, 1/23/25	40	39,000
Suncor Energy, Inc., 6.50%, 6/15/38	1,000	1,299,408
	Par (000)	Value
Corporate Bonds		
Oil, Gas & Consumable Fuels (continued)		
Sunoco Logistics Partners Operations LP, 3.90%, 7/15/26	USD 310	\$ 306,618

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (b):		
5.50%, 9/15/24	276	276,000
5.13%, 2/01/25	77	79,118
5.38%, 2/01/27	52	53,820
Targa Resources Partners LP/Targa Resources Partners Finance Corp., 5.25%, 5/01/23	10	10,225
Tesoro Logistics LP/Tesoro Logistics Finance Corp.:		
6.13%, 10/15/21	26	26,878
6.25%, 10/15/22	45	47,588
TransCanada PipeLines Ltd., 4.63%, 3/01/34	500	550,882
Weatherford International LLC, 6.80%, 6/15/37	60	50,700
Weatherford International Ltd.:		
6.50%, 8/01/36	143	118,690
7.00%, 3/15/38	124	104,780
5.95%, 4/15/42	128	101,760
Western Gas Partners LP, 5.38%, 6/01/21	1,425	1,539,153
Whiting Petroleum Corp., 5.00%, 3/15/19	400	396,000
Williams Cos., Inc., 5.75%, 6/24/44	647	671,262
Williams Partners LP:		
3.90%, 1/15/25	1,150	1,181,659
4.00%, 9/15/25	750	775,193
WPX Energy, Inc.:		
7.50%, 8/01/20	34	36,720
6.00%, 1/15/22	113	116,531
8.25%, 8/01/23	63	69,143
5.25%, 9/15/24	146	143,080
		49,748,157
Paper & Forest Products 0.1%		
International Paper Co., 6.00%, 11/15/41	870	1,061,627
Mercer International, Inc., 6.50%, 2/01/24 (b)	76	79,230
		1,140,857
Pharmaceuticals 1.9%		
AbbVie, Inc.:		
3.60%, 5/14/25	870	899,266
3.20%, 5/14/26	500	499,601
4.45%, 5/14/46	2,095	2,196,478
Actavis Funding SCS:		
3.80%, 3/15/25	3,250	3,398,343
4.55%, 3/15/35	2,140	2,301,638
Baxalta, Inc., 5.25%, 6/23/45	500	580,192
Endo Finance LLC/Endo Finco, Inc. (b):		
5.38%, 1/15/23	62	51,925
6.00%, 7/15/23	315	264,600
5.88%, 10/15/24	205	211,663
Forest Laboratories LLC, 5.00%, 12/15/21 (b)	758	831,211
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., 7.50%, 10/01/24 (b)	161	177,905
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b)	795	833,716
Mylan NV, 3.95%, 6/15/26	750	763,399
NBTY, Inc., 7.63%, 5/15/21 (b)	315	336,263
Synlab Bondco PLC, 6.25%, 7/01/22	EUR 100	127,890
Tennessee Merger Sub, Inc., 6.38%, 2/01/25 (b)	USD 360	347,454

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Corporate Bonds		
Pharmaceuticals (continued)		
Valeant Pharmaceuticals International, Inc. (b):		
7.00%, 10/01/20	USD 100	\$ 99,750
6.38%, 10/15/20	405	401,071
5.63%, 12/01/21	409	375,257
6.50%, 3/15/22	204	213,945
5.88%, 5/15/23	337	287,293
7.00%, 3/15/24	320	339,600
6.13%, 4/15/25	196	165,375
		15,703,835
Real Estate Investment Trusts (REITs) 1.1%		
ERP Operating LP, 4.50%, 6/01/45	1,155	1,251,876
HCP, Inc., 4.00%, 6/01/25 (d)	2,000	2,095,803
Hilton Domestic Operating Co., Inc., 4.25%, 9/01/24	67	68,446
iStar, Inc., 6.00%, 4/01/22	67	68,843
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.:		
5.63%, 5/01/24	806	876,525
4.50%, 9/01/26	392	398,860
NH Hotel Group SA, 3.75%, 10/01/23	EUR 128	160,717
Simon Property Group LP, 4.75%, 3/15/42	USD 1,670	1,850,718
Starwood Property Trust, Inc., 5.00%, 12/15/21	157	162,691
Ventas Realty LP, 4.13%, 1/15/26	870	915,543
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21	550	592,835
		8,442,857
Real Estate Management & Development 0.7%		
Aroundtown Property Holdings PLC, 1.50%, 1/18/21 (i)	EUR 100	136,307
DEMIRE Deutsche Mittelstand Real Estate AG, 2.88%, 7/15/22	100	120,878
Howard Hughes Corp., 5.38%, 3/15/25 (b)	USD 114	114,075
Northwest Florida Timber Finance LLC, 4.75%, 3/04/29 (b)(d)	4,600	4,427,500
Realogy Group LLC/Realogy Co-Issuer Corp. (b):		
4.50%, 4/15/19	120	123,600
5.25%, 12/01/21	133	138,320
4.88%, 6/01/23	385	392,700
		5,453,380
Road & Rail 1.1%		
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.13%, 6/01/22 (b)	261	261,653
Burlington Northern Santa Fe LLC, 5.75%, 5/01/40 (d)	1,890	2,395,490
CSX Corp., 4.75%, 5/30/42	350	386,255
Herc Rentals, Inc. (b):		
7.50%, 6/01/22	286	313,170
7.75%, 6/01/24	92	100,740
Hertz Holdings Netherlands BV, 4.13%, 10/15/21	EUR 100	116,664
Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (b)	USD 5,000	5,530,000
United Rentals North America, Inc., 5.50%, 7/15/25	125	133,750
		9,237,722
Semiconductors & Semiconductor Equipment 0.9%		
Advanced Micro Devices, Inc., 7.50%, 8/15/22	51	57,375
Analog Devices, Inc.:		
3.90%, 12/15/25	470	498,230
3.50%, 12/05/26	345	354,280
	Par (000)	Value
Corporate Bonds		
Semiconductors & Semiconductor Equipment (continued)		
Broadcom Corp./Broadcom Cayman Finance Ltd., 3.88%, 1/15/27 (b)	USD 2,850	\$ 2,932,980
Microchip Technology, Inc. (i):		
1.63%, 2/15/25	47	79,665

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

2.13%, 12/15/37	40	147,450
Micron Technology, Inc.:		
5.25%, 8/01/23 (b)	302	314,458
5.25%, 1/15/24 (b)	27	28,080
5.50%, 2/01/25	7	7,394
Series G, 3.00%, 11/15/43 (i)	485	568,359
Microsemi Corp., 9.13%, 4/15/23 (b)	14	16,033
NXP BV/NXP Funding LLC (b):		
4.13%, 6/15/20	420	438,900
4.13%, 6/01/21	278	290,788
3.88%, 9/01/22	200	207,000
5.75%, 3/15/23	260	271,375
QUALCOMM, Inc., 4.65%, 5/20/35	250	276,292
Sensata Technologies BV, 5.00%, 10/01/25 (b)	330	345,675
		6,834,334
Software 2.0%		
ACI Worldwide, Inc., 6.38%, 8/15/20 (b)	320	326,000
BMC Software Finance, Inc., 8.13%, 7/15/21 (b)	1,105	1,140,912
CA, Inc., 3.60%, 8/15/22	705	719,402
Ensemble S Merger Sub, Inc., 9.00%, 9/30/23 (b)	210	216,825
Genesys Telecommunications Laboratories Inc/Greeneden Lux 3 Sarl/Greeneden US Holdings LLC, 10.00%, 11/30/24 (b)	115	130,813
Inception Merger Sub, Inc./Rackspace Hosting, Inc., 8.63%, 11/15/24 (b)	199	211,189
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 8/01/22 (b)	31	29,450
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 5/01/21 (b)(e)	305	311,100
Infor US, Inc., 6.50%, 5/15/22	976	995,520
Informatica LLC, 7.13%, 7/15/23 (b)	268	269,340
Microsoft Corp., 3.50%, 11/15/42 (d)	4,000	3,925,816
Nuance Communications, Inc.:		
5.38%, 8/15/20 (b)	39	39,585
6.00%, 7/01/24	170	183,139
5.63%, 12/15/26 (b)	81	84,544
Oracle Corp., 5.38%, 7/15/40 (d)	3,025	3,700,033
PTC, Inc., 6.00%, 5/15/24	125	133,750
RP Crown Parent LLC 7.38%, 10/15/24 (b)	210	214,200
Solera LLC/Solera Finance, Inc., 10.50%, 3/01/24 (b)	1,067	1,215,046
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23	227	238,350
TIBCO Software, Inc., 11.38%, 12/01/21 (b)	565	618,675
Veritas US, Inc./Veritas Bermuda Ltd.:		
7.50%, 2/01/23	EUR 100	126,723
7.50%, 2/01/23 (b)	USD 400	425,000
10.50%, 2/01/24 (b)	600	643,500
		15,898,912
Specialty Retail 0.5%		
Asbury Automotive Group, Inc., 6.00%, 12/15/24	190	195,700
Group 1 Automotive, Inc., 5.00%, 6/01/22	110	112,475
Home Depot, Inc., 5.88%, 12/16/36	1,660	2,166,777
JC Penney Corp., Inc.:		
8.13%, 10/01/19	28	30,170

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Corporate Bonds		
Specialty Retail (continued)		
JC Penney Corp., Inc. (continued):		
6.38%, 10/15/36	USD 14	\$ 10,080
7.40%, 4/01/37	52	39,520
L Brands, Inc., 6.88%, 11/01/35	251	240,332
Lowe's Cos, Inc., 4.38%, 9/15/45	1,000	1,068,364
Penske Automotive Group, Inc., 5.50%, 5/15/26	22	22,220
PetSmart, Inc., 5.88%, 6/01/25 (b)	93	83,003
		3,968,641
Technology Hardware, Storage & Peripherals 0.7%		
Apple, Inc., 4.65%, 2/23/46 (d)	2,400	2,738,860
Dell International LLC/EMC Corp. (b):		
4.42%, 6/15/21	20	21,075
7.13%, 6/15/24	438	485,198
6.02%, 6/15/26	110	122,888
8.35%, 7/15/46	45	58,056
Hewlett Packard Enterprise Co., 4.90%, 10/15/25	1,500	1,592,250
Riverbed Technology, Inc., 8.88%, 3/01/23 (b)	155	151,512
Western Digital Corp.:		
7.38%, 4/01/23 (b)	384	420,960
10.50%, 4/01/24	117	138,938
		5,729,737
Textiles, Apparel & Luxury Goods 0.0%		
BiSoho SAS, 5.88%, 5/01/23	EUR 90	116,139
Hanesbrands, Inc., 4.63%, 5/15/24 (b)	USD 36	37,440
Springs Industries, Inc., 6.25%, 6/01/21	36	37,080
		190,659
Thrifts & Mortgage Finance 0.0%		
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp., 5.25%, 3/15/22 (b)	299	307,970
Tobacco 1.5%		
Altria Group, Inc.:		
9.95%, 11/10/38	516	887,845
10.20%, 2/06/39	894	1,572,853
5.38%, 1/31/44 (d)	4,030	4,780,387
3.88%, 9/16/46	1,250	1,212,584
Reynolds American, Inc.:		
4.45%, 6/12/25	635	687,675
7.00%, 8/04/41	1,000	1,298,709
5.85%, 8/15/45	1,500	1,814,673
		12,254,726
Transportation Infrastructure 0.4%		
CEVA Group PLC, 7.00%, 3/01/21 (b)	310	299,150
CMA CGM SA, 7.75%, 1/15/21	EUR 100	125,295
I 595 Express LLC, 3.31%, 12/31/31 (c)	USD 1,331	1,320,682
Penske Truck Leasing Co. LP/PTL Finance Corp., 3.40%, 11/15/26 (b)	490	490,538
Transurban Finance Co. Property Ltd., 4.13%, 2/02/26 (b)	580	610,619
		2,846,284
Utilities 0.0%		
ContourGlobal Power Holdings SA, 5.13%, 6/15/21	EUR 100	125,027
Wireless Telecommunication Services 1.9%		
Crown Castle Towers LLC, 6.11%, 1/15/40 (b)	USD 3,155	3,388,254
CyrusOne LP/CyrusOne Finance Corp. (b):		
5.00%, 3/15/24	210	219,450
5.38%, 3/15/27	15	15,863

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Corporate Bonds	Par (000)		Value
Wireless Telecommunication Services (continued)			
Digicel Ltd., 6.00%, 4/15/21 (b)	USD	1,550	\$ 1,503,500
GEO Group, Inc.:			
5.13%, 4/01/23		278	279,042
6.00%, 4/15/26		117	120,510
Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 2/15/25 (b)		243	240,266
Rogers Communications, Inc., 7.50%, 8/15/38		2,325	3,344,555
SBA Communications Corp., 4.88%, 9/01/24		177	182,752
Sprint Capital Corp.:			
6.90%, 5/01/19		140	149,814
6.88%, 11/15/28		498	547,800
8.75%, 3/15/32		621	770,040
Sprint Communications, Inc. (b):			
9.00%, 11/15/18		463	500,040
7.00%, 3/01/20		392	429,240
Sprint Corp.:			
7.25%, 9/15/21		240	264,600
7.88%, 9/15/23		591	675,294
7.13%, 6/15/24		1,006	1,106,600
7.63%, 2/15/25		120	135,600
T-Mobile USA, Inc.:			
4.00%, 4/15/22		132	135,960
6.00%, 3/01/23		205	216,019
6.84%, 4/28/23		40	42,300
6.50%, 1/15/24		240	256,200
6.38%, 3/01/25		37	39,844
5.13%, 4/15/25		135	141,791
5.38%, 4/15/27		81	86,897
Trilogy International Partners LLC/Trilogy International Finance, Inc.,			
8.88%, 5/01/22 (b)		70	72,450
Unifi Group LP/Unifi Group Finance, Inc./CSL Capital LLC:			
8.25%, 10/15/23		377	368,367
7.13%, 12/15/24 (b)		158	146,995
Xplornet Communications, Inc., (9.63% Cash or 10.63% PIK), 9.63%, 6/01/22 (b)(e)		59	61,655
			15,441,698
Total Corporate Bonds 67.9%			546,967,269

Floating Rate Loan Interests

Aerospace & Defense 0.1%

Accudyne Industries LLC, 2017 Term Loan, (2 mo. LIBOR + 3.750%, 1.00% Floor), 5.01%, 8/02/24 (k)	331	330,897
Sequa Mezzanine Holdings L.L.C., 2nd Lien Term Loan, (3 mo. LIBOR + 9.000%, 1.00% Floor), 10.31%, 4/28/22 (c)(k)	40	40,800
		371,697

Air Freight & Logistics 0.0%

CEVA Group PLC, Letter of Credit, (3 mo. LIBOR + 5.500%), 6.50%, 3/19/21 (k)	18	16,993
CEVA Intercompany BV, Dutch Term Loan, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.81%, 3/19/21 (k)	19	17,513
CEVA Logistics Canada ULC, Canadian Term Loan, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.81%, 3/19/21 (k)	3	2,613
CEVA Logistics US Holdings, Inc., Term Loan, (3 mo. LIBOR + 5.500%, 1.00% Floor), 6.81%, 3/19/21 (k)	26	24,891
		62,010

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Floating Rate Loan Interests		
Auto Components 0.0%		
USI, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.000%), 4.31%, 5/16/24 (k)	USD 56	\$ 55,662
Chemicals 0.0%		
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.000%, 1.00% Floor), 4.30%, 1/31/24 (k)	81	81,000
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.75%, 6/01/24 (k)	35	35,337
		116,337
Commercial Services & Supplies 0.1%		
Asurion LLC, 2017 2nd Lien Term Loan, 8/04/25 (n)	155	158,165
Garda World Security Corp., 2017 Term Loan, (3 mo. LIBOR + 4.000%, 1.00% Floor), 5.31%, 5/24/24 (k)	125	125,407
		283,572
Construction & Engineering 0.1%		
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (2 mo. LIBOR + 4.250%, 1.00% Floor), 5.56%, 6/21/24 (k)	821	822,938
Diversified Consumer Services 0.0%		
Ascend Learning LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.53%, 7/12/24 (k)	41	41,137
Laureate Education, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.500%, 1.00% Floor), 5.74%, 4/26/24 (k)	80	80,099
		121,236
Diversified Telecommunication Services 0.1%		
CenturyLink, Inc., 2017 Term Loan B, 2.75%, 1/31/25	516	504,607
Electrical Equipment 0.0%		
Gates Global LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.55%, 4/01/24 (k)	198	198,216
Energy Equipment & Services 0.0%		
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.300%), 3.54%, 7/13/20 (c)(k)	188	178,161
Food Products 0.0%		
Chobani LLC, 1st Lien Term Loan, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 10/07/23 (k)	41	41,166
Health Care Equipment & Supplies 0.1%		
DJO Finance LLC, 2015 Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.49%, 6/08/20 (k)	271	269,567
Immucor, Inc., Extended Term Loan B, (1 mo. LIBOR + 5.000%, 1.00% Floor), 6.24%, 6/15/21 (k)	404	409,354
Ortho-Clinical Diagnostics, Inc., Term Loan B, (3 mo. LIBOR + 3.750%, 1.00% Floor), 5.05%, 6/30/21 (k)	20	19,935
		698,856
Health Care Providers & Services 0.0%		
Iasis Healthcare LLC, Term Loan B3, (3 mo. LIBOR + 4.000%), 5.30%, 2/16/21 (k)	44	43,989
Surgery Center Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.250%), 4.49%, 6/06/24 (k)	89	88,072
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.750%, 1.00% Floor), 3.99%, 2/06/24 (k)	32	31,481
		163,542
Floating Rate Loan Interests		
Hotels, Restaurants & Leisure 0.2%		
Caesars Entertainment Resort Properties LLC, Term Loan B, (1 mo. LIBOR + 3.500%, 1.00% Floor), 4.74%, 10/11/20 (k)	USD 1,361	\$ 1,366,733
Household Products 0.0%		
Diamond (BC) BV, Term Loan, (3 mo. LIBOR + 3.000%), 4.32%, 7/12/24 (k)	76	75,478

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Industrial Conglomerates 0.1%		
Cortez NP Acquisition Corp., 2017 Term Loan B, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.24%, 11/30/23 (k)	200	201,392
Sequa Corp., 1st Lien Term Loan, (3 mo. LIBOR + 5.500%), 6.81%, 11/28/21 (k)	115	115,719
		317,111
Insurance 0.0%		
Alliant Holdings I, Inc., 2015 Term Loan B, (3 mo. LIBOR + 3.250%, 1.00% Floor), 4.56%, 8/12/22 (k)	81	80,902
IT Services 0.0%		
Peak 10, Inc. (k):		
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.81%, 8/01/24	102	101,617
2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.250%, 1.00% Floor), 8.56%, 8/01/25	43	43,287
		144,904
Life Sciences Tools & Services 0.0%		
Albany Molecular Research, Inc. (k):		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.250%), 4.49%, 7/19/24	102	102,000
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.000%), 8.24%, 7/19/25	17	17,212
Parexel International Corp., Term Loan B, 8/07/24 (n)	118	117,994
		237,206
Machinery 0.0%		
Hayward Industries, Inc., Term Loan B, 7/18/24 (n)	38	38,166
Media 0.2%		
CSC Holdings LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.250%), 3.48%, 7/17/25 (k)	38	37,787
iHeartCommunications, Inc., Term Loan D, (1 mo. LIBOR + 6.750%), 7.99%, 1/30/19 (k)	211	169,066
Intelsat Jackson Holdings SA, Term Loan B2, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.00%, 6/30/19 (k)	924	919,737
		1,126,590
Multiline Retail 0.0%		
Neiman Marcus Group, Inc., 2020 Term Loan, (1 mo. LIBOR + 3.250%, 1.00% Floor), 4.48%, 10/25/20 (k)	188	137,965
Oil, Gas & Consumable Fuels 0.2%		
California Resources Corp. (k):		
Second Out Term Loan, (1 mo. LIBOR + 10.375%), 11.60%, 12/31/21	53	55,652
Term Loan A, (1 mo. LIBOR + 3.000%), 4.24%, 10/01/19 (c)	317	301,417
Chesapeake Energy Corp., Term Loan, (3 mo. LIBOR + 7.500%, 1.00% Floor), 8.81%, 8/23/21 (k)	1,239	1,315,157
		1,672,226

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Floating Rate Loan Interests		
Professional Services 0.0%		
Information Resources, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 4.250%, 1.00% Floor), 5.49%, 1/18/24 (k)	USD 49	\$ 49,183
Software 0.3%		
Almonde, Inc., 2nd Lien Term Loan, (3 mo. LIBOR + 7.250%, 1.00% Floor), 8.57%, 6/13/25 (k)	49	49,819
BMC Software Finance, Inc., 2017 Term Loan, (1 mo. LIBOR + 4.000%, 1.00% Floor), 5.24%, 9/10/22 (k)	261	261,371
Cypress Intermediate Holdings III, Inc. (k):		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.000%, 1.00% Floor), 4.24%, 4/27/24	75	75,325
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor), 7.99%, 4/27/25	23	23,626
Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.750%), 5.07%, 5/28/24 (k)	279	281,542
Infor (US), Inc., Term Loan B6, (3 mo. LIBOR + 2.750%, 1.00% Floor), 4.05%, 2/01/22 (k)	148	147,490
Kronos, Inc., 2nd Lien Term Loan, (3 mo. LIBOR + 8.250%, 1.00% Floor), 9.56%, 11/01/24 (k)	353	363,956
Misys Europe SA, 1st Lien Term Loan, (3 mo. LIBOR + 3.500%), 4.82%, 6/13/24 (k)	224	224,952
Project Alpha Intermediate Holding, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.500%, 1.00% Floor), 4.81%, 4/26/24 (k)	110	107,250
Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.000%), 4.23%, 5/01/24 (k)	150	150,450
Veritas Bermuda Ltd., Repriced Term Loan B, (3 mo. LIBOR + 4.500%, 1.00% Floor), 5.80%, 1/27/23 (k)	660	665,020
		2,350,801
Specialty Retail 0.0%		
Staples, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.000%), 5.31%, 8/06/24 (k)	164	163,142
Textiles, Apparel & Luxury Goods 0.0%		
Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.250%, 1.00% Floor), 6.55%, 8/12/22 (c)(k)	186	186,804
Trading Companies & Distributors 0.0%		
HD Supply Waterworks Ltd., 2017 Term Loan B, (6 mo. LIBOR + 3.000%, 1.00% Floor), 4.46%, 8/01/24 (k)	86	86,108
Total Floating Rate Loan Interests 1.5%		11,651,319
Foreign Agency Obligations		
Argentine Republic Government International Bond:		
7.50%, 4/22/26	3,875	4,332,250
7.63%, 4/22/46	3,121	3,417,495
Cyprus Government International Bond, 4.63%, 2/03/20 (b)	EUR 1,210	1,589,920
Iceland Government International Bond, 5.88%, 5/11/22	USD 3,555	4,066,061
Italian Government International Bond, 5.38%, 6/15/33	2,925	3,409,017
Portugal Government International Bond, 5.13%, 10/15/24 (b)	3,970	4,123,163
Slovenia Government International Bond, 5.85%, 5/10/23 (b)	864	1,013,099
Total Foreign Agency Obligations 2.7%		21,951,005
Municipal Bonds		
City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution:		
Series EE, 5.50%, 6/15/43	USD 930	\$ 1,055,159
Series GG, Build America Bonds, 5.72%, 6/15/42	1,390	1,897,670
Water & Sewer System, Series EE, 5.38%, 6/15/43	770	870,008
East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 6/01/40	1,900	2,561,124
Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 1/15/40	2,535	3,301,381
	1,295	2,013,336

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7.34%, 11/15/39		
Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds, Series A, 7.06%, 4/01/57	2,000	2,475,260
New York State Dormitory Authority, RB, Build America Bonds: 5.63%, 3/15/39	1,100	1,409,199
5.60%, 3/15/40	1,900	2,450,107
Port Authority of New York & New Jersey, RB, 159th Series, 6.04%, 12/01/29	780	1,019,663
State of California, GO, Build America Bonds, Various Purpose: 7.55%, 4/01/39	280	438,715
7.63%, 3/01/40	1,720	2,678,418
State of Illinois, GO, Pension, 5.10%, 6/01/33	2,000	1,991,040
University of California, RB, Build America Bonds, 5.95%, 5/15/45	885	1,152,766
Total Municipal Bonds 3.1%		25,313,846

Non-Agency Mortgage-Backed Securities

Collateralized Mortgage Obligations 0.5%		
Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37	663	592,644
Countrywide Alternative Loan Trust: Series 2005-64CB, Class 1A15, 5.50%, 12/25/35	1,247	1,225,324
Series 2006-OA21, Class A1, (1 mo. LIBOR US + 0.190%), 1.42%, 3/20/47 (a)	906	796,197
Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 3.32%, 7/27/36 (b)(m)	127	127,124
GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.90%, 6/19/35 (m)	430	420,107
GSR Mortgage Loan Trust: Series 2006-4F, Class 1A1, 5.00%, 5/25/36	63	63,343
Series 2007-4F, Class 3A1, 6.00%, 7/25/37	222	205,114
JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36	81	69,338
Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.56%, 5/25/36 (m)	640	600,048

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Non-Agency Mortgage-Backed Securities		
Collateralized Mortgage Obligations (continued)		
WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, (12 mo. MTA + 0.770%), 1.60%, 5/25/47 (a)	USD 218	\$ 208,352
		4,307,591
Commercial Mortgage-Backed Securities 10.2%		
Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (b)(m)	4,170	4,296,668
Citigroup Commercial Mortgage Trust:		
Series 2013-GC15, Class B, 5.27%, 9/10/46 (m)	7,183	8,009,505
Series 2016-P5, Class A4, 2.94%, 10/10/49	6,000	6,026,704
Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48	1,623	1,633,353
Commercial Mortgage Trust:		
Series 2008-LS1, Class A4B, 6.37%, 12/10/49 (m)	131	130,820
Series 2013-300P, Class A1, 4.35%, 8/10/30 (b)	1,330	1,461,380
Series 2013-CR11, Class B, 5.33%, 8/10/50 (m)	7,000	7,701,060
Series 2013-LC6, Class B, 3.74%, 1/10/46	1,390	1,428,846
Series 2014-CR21, Class A3, 3.53%, 12/10/47	1,300	1,365,092
Series 2015-3BP, Class A, 3.18%, 2/10/35 (b)	7,570	7,756,073
Series 2015-CR22, Class C, 4.26%, 3/10/48 (m)	5,000	5,055,095
Series 2015-LC19, Class C, 4.40%, 2/10/48 (m)	3,500	3,590,221
Core Industrial Trust, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (b)(m)	4,585	4,693,983
CSAIL Commercial Mortgage Trust, Series 2015-C1 (m):		
Class B, 4.04%, 4/15/50	1,110	1,150,580
Class C, 4.44%, 4/15/50	1,000	1,030,539
DBJPM Mortgage Trust, Series 2016-C3, Class A5, 2.89%, 9/10/49	2,485	2,492,734
GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX, 3.49%, 12/15/34 (b)(m)	6,170	6,254,565
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (b)	2,505	2,591,606
JPMorgan Chase Commercial Mortgage Securities Trust:		
Series 2004-LN2, Class A2, 5.12%, 7/15/41	7	7,006
Series 2016-NINE, Class A, 2.95%, 10/06/38 (b)(m)	4,800	4,793,084
LB-UBS Commercial Mortgage Trust, Series 2007-C7, Class A3, 5.87%, 9/15/45 (m)	608	608,301
Morgan Stanley Capital I Trust, Series 2014-CPT, Class G, 3.56%, 7/13/29 (b)(m)	3,200	3,162,218
Wells Fargo Commercial Mortgage Trust, Series 2015-C28, Class A4, 3.54%, 5/15/48	3,205	3,367,367
	Par (000)	Value
Non-Agency Mortgage-Backed Securities		
Commercial Mortgage-Backed Securities (continued)		
WF-RBS Commercial Mortgage Trust, Series 2012-C8:		
Class B, 4.31%, 8/15/45	USD 1,395	\$ 1,487,083
Class C, 5.06%, 8/15/45 (m)	1,795	1,885,954
		81,979,837
Interest Only Commercial Mortgage-Backed Securities 0.1%		
Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 1.00%, 7/10/48 (m)	19,286	821,985
Total Non-Agency Mortgage-Backed Securities 10.8%		87,109,413

Preferred Securities**Capital Trusts****Banks 3.1%**

ABN AMRO Bank NV, 5.75% (f)(g)	EUR 200	253,269
Banco Santander SA, 6.25% (f)(g)	USD 100	122,512
BNP Paribas SA, 7.20% (b)(f)(g)	2,000	2,336,240
Capital One Financial Corp., Series E, 5.55% (f)(g)	3,500	3,652,950
CIT Group, Inc., 5.80% (f)(g)	323	335,112
Citigroup, Inc. (f)(g):		
Series M 6.30%	4,000	4,355,000

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Series P, 5.95%	2,100	2,268,000
Series Q, 5.95%	100	105,563
Series R, 6.13%	605	647,713
Cooperatieve Rabobank UA, 6.63% (f)(g)	200	266,363
Credit Agricole SA (f)(g):		
6.63%	1,400	1,442,000
7.88%	1,000	1,122,500
Intesa Sanpaolo SpA, 7.00% (f)(g)	200	256,245
Nordea Bank AB, 6.13% (f)(g)	2,960	3,145,000
U.S. Bancorp, Series J, 5.30% (f)(g)	191	207,235
Wells Fargo & Co. (f)(g):		
Series S, 5.90%	3,510	3,808,350
Series U, 5.88%	430	477,300
		24,801,352
Capital Markets 0.7%		
Goldman Sachs Group, Inc., Series L, 5.70% (f)(g)	612	633,420
Morgan Stanley, Series H, 5.45% (f)(g)	2,627	2,702,526
State Street Corp.:		
2.25%, 6/01/77 (a)	140	128,713
Series F, 5.25% (f)(g)	2,000	2,105,000
		5,569,659
Chemicals 0.0%		
Lanxess AG, 4.50%, 12/06/76 (f)	50	65,267
Solvay Finance SA, 5.12% (f)(g)	100	132,705
		197,972
Diversified Financial Services 4.8%		
Bank of America Corp. (f)(g):		
Series V, 5.13%	385	393,705
Series X, 6.25%	4,620	5,077,380
Bank of New York Mellon Corp. (f)(g):		
Series D, 4.50% (d)	8,400	8,316,000
Series E, 4.95%	2,000	2,070,000
Barclays PLC, 7.25% (f)(g)	200	280,280
Credit Suisse Group AG, 6.25% (f)(g)	200	212,000
HSBC Holdings PLC, 6.00% (f)(g)	435	457,402

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2017

29

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par (000)	Value
Capital Trusts		
Diversified Financial Services (continued)		
JPMorgan Chase & Co. (f)(g):		
Series 1, 7.90%	USD 7,000	\$ 7,210,000
Series Q, 5.15%	3,000	3,092,133
Series U, 6.13%	500	549,375
Series V, 5.00%	6,710	6,814,005
Royal Bank of Scotland Group PLC, 8.63% (f)(g)	200	221,500
Societe Generale SA (f)(g):		
6.00%	3,000	3,027,462
7.88%	1,000	1,121,250
		38,842,492
Diversified Telecommunication Services 0.0%		
Telefonica Europe BV, 4.20% (f)(g)	200	251,542
Electric Utilities 0.6%		
ComEd Financing III, 6.35% , 3/15/33	300	330,375
Electricite de France SA, 5.25% (b)(f)(g)	4,200	4,331,670
Enel SpA (f):		
5.00%, 1/15/75	100	128,795
7.75%, 9/10/75	100	147,738
Gas Natural Fenosa Finance BV, 4.13% (f)(g)	100	127,831
RWE AG, 2.75%, 4/21/75 (f)	40	48,149
		5,114,558
Industrial Conglomerates 0.3%		
General Electric Co., Series D, 5.00% (f)(g)	2,131	2,250,869
Insurance 1.8%		
Allstate Corp. (f):		
5.75%, 8/15/53	2,000	2,195,000
6.50%, 5/15/67	4,100	4,838,000
MetLife, Inc., 6.40%, 12/15/66	2,554	2,943,485
Voya Financial, Inc., 5.65%, 5/15/53 (f)	4,500	4,770,000
		14,746,485
Total Capital Trusts 11.3%		91,774,929
Preferred Stocks		
Banks 0.4%		
Wells Fargo & Co. (g):		
Series Q, 5.85% (f)	75,000	2,039,250
Series Y, 5.63%	50,000	1,298,500
		3,337,750
Capital Markets 0.7%		
Goldman Sachs Group, Inc., Series J, 5.50% (f)(g)	92,000	2,477,560
Morgan Stanley, Series K, 5.85% (f)(g)	82,887	2,260,329
SCE Trust III, Series H, 5.75% (f)(g)	25,314	698,160
		5,436,049
Thriffs & Mortgage Finance 0.0%		
Fannie Mae, Series S, 8.25% (g)(m)	10,000	65,000
Total Preferred Stocks 1.1%		8,838,799
Trust Preferred		
Diversified Financial Services 0.1%		
Citigroup Capital XIII, 7.88%, 10/30/40	29,583	796,635

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Total Preferred Securities	12.5%			101,410,363
		Par		
		(000)		Value
U.S. Government Sponsored Agency Securities	1.5%			
Agency Obligations				
Fannie Mae, 5.63%, 7/15/37 (d)		USD 1,600	\$	2,250,213
Federal Home Loan Bank (d):				
5.25%, 12/09/22		1,375		1,608,112
5.37%, 9/09/24		2,175		2,623,750
Residual Funding Corp., 0.00%, 4/15/30 (h)		6,055		4,262,384
Resolution Funding Corp., 0.00%, 7/15/18 - 10/15/18 (h)		1,050		1,035,199
				11,779,658
Collateralized Mortgage Obligations	4.1%			
Fannie Mae Mortgage-Backed Securities:				
Series 2015-47, Class GL, 3.50%, 7/25/45		1,636		1,709,589
Series 2005-5, Class PK, 5.00%, 12/25/34		119		122,660
Series 1991-87, Class S, (1 mo. LIBOR + 26.683%), 23.41%, 8/25/21 (a)		3		3,702
Series G-49, Class S, (1 mo. LIBOR + 1034.800%), 906.42%, 12/25/21 (a)		(1)		15
Series G-07, Class S, (1 mo. LIBOR + 1144.571%), 1,005.33%, 3/25/21 (a)		(1)		127
Freddie Mac Mortgage-Backed Securities:				
Series 4350, Class DY, 4.00%, 6/15/44		2,830		3,090,569
Series 4480, Class ZX, 4.00%, 11/15/44		5,997		6,446,141
Series 4549, Class TZ, 4.00%, 11/15/45		2,628		2,877,014
Series 4398, Class ZX, 4.00%, 9/15/54		8,623		9,401,141
Series 0173, Class RS, 10.81%, 11/15/21 (c)(m)		(1)		2
Ginnie Mae Mortgage-Backed Securities, Series 2014-72, Class MQ, 4.00%, 2/20/44		8,858		9,596,862
				33,247,822
Commercial Mortgage-Backed Securities	0.2%			
Freddie Mac, Series K013, Class A2, 3.97%, 1/25/21 (m)		1,870		1,993,051
Interest Only Collateralized Mortgage Obligations	0.7%			
Fannie Mae Mortgage-Backed Securities:				
Series 1997-50, Class SI, (1 mo. LIBOR + 9.200%), 1.20%, 4/25/23 (a)		36		864
Series 2012-96, Class DI, 4.00%, 2/25/27		5,151		411,691
Series 2012-M9, Class X1, 4.11%, 12/25/17 (m)		3,751		20,323
Series 2012-47, Class NI, 4.50%, 4/25/42		5,239		1,105,686
Series G92-05, Class H, 9.00%, 1/25/22		(1)		13
Series 094, Class 2, 9.50%, 8/25/21		(1)		23
Series 1990-136, Class S, 18.85%, 11/25/20 (a)		1		1
Series G-10, Class S, 972.61%, 5/25/21 (a)		(1)		1
Freddie Mac Mortgage-Backed Securities:				
Series K707, Class X1, 1.66%, 12/25/18 (m)		4,673		68,265
Series 2611, Class QI, 5.50%, 9/15/32		370		13,323
Series 1254, Class Z, 8.50%, 4/15/22		17		2,699
Series 1043, Class H, (1 mo. LIBOR + 45.00%), 39.48%, 2/15/21 (a)		1		1
Ginnie Mae Mortgage-Backed Securities (a):				
Series 2009-78, Class SD, (1 mo. LIBOR + 6.200%), 4.97%, 9/20/32		5,378		900,603
Series 2009-116, Class KS, (1 mo. LIBOR + 6.470%), 5.24%, 12/16/39		1,982		309,906

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par		Value
	(000)		
U.S. Government Sponsored Agency Securities			
Interest Only Collateralized Mortgage Obligations (continued)			
Fannie Mae Mortgage-Backed Securities (continued):			
Series 2011-52, Class NS, (1 mo. LIBOR + 6.670%), 5.44%, 4/16/41	USD 15,254	\$	2,848,517
			5,681,916
Mortgage-Backed Securities 4.1%			
Fannie Mae Mortgage-Backed Securities (d):			
3.00%, 8/01/43	10,211		10,387,196
4.00%, 12/01/41 - 12/01/43	5,360		5,706,501
4.50%, 7/01/41 - 4/01/42	11,424		12,388,703
5.00%, 8/01/34	1,976		2,180,102
5.50%, 6/01/38	945		1,053,727
6.00%, 12/01/38	804		910,873
Freddie Mac Mortgage-Backed Securities, 6.00%, 9/1/17 - 12/1/18	13		13,548
Ginnie Mae Mortgage-Backed Securities:			
5.50%, 8/15/33	57		62,928
8.00%, 7/15/24	(1)		199
			32,703,777
Principal Only Collateralized Mortgage Obligations 0.0%			
Fannie Mae Mortgage-Backed Securities (h):			
Series 203, Class 1, 0.00%, 2/25/23	2		1,967
Series 1993-51, Class E, 0.00%, 2/25/23	7		6,531
Series 1993-70, Class A, 0.00%, 5/25/23	1		1,051
Series 0228, Class 1, 0.00%, 6/25/23	2		1,759
			11,308
Total U.S. Government Sponsored Agency Securities 10.6%			85,417,532
	Par		
	(000)		Value
U.S. Treasury Obligations			
U.S. Treasury Bonds (d):			
3.00%, 11/15/44	61,400	\$	64,928,102
2.50%, 2/15/46	55,000		52,512,109
Total U.S. Treasury Obligations 14.6%			117,440,211
Total Long-Term Investments			
(Cost \$1,029,634,150) 134.6%			1,085,443,121
Short-Term Securities	Shares		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.91% (o)(p)	4,374,729		4,374,729
Total Short-Term Securities			
(Cost \$4,374,729) 0.5%			4,374,729
Options Purchased			
(Cost \$6,522,690) 0.8%			6,727,126
Total Investments Before Options Written			
(Cost \$1,040,531,569) 135.9%			1,096,544,976
Options Written			
(Premiums Received \$5,291,168) (0.7)%			(5,474,806)
Total Investments, Net of Options Written			
(Cost \$1,035,240,401) 135.2%			1,091,070,170
Liabilities in Excess of Other Assets (35.2)%			(284,222,411)
Net Assets 100.0%		\$	806,847,759

Notes to Schedule of Investments

- (a) Floating rate security. Rate shown is the rate in effect as of period end.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (d) All or a portion of the security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (e) 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.
- (f) 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.
- (g) Perpetual security with no stated maturity date.
- (h) Zero-coupon bond.
- (i) Convertible security.
- (j) Step-up bond that pays an initial coupon rate for the first period and then a higher coupon rate for the following periods. Rate as of period end.
- (k) Variable rate security. Rate shown is the rate in effect as of period end.
- (l) Amount is less than \$500.
- (m) 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.
- (n) 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.
- (o) Annualized 7-day yield as of period end.
- (p) During the year ended August 31, 2017, investments in issuers considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, and/or related parties of the Trust were as follows:

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

Affiliate	Shares Investment Value Held at August 31, 2016	Net Activity	Shares Investment Value Held at August 31, 2017	Value at August 31, 2017	Income	Net Realized Gain¹	Change in Unrealized Appreciation (Depreciation)
BlackRock Liquidity Funds, T-Fund, Institutional Class		4,374,729	4,374,729	\$ 4,374,729	\$ 111,581	\$ 77	
BlackRock Liquidity Funds, TempFund, Institutional Class	12,926,909	(12,926,909)			49		
Total				\$ 4,374,729	\$ 111,630	\$ 77	

¹ Includes net capital gain distributions.

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2017

31

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

For Trust's compliance purposes, the Trust's sector classifications refer to one or more of the sector 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 sector sub-classifications for reporting ease.

Reverse Repurchase Agreements

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest	Type of Non-Cash Underlying Collateral	Remaining Contractual Maturity of the Agreements ¹
BNP Paribas Securities Corp.	1.27%	12/19/16	Open	\$ 1,011,169	\$ 1,018,036	U.S. Government Sponsored Agency Securities	Open/Demand
BNP Paribas Securities Corp.	1.27%	12/19/16	Open	809,375	814,872	U.S. Government Sponsored Agency Securities	Open/Demand
BNP Paribas Securities Corp.	1.27%	12/19/16	Open	1,318,625	1,327,580	U.S. Government Sponsored Agency Securities	Open/Demand
BNP Paribas Securities Corp.	1.27%	12/19/16	Open	614,831	619,007	U.S. Government Sponsored Agency Securities	Open/Demand
BNP Paribas Securities Corp.	1.22%	12/29/16	Open	60,555,750	60,904,602	U.S. Treasury Obligations	Open/Demand
Deutsche Bank AG	1.07%	2/27/17	Open	22,562,500	22,675,325	U.S. Treasury Obligations	Open/Demand
RBC Capital Markets, LLC	1.59%	4/06/17	Open	7,780,528	7,826,504	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	4/06/17	Open	7,038,550	7,080,142	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	4/06/17	Open	7,670,085	7,715,409	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	4/06/17	Open	2,655,250	2,670,940	Corporate Bonds	Open/Demand
BNP Paribas Securities Corp.	1.61%	6/15/17	Open	802,000	804,654	Corporate Bonds	Open/Demand
Merrill Lynch, Pierce, Fenner & Smith, Inc.	1.18%	6/15/17	Open	1,311,500	1,314,922	U.S. Government Sponsored Agency Securities	Open/Demand
Merrill Lynch, Pierce, Fenner & Smith, Inc.	1.18%	6/15/17	Open	788,906	790,942	U.S. Government Sponsored Agency Securities	Open/Demand
HSBC Securities (USA), Inc.	1.50%	6/19/17	Open	3,648,000	3,659,096	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	1.50%	6/19/17	Open	3,665,000	3,676,148	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	1.50%	6/19/17	Open	8,069,000	8,093,543	Capital Trusts	Open/Demand
HSBC Securities (USA), Inc.	1.50%	6/19/17	Open	3,945,000	3,956,999	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	1.75%	6/19/17	Open	3,823,000	3,836,566	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/19/17	Open	3,329,300	3,340,034	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/19/17	Open	2,586,000	2,594,338	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/19/17	Open	3,558,938	3,570,412	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/19/17	Open	2,472,500	2,480,472	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/19/17	Open	3,251,250	3,261,733	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/19/17	Open	3,080,000	3,089,930	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/19/17	Open	7,128,138	7,151,120	Corporate Bonds	Open/Demand

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

RBC Capital Markets, LLC	1.59%	6/19/17	Open	4,579,375	4,594,140	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/19/17	Open	3,660,000	3,671,800	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/19/17	Open	3,315,000	3,325,688	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/19/17	Open	4,634,500	4,649,442	Corporate Bonds	Open/Demand
Nomura Securities International, Inc.	1.16%	6/20/17	Open	28,687,500	28,753,744	U.S. Treasury Obligations	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	1,930,000	1,936,052	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	1,807,500	1,813,168	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	1,555,750	1,560,629	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	2,091,000	2,097,557	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	1,641,500	1,646,648	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	4,850,000	4,865,209	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	2,480,000	2,487,777	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	2,300,002	2,307,215	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	2,286,900	2,294,071	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	1,867,500	1,873,356	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	3,306,250	3,316,618	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	1,928,180	1,934,226	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	6/21/17	Open	2,002,725	2,009,005	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	1.50%	6/27/17	Open	1,220,837	1,224,149	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	1.50%	6/27/17	Open	590,200	591,801	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	1.50%	6/27/17	Open	2,544,013	2,550,913	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	1.50%	6/27/17	Open	1,564,875	1,569,119	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	1.50%	6/27/17	Open	2,370,000	2,376,428	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	1.23%	8/10/17	9/13/17	3,050,000	3,051,876	U.S. Government Sponsored Agency Securities	Up to 30 days
HSBC Securities (USA), Inc.	1.23%	8/10/17	9/13/17	8,924,000	8,929,488	U.S. Government Sponsored Agency Securities	Up to 30 days
HSBC Securities (USA), Inc.	1.23%	8/10/17	9/13/17	2,439,000	2,440,500	U.S. Government Sponsored Agency Securities	Up to 30 days
HSBC Securities (USA), Inc.	1.23%	8/10/17	9/13/17	3,091,000	3,092,901	U.S. Government Sponsored Agency Securities	Up to 30 days
HSBC Securities (USA), Inc.	1.23%	8/10/17	9/13/17	1,021,000	1,021,628	U.S. Government Sponsored Agency Securities	Up to 30 days
HSBC Securities (USA), Inc.	1.23%	8/10/17	9/13/17	2,106,000	2,107,295	U.S. Government Sponsored Agency Securities	Up to 30 days
HSBC Securities (USA), Inc.	1.23%	8/10/17	9/13/17	10,037,000	10,043,173	U.S. Government Sponsored Agency Securities	Up to 30 days
HSBC Securities (USA), Inc.	1.23%	8/10/17	9/13/17	876,000	876,539	U.S. Government Sponsored Agency Securities	Up to 30 days
RBC Capital Markets, LLC	1.59%	8/30/17	Open	3,509,000	3,509,155	Corporate Bonds	Open/Demand

Edgar Filing: BLACKROCK CORPORATE HIGH YIELD FUND, INC. - Form N-CSR

RBC Capital Markets, LLC	1.59%	8/30/17	Open	1,901,250	1,901,334	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	8/30/17	Open	2,154,375	2,154,470	Corporate Bonds	Open/Demand
RBC Capital Markets, LLC	1.59%	8/30/17	Open	2,227,500	2,227,598	Corporate Bonds	Open/Demand
Total				\$ 288,024,927	\$ 289,078,038		

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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 Bund	2	November 2017	\$ 2	\$ (1,252)
Euro Bund	1	November 2017	¹	(906)
5-Year U.S. Treasury Note	262	December 2017	\$ 31,047	50,378
10-Year U.S. Ultra Long Treasury Note	49	December 2017	\$ 6,690	28,265
Euro Bund	11	December 2017	\$ 2,124	4,705
90-Day Euro Future	357	December 2018	\$ 87,804	257,146
				338,336
Short Contracts				
Euro Bund	(1)	September 2017	\$ 197	(787)
German Euro Schatz	(150)	September 2017	\$ 20,047	(6,371)
2-Year U.S. Treasury Note	(259)	December 2017	\$ 56,025	(8,438)
10-Year U.S. Treasury Note	(514)	December 2017	\$ 65,270	(235,723)
90-Day Euro Dollar	(60)	December 2017	\$ 14,788	(15,343)
Long U.S. Treasury Bond	(151)	December 2017	\$ 23,570	(162,150)
Ultra Long U.S. Treasury Bond	(4)	December 2017	\$ 676	(5,415)
90-Day Euro Future	(357)	December 2019	\$ 87,657	(347,890)
				(782,117)
Total				\$ (443,781)

¹ Amount less than \$500.

Forward Foreign Currency Exchange Contracts

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
AUD 2,599,299	EUR 1,735,000	Barclays Bank PLC	9/01/17	\$ 880
EUR 1,735,000	AUD 2,538,381	Barclays Bank PLC	9/01/17	47,546
EUR 1,735,000	AUD 2,550,051	Barclays Bank PLC	9/01/17	38,269
EUR 1,735,000	AUD 2,553,174	Barclays Bank PLC	9/01/17	35,787
EUR 1,735,000	AUD 2,558,646	Barclays Bank PLC	9/01/17	31,437
EUR 1,735,000	AUD 2,578,512	Barclays Bank PLC	9/01/17	15,644
EUR 11,105,000	AUD 16,587,372	Deutsche Bank AG	9/01/17	33,826
EUR 1,040,000	AUD 1,509,902	Morgan Stanley & Co. International PLC	9/01/17	37,772
USD 11,997,555	GBP 9,134,000	HSBC Bank USA N.A.	9/06/17	186,008
USD 1,117,471	GBP 851,000	State Street Bank and Trust Co.	9/06/17	17,008
AUD 2,598,176	GBP 1,530,000	Citibank N.A.	9/12/17	86,391
CAD 2,539,671	AUD 2,545,000	Citibank N.A.	9/12/17	10,979
CAD 5,491,658	EUR 3,660,000	Citibank N.A.	9/12/17	39,614
CAD 2,545,013	NZD 2,740,000	BNP Paribas S.A.	9/12/17	71,207
CHF 1,944,872	USD 2,000,000	State Street Bank and Trust Co.	9/12/17	29,015
EUR 1,730,000	AUD 2,546,686	Bank of America N.A.	9/12/17	35,854
EUR				