

BLACKROCK INCOME TRUST, INC.

Form N-CSR

November 03, 2016

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UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT

INVESTMENT COMPANIES

Investment Company Act file number 811-05542

Name of Fund: BlackRock Income Trust, Inc. (BKT)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Income
Trust, 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: 08/31/2016

Date of reporting period: 08/31/2016

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Item 1 Report to Stockholders

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AUGUST 31, 2016

ANNUAL REPORT

BlackRock Core Bond Trust (BHK)

BlackRock Corporate High Yield Fund, Inc. (HYT)

BlackRock Income Trust, Inc. (BKT)

Not FDIC Insured May Lose Value No Bank Guarantee

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The Markets in Review

Dear Shareholder,

Uneven economic outlooks and the divergence of monetary policies across regions have been the overarching themes driving financial markets over the past couple of years. In the latter half of 2015, investors were focused largely on the timing of the Federal Reserve's (the Fed) decision to end its near-zero interest rate policy. The Fed ultimately hiked rates in December, while, in contrast, the European Central Bank and the Bank of Japan increased stimulus, even introducing negative interest rates. The U.S. dollar had strengthened considerably, causing profit challenges for U.S. companies that generate revenues overseas, and pressuring emerging market currencies and commodities prices. Also during this time period, oil prices collapsed due to excess global supply. China showed signs of slowing economic growth and declining confidence in the country's policymakers stoked worries about the potential impact on the global economy. Risk assets (such as equities and high yield bonds) struggled as volatility increased.

The elevated market volatility spilled over into 2016, but as the first quarter wore on, fears of a global recession began to fade, allowing markets to calm and risk assets to rebound. Central bank stimulus in Europe and Japan, combined with a more tempered outlook for rate hikes in the United States, helped bolster financial markets. A softening in U.S. dollar strength brought relief to U.S. exporters and emerging market economies, and oil prices rebounded as the world's largest producers agreed to reduce supply.

Volatility spiked in late June when the United Kingdom shocked investors with its vote to leave the European Union. Uncertainty around how the British exit might affect the global economy and political landscape drove investors to high-quality assets, pushing already low global yields to even lower levels. However, risk assets recovered swiftly in July as economic data suggested that the consequences had thus far been contained to the United Kingdom.

With a number of factors holding interest rates down—central bank accommodation, an aging population in need of income, and institutions such as insurance companies and pension plans needing to meet liabilities—assets offering decent yield have become increasingly scarce. As a result, income-seeking investors have stretched into riskier assets despite high valuations in many sectors.

Market volatility touched a year-to-date low in August, which may be a signal that investors have become complacent given persistent macro risks: Geopolitical turmoil continues to loom. A surprise move from the Fed—i.e., raising rates sooner than expected—has the potential to roil markets. And perhaps most likely to stir things up—the U.S. presidential election.

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

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

Total Returns as of August 31, 2016

6-month

12-month

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U.S. large cap equities (S&P 500® Index)	13.60%	12.55%
U.S. small cap equities (Russell 2000® Index)	20.87	8.59
International equities (MSCI Europe, Australasia, Far East Index)	10.35	(0.12)
Emerging market equities (MSCI Emerging Markets Index)	22.69	11.83
3-month Treasury bills (BofA Merrill Lynch 3-Month U.S. Treasury Bill Index)	0.17	0.23
U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury Index)	2.22	7.35
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	3.68	5.97
Tax-exempt municipal bonds (S&P Municipal Bond Index)	3.35	7.03
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	15.56	9.12

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

THIS PAGE NOT PART OF YOUR FUND REPORT

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Table of Contents**Trust Summary** as of August 31, 2016**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), 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 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, 2016 (\$14.33) ¹	5.44%
Current Monthly Distribution per Common Share ²	\$0.065
Current Annualized Distribution per Common Share ²	\$0.780
Economic Leverage as of August 31, 2016 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 10.

Performance and Portfolio Management Commentary

Returns for the 12 months ended August 31, 2016 were as follows:

	Returns Based On	
	Market Price	NAV
BHK ^{1,2}	20.85%	13.67%
Lipper Corporate BBB-Rated Debt Funds (Leveraged) ³	15.43%	7.69%

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

²

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

³ Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Trust's absolute performance based on NAV:

What factors influenced performance?

The largest positive contributor to the Trust's performance was its allocation to investment grade corporate securities, followed by its allocation to U.S. Treasuries. Also contributing to performance was the Trust's positioning within high yield corporates, commercial mortgage-backed securities (CMBS) and global sovereign/supranational/agency issues.

The Trust employs derivatives to manage duration and yield curve positioning. During the period, the employment of interest rate derivatives did not materially impact performance.

Describe recent portfolio activity.

At the start of the period the Trust maintained a consistent allocation, favoring investment grade and high yield corporates, securitized products such as asset-backed securities (ABS) and CMBS, as well as agency mortgage-backed securities (MBS). Volatility increased at year end 2015 in the wake of the first Fed rate hike in nine years and the subsequent currency depreciation of the Chinese yuan in January. As a result, the Trust reduced risk by decreasing exposure to structured products, corporate credit and sovereign securities in favor of U.S. Treasuries. During the second half of the period, the Trust continued to reduce exposure to spread products and added exposure to U.S. Treasuries, as the investment adviser expected market volatility to remain elevated ahead of the U.K. referendum on leaving the European Union. Most of the reductions were within high yield corporates and CMBS. Following the U.K. referendum vote, the Trust began to add exposure to spread products as a way of increasing yield and to benefit from investors' global search for income due to very low interest rate levels.

Describe portfolio positioning at period end.

The Trust maintained diversified exposure within non-government spread sectors, including investment grade credit, high yield credit, CMBS and ABS, as well as smaller allocations to non-agency mortgages and U.S. municipals. The Trust also held exposure to government-related sectors such as U.S. Treasury securities, agency debt and agency MBS. The Trust closed the period with a long duration profile.

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

Table of Contents**BlackRock Core Bond Trust****Market Price and Net Asset Value Per Share Summary**

	8/31/16	8/31/15	Change	High	Low
Market Price	\$ 14.33	\$ 12.63	13.46%	\$ 14.34	\$ 12.34
Net Asset Value	\$ 15.25	\$ 14.29	6.72%	\$ 15.28	\$ 13.74

Market Price and Net Asset Value History For the Past Five Years**Overview of the Trust's Total Investments**

Portfolio Composition	8/31/16	8/31/15
Corporate Bonds	47%	49%
U.S. Treasury Obligations	14	6
Preferred Securities	10	10
Non-Agency Mortgage-Backed Securities	10	12
Asset-Backed Securities	8	11
U.S. Government Sponsored Agency Securities	6	8
Municipal Bonds	2	2
Foreign Agency Obligations	2	2
Floating Rate Loan Interests	1	
Short-Term Securities	1	1
Options Written	(1)	(1)
Other ¹		

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

Credit Quality Allocation^{2,3}	8/31/16	8/31/15
AAA/Aaa ⁴	24%	18%
AA/Aa	4	7
A	14	18
BBB/Baa	22	33
BB/Ba	17	13
B	12	7
CCC/Caa	4	1
N/R	3	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.

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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.

ANNUAL REPORT

AUGUST 31, 2016

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Trust Summary as of August 31, 2016

BlackRock Corporate High Yield Fund, Inc.

Trust Overview

BlackRock Corporate High Yield Fund, Inc. s (HYT) (the Trust) primary investment objective is to provide shareholders with current income. The Trust s secondary investment objective is to provide shareholders with capital appreciation. The Trust seeks to achieve its objectives by investing primarily in a diversified portfolio of fixed income securities which are rated below investment grade or, if unrated, are considered by the investment 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, 2016 (\$10.88) ¹	7.72%
Current Monthly Distribution per Common Share ²	\$0.07
Current Annualized Distribution per Common Share ²	\$0.84
Economic Leverage as of August 31, 2016 ³	29%

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 10.

Performance and Portfolio Management Commentary

Returns for the 12 months ended August 31, 2016 were as follows:

	Returns Based On	
	Market Price	NAV
HYT ^{1,2}	20.29%	7.76%
Lipper High Yield Funds (Leveraged) ³	18.69%	7.88%

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

² The Trust s discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

³ Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Trust's absolute performance based on NAV:

What factors influenced performance?

Credit markets performed poorly during the first half of the period, driven in large part by declines in commodity prices. However, in the second half of the period, the high-yield market rebounded sharply, led by a recovery in commodity-related assets. Holdings within the energy and metals & mining industries were the most notable contributors to the Trust's performance during the period. Holdings within the technology and cable & satellite industries helped performance as well.

The Trust's exposure to equity and equity-like positions were the primary detractors to performance during the period.
Describe recent portfolio activity.

The Trust began the period somewhat conservatively positioned but steadily increased its risk profile as volatility decreased and risk markets became more stable. By the middle of the period, the Trust had transitioned to a market-neutral risk position and then proceeded to a slightly overweight risk position. The investment adviser added risk to the portfolio at a measured pace, while remaining underweight to the more distressed areas of the high yield market, which led performance over the period. The Trust added to exposure in the metals & mining sector and moved toward a more neutral-weight position in commodity-related issuers. The Trust decreased risk in the pharmaceutical and home construction industries during the period.
Describe portfolio positioning at period end.

The Trust held the majority of its portfolio in corporate bonds, with a modest allocation to floating rate loan interests (bank loans). Within high yield corporates, the Trust had most of its assets in single B-rated bonds, followed by BB-rated bonds. The Trust kept exposure to high conviction CCC-rated issues but favored select equity and equity-like assets over the higher-beta segment of the CCC-rated bond market.

Leading individual positions included Ally Financial (banking), First Data Corp. (technology), and Altice NV (cable & satellite). The Trust also maintained exposure to equity futures positions to help reduce portfolio risk. Bank loans provided diversification and helped increase the stability of the Trust's portfolio, while providing attractive levels of income.

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Table of Contents**BlackRock Corporate High Yield Fund, Inc.****Market Price and Net Asset Value Per Share Summary**

	8/31/16	8/31/15	Change	High	Low
Market Price	\$ 10.88	\$ 9.97	9.13%	\$ 10.93	\$ 9.13
Net Asset Value	\$ 11.79	\$ 12.06	(2.24)%	\$ 12.06	\$ 10.13

Market Price and Net Asset Value History For the Past Five Years**Overview of the Trust's Total Investments**

Portfolio Composition	8/31/16	8/31/15
Corporate Bonds	79%	79%
Floating Rate Loan Interests	9	9
Preferred Securities	4	5
Common Stocks	4	5
Asset-Backed Securities	2	2
Investment Companies	1	
Other ¹	1	

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

Credit Quality Allocation²	8/31/16	8/31/15
A	3%	1%
BBB/Baa	10	6
BB/Ba	40	37
B	35	40
CCC/Caa	8	8
N/R	4	8

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.

Table of Contents**Trust Summary** as of August 31, 2016**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, 2016 (\$6.60) ¹	4.82%
Current Monthly Distribution per Common Share ²	\$0.0265
Current Annualized Distribution per Common Share ²	\$0.3180
Economic Leverage as of August 31, 2016 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 10.

Performance and Portfolio Management Commentary

Returns for the 12 months ended August 31, 2016 were as follows:

	Returns Based On	
	Market Price	NAV
BKT ^{1,2}	10.44%	3.64%
Lipper US Mortgage Funds ³	13.46%	5.27%

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

² The Trust's discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

³ Average return.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles. The following discussion relates to the Trust's absolute performance based on NAV:

What factors influenced performance?

The largest positive contributor to performance was the Trust's allocation in well-structured agency collateralized mortgage obligations (CMOs) that offered call protected and seasoned collateral with favorable risk/reward characteristics and attractive income.

Detractors from performance included the Trust's positioning with respect to overall portfolio duration (and corresponding sensitivity to changes in market interest rates), as well as allocation-based strategies across both 30-year and 15-year mortgage-backed securities (MBS).

The Trust uses interest rate derivatives including futures, options, swaps and swaptions, mainly for the purpose of managing duration, convexity (the rate at which duration changes in response to interest rate movements) and yield curve positioning. During the period, the Trust employed Treasury futures, and also utilized mortgage derivatives to gain market exposure. The use of these derivatives had a negative impact on Trust performance for the period.

Describe recent portfolio activity.

The Trust decreased exposure to agency pass-throughs, primarily in generic 30-year MBS, while marginally adding exposure to longer duration, stable CMO cash flows.

Describe portfolio positioning at period end.

The Trust continued to be overweight agency CMOs. In addition, the Trust continued to maintain allocations to 30-year MBS and some 15-year MBS with higher coupons. The Trust closed the period with a long duration profile.

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BlackRock Income Trust, Inc.

Market Price and Net Asset Value Per Share Summary

	8/31/16	8/31/15	Change	High	Low
Market Price	\$ 6.60	\$ 6.30	4.76%	\$ 6.66	\$ 6.26
Net Asset Value	\$ 6.96	\$ 7.08	(1.69)%	\$ 7.10	\$ 6.92

Market Price and Net Asset Value History For the Past Five Years**Overview of the Trust's Total Investments**

Portfolio Composition	8/31/16	8/31/15
U.S. Government Sponsored Agency Securities	97%	98%
U.S. Treasury Obligations	2	2
Non-Agency Mortgage-Backed Securities	1	1
Short-Term Securities	1	4
Asset-Backed Securities	1	¹
Borrowed Bonds ¹		
TBA Sale Commitments	(2)	(5)

¹ Representing less than 0.50% of the Trust's total investments.

Credit Quality Allocation ^{2,3}	8/31/16	8/31/15
AAA/Aaa ⁴	99%	100%
BBB	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.

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The Benefits and Risks of Leveraging

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

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

To illustrate these concepts, assume a Trust's capitalization is \$100 million and it utilizes leverage for an additional \$30 million, creating a total value of \$130 million available for investment in longer-term income securities. If prevailing short-term interest rates are 3% and longer-term interest rates are 6%, the yield curve has a strongly positive slope. In this case, a Trust's financing costs on the \$30 million of proceeds obtained from leverage are based on the lower short-term interest rates. At the same time, the securities purchased by a Trust with the proceeds from leverage earn income based on longer-term interest rates. In this case, a Trust's financing cost of leverage is significantly lower than the income earned on 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' obligations under their respective leverage arrangements generally does not fluctuate in relation to interest rates. As a result, changes in interest

rates can influence the Trusts' NAVs positively or negatively. Changes in the future direction of interest rates are very difficult to predict accurately, and there is no assurance that the Trusts' intended leveraging strategy will be successful.

The use of leverage also generally causes greater changes in each Trust's NAV, market price and dividend rates than comparable portfolios without leverage. In a declining market, leverage is likely to cause a greater decline in the NAV and market price of a Trust's shares than if the Trust were not leveraged. In addition, each Trust may be required to sell portfolio securities at inopportune times or at distressed values in order to comply with regulatory requirements applicable to the use of leverage or as required by the terms of leverage instruments, which may cause the 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 Trust's 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% of their total managed assets. A Trust may voluntarily elect to limit its leverage to less than the maximum amount permitted under the 1940 Act. In addition, a Trust may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

If a Trust segregates or designates on its books and records cash or liquid assets having values not less than the value of 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 under the 1940 Act.

Derivative Financial Instruments

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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 asset 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.

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Schedule of Investments August 31, 2016

BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

Common Stocks (a)	Shares	Value
Oil, Gas & Consumable Fuels 0.0%		
Denbury Resources, Inc.	35,640	\$ 107,729
Whiting Petroleum Corp.	10,932	79,694
		187,423
Total Common Stocks 0.0%		187,423

Asset-Backed Securities	Par	Value
Asset-Backed Securities 10.2%	(000)	
ALM VI Ltd., Series 2012-6A, Class B2R, 3.48%, 7/15/26 (b)(c)	USD 1,000	993,775
Apidos CDO, Series 2012-9AR, Class DR, 4.58%, 7/15/23 (b)(c)	1,400	1,373,586
Apidos CDO XI, Series 2012-11A, Class D, 4.93%, 1/17/23 (b)(c)	1,200	1,191,345
Apidos CLO XIX, Series 2014-19A, Class D, 4.43%, 10/17/26 (b)(c)	1,000	979,272
Ares CLO Ltd., Series 2014-32A, Class C, 5.02%, 11/15/25 (b)(c)	1,250	1,249,923
Ares XXIII CLO Ltd., Series 2012-1AR (b)(c):		
Class CR, 3.89%, 4/19/23	4,000	4,072,370
Class DR, 4.84%, 4/19/23	3,000	3,005,383
Atrium CDO Corp., Series 9A, Class D, 4.33%, 2/28/24 (b)(c)	1,500	1,462,896
Babson CLO Ltd., Series 2012-1X, Class B, 3.18%, 4/15/22 (b)	1,000	999,808
Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.58%, 10/17/26 (b)(c)	1,000	915,000
Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.77%, 11/23/25 (b)(c)	3,000	2,881,402
CenterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3.03%, 10/15/25	2,210	2,348,369
CIFC Funding Ltd. (b)(c):		
Series 2012-1AR, Class B1R, 4.46%, 8/14/24	1,500	1,494,066
Series 2013-1A, Class B, 3.49%, 4/16/25	1,000	998,024
Series 2014-4A, Class D, 4.08%, 10/17/26	2,000	1,859,453
Series 2015-1A, Class C, 3.70%, 1/22/27	1,000	999,801
Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.64%, 1/25/37 (b)	329	317,177
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (c)	3,925	3,855,298
Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.48%, 10/15/26 (b)(c)	1,000	988,657
Ford Credit Floorplan Master Owner Trust, Series 2012-2:		
Class B, 2.32%, 1/15/19	490	491,592
Class C, 2.86%, 1/15/19	210	211,134
Class D, 3.50%, 1/15/19	400	402,439
Galaxy XV CLO Ltd., Series 2013-15A, Class C, 3.28%, 4/15/25 (b)(c)	1,000	995,436

Asset-Backed Securities	Par	Value
Asset-Backed Securities (continued)	(000)	
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 4.25%, 10/29/26 (b)(c)	USD 1,000	\$ 965,571
Highbridge Loan Management Ltd., Series 5A-2015, Class C1, 3.95%, 1/29/26 (b)(c)	4,000	3,999,702
Limerock CLO III LLC, Series 2014-3A, Class C, 4.30%, 10/20/26 (b)(c)	3,750	3,508,218
Madison Park Funding IX Ltd., Series 2012-9AR, Class DR, 4.67%, 8/15/22 (b)(c)	1,200	1,188,168
Madison Park Funding XV Ltd., Series 2014-15A, Class B1, 3.98%, 1/27/26 (b)(c)	1,800	1,825,039
Nelnet Student Loan Trust, Series 2006-1, Class A5, 0.93%, 8/23/27 (b)	922	904,702
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class C, 4.57%, 11/14/25 (b)(c)	2,250	2,175,131
Oaktree EIF II Ltd., Series 2015-B1A, Class C, 3.92%, 2/15/26 (b)(c)	1,000	1,000,293
Octagon Investment Partners XX Ltd., Series 2014-1A (b)(c):		
Class C, 3.62%, 8/12/26	750	749,964
Class D, 4.47%, 8/12/26	1,000	947,972

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Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.47%, 11/14/26 (b)(c)	2,000	1,887,793
Octagon Investment Partners XXII Ltd., Series 2014-1A, Class C1, 3.95%, 11/25/25 (b)(c)	2,000	2,000,360
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (c)	5,000	4,974,713
OZLM Funding III Ltd., Series 2013-3A (b)(c):		
Class B, 3.80%, 1/22/25	1,500	1,500,400
Class C, 4.60%, 1/22/25	500	486,836
OZLM VII Ltd., Series 2014-7A, Class C, 4.28%, 7/17/26 (b)(c)	470	442,055
OZLM VIII Ltd., Series 2014-8A, Class C, 4.18%, 10/17/26 (b)(c)	1,750	1,636,735
Regatta V Funding Ltd., Series 2014-1A, Class C, 4.16%, 10/25/26 (b)(c)	2,000	1,864,342
SLM Private Credit Student Loan Trust, Series 2004-B, Class A2, 0.85%, 6/15/21 (b)	56	55,362
SLM Private Education Loan Trust, Series 2012-A, Class A1, 1.91%, 8/15/25 (b)(c)	81	81,356
SLM Student Loan Trust (c):		
Series 2012-A, Class A2, 3.83%, 1/17/45	690	714,035
Series 2014-A, Class B, 3.50%, 11/15/44	500	492,253
Small Business Administration Participation Certificates, Series 1996-20K, Class 1, 6.95%, 11/01/16	8	8,503
SMB Private Education Loan Trust, Series 2015-C, Class C, 4.50%, 9/17/46 (c)	5,900	5,824,718
Sound Point CLO Ltd., Series 2014-3A, Class D, 4.31%, 1/23/27 (b)(c)	1,250	1,184,716

Portfolio Abbreviations

ADS American Depositary Shares	EUR Euro	OTC Over-the-Counter
AUD Australian Dollar	EURIBOR Euro Interbank Offered Rate	PIK Payment-in-Kind
CAD Canadian Dollar	GBP British Pound	RB Revenue Bonds
CHF Swiss Franc	GO General Obligation Bonds	SEK Swedish Krona
CDO Collateralized Debt Obligation	JPY Japanese Yen	SGD Singapore Dollar
CLO Collateralized Loan Obligation	LIBOR London Interbank Offered Rate	SIFMA Securities Industry and Financial Markets Association
CR Custodian Receipt	LOC Letter of Credit	TBA To Be Announced
DIP Debtor-In-Possession	MXN Mexican Peso	USD U.S. Dollar
ETF Exchange-Traded Fund	NOK Norwegian Krone	

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
Asset-Backed Securities			
Asset-Backed Securities (continued)			
Steele Creek CLO Ltd., Series 2014-1A, Class C, 4.01%, 8/21/26 (b)(c)	USD	2,500	\$ 2,499,950
Stewart Park CLO Ltd., Series 2015-1A, Class D, 4.13%, 4/15/26 (b)(c)		1,000	897,270
Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32		786	781,955
Symphony CLO Ltd., Series 2012-10AR, Class DR, 4.17%, 7/23/23 (b)(c)		1,000	983,973
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.98%, 1/15/27 (b)(c)		555	555,000
Voya CLO Ltd., Series 2012-2AR, Class CR, 3.63%, 10/15/22 (b)(c)		1,500	1,500,780
World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22		2,360	2,419,022
			84,143,093
Interest Only Asset-Backed Securities 0.1%			
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (c)		3,349	237,541
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (c)		7,924	544,761
			782,302
Total Asset-Backed Securities 10.3%			84,925,395
Corporate Bonds			
Aerospace & Defense 0.7%			
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (c)		520	401,700
Bombardier, Inc. (c):			
5.50%, 9/15/18		238	244,545
6.00%, 10/15/22		23	21,735
6.13%, 1/15/23		165	155,100
7.50%, 3/15/25		361	342,950
KLX, Inc., 5.88%, 12/01/22 (c)		205	215,147
Moog, Inc., 5.25%, 12/01/22 (c)		180	185,400
TransDigm, Inc.:			
5.50%, 10/15/20		211	216,539
7.50%, 7/15/21		175	185,609
6.00%, 7/15/22		1,118	1,162,720
6.50%, 7/15/24		198	205,425
6.38%, 6/15/26 (c)		236	240,720
United Technologies Corp., 6.13%, 7/15/38		1,450	2,006,110
			5,583,700
Air Freight & Logistics 0.1%			
XPO Logistics, Inc.:			
7.88%, 9/01/19 (c)		245	254,800
5.75%, 6/15/21	EUR	100	116,307
6.50%, 6/15/22 (c)	USD	535	555,731
6.13%, 9/01/23 (c)		156	160,290
			1,087,128
Airlines 2.1%			
Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 9/15/24 (c)		1,940	1,869,788
American Airlines Pass-Through Trust:			
Series 2013-2, Class A, 4.95%, 7/15/24 (d)		3,765	4,117,560
Series 2015-2, Class A, 4.00%, 3/22/29		1,500	1,597,500
Series 2015-2, Class AA, 3.60%, 3/22/29		1,500	1,601,250
Continental Airlines Pass-Through Trust:			
Series 2010-1, Class B, 6.00%, 7/12/20		498	520,223
Series 2012-3, Class C, 6.13%, 4/29/18		520	546,000
Corporate Bonds		Par	Value

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(000)			
Airlines (continued)			
United Airlines Pass-Through Trust:			
Series 2013-1, Class A, 4.30%, 2/15/27	USD	3,609	\$ 3,960,466
Series 2014-2, Class B, 4.63%, 3/03/24		2,615	2,641,254
			16,854,041
Auto Components 0.3%			
Adient Global Holdings, Ltd., 4.88%, 8/15/26 (c)			
CNH Industrial Finance Europe SA, 2.88%, 5/17/23	EUR	175	201,818
Faurecia, 3.63%, 6/15/23		100	116,565
Fiat Chrysler Finance Europe:			
4.75%, 3/22/21		100	124,463
4.75%, 7/15/22		100	123,609
FTE Verwaltungs GmbH, 9.00%, 7/15/20		100	117,455
Goodyear Tire & Rubber Co., 5.00%, 5/31/26	USD	46	48,156
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19		652	648,740
Schaeffler Holding Finance BV (e):			
(5.75% Cash or 6.50% PIK), 5.75%, 11/15/21	EUR	60	72,532
(6.75% Cash), 6.75%, 11/15/22 (c)	USD	550	607,484
			2,265,599
Automobiles 0.9%			
Ford Motor Co., 4.75%, 1/15/43 (d)			
General Motors Co., 6.25%, 10/02/43		2,506	3,003,666
			7,606,704
Banks 2.1%			
Allied Irish Banks PLC, 4.13%, 11/26/25 (b)			
Bankia SA, 4.00%, 5/22/24 (b)		200	222,362
Barclays Bank PLC, 3.65%, 3/16/25	USD	4,320	4,294,452
CIT Group, Inc.:			
5.50%, 2/15/19 (c)		206	218,103
5.38%, 5/15/20		410	438,187
Commerzbank AG:			
7.75%, 3/16/21	EUR	100	134,765
4.00%, 3/23/26		28	32,055
Cooperatieve Rabobank UA:			
3.88%, 2/08/22	USD	2,780	3,038,643
3.95%, 11/09/22		1,500	1,574,884
HSBC Holdings PLC, 6.10%, 1/14/42		610	828,722
Santander Holdings USA, Inc., 4.50%, 7/17/25		2,000	2,095,152
Santander UK Group Holdings PLC, 2.88%, 8/05/21		1,250	1,246,691
Wells Fargo & Co., 3.50%, 3/08/22		2,780	2,969,457
			17,199,441
Beverages 0.2%			
Anheuser-Busch InBev Finance, Inc., 4.90%, 2/01/46			
Verallia Packaging SASU, 5.13%, 8/01/22	EUR	100	119,409
			1,720,470
Biotechnology 0.0%			
Senvion Holding GmbH, 6.63%, 11/15/20			
		100	117,189
Building Materials 0.0%			
Dry Mix Solutions Investissements SAS, 3.99%, 6/15/21 (b)			
Titan Global Finance PLC, 3.50%, 6/17/21		100	114,885
			226,664
Building Products 0.4%			
American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 (c)			
Builders FirstSource, Inc., 5.63%, 9/01/24 (c)	USD	413	436,747
Building Materials Corp. of America, 6.00%, 10/15/25 (c)		149	151,607
		380	416,575

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	
	(000)	Value
Corporate Bonds		
Building Products (continued)		
CPG Merger Sub LLC, 8.00%, 10/01/21 (c)	USD 520	\$ 530,400
Masonite International Corp., 5.63%, 3/15/23 (c)	200	212,000
Ply Gem Industries, Inc., 6.50%, 2/01/22	546	563,745
Standard Industries, Inc. (c):		
5.13%, 2/15/21	94	99,288
5.50%, 2/15/23	153	162,371
USG Corp.:		
9.50%, 1/15/18	380	416,100
5.88%, 11/01/21 (c)	50	52,438
5.50%, 3/01/25 (c)	180	195,300
		3,236,571
Capital Markets 2.3%		
BCD Acquisition, Inc., 9.63%, 9/15/23 (c)	55	57,475
CDP Financial, Inc., 5.60%, 11/25/39 (c)	5,890	8,086,693
E*Trade Financial Corp., 4.63%, 9/15/23	275	285,412
Goldman Sachs Group, Inc., 3.75%, 5/22/25 (d)	8,965	9,488,117
Morgan Stanley, 4.00%, 7/23/25	905	978,112
		18,895,809
Chemicals 0.6%		
Axalta Coating Systems LLC, 4.88%, 8/15/24 (c)	161	167,842
Chemours Co.:		
6.63%, 5/15/23 (f)	215	206,400
7.00%, 5/15/25	100	95,688
Dow Chemical Co., 4.13%, 11/15/21	700	765,948
Huntsman International LLC, 4.88%, 11/15/20	101	104,787
Ineos Finance PLC, 4.00%, 5/01/23	EUR 100	114,334
INEOS Group Holdings SA, 5.63%, 8/01/24 (c)	USD 200	199,500
Inovyn Finance PLC, 6.25%, 5/15/21	EUR 100	117,959
Methanex Corp., 3.25%, 12/15/19	USD 1,650	1,632,685
Momentive Performance Materials, Inc., 3.88%, 10/24/21	367	303,307
NOVA Chemicals Corp., 5.25%, 8/01/23 (c)	88	91,300
Platform Specialty Products Corp. (c):		
10.38%, 5/01/21	37	38,850
6.50%, 2/01/22	934	884,965
PQ Corp., 6.75%, 11/15/22 (c)	214	226,840
PSPC Escrow Corp., 6.00%, 2/01/23	EUR 100	105,401
WR Grace & Co-Conn (c):		
5.13%, 10/01/21	USD 97	103,305
5.63%, 10/01/24	80	86,400
		5,245,511
Commercial Services & Supplies 0.6%		
ADS Waste Holdings, Inc., 8.25%, 10/01/20	166	173,678
ADT Corp.:		
3.50%, 7/15/22	317	303,528
4.13%, 6/15/23	55	53,900
Aviation Capital Group Corp. (c):		
4.63%, 1/31/18	1,300	1,352,000
7.13%, 10/15/20	1,800	2,112,750
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23	5	5,181
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (c)	344	343,140
Iron Mountain, Inc.:		
6.00%, 10/01/20 (c)	175	185,939
6.00%, 8/15/23	80	85,400

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Mobile Mini, Inc., 5.88%, 7/01/24		267	277,680
Silk Bidco AS, 7.50%, 2/01/22	EUR	100	119,520
United Rentals North America, Inc.:			
7.63%, 4/15/22	USD	87	92,764
5.75%, 11/15/24		140	146,300
			5,251,780
	Par		
Corporate Bonds		(000)	Value
Communications Equipment 0.4%			
Alcatel-Lucent USA, Inc., 6.45%, 3/15/29	USD	1,000	\$ 1,087,500
CommScope Technologies Finance LLC, 6.00%, 6/15/25 (c)		340	360,825
CommScope, Inc. (c):			
4.38%, 6/15/20		250	258,750
5.50%, 6/15/24		115	120,750
Nokia OYJ, 6.63%, 5/15/39		135	147,150
Zayo Group LLC/Zayo Capital, Inc.:			
6.00%, 4/01/23		834	867,360
6.38%, 5/15/25		278	293,348
			3,135,683
Construction & Engineering 0.6%			
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (c)		382	330,430
Engility Corp., 8.88%, 9/01/24 (c)		101	102,767
ITR Concession Co. LLC, 4.20%, 7/15/25 (c)		4,000	4,243,184
			4,676,381
Construction Materials 0.5%			
American Tire Distributors, Inc., 10.25%, 3/01/22 (c)		164	145,448
Beacon Roofing Supply, Inc., 6.38%, 10/01/23		313	336,475
HD Supply, Inc.:			
7.50%, 7/15/20		782	814,257
5.25%, 12/15/21 (c)		1,170	1,246,775
5.75%, 4/15/24 (c)		667	710,355
LKQ Italia Bondco SpA, 3.88%, 4/01/24	EUR	157	189,574
PulteGroup, Inc.:			
5.50%, 3/01/26	USD	158	169,060
6.00%, 2/15/35		52	53,040
Rexel SA, 3.50%, 6/15/23	EUR	100	116,286
			3,781,270
Consumer Finance 1.9%			
Ally Financial, Inc.:			
6.25%, 12/01/17	USD	320	335,600
4.63%, 3/30/25		430	446,125
8.00%, 11/01/31		2,043	2,558,858
Capital One Financial Corp., 4.75%, 7/15/21 (d)		1,935	2,161,923
Corivas Campus Living USG LLC, 5.30%, 7/01/50		5,700	6,213,000
Ford Motor Credit Co. LLC:			
8.13%, 1/15/20		1,530	1,812,692
4.25%, 9/20/22		1,600	1,730,667
Navient Corp.:			
5.00%, 10/26/20		180	180,900
6.63%, 7/26/21		104	107,250
6.13%, 3/25/24		59	56,640
5.88%, 10/25/24		56	52,780
5.63%, 8/01/33		101	82,820
OneMain Financial Holdings LLC (c):			
6.75%, 12/15/19		67	70,350
7.25%, 12/15/21		78	81,705
			15,891,310
Containers & Packaging 0.5%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
6.75%, 1/31/21 (c)		200	207,250
4.25%, 1/15/22	EUR	100	115,728

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6.75%, 5/15/24		100	120,748
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (c):			
4.63%, 5/15/23	USD	271	275,743
7.25%, 5/15/24		635	675,481
Ball Corp., 5.00%, 3/15/22		322	347,760

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
Corporate Bonds			
Containers & Packaging (continued)			
Crown Americas LLC/Crown Americas Capital Corp. IV, 4.50%, 1/15/23	USD	175	\$ 182,875
Crown European Holdings SA, 3.38%, 5/15/25	EUR	100	118,126
JH-Holding Finance SA, 8.25%, 12/01/22 (e)		100	119,735
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu (c):			
4.13%, 7/15/21 (b)	USD	528	535,920
5.13%, 7/15/23		258	267,675
7.00%, 7/15/24		333	356,726
Sappi Papier Holding GmbH, 4.00%, 4/01/23	EUR	100	117,122
Sealed Air Corp. (c):			
4.88%, 12/01/22	USD	535	561,750
5.13%, 12/01/24		102	109,140
6.88%, 7/15/33		16	17,320
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (c)		16	16,320
			4,145,419
Diversified Consumer Services 0.2%			
ADT Corp., 4.88%, 7/15/32 (c)		75	64,125
APX Group, Inc.:			
6.38%, 12/01/19		56	57,469
8.75%, 12/01/20		75	72,094
7.88%, 12/01/22 (c)		86	90,515
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (c)		556	605,345
Service Corp. International:			
4.50%, 11/15/20		410	421,275
5.38%, 5/15/24		110	117,975
			1,428,798
Diversified Financial Services 4.6%			
Aircastle Ltd.:			
6.25%, 12/01/19		353	390,506
5.00%, 4/01/23		91	96,460
Bank of America Corp.:			
5.63%, 7/01/20		2,200	2,484,984
3.30%, 1/11/23		10,000	10,393,590
Deutsche Bank AG, 4.50%, 5/19/26	EUR	100	107,916
FBM Finance, Inc., 8.25%, 8/15/21 (c)	USD	80	83,800
FMR LLC, 4.95%, 2/01/33 (c)		2,300	2,578,610
Garfunkelux Holdco 3 SA, 8.50%, 11/01/22	GBP	100	135,254
General Electric Capital Corp., 6.15%, 8/07/37 (d)	USD	2,150	3,013,864
General Electric Co.:			
6.75%, 3/15/32 (d)		2,500	3,575,585
6.88%, 1/10/39		135	205,874
General Motors Financial Co., Inc., 4.25%, 5/15/23		807	845,345
IntercontinentalExchange Group, Inc., 4.00%, 10/15/23		470	517,517
International Lease Finance Corp., 8.25%, 12/15/20		150	179,437
Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 4/01/20 (c)		595	568,225
Mercury Bondco PLC, (8.25% Cash, 9.00% PIK), 8.25%, 5/30/21 (e)	EUR	100	116,576
Moody s Corp., 4.50%, 9/01/22 (d)	USD	1,800	1,999,408
MSCI, Inc., 5.75%, 8/15/25 (c)		60	65,025
Northern Trust Corp., 3.95%, 10/30/25 (d)		8,000	8,928,688
Reynolds Group Issuer, Inc.:			
9.88%, 8/15/19		145	149,169
5.75%, 10/15/20		194	200,062
6.88%, 2/15/21		470	487,625
8.25%, 2/15/21		300	312,000

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		Par	
		(000)	Value
Corporate Bonds			
Diversified Financial Services (continued)			
UniCredit SpA:			
6.95%, 10/31/22	EUR	140	\$ 178,371
5.75%, 10/28/25 (b)		107	125,190
WMG Acquisition Corp., 5.00%, 8/01/23 (c)	USD	48	49,320
			37,788,401
Diversified Telecommunication Services 3.5%			
AT&T, Inc.:			
6.38%, 3/01/41		520	661,357
5.15%, 3/15/42		1,400	1,560,534
4.75%, 5/15/46		2,710	2,896,445
CenturyLink, Inc., 6.45%, 6/15/21		280	300,825
Consolidated Communications, Inc., 6.50%, 10/01/22		68	65,960
Frontier Communications Corp.:			
7.13%, 3/15/19		115	123,913
7.13%, 1/15/23		50	47,125
7.63%, 4/15/24		205	192,700
6.88%, 1/15/25		885	794,287
11.00%, 9/15/25		280	302,400
Level 3 Financing, Inc.:			
5.38%, 8/15/22		165	172,450
5.63%, 2/01/23		184	192,740
5.13%, 5/01/23		420	436,275
5.38%, 1/15/24		165	173,044
5.38%, 5/01/25		275	288,750
5.25%, 3/15/26 (c)		223	231,084
OTE PLC, 3.50%, 7/09/20	EUR	100	114,735
SoftBank Group Corp., 5.25%, 7/30/27		100	126,464
Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	70	72,363
6.00%, 9/30/34		265	266,352
7.20%, 7/18/36		105	112,481
Telecom Italia SpA:			
3.25%, 1/16/23	EUR	141	170,875
3.63%, 1/19/24		200	242,900
Verizon Communications, Inc.:			
3.50%, 11/01/21	USD	1,000	1,075,661
6.40%, 2/15/38		6,879	8,969,370
6.55%, 9/15/43		6,751	9,168,081
			28,759,171
Electric Utilities 6.0%			
AES Corp., 4.88%, 5/15/23			
		210	212,625
Berkshire Hathaway Energy Co., 6.50%, 9/15/37		5,515	7,663,991
Black Hills Corp., 3.15%, 1/15/27		405	409,833
Cleveland Electric Illuminating Co., 5.95%, 12/15/36		434	503,518
CMS Energy Corp., 5.05%, 3/15/22 (d)		1,832	2,081,857
Duke Energy Carolinas LLC:			
6.10%, 6/01/37		640	858,092
6.00%, 1/15/38 (d)		1,675	2,294,157
4.25%, 12/15/41 (d)		750	854,920
Duke Energy Florida LLC, 6.40%, 6/15/38 (d)		770	1,100,406
E.ON International Finance BV, 6.65%, 4/30/38 (c)		3,100	3,901,238
Electricite de France SA, 5.60%, 1/27/40 (c)		2,800	3,352,532
Florida Power Corp., 6.35%, 9/15/37		2,775	3,946,877
Jersey Central Power & Light Co., 7.35%, 2/01/19		490	548,398
Ohio Power Co., Series D, 6.60%, 3/01/33 (d)		3,000	3,886,560
PacifiCorp, 6.25%, 10/15/37 (d)		1,225	1,720,717
Public Service Co. of Colorado, Series 17, 6.25%, 9/01/37		2,550	3,624,863
Southern California Edison Co.:			
5.63%, 2/01/36 (d)		1,300	1,694,242
Series A, 5.95%, 2/01/38		2,175	3,001,511

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
Corporate Bonds			
Electric Utilities (continued)			
Southern Co., 3.25%, 7/01/26	USD	1,680	\$ 1,748,569
Virginia Electric & Power Co., Series A, 6.00%, 5/15/37		3,920	5,302,474
			48,707,380
Electrical Equipment 0.0%			
Anixter, Inc., 5.63%, 5/01/19		35	37,056
Trionista TopCo GmbH, 6.88%, 4/30/21	EUR	110	129,448
			166,504
Electronic Equipment, Instruments & Components 0.1%			
CDW LLC/CDW Finance Corp.:			
6.00%, 8/15/22	USD	370	397,287
5.00%, 9/01/23		519	537,814
5.50%, 12/01/24		228	244,348
			1,179,449
Energy Equipment & Services 0.9%			
EnSCO PLC:			
4.70%, 3/15/21		50	43,150
4.50%, 10/01/24		139	98,951
5.20%, 3/15/25		64	46,080
Enterprise Products Operating LLC, 6.13%, 10/15/39 (d)		1,400	1,680,337
EOG Resources, Inc., 2.63%, 3/15/23		3,800	3,793,935
Gates Global LLC/Gates Global Co., 6.00%, 7/15/22 (c)		249	236,550
Genesis Energy LP/Genesis Energy Finance Corp.:			
5.75%, 2/15/21		142	140,935
6.75%, 8/01/22		155	158,100
GrafTech International Ltd., 6.38%, 11/15/20		600	463,500
Noble Holding International Ltd.:			
4.63%, 3/01/21		25	20,940
6.95%, 4/01/25		35	28,525
Transocean, Inc.:			
6.00%, 3/15/18		120	120,150
7.38%, 4/15/18		20	20,200
8.13%, 12/15/21		309	289,688
5.05%, 10/15/22		135	107,663
Weatherford International, Ltd., 7.75%, 6/15/21		70	69,300
			7,318,004
Environmental, Maintenance, & Security Service 0.0%			
Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18	EUR	100	113,776
Food & Staples Retailing 0.5%			
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC (c):			
6.63%, 6/15/24	USD	151	162,114
5.75%, 3/15/25		295	305,325
Casino Guichard Perrachon SA:			
5.98%, 5/26/21	EUR	100	130,635
3.31%, 1/25/23		100	121,797
Dollar Tree, Inc., 5.75%, 3/01/23	USD	1,560	1,678,950
Rite Aid Corp.:			
6.75%, 6/15/21		258	271,867
6.13%, 4/01/23 (c)		905	977,020
7.70%, 2/15/27		215	273,050
			3,920,758

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Food Products 0.4%

Acosta, Inc., 7.75%, 10/01/22 (c)		463	427,696
Aramark Services, Inc.:			
5.13%, 1/15/24		311	322,468
5.13%, 1/15/24 (c)		92	95,393
4.75%, 6/01/26 (c)		151	151,770
Darling Global Finance BV, 4.75%, 5/30/22	EUR	100	116,899
		Par	

Corporate Bonds

		(000)	Value
Food Products (continued)			
FAGE International SA/FAGE USA Dairy Industry, Inc., 5.63%, 8/15/26 (c)	USD	200	\$ 206,750
JBS USA LLC/JBS USA Finance, Inc. (c):			
7.25%, 6/01/21		30	31,050
5.75%, 6/15/25		303	307,545
Pinnacle Foods Finance Corp., 5.88%, 1/15/24 (c)		42	45,255
Post Holdings, Inc. (c):			
6.75%, 12/01/21		68	73,015
7.75%, 3/15/24		468	520,065
8.00%, 7/15/25		277	316,472
5.00%, 8/15/26		257	256,357
Smithfield Foods, Inc., 5.88%, 8/01/21 (c)		338	353,210
TreeHouse Foods, Inc., 6.00%, 2/15/24 (c)		89	96,788
WhiteWave Foods Co., 5.38%, 10/01/22		119	134,173
			3,454,906

Forest Products 0.0%

Tereos Finance Groupe I SA, 4.13%, 6/16/23	EUR	100	116,559
Health Care Equipment & Supplies 0.3%			
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (c)	USD	405	362,475
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (c)		785	690,800
Fresenius Medical Care US Finance II, Inc., 4.75%, 10/15/24 (c)		165	176,550
Fresenius US Finance II, Inc., 4.50%, 1/15/23 (c)		170	179,775
Mallinckrodt International Finance SA/Mallinckrodt CB LLC, 5.63%, 10/15/23 (c)		241	241,904
Teleflex, Inc.:			
3.88%, 8/01/17 (h)		100	297,812
5.25%, 6/15/24		170	178,075
4.88%, 6/01/26		64	66,720
Thermo Fisher Scientific, Inc., 3.00%, 4/15/23		390	399,769
			2,593,880

Health Care Providers & Services 1.6%

Acadia Healthcare Co., Inc.:			
5.63%, 2/15/23		411	418,192
6.50%, 3/01/24		41	43,101
Aetna, Inc., 3.20%, 6/15/26		1,005	1,021,723
Alere, Inc., 6.38%, 7/01/23 (c)(f)		109	111,453
Amsurg Corp., 5.63%, 7/15/22		553	570,972
Centene Corp.:			
5.63%, 2/15/21		401	426,564
4.75%, 5/15/22		10	10,388
6.13%, 2/15/24		308	335,720
CHS/Community Health Systems, Inc.:			
5.13%, 8/15/18		101	102,263
8.00%, 11/15/19		48	45,420
DaVita HealthCare Partners, Inc.:			
5.13%, 7/15/24		576	594,720
5.00%, 5/01/25		56	56,756
Envision Healthcare Corp., 5.13%, 7/01/22 (c)		365	368,650
HCA, Inc.:			
3.75%, 3/15/19		264	272,250
6.50%, 2/15/20		652	720,460
4.75%, 5/01/23		562	587,992
5.38%, 2/01/25		977	1,006,310
5.25%, 4/15/25		66	70,703
5.88%, 2/15/26		284	300,330
5.25%, 6/15/26		361	385,819
4.50%, 2/15/27 (f)		408	411,570

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HealthSouth Corp.:		
5.75%, 11/01/24	486	503,982
5.75%, 9/15/25	286	299,227
2.00%, 12/01/43 (h)	225	265,078

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BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
Corporate Bonds			
Health Care Providers & Services (continued)			
Hologic, Inc., 5.25%, 7/15/22 (c)	USD	580	\$ 616,975
MEDNAX, Inc., 5.25%, 12/01/23 (c)		134	141,035
MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (c)		204	219,300
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (c)		237	241,444
Surgery Center Holdings, Inc., 8.88%, 4/15/21 (c)		48	51,240
Tenet Healthcare Corp.:			
6.25%, 11/01/18		159	169,732
6.00%, 10/01/20		324	342,225
4.50%, 4/01/21		21	21,200
4.38%, 10/01/21		112	112,385
8.13%, 4/01/22		472	477,900
6.75%, 6/15/23		501	476,576
UnitedHealth Group, Inc., 3.75%, 7/15/25		1,375	1,524,178
			13,323,833
Hotels, Restaurants & Leisure 2.5%			
Boyd Gaming Corp., 6.88%, 5/15/23		172	185,760
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20		1,247	1,265,705
CPUK Finance, Ltd., 7.00%, 2/28/42	GBP	100	140,323
ESH Hospitality, Inc., 5.25%, 5/01/25 (c)	USD	525	524,837
International Game Technology PLC, 4.75%, 2/15/23	EUR	100	122,510
KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC (c):			
5.00%, 6/01/24	USD	29	30,413
5.25%, 6/01/26		148	157,250
McDonald's Corp., 3.70%, 1/30/26		510	550,499
MGM Resorts International:			
8.63%, 2/01/19		96	108,600
5.25%, 3/31/20		320	342,400
6.75%, 10/01/20		113	126,278
6.63%, 12/15/21		710	796,975
4.63%, 9/01/26		154	152,460
MGP Escrow Issuer LLC/MGP Escrow Co-Issuer, Inc., 5.63%, 5/01/24 (c)		1,105	1,198,925
New Red Finance, Inc., 6.00%, 4/01/22 (c)		640	669,600
PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20	EUR	100	116,329
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/21	USD	230	237,475
Sabre GLBL, Inc. (c):			
5.38%, 4/15/23		82	84,768
5.25%, 11/15/23		185	190,087
Scientific Games International, Inc.:			
7.00%, 1/01/22 (c)		210	223,125
10.00%, 12/01/22		202	186,850
Six Flags Entertainment Corp., 5.25%, 1/15/21 (c)		434	449,190
Station Casinos LLC, 7.50%, 3/01/21		570	606,135
Unique Pub Finance Co. PLC:			
Series A3, 6.54%, 3/30/21	GBP	2,613	3,655,087
Series A4, 5.66%, 6/30/27		1,120	1,524,267
Series M, 7.40%, 3/28/24		3,000	3,861,088
Series N, 6.46%, 3/30/32		2,390	2,578,513
Vue International Bidco PLC, 7.88%, 7/15/20		100	137,224
Yum! Brands, Inc.:			
3.75%, 11/01/21	USD	46	46,575
3.88%, 11/01/23		20	19,800
			20,289,048
Corporate Bonds		Par	Value

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		(000)	
Household Durables 0.3%			
Beazer Homes USA, Inc., 6.63%, 4/15/18	USD	80	\$ 81,500
CalAtlantic Group, Inc.:			
8.38%, 1/15/21		55	65,588
5.25%, 6/01/26		15	15,225
Century Communities, Inc., 6.88%, 5/15/22		460	465,750
DR Horton, Inc., 4.00%, 2/15/20		220	230,450
Lennar Corp.:			
4.75%, 11/15/22		320	336,800
4.88%, 12/15/23		85	89,038
4.75%, 5/30/25		180	186,750
PulteGroup, Inc., 6.38%, 5/15/33		330	347,325
Riverbed Technology, Inc., 8.88%, 3/01/23 (c)		155	166,237
Standard Pacific Corp., 5.88%, 11/15/24		20	21,600
TRI Pointe Group, Inc.:			
4.38%, 6/15/19		10	10,275
4.88%, 7/01/21		125	128,750
5.88%, 6/15/24		250	261,250
			2,406,538
Household Products 0.1%			
Prestige Brands, Inc., 6.38%, 3/01/24 (c)		109	116,357
Spectrum Brands, Inc.:			
6.38%, 11/15/20		310	322,012
6.63%, 11/15/22		355	379,850
6.13%, 12/15/24		112	120,820
5.75%, 7/15/25		10	10,838
Tempur Sealy International, Inc., 5.50%, 6/15/26 (c)		91	95,050
			1,044,927
Independent Power and Renewable Electricity Producers 0.3%			
Calpine Corp.:			
6.00%, 1/15/22 (c)		99	103,826
5.88%, 1/15/24 (c)		194	205,155
5.50%, 2/01/24		5	4,988
5.75%, 1/15/25		50	49,813
Dynegy, Inc.:			
6.75%, 11/01/19		470	481,750
7.38%, 11/01/22		151	149,112
7.63%, 11/01/24		25	24,500
NRG Energy, Inc.:			
8.25%, 9/01/20		20	20,550
7.88%, 5/15/21		61	63,593
6.63%, 3/15/23		25	25,500
6.25%, 5/01/24		25	24,813
7.25%, 5/15/26 (c)		138	143,313
6.63%, 1/15/27 (c)		475	475,888
NRG Yield Operating LLC, 5.38%, 8/15/24		75	78,187
QEP Resources, Inc., 5.38%, 10/01/22		459	454,410
			2,305,398
Industrial Conglomerates 0.0%			
Smiths Group PLC, 3.63%, 10/12/22 (c)		360	369,317
Insurance 2.4%			
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25		1,495	1,548,941
American International Group, Inc., 3.75%, 7/10/25		3,380	3,568,137
Aon PLC, 3.88%, 12/15/25		1,445	1,555,896
Assicurazioni Generali SpA, 5.00%, 6/08/48 (b)	EUR	100	115,031
AXA SA, 5.25%, 4/16/40 (b)		500	625,590
Five Corners Funding Trust, 4.42%, 11/15/23 (c)(d)	USD	2,050	2,214,303
Hartford Financial Services Group, Inc., 5.13%, 4/15/22		1,860	2,108,805

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
Corporate Bonds			
Insurance (continued)			
HUB International Ltd. (c):			
9.25%, 2/15/21	USD	117	\$ 123,435
7.88%, 10/01/21		418	427,405
Liberty Mutual Group, Inc., 6.50%, 5/01/42 (c)(d)		2,000	2,516,020
Lincoln National Corp., 3.35%, 3/09/25 (d)		1,045	1,063,459
Muenchener Rueckversicherungs AG, 6.00%, 5/26/41 (b)	EUR	400	531,993
Prudential Financial, Inc. (d):			
5.90%, 3/17/36	USD	500	617,875
5.70%, 12/14/36		1,625	1,978,831
TMF Group Holding BV, 9.88%, 12/01/19	EUR	100	119,253
Trader Corp., 9.88%, 8/15/18 (c)	USD	75	76,875
Wayne Merger Sub LLC, 8.25%, 8/01/23 (c)		286	295,617
			19,487,466
Internet Software & Services 0.1%			
Equinix, Inc.:			
4.88%, 4/01/20		173	179,920
5.88%, 1/15/26		350	381,280
Netflix, Inc.:			
5.50%, 2/15/22		8	8,600
5.75%, 3/01/24		251	271,080
			840,880
IT Services 0.4%			
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (c)		155	160,425
First Data Corp. (c):			
5.38%, 8/15/23		321	333,038
7.00%, 12/01/23		1,223	1,281,092
5.75%, 1/15/24		1,524	1,560,195
Western Digital Corp., 10.50%, 4/01/24 (c)		72	81,360
			3,416,110
Life Sciences Tools & Services 0.1%			
Agilent Technologies, Inc., 3.20%, 10/01/22		500	513,863
Machinery 0.1%			
Gardner Denver, Inc., 6.88%, 8/15/21 (c)		90	83,025
SPX FLOW, Inc. (c):			
5.63%, 8/15/24		195	200,362
5.88%, 8/15/26		105	108,413
Trinseo Materials Operating SCA/Trinseo Materials Finance, Inc., 6.38%, 5/01/22	EUR	100	118,294
			510,094
Marine 0.3%			
Nakilat, Inc., Series A, 6.07%, 12/31/33 (c)	USD	2,150	2,596,985
Media 6.4%			
21st Century Fox America, Inc., 7.63%, 11/30/28		385	536,892
Altice Financing SA:			
6.50%, 1/15/22 (c)		200	210,500
5.25%, 2/15/23	EUR	100	117,686
7.50%, 5/15/26 (c)	USD	200	210,500
Altice Luxembourg SA (c):			
7.75%, 5/15/22		200	212,875
7.63%, 2/15/25		289	296,947
Altice US Finance I Corp. (c):			
5.38%, 7/15/23		770	805,612

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5.50%, 5/15/26		293	309,115
AMC Networks, Inc.:			
4.75%, 12/15/22		111	114,330
5.00%, 4/01/24		191	195,775
Cablevision Systems Corp.:			
8.63%, 9/15/17		76	80,769
7.75%, 4/15/18		311	331,992
8.00%, 4/15/20		85	90,525
	Par		
	(000)		Value
Corporate Bonds			
Media (continued)			
CCO Holdings LLC/CCO Holdings Capital Corp.:			
5.25%, 9/30/22	USD	600	\$ 630,000
5.13%, 5/01/23 (c)		359	377,736
5.88%, 4/01/24 (c)		383	412,682
5.75%, 2/15/26 (c)		197	210,790
5.50%, 5/01/26 (c)		278	294,332
5.88%, 5/01/27 (c)		770	823,900
Cellnex Telecom SA, 2.38%, 1/16/24	EUR	100	115,070
Cequel Communications Holdings I LLC/Cequel Capital Corp. (c):			
6.38%, 9/15/20	USD	100	103,375
5.13%, 12/15/21		409	412,701
7.75%, 7/15/25		960	1,048,800
Charter Communications Operating LLC/Charter Communications Operating Capital,			
4.91%, 7/23/25 (c)		4,000	4,413,680
Clear Channel International BV, 8.75%, 12/15/20 (c)		284	301,040
Clear Channel Worldwide Holdings, Inc., 6.50%, 11/15/22		2,307	2,370,472
Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22		2,600	3,656,234
Comcast Corp.:			
3.38%, 8/15/25 (d)		4,500	4,854,541
6.45%, 3/15/37		790	1,109,088
Cox Communications, Inc. (c):			
6.95%, 6/01/38		1,000	1,141,073
8.38%, 3/01/39 (d)		3,475	4,459,287
CSC Holdings LLC:			
10.13%, 1/15/23 (c)		790	902,081
5.25%, 6/01/24		615	598,469
Discovery Communications LLC:			
3.25%, 4/01/23		1,850	1,852,662
3.45%, 3/15/25		210	206,607
DISH DBS Corp.:			
5.13%, 5/01/20		90	93,150
6.75%, 6/01/21		314	337,354
5.88%, 7/15/22		73	74,460
5.88%, 11/15/24		99	97,639
7.75%, 7/01/26 (c)		530	565,505
DISH Network Corp., 3.38%, 8/15/26 (c)(h)		175	182,547
eircom Finance DAC, 4.50%, 5/31/22	EUR	100	114,029
Gray Television, Inc., 5.88%, 7/15/26 (c)	USD	54	56,295
Hughes Satellite Systems Corp. (c):			
5.25%, 8/01/26		144	142,847
6.63%, 8/01/26		109	108,183
iHeartCommunications, Inc.:			
9.00%, 12/15/19		185	149,619
9.00%, 3/01/21		9	6,750
10.63%, 3/15/23		961	708,737
Intelsat Jackson Holdings SA:			
7.25%, 10/15/20		267	207,593
5.50%, 8/01/23		272	185,640
Interpublic Group of Cos., Inc., 3.75%, 2/15/23		2,000	2,104,122
Lamar Media Corp., 5.75%, 2/01/26		210	227,063
LGE HoldCo VI BV, 7.13%, 5/15/24	EUR	100	126,325
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance,			
7.88%, 5/15/24 (c)	USD	61	65,270
MDC Partners, Inc., 6.50%, 5/01/24 (c)		336	319,200
Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (c)		340	356,150
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (c)		117	118,755
National CineMedia LLC, 5.75%, 8/15/26 (c)		59	60,549

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Nexstar Escrow Corp., 5.63%, 8/01/24 (c)

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BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
Corporate Bonds			
Media (continued)			
Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (c)	USD	515	\$ 529,096
Numericable Group SA, 5.38%, 5/15/22	EUR	106	124,079
Outfront Media Capital LLC/Outfront Media Capital Corp.:			
5.25%, 2/15/22	USD	55	57,613
5.63%, 2/15/24		160	170,200
SFR Group SA (c):			
6.00%, 5/15/22		345	352,590
7.38%, 5/01/26		1,701	1,756,282
Sirius XM Radio, Inc. (c):			
4.25%, 5/15/20		463	472,260
5.38%, 4/15/25		90	94,275
TCI Communications, Inc., 7.88%, 2/15/26 (d)		610	869,806
TEGNA, Inc. (c):			
4.88%, 9/15/21		50	51,875
5.50%, 9/15/24		165	174,075
Time Warner, Inc.:			
3.60%, 7/15/25 (d)		750	804,786
6.10%, 7/15/40		830	1,067,825
Tribune Media Co., 5.88%, 7/15/22		514	525,565
United Group BV, 7.88%, 11/15/20	EUR	100	117,167
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:			
5.50%, 1/15/23 (c)	USD	445	468,362
4.00%, 1/15/25	EUR	100	118,528
3.50%, 1/15/27		100	115,728
Univision Communications, Inc. (c):			
5.13%, 5/15/23	USD	1,131	1,176,240
5.13%, 2/15/25		390	407,550
UPCB Finance IV Ltd., 4.00%, 1/15/27	EUR	100	114,306
Virgin Media Finance PLC, 5.75%, 1/15/25 (c)	USD	515	524,012
Virgin Media Secured Finance PLC:			
5.50%, 8/15/26 (c)		200	209,000
4.88%, 1/15/27	GBP	100	137,552
6.25%, 3/28/29		100	145,169
WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (c)	USD	520	542,750
Wind Acquisition Finance SA:			
7.00%, 4/23/21	EUR	120	139,208
7.38%, 4/23/21 (c)	USD	200	206,000
Ziggo Bond Finance BV, 5.88%, 1/15/25 (c)		260	261,300
Ziggo Secured Finance BV, 3.75%, 1/15/25	EUR	100	114,049
			52,239,628
Metals & Mining 1.3%			
Alcoa, Inc.:			
5.40%, 4/15/21	USD	340	360,720
5.13%, 10/01/24		445	469,475
Anglo American Capital PLC:			
4.45%, 9/27/20 (c)		100	101,000
4.13%, 4/15/21 (c)		200	198,000
4.13%, 9/27/22 (c)		200	195,500
3.25%, 4/03/23	EUR	100	110,214
ArcelorMittal:			
6.13%, 6/01/18	USD	251	265,432
10.85%, 6/01/19		97	115,673
7.25%, 2/25/22		14	15,750
8.00%, 10/15/39		64	68,800
7.75%, 3/01/41		191	198,640
Constellium NV (c):			

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8.00%, 1/15/23	650	663,000
5.75%, 5/15/24	250	231,250
Freeport-McMoRan, Inc.:		
2.30%, 11/14/17	189	185,693
2.38%, 3/15/18	1,169	1,150,004
	Par	

Corporate Bonds		(000)	Value
Metals & Mining (continued)			
Freeport-McMoRan, Inc. (continued):			
3.10%, 3/15/20	USD	105	\$ 96,600
4.00%, 11/14/21		126	115,290
3.55%, 3/01/22		370	322,825
3.88%, 3/15/23		725	621,687
5.40%, 11/14/34		278	216,840
5.45%, 3/15/43		364	278,460
Glencore Finance Europe SA, 3.38%, 9/30/20	EUR	100	120,747
Joseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (c)	USD	115	126,500
Kaiser Aluminum Corp., 5.88%, 5/15/24 (c)		74	78,440
Novelis Corp., 6.25%, 8/15/24 (c)		743	774,577
Novelis, Inc., 8.75%, 12/15/20		683	715,442
Steel Dynamics, Inc.:			
5.13%, 10/01/21		550	572,000
5.25%, 4/15/23		345	358,800
5.50%, 10/01/24		48	50,640
Teck Resources Ltd.:			
3.00%, 3/01/19		140	135,800
8.00%, 6/01/21 (c)		86	92,826
3.75%, 2/01/23		235	201,513
8.50%, 6/01/24 (c)		295	331,875
6.00%, 8/15/40		236	191,160
6.25%, 7/15/41		200	165,375
5.20%, 3/01/42		95	69,588
United States Steel Corp., 8.38%, 7/01/21 (c)		215	233,812
Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (c)		266	273,980

10,473,928

Multi-Utilities 0.2%			
Brooklyn Union Gas Co., 3.41%, 3/10/26 (c)		1,880	1,998,239
Multiline Retail 0.0%			
Neiman Marcus Group Ltd., 8.00%, 10/15/21 (c)		430	367,951
Offshore Drilling & Other Services 0.1%			
Lam Research Corp., 3.90%, 6/15/26		460	480,684
Oil, Gas & Consumable Fuels 4.1%			
Antero Resources Corp., 5.63%, 6/01/23		26	26,065
California Resources Corp., 8.00%, 12/15/22 (c)		352	237,600
Carrizo Oil & Gas, Inc., 6.25%, 4/15/23		525	518,437
Cenovus Energy, Inc.:			
5.70%, 10/15/19		30	32,241
5.20%, 9/15/43		15	13,189
Cheniere Corpus Christi Holdings LLC, 7.00%, 6/30/24 (c)		278	297,460
Chesapeake Energy Corp.:			
6.50%, 8/15/17		30	30,225
3.93%, 4/15/19 (b)		603	545,715
6.63%, 8/15/20		95	84,550
6.88%, 11/15/20		110	96,525
ConocoPhillips Canada Funding Co., 5.95%, 10/15/36		685	828,112
CONSOL Energy, Inc.:			
5.88%, 4/15/22		1,339	1,211,795
8.00%, 4/01/23		48	46,800
Continental Resources, Inc.:			
5.00%, 9/15/22		89	86,108
4.50%, 4/15/23		133	125,352
3.80%, 6/01/24		417	376,342
4.90%, 6/01/44		65	54,275
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp.:			
6.00%, 12/15/20		25	24,625
6.13%, 3/01/22		115	111,837
6.25%, 4/01/23		20	19,500

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	
	(000)	Value
Corporate Bonds		
Oil, Gas & Consumable Fuels (continued)		
CrownRock LP/CrownRock Finance, Inc., 7.13%, 4/15/21 (c)	USD 610	\$ 634,400
DCP Midstream LLC (c):		
6.45%, 11/03/36	95	91,913
6.75%, 9/15/37	149	144,530
Denbury Resources, Inc., 9.00%, 5/15/21 (c)	501	514,777
Diamondback Energy, Inc., 7.63%, 10/01/21	328	347,885
Encana Corp.:		
3.90%, 11/15/21	99	97,882
6.50%, 8/15/34	129	130,231
6.63%, 8/15/37	108	109,474
6.50%, 2/01/38	319	319,265
5.15%, 11/15/41	131	114,955
Energy Transfer Equity LP:		
5.88%, 1/15/24	579	593,475
5.50%, 6/01/27	251	251,627
Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (c)	178	179,780
Freeport-McMoran Oil & Gas LLC / FCX Oil & Gas, Inc., 6.88%, 2/15/23	180	175,050
Genesis Energy LP/Genesis Energy Finance Corp., 5.63%, 6/15/24	55	52,938
Gulfport Energy Corp.:		
7.75%, 11/01/20	146	151,840
6.63%, 5/01/23	15	15,413
Halcon Resources Corp., 8.63%, 2/01/20 (a)(c)(i)	100	95,000
Hilcorp Energy I LP/Hilcorp Finance Co., 7.63%, 4/15/21 (c)	30	30,825
KeySpan Gas East Corp., 5.82%, 4/01/41 (c)(d)	1,010	1,312,796
Marathon Petroleum Corp., 6.50%, 3/01/41 (d)	2,049	2,301,943
Matador Resources Co., 6.88%, 4/15/23	270	278,775
MEG Energy Corp. (c):		
6.50%, 3/15/21	560	459,200
7.00%, 3/31/24	735	591,675
Memorial Resource Development Corp., 5.88%, 7/01/22	324	327,240
MidAmerican Energy Co., 5.80%, 10/15/36 (d)	1,500	2,013,390
MidAmerican Energy Holdings Co., 5.95%, 5/15/37	1,750	2,307,056
Murphy Oil Corp., 6.88%, 8/15/24	112	117,124
NGPL PipeCo LLC (c):		
7.12%, 12/15/17	1,719	1,794,206
7.77%, 12/15/37	87	93,416
Noble Energy, Inc., 5.63%, 5/01/21	309	322,338
Oasis Petroleum, Inc.:		
7.25%, 2/01/19	25	24,625
6.50%, 11/01/21	272	250,920
6.88%, 3/15/22 (d)	307	285,510
6.88%, 1/15/23	120	110,700
ONEOK, Inc.:		
4.25%, 2/01/22	45	43,538
7.50%, 9/01/23	135	149,512
Parsley Energy LLC/Parsley Finance Corp. (c):		
7.50%, 2/15/22	345	363,975
6.25%, 6/01/24	74	76,405
PBF Holding Co. LLC/PBF Finance Corp., 8.25%, 2/15/20	94	96,938
PDC Energy, Inc., 7.75%, 10/15/22	165	173,250
QEP Resources, Inc.:		
6.88%, 3/01/21	105	109,777
5.25%, 5/01/23	73	71,540
Range Resources Corp.:		
5.75%, 6/01/21	213	216,195
5.00%, 8/15/22	53	52,470
5.00%, 3/15/23	185	182,687

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	Par		
	(000)	Value	
Corporate Bonds			
Oil, Gas & Consumable Fuels (continued)			
Rockies Express Pipeline LLC, 5.63%, 4/15/20 (c)	USD	565	\$ 591,131
RSP Permian, Inc., 6.63%, 10/01/22		179	186,160
Sabine Pass Liquefaction LLC:			
5.63%, 2/01/21		848	890,400
6.25%, 3/15/22		896	958,720
5.63%, 4/15/23		1,037	1,091,442
5.88%, 6/30/26 (c)		236	252,520
Sanchez Energy Corp.:			
7.75%, 6/15/21		322	280,140
6.13%, 1/15/23		603	476,370
SBA Communications Corp., 4.88%, 9/01/24 (c)		388	393,335
Seven Generations Energy Ltd. (c):			
8.25%, 5/15/20		705	749,944
6.75%, 5/01/23		15	15,338
SM Energy Co.:			
6.13%, 11/15/22		9	8,753
5.00%, 1/15/24		10	9,138
Southwestern Energy Co.:			
7.50%, 2/01/18		25	26,281
5.80%, 1/23/20		140	140,000
4.10%, 3/15/22		129	117,390
6.70%, 1/23/25		40	41,100
Sunoco Logistics Partners Operations LP, 3.90%, 7/15/26		310	312,576
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp., 5.50%, 9/15/24 (c)(f)		115	117,875
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:			
6.88%, 2/01/21		49	50,715
6.38%, 8/01/22		60	61,950
5.25%, 5/01/23		10	10,150
6.75%, 3/15/24 (c)		50	53,125
Tesoro Logistics LP/Tesoro Logistics Finance Corp.:			
6.13%, 10/15/21		26	27,235
6.38%, 5/01/24		74	78,995
Transcanada Trust, 5.88%, 8/15/76 (b)		135	143,859
Weatherford International LLC, 6.80%, 6/15/37		15	11,175
Weatherford International Ltd.:			
4.50%, 4/15/22		65	53,950
6.50%, 8/01/36		50	37,000
7.00%, 3/15/38		55	41,388
5.95%, 4/15/42		52	36,530
Western Gas Partners LP, 5.38%, 6/01/21		1,425	1,548,696
Whiting Petroleum Corp.:			
5.75%, 3/15/21		3	2,689
1.25%, 6/05/20 (h)		458	393,734
5.75%, 3/15/21 (h)		270	252,450
6.25%, 4/01/23 (h)		118	109,372
Williams Cos., Inc.:			
3.70%, 1/15/23		38	36,860
4.55%, 6/24/24		81	82,823
5.75%, 6/24/44		189	194,197
WPX Energy, Inc.:			
5.25%, 1/15/17		30	30,150
7.50%, 8/01/20		50	51,344
6.00%, 1/15/22		278	270,355
8.25%, 8/01/23		125	130,000
5.25%, 9/15/24		145	133,762
			33,446,331
Paper & Forest Products 0.2%			
International Paper Co., 6.00%, 11/15/41		870	1,046,724
Pfleiderer GmbH, 7.88%, 8/01/19	EUR	100	116,163
Unifrax I LLC/Unifrax Holding Co., 7.50%, 2/15/19 (c)	USD	180	162,000
			1,324,887

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par		Value
	(000)		
Corporate Bonds			
Pharmaceuticals 1.7%			
AbbVie, Inc., 3.60%, 5/14/25	USD	870	\$ 920,704
Actavis Funding SCS, 4.55%, 3/15/35		2,140	2,304,744
Actavis, Inc., 3.25%, 10/01/22		4,000	4,154,224
DPx Holdings BV, 7.50%, 2/01/22 (c)		75	79,701
Endo Finance LLC, 5.75%, 1/15/22 (c)		95	88,528
Endo Finance LLC/Endo Finco, Inc. (c):			
5.38%, 1/15/23		235	212,675
6.00%, 7/15/23		315	285,862
Forest Laboratories, Inc., 5.00%, 12/15/21 (c)		758	851,322
Grifols Worldwide Operations Ltd., 5.25%, 4/01/22		200	209,000
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (c)		795	832,762
NBTY, Inc., 7.63%, 5/15/21 (c)		397	405,932
Synlab Bondco PLC, 6.25%, 7/01/22	EUR	100	121,026
Teva Pharmaceutical Finance Netherlands III BV, 2.80%, 7/21/23	USD	1,040	1,045,607
Valeant Pharmaceuticals International, Inc. (c):			
6.75%, 8/15/18		1,133	1,136,286
5.38%, 3/15/20		44	41,470
6.38%, 10/15/20		710	678,050
5.63%, 12/01/21		404	364,610
5.88%, 5/15/23		40	35,200
6.13%, 4/15/25		220	193,325
			13,961,028
Real Estate 0.2%			
AvalonBay Communities, Inc., 3.45%, 6/01/25 (d)		1,535	1,616,266
Prologis LP, 3.75%, 11/01/25		315	340,518
			1,956,784
Real Estate Investment Trusts (REITs) 1.4%			
ERP Operating LP:			
3.38%, 6/01/25		1,245	1,306,850
4.50%, 6/01/45		1,155	1,305,266
FelCor Lodging LP, 5.63%, 3/01/23		34	34,935
HCP, Inc. (d):			
3.88%, 8/15/24		3,000	3,071,841
4.00%, 6/01/25		2,000	2,059,608
Hilton Escrow Issuer LLC/Hilton Escrow Issuer Corp., 4.25%, 9/01/24 (c)		207	211,011
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc., 4.50%, 9/01/26 (c)		175	174,891
Simon Property Group LP, 4.75%, 3/15/42		1,670	2,029,113
Ventas Realty LP, 4.13%, 1/15/26		870	942,496
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21		550	612,320
			11,748,331
Real Estate Management & Development 0.7%			
Northwest Florida Timber Finance LLC, 4.75%, 3/04/29 (c)(d)		4,600	4,026,559
Punch Taverns Finance B, Ltd., Series A7, 5.27%, 3/30/24	GBP	63	75,864
Realogy Group LLC/Realogy Co-Issuer Corp. (c):			
4.50%, 4/15/19	USD	120	124,500
5.25%, 12/01/21		600	628,500
4.88%, 6/01/23		951	962,888
			5,818,311
Road & Rail 1.2%			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc. (c):			

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5.13%, 6/01/22		495	503,663
6.38%, 4/01/24		20	21,110
5.25%, 3/15/25		425	420,750
		Par	
		(000)	Value
Corporate Bonds			
Road & Rail (continued)			
Burlington Northern Santa Fe LLC, 5.75%, 5/01/40 (d)	USD	1,890	\$ 2,535,178
Herc Rentals, Inc. (c):			
7.50%, 6/01/22		118	122,720
7.75%, 6/01/24		8	8,360
Hertz Corp., 5.88%, 10/15/20		460	476,675
Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (c)		5,000	5,556,250
United Rentals North America, Inc., 5.50%, 7/15/25		125	128,906
			9,773,612
Semiconductors & Semiconductor Equipment 0.7%			
Advanced Micro Devices, Inc., 7.50%, 8/15/22		80	77,600
Analog Devices, Inc., 3.90%, 12/15/25		470	501,786
Applied Materials, Inc., 3.90%, 10/01/25		1,155	1,282,404
Micron Technology, Inc. (c):			
5.25%, 8/01/23		206	199,305
5.63%, 1/15/26		79	75,445
Microsemi Corp., 9.13%, 4/15/23 (c)		26	29,770
NXP BV/NXP Funding LLC (c):			
4.13%, 6/15/20		420	434,700
4.13%, 6/01/21		278	290,788
3.88%, 9/01/22		200	203,250
5.75%, 3/15/23		260	276,767
ON Semiconductor Corp., Series B, 2.63%, 12/15/26 (h)		250	272,969
QUALCOMM, Inc., 3.45%, 5/20/25		1,950	2,105,852
Sensata Technologies BV, 5.00%, 10/01/25 (c)		350	362,250
			6,112,886
Software 0.6%			
ACI Worldwide, Inc., 6.38%, 8/15/20 (c)		320	330,400
BMC Software Finance, Inc., 8.13%, 7/15/21 (c)		107	94,160
Ensemble S Merger Sub, Inc., 9.00%, 9/30/23 (c)		210	217,087
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 8/01/22 (c)		31	27,125
Infor US, Inc., 6.50%, 5/15/22		741	751,189
Informatica LLC, 7.13%, 7/15/23 (c)		183	172,935
Nuance Communications, Inc. (c):			
5.38%, 8/15/20		90	92,138
6.00%, 7/01/24		170	176,800
Oracle Corp., 5.38%, 7/15/40 (d)		1,575	1,974,428
PTC, Inc., 6.00%, 5/15/24		71	76,769
Solera LLC/Solera Finance, Inc., 10.50%, 3/01/24 (c)		557	616,877
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23		145	152,612
Veritas US, Inc./Veritas Bermuda, Ltd., 7.50%, 2/01/23	EUR	100	107,641
			4,790,161
Specialty Retail 0.6%			
Asbury Automotive Group, Inc., 6.00%, 12/15/24	USD	440	457,600
Group 1 Automotive, Inc., 5.00%, 6/01/22		430	432,150
Home Depot, Inc., 5.88%, 12/16/36		1,660	2,288,388
JC Penney Corp., Inc.:			
6.38%, 10/15/36		33	27,720
7.40%, 4/01/37		27	24,300
L Brands, Inc., 6.88%, 11/01/35		347	379,097
Penske Automotive Group, Inc.:			
5.38%, 12/01/24		371	377,493
5.50%, 5/15/26		127	127,079
Sally Holdings LLC/Sally Capital, Inc., 5.50%, 11/01/23		320	340,800

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BlackRock Core Bond Trust (BHK)

		Par	
		(000)	Value
Corporate Bonds			
Specialty Retail (continued)			
THOM Europe SAS, 7.38%, 7/15/19	EUR	100	\$ 117,680
			4,572,307
Technology Hardware, Storage & Peripherals 0.3%			
Diamond 1 Finance Corp./Diamond 2 Finance Corp. (c):			
4.42%, 6/15/21	USD	90	94,107
5.88%, 6/15/21		139	146,971
7.13%, 6/15/24		169	183,087
6.02%, 6/15/26		110	117,692
8.35%, 7/15/46		95	110,709
Hewlett Packard Enterprise Co., 4.90%, 10/15/25 (c)		1,500	1,603,434
Western Digital Corp., 7.38%, 4/01/23 (c)		384	416,640
			2,672,640
Textiles, Apparel & Luxury Goods 0.0%			
BiSoho SAS, 5.88%, 5/01/23	EUR	100	118,863
Hanesbrands, Inc. (c):			
4.63%, 5/15/24	USD	36	37,665
4.88%, 5/15/26 (f)		85	88,825
Springs Industries, Inc., 6.25%, 6/01/21		36	37,485
Wolverine World Wide, Inc., 5.00%, 9/01/26 (c)		44	44,055
			326,893
Thriffs & Mortgage Finance 0.0%			
Radian Group, Inc., 5.25%, 6/15/20		185	195,730
Tobacco 1.5%			
Altria Group, Inc.:			
9.95%, 11/10/38		516	939,104
10.20%, 2/06/39		894	1,665,759
5.38%, 1/31/44		4,030	5,224,976
BAT International Finance PLC, 3.95%, 6/15/25 (c)		2,000	2,228,648
Reynolds American, Inc.:			
4.45%, 6/12/25		635	712,739
7.00%, 8/04/41		1,000	1,301,242
			12,072,468
Transportation Infrastructure 0.3%			
CEVA Group PLC, 7.00%, 3/01/21 (c)		310	252,650
I 595 Express LLC, 3.31%, 12/31/31		1,593	1,620,603
Onorato Armatori SpA, 7.75%, 2/15/23	EUR	100	114,635
Transurban Finance Co., 4.13%, 2/02/26 (c)	USD	580	619,121
			2,607,009
Utilities 0.0%			
ContourGlobal Power Holdings SA, 5.13%, 6/15/21	EUR	100	118,795
Wireless Telecommunication Services 2.0%			
America Movil SAB de CV, 2.38%, 9/08/16 (d)	USD	1,595	1,595,072
Communications Sales & Leasing, Inc./CSL Capital LLC:			
6.00%, 4/15/23 (c)		46	47,840
8.25%, 10/15/23		652	679,710
Crown Castle Towers LLC, 6.11%, 1/15/40 (c)		3,155	3,502,306
Digicel Ltd., 6.00%, 4/15/21 (c)		1,550	1,416,312
GEO Group, Inc.:			
5.13%, 4/01/23		265	236,512

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6.00%, 4/15/26	42	37,643
Rogers Communications, Inc., 7.50%, 8/15/38	2,325	3,310,133
SBA Communications Corp., 5.63%, 10/01/19	138	142,140
Sprint Capital Corp.:		
6.90%, 5/01/19	140	141,400
6.88%, 11/15/28	759	683,100
8.75%, 3/15/32	110	109,175

Par

Corporate Bonds	(000)	Value
Wireless Telecommunication Services (continued)		
Sprint Communications, Inc.:		
9.00%, 11/15/18 (c)	USD 1,360	\$ 1,497,700
7.00%, 8/15/20	380	374,300
Sprint Corp.:		
7.25%, 9/15/21	240	237,300
7.88%, 9/15/23	356	346,028
7.13%, 6/15/24	541	504,482
7.63%, 2/15/25	95	90,191
T-Mobile USA, Inc.:		
6.63%, 4/28/21	490	513,275
6.73%, 4/28/22	130	136,663
6.00%, 3/01/23	250	265,010
6.84%, 4/28/23	40	42,900
6.50%, 1/15/24	240	258,000
6.38%, 3/01/25	220	236,500
6.50%, 1/15/26	309	338,162
		16,741,854
Total Corporate Bonds 62.4%		513,373,172

Floating Rate Loan Interests (b)

Aerospace & Defense 0.0%		
Engility Corp.:		
Term Loan B1, 4.88%, 8/12/20	57	57,321
Term Loan B2, 5.75%, 8/12/23	110	110,431
		167,752
Air Freight & Logistics 0.0%		
CEVA Group PLC, Synthetic LOC, 6.50%, 3/19/21	20	15,683
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21	20	16,167
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21	3	2,763
CEVA Logistics US Holdings, Inc., Term Loan, 6.50%, 3/19/21	28	22,313
XPO Logistics, Inc., Term Loan B2, 4.25%, 10/30/21	52	52,228
		109,154
Auto Components 0.1%		
Gates Global, Inc., Term Loan B, 4.25%, 7/06/21	371	364,889
Chemicals 0.0%		
Chemours Co., Term Loan B, 3.75%, 5/12/22	17	16,749
MacDermid, Inc., Term Loan B3, 5.50%, 6/07/20	103	103,168
		119,917
Commercial Services & Supplies 0.0%		
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20	119	117,566
Containers & Packaging 0.0%		
BWAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20	112	112,351
Diversified Consumer Services 0.0%		
Laureate Education, Inc., Term Loan B, 8.16%, 3/17/21	96	95,468
Diversified Telecommunication Services 0.0%		
Telenet International Finance Sarl, Term Loan AD, 4.25%, 6/30/24	128	128,366
Electrical Equipment 0.1%		
Texas Competitive Electric Holdings Co. LLC:		
2016 DIP Term Loan B, 5.00%, 10/31/17	355	355,554
2016 DIP Term Loan C, 5.00%, 10/31/17	78	78,241

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	Value
	(000)	
Floating Rate Loan Interests (b)		
Energy Equipment & Services 0.0%		
Weatherford International Ltd., Term Loan, 1.95%, 7/13/20	USD 265	\$ 248,752
Food Products 0.0%		
Reynolds Group Holdings, Inc., 2016 Term Loan, 4.25%, 2/05/23	88	88,099
Health Care Equipment & Supplies 0.1%		
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22	194	191,753
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18	159	154,301
		346,054
Health Care Providers & Services 0.0%		
Vizient, Inc., 1st Lien Term Loan, 6.25%, 2/13/23	77	78,024
Hotels, Restaurants & Leisure 0.2%		
Amaya Holdings BV, 1st Lien Term Loan, 5.00%, 8/01/21	189	186,503
Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20	1,185	1,157,740
MPH Acquisition Holdings LLC, 2016 Term Loan B, 5.00%, 6/07/23	215	217,240
Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20	152	151,806
		1,713,289
Insurance 0.0%		
Alliant Holdings I, Inc., Incremental Term Loan B2, 5.00%, 8/12/22	167	167,000
IT Services 0.0%		
First Data Corp., 2021 Extended Term Loan, 4.52%, 3/24/21	122	122,179
WEX, Inc., Term Loan B, 4.25%, 7/01/23	95	95,661
		217,840
Machinery 0.0%		
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	55	48,923
Media 0.1%		
iHeartCommunications, Inc., Term Loan D, 7.27%, 1/30/19	211	161,987
Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19	648	614,552
		776,539
Metals & Mining 0.1%		
FMG Resources August 2006 Property Ltd., Term Loan B, 3.75%, 6/30/19	320	318,405
Oil, Gas & Consumable Fuels 0.1%		
California Resources Corp., Term Loan A, 3.70%, 10/01/19	182	172,809
Chesapeake Energy Corp., Term Loan, 8.50%, 8/15/21	767	791,169
MEG Energy Corp., Refinancing Term Loan, 3.75%, 3/31/20	58	52,885
		1,016,863
Pharmaceuticals 0.1%		
DPx Holdings BV, 2014 Incremental Term Loan, 4.25%, 3/11/21	190	189,658
Jaguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	139	139,830
NBTY, Inc., Term Loan B, 5.00%, 5/05/23	105	105,033
Valeant Pharmaceuticals International, Inc.:		
Series A3 Tranche A, 4.28%, 10/20/18	60	60,395
Series D2 Term Loan B, 5.00%, 2/13/19	15	14,975
Series E Term Loan B, 5.25%, 8/05/20	62	61,986
	Par	
	(000)	Value
Floating Rate Loan Interests (b)		
Pharmaceuticals (continued)		
Valeant Pharmaceuticals International, Inc. (continued):		
Series F1 Term Loan B, 5.50%, 4/01/22	USD 24	\$ 23,990

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		595,867
Professional Services 0.0%		
Advantage Sales & Marketing, Inc.:		
2014 1st Lien Term Loan, 4.25%, 7/23/21	180	178,062
2014 2nd Lien Term Loan, 7.50%, 7/25/22	94	88,939
		267,001
Semiconductors & Semiconductor Equipment 0.1%		
Avago Technologies Cayman Ltd., Term Loan B3, 3.51%, 2/01/23	308	310,307
Microsemi Corp., 2015 Term Loan B, 3.75%, 1/15/23	28	28,457
		338,764
Software 0.2%		
BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20	403	384,663
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20	264	260,981
Informatica Corp., Term Loan, 4.50%, 8/05/22	172	166,092
Solera LLC, Term Loan B, 5.75%, 3/03/23	357	359,019
Tibco Software Inc., Term Loan B, 6.50%, 12/04/20	138	134,951
		1,305,706
Specialty Retail 0.0%		
Leslie's Poolmart, Inc., 2016 Term Loan, 5.25%, 7/27/23	101	101,631
Textiles, Apparel & Luxury Goods 0.0%		
Ascend Performance Materials Operations LLC, Term Loan B, 6.75%, 8/12/22	179	176,543
J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21	80	62,719
		239,262
Total Floating Rate Loan Interests 1.2%		9,517,277

Foreign Agency Obligations

Argentine Republic Government International Bond (c):		
7.50%, 4/22/26	3,875	4,320,625
7.63%, 4/22/46	3,121	3,526,730
Cyprus Government International Bond, 4.63%, 2/03/20 (c)	EUR 1,210	1,445,928
Iceland Government International Bond, 5.88%, 5/11/22	USD 3,555	4,151,643
Italian Government International Bond, 5.38%, 6/15/33	2,925	3,602,167
Portugal Government International Bond, 5.13%, 10/15/24 (c)	5,870	5,891,918
Slovenia Government International Bond, 5.85%, 5/10/23 (c)	864	1,023,140
Total Foreign Agency Obligations 2.9%		23,962,151

Municipal Bonds

City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution:		
Series EE, 5.50%, 6/15/43	930	1,101,585
Series GG, Build America Bonds, 5.72%, 6/15/42	1,390	1,997,736

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par		
	(000)		Value
Municipal Bonds			
City of New York New York Municipal Water Finance Authority, Refunding RB, 2nd General Resolution (continued):			
Water & Sewer System, Series EE, 5.38%, 6/15/43	USD 770		\$ 907,337
East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 6/01/40	1,900		2,687,873
Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 1/15/40	2,535		3,605,911
Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7.34%, 11/15/39	1,295		2,098,923
Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds, Series A, 7.06%, 4/01/57	2,000		2,496,680
New York State Dormitory Authority, RB, Build America Bonds:			
5.63%, 3/15/39	1,100		1,480,743
5.60%, 3/15/40	1,900		2,612,063
Port Authority of New York & New Jersey, RB, 159th Series, 6.04%, 12/01/29	780		1,052,945
State of California, GO, Build America Bonds, Various Purposes:			
7.55%, 4/01/39	280		454,171
7.63%, 3/01/40	1,720		2,779,417
State of Illinois, GO, Pension, 5.10%, 6/01/33	2,000		1,949,700
University of California, RB, Build America Bonds, 5.95%, 5/15/45	885		1,208,990
Total Municipal Bonds 3.2%			26,434,074

Non-Agency Mortgage-Backed Securities**Collateralized Mortgage Obligations 0.7%**

Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37	861		760,981
Countrywide Alternative Loan Trust:			
Series 2005-64CB, Class 1A15, 5.50%, 12/25/35	1,521		1,414,775
Series 2006-OA21, Class A1, 0.70%, 3/20/47 (b)	1,011		701,308
Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 3.01%, 7/27/36 (b)(c)	885		880,465
GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.59%, 6/19/35 (b)	619		612,792
GSR Mortgage Loan Trust:			
Series 2006-4F, Class 1A1, 5.00%, 5/25/36	121		112,912
Series 2007-4F, Class 3A1, 6.00%, 7/25/37	279		251,597
JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36	101		81,522
Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 2.99%, 5/25/36 (b)	778		637,453
WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.26%, 5/25/47 (b)	255		212,462
			5,666,267

Commercial Mortgage-Backed Securities 11.9%

Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 4/14/33 (b)(c)	4,170		4,322,294
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Non-Agency Mortgage-Backed Securities**Commercial Mortgage-Backed Securities (continued)**

	Par		
	(000)		Value
Banc of America Merrill Lynch Commercial Mortgage Trust, Series 2007-2, Class A4, 5.79%, 4/10/49 (b)			
	USD 1,158		\$ 1,166,679
Citigroup Commercial Mortgage Trust, Series 2013-GC15, Class B, 5.27%, 9/10/46 (b)	7,183		8,350,513
Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48	2,193		2,210,818
Commercial Mortgage Trust:			
Series 2008-LS1, Class A4B, 6.30%, 12/10/49 (b)	997		1,028,562
Series 2013-CR11, Class B, 5.33%, 10/10/46 (b)	7,000		8,125,505
Series 2013-LC6, Class B, 3.74%, 1/10/46	1,390		1,485,052
Series 2015-3BP, Class A, 3.18%, 2/10/35 (c)	7,570		8,040,304
Series 2015-CR22, Class C, 4.26%, 3/10/48 (b)	5,000		5,186,846
Series 2015-LC19, Class C, 4.40%, 2/10/48 (b)	3,500		3,705,213
Core Industrial Trust, Series 2015-TEXW, Class D, 3.98%, 2/10/34 (b)(c)	4,585		4,677,870

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Credit Suisse Commercial Mortgage Trust:		
Series 2006-C5, Class AM, 5.34%, 12/15/39	3,500	3,512,794
Series 2010-RR2, Class 2A, 6.14%, 9/15/39 (b)(c)	1,031	1,043,948
Credit Suisse First Boston Mortgage Securities Corp., Series 2005-C3, Class AJ, 4.77%, 7/15/37		
	8	8,102
CSAIL Commercial Mortgage Trust, Series 2015-C1 (b):		
Class B, 4.04%, 4/15/50	1,110	1,215,005
Class C, 4.44%, 4/15/50	1,000	1,057,927
Class D, 3.94%, 4/15/50 (c)	480	403,103
DBRR Trust, Series 2011-C32, Class A3A, 5.89%, 6/17/49 (b)(c)	730	739,627
GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX, 3.49%, 12/15/34 (b)(c)	6,170	6,209,258
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (c)	2,505	2,669,470
Hilton USA Trust, Series 2013- HLT, 4.41%, 11/05/30	5,900	5,919,017
JPMorgan Chase Commercial Mortgage Securities Corp., Series 2004-LN2, Class A2, 5.12%, 7/15/41		
	34	34,453
LB-UBS Commercial Mortgage Trust (b):		
Series 2007-C6, Class A4, 5.86%, 7/15/40	7,835	7,963,309
Series 2007-C7, Class A3, 5.87%, 9/15/45	2,107	2,186,113
Morgan Stanley Capital I Trust (b):		
Series 2007-HQ11, Class A4, 5.45%, 2/12/44	6,574	6,604,577
Series 2014-CPT, Class G, 3.56%, 7/13/29 (c)	3,200	3,081,242
Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 6.16%, 2/15/51 (b)		
	3,815	3,876,965
WF-RBS Commercial Mortgage Trust, Series 2012-C8:		
Class B, 4.31%, 8/15/45	1,395	1,527,358
Class C, 5.04%, 8/15/45 (b)	1,795	1,940,646
		98,292,570

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par	Value
	(000)	
Non-Agency Mortgage-Backed Securities		
Interest Only Collateralized Mortgage Obligations 0.0%		
GSMPS Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (b)(c)	USD 1,059	\$ 11
Interest Only Commercial Mortgage-Backed Securities 0.2%		
Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 1.02%, 7/10/48 (b)	19,482	938,065
WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 2.30%, 8/15/45 (b)(c)	11,222	808,949
		1,747,014
Total Non-Agency Mortgage-Backed Securities 12.8%		105,705,862
Preferred Securities		
Capital Trusts		
Banks 2.3%		
Banco Bilbao Vizcaya Argentaria SA, 7.00% (b)(g)	200	210,820
Banco Santander SA, 6.25% (b)(g)	100	101,227
BNP Paribas SA, 7.20% (b)(c)(g)	2,000	2,250,000
Capital One Financial Corp., Series E, 5.55% (b)(g)	3,500	3,581,025
Citigroup, Inc. (b)(g):		
Series D, 5.95%	2,100	2,169,562
Series Q, 5.95%	100	101,813
Series R, 6.13%	605	631,257
Credit Agricole SA (b)(c)(g):		
6.63%	1,400	1,358,868
7.88%	1,000	1,023,750
Intesa Sanpaolo SpA, 7.00% (b)(g)	200	218,628
Nordea Bank AB, 6.13% (b)(c)(g)	2,960	2,945,200
Wells Fargo & Co. (b)(g):		
Series S, 5.90%	3,390	3,606,112
Series U, 5.88%	750	828,338
		19,026,600
Capital Markets 0.7%		
Goldman Sachs Group, Inc. (b)(g):		
5.30%	100	102,250
Series L, 5.70%	792	809,028
Morgan Stanley, Series H, 5.45% (b)(g)	2,627	2,633,568
State Street Capital Trust IV, 1.65%, 6/15/37 (b)	140	120,050
State Street Corp., Series F, 5.25% (b)(g)	2,000	2,085,200
		5,750,096
Diversified Financial Services 5.3%		
Bank of America Corp. (b)(g):		
Series V, 5.13%	385	379,417
Series X, 6.25%	4,620	4,851,000
Bank of New York Mellon Corp. (b)(g):		
Series D, 4.50% (e)	8,400	8,274,000
Series E, 4.95%	2,000	2,042,500
Barclays PLC, 7.88% (b)(g)	200	200,450
Citigroup, Inc., Series M, 6.30% (b)(g)	4,000	4,140,000
JPMorgan Chase & Co. (b)(g):		
Series I, 7.90%	7,000	7,262,500
Series Q, 5.15%	3,000	3,006,750
Series U, 6.13%	500	535,313
Series V, 5.00%	6,710	6,693,225

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Macquarie Bank Ltd., 10.25%, 6/20/57 (b)	1,800	1,894,860
Royal Bank of Scotland Group PLC, 8.63% (b)(g)	200	203,750
Societe Generale SA (b)(c)(g):		
6.00%	3,000	2,775,240
7.88%	1,000	994,000

43,253,005

Par

Preferred Securities

(000)

Value

Capital Trusts (continued)

Diversified Telecommunication Services 0.0%

Telefonica Europe BV, 4.20% (b)(g) USD 200 \$ 231,186

Electric Utilities 0.6%

ComEd Financing III, 6.35%, 3/15/33 300 319,168

Electricite de France SA, 5.25% (b)(c)(g) 4,200 4,181,100

Enel SpA (b):

5.00%, 1/15/75 EUR 100 120,584

7.75%, 9/10/75 GBP 100 148,162

Gas Natural Fenosa Finance BV, 4.13% (b)(g) USD 100 116,319

4,885,333

Industrial Conglomerates 0.3%

General Electric Co., Series D, 5.00% (b)(g) 2,131 2,285,498

Insurance 1.7%

Allstate Corp (b):

5.75%, 8/15/53 2,000 2,160,000

6.50%, 5/15/57 4,100 4,735,500

MetLife, Inc., 6.40%, 12/15/36 2,554 2,868,142

Voya Financial, Inc., 5.65%, 5/15/53 (b) 4,500 4,500,000

14,263,642

Oil, Gas & Consumable Fuels 0.0%

DCP Midstream LLC, 5.85%, 5/21/43 (c) 30 22,950

Total Capital Trusts 10.9%

89,718,310

Preferred Stocks

Shares

Banks 1.2%

US Bancorp, Series G, 6.00% (b)(g) 300,000 7,818,000

Wells Fargo & Co., 5.85% (b)(g) 75,000 2,098,500

9,916,500

Capital Markets 0.4%

Goldman Sachs Group, Inc., Series J, 5.50% (b)(g) 92,000 2,488,600

SCE Trust III, 5.75% (b)(g) 25,314 789,544

3,278,144

Thriffs & Mortgage Finance 0.0%

Fannie Mae, Series S, 8.25% (b)(g) 10,000 38,500

Total Preferred Stocks 1.6%

13,233,144

Trust Preferred 0.1%

Diversified Financial Services 0.1%

Citigroup Capital XIII, 7.88%, 10/30/40 29,583 762,190

Total Preferred Securities 12.6% 103,713,644

Par

U.S. Government Sponsored Agency Securities

(000)

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Agency Obligations	1.5%			
Fannie Mae, 5.63%, 7/15/37 (d)		USD	1,600	2,399,982
Federal Home Loan Bank (d):				
5.25%, 12/09/22			1,375	1,676,297
5.37%, 9/09/24			2,175	2,754,716
Resolution Funding Corp., 0.00%, 4/15/30 - 10/15/18 (k)			7,105	5,379,492
				12,210,487

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

	Par		Value
	(000)		
U.S. Government Sponsored Agency Securities			
Collateralized Mortgage Obligations 0.0%			
Fannie Mae Mortgage-Backed Securities:			
Series 2005-5, Class PK, 5.00%, 12/25/34	USD 210		\$ 220,018
Series 1991-87, Class S, 25.29%, 8/25/21 (b)	5		6,753
Series G-49, Class S, 980.26%, 12/25/21 (b)	(j)		51
Series G-07, Class S, 1,085.42%, 3/25/21 (b)	(j)		299
Series 1991-46, Class S, 2,398.91%, 5/25/21 (b)	(j)		1
Freddie Mac Mortgage-Backed Securities, Series 0173, Class RS, 10.25%, 11/15/21 (b)	(j)		2
			227,124
Commercial Mortgage-Backed Securities 0.3%			
Freddie Mac, Series K013, Class A2, 3.97%, 1/25/21	1,870		2,048,149
Interest Only Collateralized Mortgage Obligations 0.9%			
Fannie Mae Mortgage-Backed Securities:			
Series 1997-50, Class SI, 1.20%, 4/25/23 (b)	48		1,334
Series 2012-96, Class DI, 4.00%, 2/25/27	6,986		514,926
Series 2012-M9, Class X1, 4.20%, 12/25/17 (b)	15,724		496,391
Series 2012-47, Class NI, 4.50%, 4/25/42	6,612		1,196,609
Series 089, Class 2, 8.00%, 10/25/18	(j)		4
Series 007, Class 2, 8.50%, 4/25/17	(j)		2
Series G92-05, Class H, 9.00%, 1/25/22	1		40
Series 094, Class 2, 9.50%, 8/25/21	(j)		45
Series 1990-136, Class S, 19.55%, 11/25/20 (b)	2		2
Series 1991-139, Class PT, 648.35%, 10/25/21	(j)		1
Series G-10, Class S, 1,050.07%, 5/25/21 (b)	(j)		1
Series G-12, Class S, 1,114.50%, 5/25/21 (b)	(j)		1
Freddie Mac Mortgage-Backed Securities:			
Series K707, Class X1, 1.67%, 12/25/18 (b)	4,776		140,497
Series 2611, Class QI, 5.50%, 9/15/32	706		40,661
Series 1254, Class Z, 8.50%, 4/15/22	22		4,225
Series 1043, Class H, 42.72%, 2/15/21 (b)	2		2
Ginnie Mae Mortgage-Backed Securities (b):			
Series 2009-78, Class SD, 5.69%, 9/20/32	6,638		1,251,149
Series 2009-116, Class KS, 5.96%, 12/16/39	2,634		399,937
Series 2011-52, Class NS, 6.16%, 4/16/41	18,166		3,642,459
			7,688,286
	Par		
	(000)		Value
U.S. Government Sponsored Agency Securities			
Mortgage-Backed Securities 5.0%			
Fannie Mae Mortgage-Backed Securities:			
3.00%, 8/01/43	USD 11,425		\$ 11,929,848
4.00%, 12/01/41 - 12/01/43 (d)	6,738		7,263,710
4.50%, 7/01/41 - 4/01/42	14,861		16,258,436
5.00%, 8/01/34	2,498		2,799,331
5.50%, 6/01/38	1,292		1,464,266
6.00%, 12/01/38 (d)	1,090		1,250,196
Freddie Mac Mortgage-Backed Securities, 6.00%, 4/1/17 - 12/1/18	49		49,736
Ginnie Mae Mortgage-Backed Securities:			
5.50%, 8/15/33	59		66,298
8.00%, 7/15/24	(j)		237
			41,082,058
Principal Only Collateralized Mortgage Obligations 0.0%			
Fannie Mae Mortgage-Backed Securities, 0.00%, 2/25/23 - 6/25/23 (k)	16		15,393

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Total U.S. Government Sponsored Agency Securities	7.7%		63,271,497
U.S. Treasury Obligations			
U.S. Treasury Bonds (d):			
3.00%, 11/15/44		70,500	82,066,371
2.50%, 2/15/46		55,000	58,113,110
U.S. Treasury Notes, 1.63%, 2/15/26 (d)		15,000	15,060,930
Total U.S. Treasury Obligations	18.9%		155,240,411
Total Long-Term Investments			
(Cost \$1,011,466,051)	132.0%		1,086,330,906
Short-Term Securities 1.6%			
		Shares	
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.33% (1)(m)		12,926,909	12,926,909
Total Short-Term Securities			12,926,909
(Cost \$12,926,909)	1.6%		
Options Purchased			
(Cost \$3,589,893)	0.4%		3,225,087
Total Investments Before Options Written			
(Cost \$1,027,982,853)	134.0%		1,102,482,902
Options Written			
(Premiums Received \$8,969,163)	(0.7)%		(5,414,078)
Total Investments, Net of Options Written			
(Cost \$1,019,013,690)	133.3%		1,097,068,824
Liabilities in Excess of Other Assets	(33.3)%		(274,519,911)
Net Assets	100.0%		\$ 822,548,913

Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Variable rate security. Rate as of period end.
- (c) 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.
- (d) All or a portion of 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.

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

(f) When-issued security.

(g) Perpetual security with no stated maturity date.

(h) Convertible security.

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

(j) Amount is less than \$500.

(k) Zero-coupon bond.

(l) During the year ended August 31, 2016, 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, were as follows:

Affiliate	Shares Held at August 31, 2015	Net Activity	Shares Held at August 31, 2016	Value at August 31, 2016	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	9,920,365	3,006,544	12,926,909	\$ 12,926,909	\$ 43,746

(m) Current yield as of period end.

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

Reverse Repurchase Agreements

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.22%	6/02/15	Open	\$ 1,323,000	\$ 1,326,687	U.S. Government Sponsored Agency Securities	Open/Demand ¹
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.22%	6/02/15	Open	830,000	832,313	U.S. Government Sponsored Agency Securities	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	546,875	549,031	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	518,150	520,192	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	994,500	998,420	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	355,781	357,184	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	1,014,125	1,018,122	Corporate Bonds	Open/Demand ¹

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Barclays Capital, Inc.	0.55%	12/17/15	Open	971,438	975,267	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	4,831,250	4,850,293	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	718,875	721,709	Corporate Bonds	Open/Demand ¹
Barclays Capital, Inc.	0.55%	12/17/15	Open	2,973,750	2,985,471	Corporate Bonds	Open/Demand ¹
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	950,950	955,380	Corporate Bonds	Open/Demand ¹
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	1,454,375	1,461,150	Corporate Bonds	Open/Demand ¹
Credit Suisse Securities (USA) LLC	0.65%	12/17/15	Open	1,104,687	1,109,833	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,713,750	1,721,610	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	3,131,250	3,145,612	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,228,500	1,234,135	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,028,510	2,037,814	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,693,125	1,700,891	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	4,342,500	4,362,418	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,822,500	1,830,859	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,036,475	2,045,816	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,909,860	1,918,620	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,835,000	1,843,416	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,435,225	1,441,808	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,019,250	2,028,512	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,175,000	2,184,976	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	2,002,725	2,011,911	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	1,448,563	1,455,207	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	12/17/15	Open	4,725,000	4,746,672	Corporate Bonds	Open/Demand ¹
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	4,884,000	4,906,487	Corporate Bonds	Open/Demand ¹
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,995,000	4,013,394	Corporate Bonds	Open/Demand ¹
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	2,857,000	2,870,154	Corporate Bonds	Open/Demand ¹
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,930,000	3,948,094	Corporate Bonds	Open/Demand ¹
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,529,000	3,545,248	Corporate Bonds	Open/Demand ¹
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	7,342,000	7,375,804	Capital Trusts	Open/Demand ¹
HSBC Securities (USA), Inc.	0.65%	12/18/15	Open	3,698,000	3,715,026	Corporate Bonds	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	2/11/16	Open	687,375	689,843	Corporate Bonds	Open/Demand ¹
Deutsche Bank AG	0.36%	4/22/16	Open	24,156,250	24,179,782	U.S. Treasury Obligations	Open/Demand ¹

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

Reverse Repurchase Agreements (concluded)

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements
BNP Paribas Securites Corp.	0.46%	5/03/16	Open	\$ 1,397,975	\$ 1,400,119	U.S. Government Sponsored Agency Securities	Open/Demand ¹
BNP Paribas Securites Corp.	0.46%	5/03/16	Open	850,025	851,328	U.S. Government Sponsored Agency Securities	Open/Demand ¹
BNP Paribas Securites Corp.	0.46%	5/03/16	Open	1,398,375	1,400,519	U.S. Government Sponsored Agency Securities	Open/Demand ¹
BNP Paribas Securites Corp.	0.46%	5/03/16	Open	871,500	872,836	U.S. Government Sponsored Agency Securities	Open/Demand ¹
BNP Paribas Securites Corp.	0.52%	5/06/16	Open	14,850,000	14,871,491	U.S. Treasury Obligations	Open/Demand ¹
BNP Paribas Securites Corp.	0.75%	5/18/16	Open	837,000	838,831	Corporate Bonds	Open/Demand ¹
Credit Suisse Securities (USA) LLC	0.75%	6/27/16	Open	1,503,288	1,505,292	Corporate Bonds	Open/Demand ¹
Nomura Securities International, Inc.	0.35%	6/28/16	Open	31,762,500	31,779,484	U.S. Treasury Obligations	Open/Demand ¹
BNP Paribas Securites Corp.	0.53%	6/29/16	Open	82,044,375	82,126,397	U.S. Treasury Obligations	Open/Demand ¹
RBC Capital Markets, LLC	0.64%	6/30/16	Open	2,859,500	2,862,703	Corporate Bonds	Open/Demand ¹
Deutsche Bank AG	(3.00)%	7/29/16	Open	278,602	277,882	Corporate Bonds	Open/Demand ¹
HSBC Securities (USA), Inc.	0.60%	8/10/16	9/14/16	24,013,000	24,021,405	U.S. Government Sponsored Agency Securities	Up to 30 Days
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.59%	8/10/16	9/14/16	15,810,000	15,815,441	U.S. Government Sponsored Agency Securities	Up to 30 Days
Total				\$ 287,689,754	\$ 288,238,889		

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

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

Contracts Long (Short)	Issue	Expiration	Notional Value	Unrealized Appreciation (Depreciation)
(117)	90 Day Euro Future	September 2016	USD 28,991,137	\$ 2,575
322	2-Year U.S. Treasury Note	December 2016	USD 70,296,625	(362)
1,134	5-Year U.S. Treasury Note	December 2016	USD 137,497,500	(145,903)
(457)	10-Year U.S. Treasury Note	December 2016	USD 59,831,297	129,307
21	10-Year U.S. Ultra Long Treasury Note	December 2016	USD 3,031,875	(8,325)
(39)	Long U.S. Treasury Bond	December 2016	USD 6,644,625	(9,750)
139	Ultra Long U.S. Treasury Bond	December 2016	USD 26,058,156	23,375
303	90 Day Euro Future	December 2017	USD 74,901,600	(69,313)
(303)	90 Day Euro Future	December 2018	USD 74,806,913	40,279
Total				\$ (38,117)

Forward Foreign Currency Exchange Contracts

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Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
EUR	165,000	USD	186,378	BNP Paribas S.A.	9/06/16	\$ (2,303)
EUR	300,000	USD	338,108	Standard Chartered Bank	9/06/16	(3,427)
USD	739,364	EUR	664,000	Royal Bank of Scotland PLC	9/06/16	(1,397)
USD	9,264,320	EUR	8,320,000	Royal Bank of Scotland PLC	9/06/16	(17,509)
USD	154,314	GBP	117,000	Bank of America N.A.	9/06/16	666
USD	11,590,621	GBP	8,796,000	HSBC Bank PLC	9/06/16	39,456
USD	865,739	GBP	657,000	HSBC Bank PLC	9/06/16	2,947
AUD	1,600,000	CAD	1,570,350	Citibank N.A.	9/14/16	4,581
AUD	2,650,000	CAD	2,626,283	HSBC Bank PLC	9/14/16	(11,774)
AUD	2,680,000	CAD	2,632,698	JPMorgan Chase Bank N.A.	9/14/16	5,873
CAD	2,706,941	AUD	2,745,000	BNP Paribas S.A.	9/14/16	1,908
CAD	2,139,891	AUD	2,135,000	Citibank N.A.	9/14/16	27,788
CAD	2,072,546	AUD	2,115,000	Deutsche Bank AG	9/14/16	(8,543)
CAD	2,641,936	AUD	2,680,000	Deutsche Bank AG	9/14/16	1,172
AUD	2,120,000	USD	1,625,555	HSBC Bank PLC	9/22/16	(33,051)

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

Forward Foreign Currency Exchange Contracts (concluded)

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
EUR	730,000	SEK	6,901,043	Citibank N.A.	9/22/16	\$ 8,055
SEK	13,855,422	EUR	1,460,000	Citibank N.A.	9/22/16	(9,874)
USD	1,633,195	AUD	2,120,000	Citibank N.A.	9/22/16	40,691
JPY	100,812,258	EUR	890,000	UBS AG	9/26/16	(18,384)
USD	740,716	EUR	664,000	Royal Bank of Scotland PLC	10/05/16	(1,008)
USD	8,762,535	EUR	7,855,000	Royal Bank of Scotland PLC	10/05/16	(11,919)
USD	11,535,083	GBP	8,796,000	Royal Bank of Scotland PLC	10/05/16	(24,772)
USD	1,011,090	GBP	771,000	Royal Bank of Scotland PLC	10/05/16	(2,171)
NOK	33,703,812	USD	4,000,000	Citibank N.A.	10/07/16	45,031
USD	4,000,000	NOK	33,715,840	Goldman Sachs International	10/07/16	(46,475)
CHF	799,328	USD	830,000	Goldman Sachs International	10/25/16	(14,748)
CHF	794,742	USD	820,000	JPMorgan Chase Bank N.A.	10/25/16	(9,426)
SEK	17,213,055	USD	2,050,000	Citibank N.A.	10/25/16	(34,040)
USD	2,050,000	SEK	17,128,958	Goldman Sachs International	10/25/16	43,889
MXN	14,685,693	USD	780,000	Citibank N.A.	2/03/17	(10,617)
USD	1,250,000	MXN	22,971,800	HSBC Bank PLC	2/03/17	46,508
USD	4,800,000	MXN	92,410,464	JPMorgan Chase Bank N.A.	2/03/17	(41,382)
Total						\$ (34,255)

Exchange-Traded Options Purchased

Description	Put/ Expiration		Strike Price	Contracts	Value
	Call	Date			
30-Year U.S. Treasury Bond Future	Put	9/23/16	USD 166.00	27	\$ 12,234
90-Day Euro Future	Put	10/14/16	USD 99.00	160	12,000
Total					\$ 24,234

OTC Interest Rate Swaptions Purchased

Description	Counterparty	Put/ Call	Exercise Rate	Pay/ Receive	Floating Rate Index	Expiration Date	Notional Amount (000)	Value
2-Year Interest Rate Swap	Citibank N.A.	Call	1.55%	Receive	3-Month LIBOR	1/25/18	USD 40,000	403,397
10-Year Interest Rate Swap	Barclays Bank PLC	Call	1.60%	Receive	3-Month LIBOR	8/16/18	USD 3,500	143,363
10-Year Interest Rate Swap	Wells Fargo Bank N.A.	Call	1.60%	Receive	3-Month LIBOR	8/16/18	USD 3,500	144,195
30-Year Interest Rate Swap	Deutsche Bank AG	Call	3.12%	Receive	3-Month LIBOR	9/17/20	USD 800	280,939
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	3.12%	Receive	3-Month LIBOR	9/17/20	USD 800	280,939
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.42%	Receive	3-Month LIBOR	2/08/21	USD 670	151,816
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	2.50%	Receive	3-Month LIBOR	4/27/21	USD 500	120,427
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call	3.03%	Receive	3-Month LIBOR	12/10/25	USD 2,000	269,938
10-Year Interest Rate Swap	Barclays Bank PLC	Call	2.83%	Receive	3-Month LIBOR	1/13/26	USD 2,000	246,269
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.75%	Pay	3-Month LIBOR	9/20/16	GBP 5,000	1
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.30%	Pay	3-Month LIBOR	9/21/16	USD 4,020	
30-Year Interest Rate Swap	Citibank N.A.	Put	2.85%	Pay	3-Month LIBOR	10/14/16	USD 6,000	14
30-Year Interest Rate Swap	UBS AG	Put	2.85%	Pay	3-Month LIBOR	10/14/16	USD 6,000	14

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10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.85%	Pay	3-Month LIBOR	1/13/17	USD	6,000	29,970
30-Year Interest Rate Swap	Bank of America N.A.	Put	2.85%	Pay	3-Month LIBOR	1/13/17	USD	6,000	3,391
10-Year Interest Rate Swap	Barclays Bank PLC	Put	1.80%	Pay	3-Month LIBOR	1/23/17	USD	2,300	14,880
10-Year Interest Rate Swap	Wells Fargo Bank N.A.	Put	1.75%	Pay	3-Month LIBOR	2/17/17	USD	8,000	72,414
10-Year Interest Rate Swap	Barclays Bank PLC	Put	1.70%	Pay	3-Month LIBOR	2/23/17	USD	5,000	54,112
30-Year Interest Rate Swap	Barclays Bank PLC	Put	2.40%	Pay	3-Month LIBOR	4/13/17	USD	2,650	23,280
30-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.55%	Pay	3-Month LIBOR	4/04/19	USD	3,600	156,405
30-Year Interest Rate Swap	Deutsche Bank AG	Put	3.12%	Pay	3-Month LIBOR	9/17/20	USD	800	28,178
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.12%	Pay	3-Month LIBOR	9/17/20	USD	800	28,178
10-Year Interest Rate Swap	Bank of America N.A.	Put	3.50%	Pay	3-Month LIBOR	2/01/21	USD	4,000	54,589
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.42%	Pay	3-Month LIBOR	2/08/21	USD	670	53,293
30-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.50%	Pay	3-Month LIBOR	4/27/21	USD	500	37,937
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	3.03%	Pay	3-Month LIBOR	12/10/25	USD	2,000	76,558
10-Year Interest Rate Swap	Barclays Bank PLC	Put	2.83%	Pay	3-Month LIBOR	1/13/26	USD	2,000	86,548
Total									\$ 2,985,983

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

OTC Options Purchased

Description	Put/ Call	Counterparty	Expiration Date	Strike Price		Notional Amount (000)	Value
AUD Currency	Call	Deutsche Bank AG	09/12/16	CAD 1.01		AUD 10,845	\$ 3,383
AUD Currency	Call	UBS AG	09/22/16	NZD 1.07		AUD 16,105	5,289
AUD Currency	Call	Barclays Bank PLC	10/20/16	CAD 1.00		AUD 16,190	73,772
EUR Currency	Put	Deutsche Bank AG	09/20/16	SEK 9.35		EUR 10,980	4,973
EUR Currency	Put	Deutsche Bank AG	09/22/16	JPY 113.00		EUR 7,035	32,723
USD Currency	Put	UBS AG	10/21/16	SEK 8.25		USD 12,320	32,956
USD Currency	Put	JPMorgan Chase Bank N.A.	02/01/17	MXN 17.06		USD 18,990	61,774
Total							\$ 214,870

OTC Interest Rate Swaptions Written

Description	Counterparty	Put/Exercise Call Rate	Pay/Receive Exercise Rate	Floating Rate Index	Expiration Date	Notional Amount (000)	Value
5-Year Interest Rate Swap	Deutsche Bank AG	Call 2.10%	Pay	3-Month LIBOR	12/05/16	USD 6,700	\$ (284,495)
5-Year Interest Rate Swap	Barclays Bank PLC	Call 0.01%	Pay	6-Month EURIBOR	2/10/17	EUR 39,800	(354,954)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call 1.50%	Pay	3-Month LIBOR	2/17/17	USD 4,500	(89,986)
5-Year Interest Rate Swap	Barclays Bank PLC	Call 0.01%	Pay	6-Month EURIBOR	2/17/17	EUR 4,500	(40,353)
5-Year Interest Rate Swap	UBS AG	Call 0.01%	Pay	6-Month EURIBOR	3/10/17	EUR 10,000	(90,964)
10-Year Interest Rate Swap	Barclays Bank PLC	Call 1.51%	Pay	3-Month LIBOR	6/28/17	USD 2,000	(51,965)
10-Year Interest Rate Swap	Barclays Bank PLC	Call 1.57%	Pay	3-Month LIBOR	8/03/17	USD 3,300	(99,167)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Call 0.15%	Pay	6-Month EURIBOR	12/04/17	EUR 5,700	(88,984)
2-Year Interest Rate Swap	Barclays Bank PLC	Call 1.05%	Pay	3-Month LIBOR	12/15/17	USD 39,800	(177,400)
2-Year Interest Rate Swap	Barclays Bank PLC	Call 0.88%	Pay	3-Month LIBOR	1/08/18	USD 8,200	(27,519)
2-Year Interest Rate Swap	Citibank N.A.	Call 1.05%	Pay	3-Month LIBOR	1/25/18	USD 60,000	(281,356)
2-Year Interest Rate Swap	Deutsche Bank AG	Call 0.70%	Pay	3-Month LIBOR	2/09/18	USD 11,000	(27,484)
2-Year Interest Rate Swap	Barclays Bank PLC	Call 0.90%	Pay	3-Month LIBOR	2/12/18	USD 17,600	(64,833)
2-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call 1.00%	Pay	3-Month LIBOR	3/16/18	USD 6,500	(29,664)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Call 1.00%	Pay	3-Month LIBOR	3/19/18	USD 38,200	(175,518)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Call 0.85%	Pay	3-Month LIBOR	4/06/18	USD 25,000	(92,491)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Call 0.75%	Pay	3-Month LIBOR	4/12/18	USD 38,200	(117,471)
2-Year Interest Rate Swap	Deutsche Bank AG	Call 0.90%	Pay	3-Month LIBOR	4/16/18	USD 38,800	(156,305)
2-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Call 0.85%	Pay	3-Month LIBOR	4/27/18	USD 15,000	(56,203)
2-Year Interest Rate Swap	Deutsche Bank AG	Call 0.90%	Pay	3-Month LIBOR	4/30/18	USD 17,100	(70,446)
10-Year Interest Rate Swap	Deutsche Bank AG	Call 1.56%	Pay	3-Month LIBOR	7/06/18	USD 690	(26,495)
10-Year Interest Rate Swap	Royal Bank of Canada	Call 1.65%	Pay	3-Month LIBOR	8/01/18	USD 4,750	(207,102)
10-Year Interest Rate Swap	Barclays Bank PLC	Call 1.35%	Pay	3-Month LIBOR	8/16/18	USD 4,800	(148,348)
10-Year Interest Rate Swap	Wells Fargo Bank N.A.	Call 1.35%	Pay	3-Month LIBOR	8/16/18	USD 4,800	(148,348)
5-Year Interest Rate Swap	Deutsche Bank AG	Put 0.75%	Receive	6-Month EURIBOR	9/02/16	EUR 10,400	(1)
10-Year Interest Rate Swap	Goldman Sachs Bank USA	Put 1.55%	Receive	3-Month LIBOR	9/20/16	GBP 10,000	(1)
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put 2.45%	Receive	3-Month LIBOR	9/21/16	USD 16,900	(2)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put 2.00%	Receive	3-Month LIBOR	10/03/16	USD 1,000	(7)
5-Year Interest Rate Swap	Deutsche Bank AG	Put 2.10%	Receive	3-Month LIBOR	12/05/16	USD 6,700	(1,342)
5-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put 2.20%	Receive	3-Month LIBOR	1/09/17	USD 3,600	(1,094)
5-Year Interest Rate Swap	Barclays Bank PLC	Put 0.50%	Receive	6-Month EURIBOR	2/10/17	EUR 49,800	(9,653)
10-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put 3.50%	Receive	3-Month LIBOR	2/17/17	USD 3,000	(146)
5-Year Interest Rate Swap	Barclays Bank PLC	Put 0.51%	Receive	6-Month EURIBOR	2/17/17	EUR 6,000	(1,260)
5-Year Interest Rate Swap	Barclays Bank PLC	Put 0.45%	Receive	6-Month EURIBOR	2/23/17	EUR 12,100	(3,694)
5-Year Interest Rate Swap	Barclays Bank PLC	Put 1.60%	Receive	3-Month LIBOR	4/13/17	USD 12,900	(65,981)
10-Year Interest Rate Swap	Barclays Bank PLC	Put 1.51%	Receive	3-Month LIBOR	6/28/17	USD 2,000	(51,857)

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10-Year Interest Rate Swap	Barclays Bank PLC	Put	1.57%	Receive	3-Month LIBOR	8/03/17	USD	3,300	(83,567)
10-Year Interest Rate Swap	Royal Bank of Canada	Put	1.75%	Receive	3-Month LIBOR	8/11/17	USD	8,000	(147,959)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.15%	Receive	6-Month EURIBOR	9/11/17	EUR	10,800	(2,454)
5-Year Interest Rate Swap	Royal Bank of Scotland PLC	Put	1.10%	Receive	6-Month EURIBOR	9/25/17	EUR	10,000	(2,973)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.20%	Receive	3-Month LIBOR	10/02/17	USD	1,200	(3,385)
5-Year Interest Rate Swap	Citibank N.A.	Put	0.50%	Receive	6-Month EURIBOR	10/23/17	EUR	3,340	(6,474)
5-Year Interest Rate Swap	Citibank N.A.	Put	1.00%	Receive	6-Month EURIBOR	10/23/17	EUR	6,670	(3,277)
5-Year Interest Rate Swap	UBS AG	Put	0.50%	Receive	6-Month EURIBOR	10/26/17	EUR	6,200	(12,266)
5-Year Interest Rate Swap	UBS AG	Put	1.00%	Receive	6-Month EURIBOR	10/26/17	EUR	12,300	(6,208)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	0.50%	Receive	6-Month EURIBOR	10/30/17	EUR	7,000	(14,122)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.00%	Receive	6-Month EURIBOR	10/30/17	EUR	14,000	(7,271)
5-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	0.65%	Receive	6-Month EURIBOR	12/04/17	EUR	10,000	(16,264)

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Written (concluded)

Description	Counterparty	Put/ Call	Exercise Rate	Pay/Receive Exercise Rate	Floating Rate Index	Expiration Date	Notional Amount (000)	Value
2-Year Interest Rate Swap	Barclays Bank PLC	Put	1.95%	Receive	3-Month LIBOR	12/15/17	USD 39,800	\$ (54,505)
2-Year Interest Rate Swap	Barclays Bank PLC	Put	1.88%	Receive	3-Month LIBOR	1/08/18	USD 8,200	(14,142)
5-Year Interest Rate Swap	UBS AG	Put	1.00%	Receive	6-Month EURIBOR	1/08/18	EUR 7,200	(6,068)
2-Year Interest Rate Swap	Citibank N.A.	Put	2.30%	Receive	3-Month LIBOR	1/25/18	USD 20,000	(16,215)
2-Year Interest Rate Swap	Deutsche Bank AG	Put	1.70%	Receive	3-Month LIBOR	2/09/18	USD 11,000	(29,782)
2-Year Interest Rate Swap	Barclays Bank PLC	Put	1.90%	Receive	3-Month LIBOR	2/12/18	USD 17,600	(33,005)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.75%	Receive	6-Month EURIBOR	3/05/18	EUR 15,000	(30,420)
5-Year Interest Rate Swap	Deutsche Bank AG	Put	0.35%	Receive	6-Month EURIBOR	3/09/18	EUR 22,310	(118,334)
5-Year Interest Rate Swap	Barclays Bank PLC	Put	0.65%	Receive	6-Month EURIBOR	3/12/18	EUR 3,450	(9,086)
2-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	2.00%	Receive	3-Month LIBOR	3/16/18	USD 6,500	(11,281)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	2.00%	Receive	3-Month LIBOR	3/19/18	USD 38,200	(67,080)
2-Year Interest Rate Swap	Goldman Sachs Bank USA.	Put	1.85%	Receive	3-Month LIBOR	3/29/18	USD 5,000	(11,882)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.85%	Receive	3-Month LIBOR	4/06/18	USD 25,000	(60,158)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.75%	Receive	3-Month LIBOR	4/12/18	USD 38,200	(111,771)
2-Year Interest Rate Swap	Deutsche Bank AG	Put	1.70%	Receive	3-Month LIBOR	4/16/18	USD 38,800	(125,148)
2-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	1.75%	Receive	3-Month LIBOR	4/27/18	USD 15,000	(45,555)
2-Year Interest Rate Swap	Deutsche Bank AG	Put	1.90%	Receive	3-Month LIBOR	4/30/18	USD 17,100	(40,541)
2-Year Interest Rate Swap	Morgan Stanley Capital Services LLC	Put	1.60%	Receive	3-Month LIBOR	6/18/18	USD 10,000	(43,416)

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2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.45%	Receive	3-Month LIBOR	6/27/18	USD	10,000	(54,995)
2-Year Interest Rate Swap	Citibank N.A.	Put	1.40%	Receive	3-Month LIBOR	7/05/18	USD	10,000	(59,983)
10-Year Interest Rate Swap	Deutsche Bank AG	Put	1.56%	Receive	3-Month LIBOR	7/06/18	USD	690	(28,612)
5-Year Interest Rate Swap	Deutsche Bank AG	Put	0.50%	Receive	6-Month EURIBOR	7/16/18	EUR	10,730	(61,026)
10-Year Interest Rate Swap	Royal Bank of Canada	Put	1.65%	Receive	3-Month LIBOR	8/01/18	USD	4,750	(179,830)
10-Year Interest Rate Swap	Wells Fargo Bank N.A.	Put	1.90%	Receive	3-Month LIBOR	8/17/18	USD	8,000	(227,966)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.70%	Receive	3-Month LIBOR	8/20/18	USD	5,500	(23,146)
2-Year Interest Rate Swap	Goldman Sachs Bank USA	Put	1.75%	Receive	3-Month LIBOR	4/04/19	USD	40,000	(221,157)
2-Year Interest Rate Swap	Barclays Bank PLC	Put	0.40%	Receive	6-Month EURIBOR	7/08/19	EUR	21,060	(63,230)
2-Year Interest Rate Swap	Barclays Bank PLC	Put	0.40%	Receive	6-Month EURIBOR	7/08/19	EUR	1,975	(5,930)
2-Year Interest Rate Swap	JPMorgan Chase Bank N.A.	Put	0.40%	Receive	6-Month EURIBOR	7/08/19	EUR	1,965	(5,900)
10-Year Interest Rate Swap	Bank of America N.A.	Put	5.50%	Receive	3-Month LIBOR	2/01/21	USD	10,000	(36,151)
Total									\$ (5,145,424)

OTC Options Written

Description	Put/Call	Counterparty	Expiration Date	Strike Price	Notional Amount (000)	Value
AUD Currency	Call	Barclays Bank PLC	10/20/16	CAD 1.01	AUD 16,190	\$ (43,110)
USD Currency	Call	JPMorgan Chase Bank N.A.	2/01/17	MXN 21.22	USD 18,990	(201,237)
USD Currency	Put	UBS AG	10/21/16	CHF 0.94	USD 12,320	(24,307)
Total						\$ (268,654)

Centrally Cleared Credit Default Swaps Buy Protection

Issuer/Index	Pay Fixed Rate	Expiration Date	Notional Amount (000)	Unrealized Depreciation
Markit iTraxx XO, Series 25, Version 1	5.00%	6/20/21	EUR 350	\$ (12,404)

Centrally Cleared Interest Rate Swaps

Fixed Rate	Floating Rate	Effective Date	Expiration Date	Notional Amount (000)	Unrealized Appreciation (Depreciation)
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0.77% ¹	3-Month LIBOR	N/A	2/05/18	USD	107,000	\$	345,118
1.13% ²	3-Month LIBOR	8/07/18 ³	8/07/20	USD	7,000		(17,647)
1.18% ²	3-Month LIBOR	8/13/18 ³	8/12/20	USD	6,400		(10,691)
1.19% ²	3-Month LIBOR	8/14/18 ³	8/14/20	USD	5,000		(7,085)
1.24% ¹	3-Month LIBOR	N/A	8/20/20	USD	5,000		2,555
1.26% ¹	3-Month LIBOR	N/A	8/21/20	USD	3,000		290

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

Centrally Cleared Interest Rate Swaps (concluded)

Fixed Rate	Floating Rate	Effective Date	Expiration Date	Notional Amount (000)	Unrealized Appreciation (Depreciation)
1.26% ²	3-Month LIBOR	8/21/18 ³	8/21/20	USD 20,500	\$ (1,219)
1.26% ¹	3-Month LIBOR	N/A	8/23/20	USD 4,860	203
1.31% ¹	3-Month LIBOR	8/31/18 ³	8/31/20	USD 3,500	(2,846)
1.31% ¹	3-Month LIBOR	N/A	8/31/20	USD 1,500	(1,425)
1.33% ¹	3-Month LIBOR	8/31/18 ³	8/31/20	USD 3,240	(3,933)
1.33% ¹	3-Month LIBOR	N/A	8/31/20	USD 3,240	(4,123)
0.78% ¹	Fed Funds Effective Rate plus 0.25%	N/A	2/28/21	USD 26,550	41,963
1.18% ¹	3-Month LIBOR	1/05/17 ³	2/28/21	USD 32,890	28,550
0.00% ²	6-Month EURIBOR	N/A	6/28/21	EUR 3,500	1,270
1.00% ²	3-Month LIBOR	N/A	6/28/21	USD 1,000	(9,058)
0.00% ¹	6-Month EURIBOR	N/A	7/14/21	EUR 2,350	3,076
1.05% ²	3-Month LIBOR	N/A	7/14/21	USD 3,900	(26,655)
0.00% ¹	6-Month EURIBOR	10/19/16 ³	10/19/21	EUR 2,100	(60)
0.08% ²	6-Month EURIBOR	8/14/18 ³	8/14/23	EUR 2,450	(3,265)
1.33% ¹	3-Month LIBOR	12/30/16 ³	8/15/23	USD 9,700	(2,151)
1.40% ¹	3-Month LIBOR	N/A	8/16/26	USD 200	611
1.41% ²	3-Month LIBOR	N/A	8/25/26	USD 1,640	(3,626)
2.41% ¹	3-Month LIBOR	N/A	1/19/46	USD 300	(52,916)
2.33% ¹	3-Month LIBOR	N/A	1/25/46	USD 300	(47,258)
2.25% ¹	3-Month LIBOR	N/A	2/05/46	USD 400	(55,582)
2.16% ¹	3-Month LIBOR	N/A	2/12/46	USD 500	(58,339)
2.11% ¹	3-Month LIBOR	N/A	4/07/46	USD 300	(30,843)
1.96% ¹	3-Month LIBOR	N/A	6/21/46	USD 300	(19,920)
1.76% ¹	3-Month LIBOR	N/A	7/15/46	USD 100	(1,745)
1.72% ¹	3-Month LIBOR	8/25/16 ³	8/25/46	USD 250	(1,523)
Total					\$ 61,726

¹ Trust pays the fixed rate and receives the floating rate.² Trust pays the floating rate and receives the fixed rate.³ Forward swap.

OTC Credit Default Swaps Buy Protection

Issuer/Index	Pay Fixed Rate	Counterparty	Expiration Date	Notional Amount (000)	Value	Premiums Paid	Unrealized Depreciation
Australia & New Zealand Banking Group Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD 1	\$ (5)	\$ 4	\$ (9)
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD 1	(4)	3	(7)
Total					\$ (9)	\$ 7	\$ (16)

OTC Credit Default Swaps Sell Protection

Issuer/Index	Receive Fixed Rate	Counterparty	Expiration Date	Credit Rating ¹	Notional Amount (000) ²	Value	Premiums (Received)	Unrealized Appreciation (Depreciation)
MetLife, Inc.	1.00%	Credit Suisse International	9/20/16	A-	USD 1,080	\$ 2,694	\$ (1,126)	\$ 3,820

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MetLife, Inc.	1.00%	Deutsche Bank AG	9/20/16	A-	USD	1,460	3,642	(1,379)	5,021
MetLife, Inc.	1.00%	Goldman Sachs Bank USA	9/20/16	A-	USD	1,000	2,495	(912)	3,407
MetLife, Inc.	1.00%	Morgan Stanley Capital Services LLC	9/20/16	A-	USD	1,810	4,515	(1,677)	6,192
MetLife, Inc.	1.00%	Morgan Stanley Capital Services LLC	9/20/16	A-	USD	550	1,372	(452)	1,824
MetLife, Inc.	1.00%	Citibank N.A.	12/20/16	A-	USD	595	2,743	(2,691)	5,434
MetLife, Inc.	1.00%	Citibank N.A.	12/20/16	A-	USD	575	2,663	(2,819)	5,482
Markit CMBX North America, Series 8	3.00%	Barclays Bank PLC	10/17/57	NR	USD	5,000	(820,502)	(528,977)	(291,525)
Markit CMBX North America, Series 8	3.00%	Credit Suisse International	10/17/57	NR	USD	2,500	(410,251)	(261,322)	(148,929)
Total							\$ (1,210,629)	\$ (801,355)	\$ (409,274)

¹ Using Standard & Poor's (S&P's) rating of the issuer or the underlying securities of the index, as applicable.

² The maximum potential amount the Trust may pay should a negative credit event take place as defined under the terms of the agreement.

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaps

Fixed Rate	Floating Rate	Counterparty	Effective Date	Expiration Date	Notional Amount (000)	Value	Premiums Paid (Received)	Unrealized Appreciation
SIFMA Rate ¹	3-Month LIBOR	Citibank N.A.	6/09/25 ²	6/09/35	USD 1,500	\$ 26,297		\$ 26,297

¹ Trust pays the fixed rate and receives the floating rate.² Forward swap.

Transactions in Options Written for the Year Ended August 31, 2016

	Contracts	Calls Notional (000)					Premiums	
		AUD	CAD	EUR	GBP	NZD	USD	Received
Outstanding options, beginning of year	449			16,350			\$ 173,900	\$ 2,666,359
Options written	186	41,615		121,550		28,040	534,520	6,975,375
Options exercised						(28,040)	(24,000)	(670,405)
Options expired		(25,425)		(14,160)			(35,380)	(702,766)
Options closed	(635)			(63,740)			(283,110)	(5,206,884)
Outstanding options, end of year		16,190		60,000			\$ 365,930	\$ 3,061,679

	Contracts	Puts Notional (000)					Premiums	
		AUD	CAD	EUR	GBP	NZD	USD	Received
Outstanding options, beginning of year				56,000			\$ 208,200	\$ 4,126,898
Options written	110	14,960	15,285	312,605	34,000	106,570	711,290	10,554,058
Options exercised				(3,630)				(8,166)
Options expired			(15,285)	(54,390)	(24,000)	(78,525)	(57,380)	(1,768,049)
Options closed	(110)	(14,960)		(68,285)		(28,045)	(411,850)	(6,997,257)
Outstanding options, end of year				242,300	10,000		\$ 450,260	\$ 5,907,484

Derivative Financial Instruments Categorized by Risk Exposure

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

Assets	Derivative Financial Instruments	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Futures contracts	Net unrealized appreciation ¹					\$ 195,536		\$ 195,536
Forward foreign currency exchange contracts	Unrealized appreciation on forward foreign currency exchange contracts				\$ 268,565			268,565

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Options purchased	Investments at value unaffiliated ²		214,870	3,010,217	3,225,087
Swaps centrally cleared	Net unrealized appreciation ¹			423,636	423,636
Swaps OTC	Unrealized appreciation on OTC derivatives; Swap premiums paid	\$ 31,187		26,297	57,484
Total		\$ 31,187	\$ 483,435	\$ 3,655,686	\$ 4,170,308

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

Liabilities	Derivative	Financial Instruments	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Futures contracts		Net unrealized depreciation ¹					\$ 233,653		\$ 233,653
Forward foreign currency exchange contracts		Unrealized depreciation on forward foreign currency exchange contracts				\$ 302,820			302,820
Options written		Options written at value				268,654	5,145,424		5,414,078
Swaps	centrally cleared	Net unrealized depreciation ¹		\$ 12,404			361,910		374,314
Swaps	OTC	Unrealized depreciation on OTC derivatives; Swap premiums received		1,241,825					1,241,825
Total				\$ 1,254,229		\$ 571,474	\$ 5,740,987		\$ 7,566,690

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedules of Investments. Only current day's variation margin is reported within the Statements of Assets and Liabilities.

² Includes options purchased at value as reported in the Schedule of Investments.

For the year ended August 31, 2016, the effect of derivative financial instruments in the Statements of Operations was as follows:

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Net Realized Gain (Loss) from:							
Futures contracts					\$ 2,738,560		\$ 2,738,560
Forward foreign currency exchange contracts				\$ 2,418,791			2,418,791
Options purchased ¹				(1,864,389)	(21,275)		(1,885,664)
Options written				1,516,897	2,370,997		3,887,894
Swaps		\$ 241,648			(4,507,611)		(4,265,963)
Total		\$ 241,648		\$ 2,071,299	\$ 580,671		\$ 2,893,618

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Net Change in Unrealized Appreciation (Depreciation) on:							
Futures contracts					\$ 1,159,137		\$ 1,159,137
Forward foreign currency exchange contracts				\$ (230,637)			(230,637)
Options purchased ²				(309,409)	(1,005)		(310,414)
Options written				144,893	2,290,324		2,435,217
Swaps		\$ (509,296)			214,861		(294,435)
Total		\$ (509,296)		\$ (395,153)	\$ 3,663,317		\$ 2,758,868

¹ Options purchased are included in net realized gain (loss) from investments.

² Options purchased are included in net change in unrealized appreciation (depreciation) on investments.

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Futures contracts:							
Average notional value of contracts	long						\$ 299,103,926

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Average notional value of contracts short	\$ 180,387,482
Forward foreign currency exchange contracts:	
Average amounts purchased in USD	\$ 64,786,917
Average amounts sold in USD	\$ 28,779,249
Options:	
Average value of option contracts purchased	\$ 337,444
Average value of option contracts written	\$ 232,344
Average notional value of swaption contracts purchased	\$ 95,586,437
Average notional value of swaption contracts written	\$ 875,476,254
Credit default swaps:	
Average notional value buy protection	\$ 1,898,602
Average notional value sell protection	\$ 12,695,000
Interest rate swaps:	
Average notional value pays fixed rate	\$ 163,197,384
Average notional amount receives fixed rate	\$ 52,841,004

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

Derivative Financial Instruments – Offsetting as of Period End

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

	Assets	Liabilities
Derivative Financial Instruments:		
Futures contracts	\$ 75,335	\$ 3,169
Forward foreign currency exchange contracts	268,565	302,820
Options	3,225,087 ¹	5,414,078
Swaps – centrally cleared	5,906	
Swaps – OTC	57,484	1,241,825
Total derivative assets and liabilities in the Statement of Assets and Liabilities	\$ 3,632,377	\$ 6,961,892
Derivatives not subject to a master netting agreement or similar agreement (MNA)	(105,475)	(3,169)
Total derivative assets and liabilities subject to an MNA	\$ 3,526,902	\$ 6,958,723

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

² Includes unrealized appreciation (depreciation) on OTC swaps and swap premiums paid/received in the Statement of Assets and Liabilities. The following table presents the Trust's derivative assets and liabilities by counterparty net of amounts available for offset under an Master Netting Agreement (MNA) and net of the related collateral received and pledged by the Trust:

Counterparty	Derivative Assets Subject to an MNA by Counterparty	Derivatives Available for Offset ¹	Non-cash Collateral Received	Cash Collateral Received ²	Net Amount of Derivative Assets ³
Bank of America N.A.	\$ 58,646	\$ (36,151)			\$ 22,495
Barclays Bank PLC	642,224	(642,224)			
BNP Paribas S.A.	1,908	(1,908)			
Citibank N.A.	566,770	(427,346)			139,424
Credit Suisse International	3,820	(3,820)			
Deutsche Bank AG	356,396	(356,396)			
Goldman Sachs Bank USA	189,783	(189,783)			
Goldman Sachs International	43,889	(43,889)			
HSBC Bank PLC	88,911	(44,825)			44,086
JPMorgan Chase Bank N.A.	1,311,671	(491,876)		\$ (520,000)	299,795
Morgan Stanley Capital Services LLC	8,016	(8,016)			
UBS AG	38,259	(38,259)			
Wells Fargo Bank N.A.	216,609	(216,609)			
Total	\$ 3,526,902	\$ (2,501,102)		\$ (520,000)	\$ 505,800

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Counterparty	Derivative Liabilities Subject to an MNA by Counterparty	Derivatives Available for Offset ¹	Non-cash Collateral Pledged	Cash Collateral Pledged ⁴	Net Amount of Derivative Liabilities ⁵
Bank of America N.A.	\$ 36,151	\$ (36,151)			
Barclays Bank PLC	2,254,481	(642,224)		\$ (1,612,257)	
BNP Paribas S.A.	2,303	(1,908)			\$ 395
Citibank N.A.	427,346	(427,346)			
Credit Suisse International	411,377	(3,820)		(407,557)	
Deutsche Bank AG	979,949	(356,396)		(623,553)	
Goldman Sachs Bank USA	1,069,069	(189,783)		(879,286)	
Goldman Sachs International	61,223	(43,889)			17,334
HSBC Bank PLC	44,825	(44,825)			
JPMorgan Chase Bank N.A.	491,876	(491,876)			
Morgan Stanley Capital Services LLC	45,545	(8,016)			37,529
Royal Bank of Canada	534,891				534,891
Royal Bank of Scotland PLC	61,749				61,749
Standard Chartered Bank	3,427				3,427
UBS AG	158,197	(38,259)			119,938
Wells Fargo Bank N.A.	376,314	(216,609)			159,705
Total	\$ 6,958,723	\$ (2,501,102)		\$ (3,522,653)	\$ 934,968

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

² Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

See Notes to Financial Statements.

Table of Contents**Schedule of Investments (continued)****BlackRock Core Bond Trust (BHK)**

- ³ Net amount represents the net amount receivable from the counterparty in the event of default.
⁴ Excess of collateral pledged from the individual counterparty is not shown for financial reporting purposes.
⁵ Net amount represents the net amount payable due to the counterparty in the event of default.

Fair Value Hierarchy as of Period End

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

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

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 78,690,093	\$ 6,235,302	\$ 84,925,395
Common Stocks	\$ 79,694	107,729		187,423
Corporate Bonds		505,539,569	7,833,603	513,373,172
Floating Rate Loan Interests		9,091,982	425,295	9,517,277
Foreign Agency Obligations		23,962,151		23,962,151
Municipal Bonds		26,434,074		26,434,074
Non-Agency Mortgage-Backed Securities		105,705,862		105,705,862
Preferred Securities	13,995,334	89,718,310		103,713,644
U.S. Government Sponsored Agency Securities		63,271,495	2	63,271,497
U.S. Treasury Obligations		155,240,411		155,240,411
Short-Term Securities:				
Money Market Funds	12,926,909			12,926,909
Options Purchased:				
Interest rate contracts	24,234	2,985,983		3,010,217
Foreign currency exchange contracts		214,870		214,870
Total	\$ 27,026,171	\$ 1,060,962,529	\$ 14,494,202	\$ 1,102,482,902

Derivative Financial Instruments¹

Assets:				
Credit contracts		\$ 31,180		\$ 31,180
Foreign currency exchange contracts		268,565		268,565
Interest rate contracts	\$ 195,536	449,933		645,469
Liabilities:				
Credit contracts		(452,874)		(452,874)
Foreign currency exchange contracts		(571,474)		(571,474)
Interest rate contracts	(233,653)	(5,507,334)		(5,740,987)
Total	\$ (38,117)	\$ (5,782,004)		\$ (5,820,121)

¹ Derivative financial instruments are swaps, futures contracts, forward foreign currency exchange contracts and options written. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value.

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount, or face value, including accrued interest, for financial statement purposes. As of period end, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

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	Level 1	Level 2	Level 3	Total
Assets:				
Cash	\$ 44,891			\$ 44,891
Foreign currency at value	437,584			437,584
Cash pledged:				
Centrally cleared swaps	1,239,940			1,239,940
Collateral OTC derivatives	4,020,000			4,020,000
Futures contracts	1,349,970			1,349,970
Liabilities:				
Cash received:				
Collateral OTC derivatives		\$ (520,000)		(520,000)
Collateral reverse repurchase agreements		(1,204,000)		(1,204,000)
Reverse repurchase agreements		(288,238,889)		(288,238,889)
Total	\$ 7,092,385	\$ (289,962,889)		\$ (282,870,504)

During the year ended August 31, 2016, there were no transfers between Level 1 and Level 2.

See Notes to Financial Statements.

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Schedule of Investments (concluded)

BlackRock Core Bond Trust (BHK)

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

	Asset- Backed Securities	Corporate Bonds	Floating Rate Loan Interests	Non-Agency Mortgage-Backed Securities	U.S. Government Sponsored Agency Securities	Total
Assets:						
Opening Balance, as of August 31, 2015	\$ 22,613,310	\$ 5,716,325		\$ 8	\$ 357	\$ 28,330,000
Transfers into Level 3						
Transfers out of Level 3 ¹	(11,329,317)					(11,329,317)
Accrued discounts/premiums	(194,024)		\$ 511			(193,513)
Net realized gain	(425,159)			8	4	(425,147)
Net change in unrealized appreciation (depreciation) ^{2,3}	256,242	524,704	3,459	(8)	(355)	784,042
Purchases		1,621,622	421,325			2,042,947
Sales	(4,685,750)	(29,048)		(8)	(4)	(4,714,810)
Closing Balance, as of August 31, 2016	\$ 6,235,302	\$ 7,833,603	\$ 425,295		\$ 2	\$ 14,494,202
Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2016 ²	\$ 329,847	\$ 524,704	\$ 3,459	\$ (8)	\$ (355)	\$ 857,647

¹ As of August 31, 2015, the Trust used significant unobservable inputs in determining the value of certain investments. As of August 31, 2016, the Trust used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in the disclosure hierarchy

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

³ Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments held as of August 31, 2016 is generally due to investments no longer held or categorized as Level 3 at period end. Certain of the Trust's investments that are categorized as Level 3 were valued utilizing third party pricing information without adjustment. Such valuations are based on unobservable inputs. A significant change in third party information inputs could result in a significantly lower or higher value of such Level 3 investments.

See Notes to Financial Statements.

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Consolidated Schedule of Investments August 31, 2016

BlackRock Corporate High Yield Fund, Inc. (HYT)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
Banks 0.2%		
Bank of America Corp.	66,105	\$ 1,066,935
Citigroup, Inc.	21,622	1,032,234
JPMorgan Chase & Co.	15,066	1,016,955
Wells Fargo & Co.	20,755	1,054,354
		4,170,478
Capital Markets 1.9%		
American Capital Ltd. (a)	1,522,327	25,712,103
Goldman Sachs Group, Inc.	5,851	991,510
Morgan Stanley	33,459	1,072,696
Uranium Participation Corp. (a)	176,860	528,665
		28,304,974
Chemicals 0.1%		
Advanced Emissions Solutions, Inc. (a)	168,580	1,250,864
Consumer Finance 1.5%		
Ally Financial, Inc.	1,126,277	22,570,591
Diversified Financial Services 0.1%		
Concrete Investments II S.C.A. (a)	4,997	
Kcad Holdings I Ltd. (a)	2,223,465,984	755,978
		755,978
Diversified Telecommunication Services 0.0%		
Broadview Networks Holdings, Inc. (a)	192,400	250,119
Energy Equipment & Services (b) 0.1%		
Laricina Energy Ltd. (a)	211,764	2
Osum Oil Sands Corp. (a)	400,000	957,755
		957,757
Hotels, Restaurants & Leisure 0.4%		
Amaya, Inc. (a)	377,280	5,664,666
Media 0.0%		
Emmis Communications Corp., Class A (a)	7,210	28,984
Metals & Mining 0.1%		
Peninsula Energy Ltd. (a)	2,051,920	925,273
Oil, Gas & Consumable Fuels 0.3%		
Denbury Resources, Inc. (a)	138,760	419,427
Gener8 Maritime Corp. (a)	965,338	4,836,343
Whiting Petroleum Corp. (a)	16,886	123,099
		5,378,869
Real Estate Investment Trusts (REITs) 0.0%		
Ovation Acquisition I LLC, (Acquired 12/29/15, cost \$187,463) (c)	12,175	12,175
Semiconductors & Semiconductor Equipment 0.0%		
SunPower Corp. (a)	1,025	10,209
Wireless Telecommunication Services 0.2%		
T-Mobile U.S., Inc. (a)	59,550	2,759,547
Total Common Stocks 4.9%		73,040,484
	Par	
	(000)	
Asset-Backed Securities		
Asset-Backed Securities 3.1%		

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ALM Loan Funding,			
Series 2013-7RA (d)(e):			
Class C, 4.16%, 4/24/24	USD	2,340	2,278,658
Class D, 5.71%, 4/24/24		2,360	2,209,253
ALM VII R-2, Ltd., Series 2013-7R2A, Class C, 4.16%, 4/24/24 (d)(e)		500	486,116
ALM XII Ltd., Series 2015-12A (d)(e):			
Class C1, 4.43%, 4/16/27		1,500	1,439,400
Class D, 6.18%, 4/16/27		250	227,188
	Par		
	(000)		Value
Asset-Backed Securities (continued)			
ALM XIV Ltd., Series 2014-14A, Class C, 4.19%, 7/28/26 (d)(e)	USD	500	\$ 484,710
AMMC CLO 18, Ltd., Series 2016-18A, Class D, 5.67%, 5/26/28 (d)(e)		500	498,750
AMMC CLO IX, Ltd., Series 2011-9A (d)(e):			
Class DR, 6.33%, 1/15/22		1,000	1,009,176
Class ER, 8.33%, 1/15/22		1,000	995,560
AMMC CLO Ltd., Series 2014-15A, Class C1, 4.12%, 12/09/26 (d)(e)		1,000	1,000,000
Anchorage Capital CLO 3, Ltd., Series 2014-3A, Class C, 4.24%, 4/28/26 (d)(e)		500	478,739
Anchorage Capital CLO 8, Ltd., Series 2016-8A, Class D, 4.92%, 7/28/28 (d)(e)		1,000	952,500
Apidos CLO XVIII, Series 2014-18A, Class C, 4.35%, 7/22/26 (d)(e)		550	536,037
Ares XXXIX CLO, Ltd., Series 2016-39A, Class E, 7.94%, 7/18/28 (d)(e)		1,000	927,700
Ares XXXVII CLO, Ltd., Series 2015-4A, Class D1, 7.48%, 10/15/26 (d)(e)		500	483,750
Atlas Senior Loan Fund V Ltd., Series 2014-1A, Class C, 3.63%, 7/16/26 (d)(e)		250	249,285
Atlas Senior Loan Fund, Ltd., Series 2012-1A (d)(e):			
Class A3LR, 3.26%, 8/15/24		500	500,000
Class B1LR, 4.66%, 8/15/24		500	500,000
Atrium CDO Corp., Series 9A, Class D, 4.33%, 2/28/24 (d)(e)		750	731,448
Ballyrock CLO, Ltd., Series 2016-1A, Class C, 1.00%, 10/15/28 (d)(e)(f)		1,000	996,500
Benefit Street Partners CLO, Ltd., Series 2014-IVA, Class C, 4.20%, 7/20/26 (d)(e)		500	465,626
BlueMountain CLO Ltd., Series 2015-1A, Class D, 6.12%, 4/13/27 (d)(e)		750	717,053
Carlyle Global Market Strategies CLO Ltd. (d)(e):			
Series 2013-3A, Class B, 3.33%, 7/15/25		500	498,819
Series 2014-5A, Class C, 4.83%, 10/16/25		1,000	999,958
Series 2016-3A, Class D, 1.00%, 10/20/29 (f)		500	483,085
Cedar Funding, Ltd., Series 2014-3A, Class D, 4.36%, 5/20/26 (d)(e)		535	518,612
CIFC Funding Ltd. (d)(e):			
Series 2014-2A, Class A3L, 3.68%, 5/24/26		500	496,043
Series 2014-3A, Class C1, 3.50%, 7/22/26		1,250	1,248,772
Dryden Senior Loan Fund, Series 2014-36A, Class D, 4.54%, 11/09/25 (d)(e)		1,000	967,726
HPS Loan Management 9-2016, Ltd., Series 9A-2016, Class D2, 7.08%, 7/19/27 (d)(e)		800	731,772
LCM X LP, Series 10AR, Class ER, 6.13%, 4/15/22 (d)(e)		1,000	981,855
LCM XIII LP, Series 13A, Class D, 4.49%, 1/19/23 (d)(e)		500	497,533
LCM XV LP, Series 15A, Class C, 3.93%, 8/25/24 (d)(e)		500	500,016
Madison Park Funding Ltd. (d)(e):			
Series 2012-8AR, Class CR, 3.44%, 4/22/22		500	500,102
Series 2012-8AR, Class DR, 4.49%, 4/22/22		250	248,124
Series 2014-14A, Class D, 4.30%, 7/20/26		500	486,198

See Notes to Financial Statements.

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

	Par		
	(000)		Value
Asset-Backed Securities			
Asset-Backed Securities (continued)			
Mill Creek II CLO, Ltd., Series 2016-1A, Class E, 8.37%, 4/20/28 (d)(e)	USD	500	\$ 497,500
Neuberger Berman CLO XIII, Ltd., Series 2012-13A, Class C, 3.56%, 1/23/24 (d)(e)		1,000	1,000,500
Neuberger Berman CLO XVII Ltd., Series 2014-17A, Class D, 4.32%, 8/04/25 (d)(e)		500	469,088
Neuberger Berman CLO XVIII Ltd., Series 2014-18A (d)(e):			
Class B, 3.97%, 11/14/25		500	500,023
Class C, 4.57%, 11/14/25		1,500	1,450,088
Neuberger Berman CLO XX, Ltd., Series 2015-20A, Class E, 7.12%, 1/15/28 (d)(e)		500	467,525
OCP CLO, Series 2014-7A, Class A1A, 2.30%, 10/20/26 (d)(e)		500	500,763
Octagon Investment Partners 26 Ltd., Series 2016-1A, Class D, 5.63%, 4/15/27 (d)(e)		500	500,659
Octagon Investment Partners 27, Ltd., Series 2016-1A, Class E, 7.76%, 7/15/27 (d)(e)		1,000	978,750
Octagon Investment Partners XII Ltd., Series 2012-1AR, Class ER, 6.13%, 5/05/23 (d)(e)		1,200	1,169,370
Octagon Investment Partners XVII, Ltd., Series 2013-1A, Class A2R, 2.44%, 10/25/25 (d)(e)(f)		1,500	1,500,000
Octagon Investment Partners XXII Ltd., Series 2014-1A (d)(e):			
Class C1, 3.95%, 11/25/25		1,000	1,000,180
Class D1, 4.60%, 11/25/25		1,000	956,427
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (e)		200	198,989
OZLM IX Ltd., Series 2014-9A, Class C, 4.30%, 1/20/27 (d)(e)		1,000	945,458
OZLM XII Ltd., Series 2015-12A, Class D, 6.16%, 4/30/27 (d)(e)		250	210,517
Race Point IX CLO, Ltd., Series 2015-9A, Class A1, 2.19%, 4/15/27 (d)(e)		500	499,000
Sound Point CLO XII, Ltd., Series 2016-2A, Class E, 6.88%, 10/20/28 (d)(e)		500	451,694
Symphony CLO Ltd., Series 2016-17A, Class D, 5.50%, 4/15/28 (d)(e)		250	250,347
Symphony CLO XI, Ltd., Series 2013-11A, Class B1, 2.88%, 1/17/25 (d)(e)		500	499,963
Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.21%, 6/10/25 (d)(e)		1,000	962,496
Venture XIX CLO Ltd., Series 2014-19A, Class C, 3.98%, 1/15/27 (d)(e)		700	700,000
Venture XVII CLO, Ltd., Series 2014-17A, Class B1, 2.78%, 7/15/26 (d)(e)		500	499,887
Voya CLO Ltd., Series 2014-4A, Class C, 4.67%, 10/14/26 (d)(e)		1,750	1,719,765
Westcott Park Clo, Ltd., Series 2016-1A (d)(e):			
Class D, 5.01%, 7/20/28		500	494,500
Class E, 7.86%, 7/20/28		500	475,000
Total Asset-Backed Securities 3.1%			46,224,553
Corporate Bonds			
Aerospace & Defense 2.0%			
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)		3,118	2,408,655
		Par	
		(000)	Value
Corporate Bonds			
Aerospace & Defense (continued)			
Bombardier, Inc. (e):			
5.50%, 9/15/18	USD	1,217	\$ 1,250,468
6.00%, 10/15/22		1,212	1,145,340
6.13%, 1/15/23		1,451	1,363,940
7.50%, 3/15/25		3,811	3,620,450
KLX, Inc., 5.88%, 12/01/22 (e)		2,025	2,125,237
Meccanica Holdings USA, Inc., 6.25%, 1/15/40 (e)		100	100,000
TransDigm, Inc.:			
5.50%, 10/15/20		1,563	1,604,029
6.00%, 7/15/22		7,850	8,164,000
6.50%, 7/15/24		4,160	4,316,000
6.38%, 6/15/26 (e)		2,912	2,970,240
			29,068,359
Air Freight & Logistics 0.8%			

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Air Medical Merger Sub Corp., 6.38%, 5/15/23 (e)		1,321	1,291,278
National Air Cargo Group, Inc.:			
11.88%, 5/02/18		536	536,258
11.88%, 5/08/18		555	554,866
XPO Logistics, Inc.:			
7.88%, 9/01/19 (e)		2,958	3,076,320
5.75%, 6/15/21	EUR	383	445,454
6.50%, 6/15/22 (e)	USD	4,105	4,264,069
6.13%, 9/01/23 (e)		1,617	1,661,468
			11,829,713
Airlines 1.8%			
American Airlines Pass-Through Trust, Series 2013-2, Class C, 6.00%, 1/15/17 (e)			
		6,255	6,333,541
Continental Airlines Pass-Through Trust, Series 1997-4, Class B, 6.90%, 7/02/18			
		106	108,368
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18			
		701	721,597
Norwegian Air Shuttle ASA Pass-Through Trust, Series 2016-1, Class B, 7.50%, 5/10/25 (e)			
		1,895	1,868,982
US Airways Pass-Through Trust:			
Series 2012-2, Class C, 5.45%, 6/03/18			
		5,720	5,927,350
Series 2013-1, Class B, 5.38%, 5/15/23			
		4,764	4,931,247
Virgin Australia Trust, Series 2013-1 (e):			
Class C, 7.13%, 10/23/18			
		4,625	4,682,618
Class D, 8.50%, 10/23/16			
		2,743	2,754,119
			27,327,822
Auto Components 1.7%			
Adient Global Holdings Ltd.:			
3.50%, 8/15/24		250	290,407
4.88%, 8/15/26 (e)		2,105	2,133,944
CNH Industrial Finance Europe SA, 2.88%, 5/17/23			
		725	836,102
Faurecia, 3.63%, 6/15/23			
		300	349,694
Fiat Chrysler Finance Europe:			
4.75%, 3/22/21	EUR	400	497,852
4.75%, 7/15/22		1,217	1,504,317
FTE Verwaltungs GmbH, 9.00%, 7/15/20			
		100	117,455
Goodyear Dunlop Tires Europe BV, 3.75%, 12/15/23			
		100	117,986
Goodyear Tire & Rubber Co., 5.00%, 5/31/26			
	USD	471	493,076
Icahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19			
		7,711	7,672,445
Schaeffler Finance BV, 4.75%, 5/15/23 (e)			
		1,440	1,497,600
Schaeffler Holding Finance BV (g):			
(5.75% Cash or 6.50% PIK), 5.75%, 11/15/21			
	EUR	360	435,193
(6.25% Cash), 6.25%, 11/15/19 (e)			
	USD	2,130	2,209,875
(6.75% Cash), 6.75%, 11/15/22 (e)			
		3,951	4,366,169

See Notes to Financial Statements.

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
		(000)	Value
Corporate Bonds			
Auto Components (continued)			
Schaeffler Holding Finance BV (g) (continued):			
(6.88% Cash or 7.63% PIK), 6.88%, 8/15/18 (e)	USD	1,000	\$ 1,025,000
(6.88% Cash), 6.88%, 8/15/18	EUR	510	583,102
UCI International, Inc., 8.63%, 2/15/19 (a)(h)	USD	7,080	1,522,200
ZF North America Capital, Inc., 4.50%, 4/29/22 (e)		321	339,457
			25,991,874
Banks 1.5%			
Allied Irish Banks PLC, 4.13%, 11/26/25 (d)	EUR	820	868,936
Banco Espirito Santo SA (a)(h):			
4.75%, 1/15/18		1,900	487,452
4.00%, 1/21/19		1,100	282,209
Bankia SA, 4.00%, 5/22/24 (d)		1,000	1,111,810
CIT Group, Inc.:			
5.25%, 3/15/18	USD	4,320	4,503,600
6.63%, 4/01/18 (e)		1,400	1,491,700
5.50%, 2/15/19 (e)		6,919	7,325,491
5.00%, 8/01/23		560	593,600
6.00%, 4/01/36		2,800	2,716,000
Commerzbank AG, 7.75%, 3/16/21	EUR	400	539,061
HSH Nordbank AG, 0.50%, 2/14/17 (d)		810	868,187
Ibercaja Banco SA, 5.00%, 7/28/25 (d)		600	621,909
Intesa Sanpaolo SpA, 3.93%, 9/15/26		200	233,541
			21,643,496
Beverages 0.1%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23		275	322,455
Verallia Packaging SASU, 5.13%, 8/01/22		775	925,419
			1,247,874
Biotechnology 0.1%			
Senvion Holding GmbH, 6.63%, 11/15/20		700	820,324
Building Materials 0.1%			
Cemex Finance LLC, 4.63%, 6/15/24		400	464,696
Dry Mix Solutions Investissements SAS, 5.50%, 3/15/23 (d)		200	227,552
Titan Global Finance PLC, 3.50%, 6/17/21		100	114,885
			807,133
Building Products 2.1%			
American Builders & Contractors Supply Co., Inc. (e):			
5.63%, 4/15/21	USD	1,315	1,364,313
5.75%, 12/15/23		982	1,038,465
BMBG Bond Finance SCA, 3.00%, 6/15/21	EUR	225	257,541
Builders FirstSource, Inc., 5.63%, 9/01/24 (e)	USD	1,583	1,610,702
Building Materials Corp. of America, 6.00%, 10/15/25 (e)		4,118	4,514,357
CPG Merger Sub LLC, 8.00%, 10/01/21 (e)		4,330	4,416,600
HeidelbergCement AG, 2.25%, 3/30/23	EUR	425	508,678
Masonite International Corp., 5.63%, 3/15/23 (e)	USD	2,950	3,127,000
Ply Gem Industries, Inc., 6.50%, 2/01/22		4,730	4,883,725
Standard Industries, Inc. (e):			
5.13%, 2/15/21		949	1,002,381
5.50%, 2/15/23		1,576	1,672,530
USG Corp.:			
9.50%, 1/15/18		4,320	4,730,400
5.88%, 11/01/21 (e)		385	403,769

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5.50%, 3/01/25 (e)		1,314	1,425,690
			30,956,151
Capital Markets 2.0%			
American Capital Ltd., 6.50%, 9/15/18 (e)		3,840	3,908,736
		Par	
		(000)	Value
Corporate Bonds			
Capital Markets (continued)			
BCD Acquisition, Inc., 9.63%, 9/15/23 (e)	USD	745	\$ 778,525
Blackstone CQP Holdco LP, 9.30%, 3/19/19		20,290	20,492,983
E*Trade Financial Corp.:			
5.38%, 11/15/22		1,232	1,322,860
4.63%, 9/15/23		2,784	2,889,402
Series A, 0.00%, 8/31/19 (i)(j)		373	947,166
			30,339,672
Chemicals 1.6%			
Axalta Coating Systems LLC, 4.88%, 8/15/24 (e)		1,686	1,757,655
Chemours Co.:			
6.63%, 5/15/23		1,115	1,070,400
7.00%, 5/15/25		1,826	1,747,254
Huntsman International LLC:			
4.88%, 11/15/20		286	296,725
5.13%, 4/15/21	EUR	679	814,195
5.13%, 11/15/22	USD	1,254	1,294,755
Ineos Finance PLC, 4.00%, 5/01/23	EUR	548	626,548
Inovyn Finance PLC, 6.25%, 5/15/21		200	235,918
Momentive Performance Materials, Inc., 3.88%, 10/24/21	USD	4,488	3,709,108
Montichem Holdco 3 SA, 5.25%, 6/15/21	EUR	211	239,361
NOVA Chemicals Corp. (e):			
5.25%, 8/01/23	USD	349	362,088
5.00%, 5/01/25		415	428,487
Platform Specialty Products Corp. (e):			
10.38%, 5/01/21		468	491,400
6.50%, 2/01/22		7,764	7,356,390
PQ Corp., 6.75%, 11/15/22 (e)		2,197	2,328,820
PSPC Escrow Corp., 6.00%, 2/01/23	EUR	394	415,280
WR Grace & Co-Conn, 5.13%, 10/01/21 (e)	USD	232	247,080
			23,421,464
Commercial Services & Supplies 1.5%			
AA Bond Co., Ltd., 5.50%, 7/31/43	GBP	400	538,391
ADS Waste Holdings, Inc., 8.25%, 10/01/20	USD	1,341	1,403,021
ADT Corp.:			
3.50%, 7/15/22		2,787	2,668,552
4.13%, 6/15/23		537	526,260
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.50%, 4/01/23		45	46,631
Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 11.06%, 12/01/18 (g)	EUR	428	473,126
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)	USD	1,875	1,870,313
Iron Mountain Europe PLC, 6.13%, 9/15/22	GBP	100	139,589
Mobile Mini, Inc., 5.88%, 7/01/24	USD	2,683	2,790,320
Mustang Merger Corp., 8.50%, 8/15/21 (e)		2,688	2,808,960
Silk Bidco AS, 7.50%, 2/01/22	EUR	247	295,216
United Rentals North America, Inc.:			
7.63%, 4/15/22	USD	5,555	5,923,019
5.75%, 11/15/24		1,354	1,414,930
Verisure Holding AB, 6.00%, 11/01/22	EUR	775	946,599
			21,844,927
Communications Equipment 2.0%			
Alcatel-Lucent USA, Inc., 6.45%, 3/15/29	USD	6,533	7,104,638
CommScope Technologies Finance LLC, 6.00%, 6/15/25 (e)		2,125	2,255,156
CommScope, Inc. (e):			
4.38%, 6/15/20		2,278	2,357,730
5.50%, 6/15/24		2,169	2,277,450
Nokia OYJ, 6.63%, 5/15/39		3,596	3,919,640
Zayo Group LLC/Zayo Capital, Inc.:			

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6.00%, 4/01/23	4,466	4,644,640
6.38%, 5/15/25	6,837	7,214,471
		29,773,725

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
		(000)	Value
Corporate Bonds			
Construction & Engineering 0.5%			
AECOM Co.:			
5.75%, 10/15/22	USD	716	\$ 758,960
5.88%, 10/15/24		2,124	2,323,125
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (e)		2,187	1,891,755
Engility Corp., 8.88%, 9/01/24 (e)		1,064	1,082,620
Novafives SAS, 4.50%, 6/30/21	EUR	320	331,994
Swissport Investments SA, 6.75%, 12/15/21		827	963,994
Weekley Homes LLC/Weekley Finance Corp., 6.00%, 2/01/23	USD	862	793,040
			8,145,488
Construction Materials 2.2%			
American Tire Distributors, Inc., 10.25%, 3/01/22 (e)		1,839	1,630,972
Beacon Roofing Supply, Inc., 6.38%, 10/01/23		566	608,450
HD Supply, Inc.:			
7.50%, 7/15/20		10,167	10,586,389
5.25%, 12/15/21 (e)		10,967	11,686,655
5.75%, 4/15/24 (e)		3,888	4,140,720
LKQ Italia Bonco SpA, 3.88%, 4/01/24	EUR	500	603,737
Officine MaccaFerri SpA, 5.75%, 6/01/21		300	271,653
PulteGroup, Inc., 5.50%, 3/01/26	USD	1,571	1,680,970
Rexel SA, 3.50%, 6/15/23	EUR	972	1,130,297
			32,339,843
Consumer Finance 2.2%			
Alliance Data Systems Corp. (e):			
5.25%, 12/01/17	USD	150	153,375
5.38%, 8/01/22		503	495,455
Ally Financial, Inc.:			
5.13%, 9/30/24		1,230	1,332,244
4.63%, 3/30/25		2,029	2,105,087
8.00%, 11/01/31		18,930	23,709,825
Navient Corp.:			
6.63%, 7/26/21		1,074	1,107,562
5.50%, 1/25/23		165	156,750
6.13%, 3/25/24		642	616,320
5.88%, 10/25/24		723	681,428
5.63%, 8/01/33		1,821	1,493,220
OneMain Financial Holdings LLC (e):			
6.75%, 12/15/19		915	960,750
7.25%, 12/15/21		275	288,063
			33,100,079
Containers & Packaging 2.3%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
6.75%, 1/31/21 (e)		1,458	1,510,852
4.07%, 5/15/21 (d)(e)		693	705,128
6.00%, 6/30/21 (e)		1,752	1,804,560
4.25%, 1/15/22	EUR	791	915,408
6.75%, 5/15/24		650	784,859
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):			
6.25%, 1/31/19	USD	3,868	3,955,030
4.63%, 5/15/23		1,738	1,768,415
7.25%, 5/15/24		3,608	3,838,010
Ball Corp.:			
5.00%, 3/15/22		843	910,440

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4.00%, 11/15/23		1,374	1,398,045
Beverage Packaging Holdings Luxembourg II SA, 5.63%, 12/15/16 (e)		978	980,445
Crown European Holdings SA:			
4.00%, 7/15/22	EUR	558	697,174
3.38%, 5/15/25		503	594,175
	Par		
Corporate Bonds		(000)	Value
Containers & Packaging (continued)			
JH-Holding Finance SA, (8.25% Cash), 8.25%, 12/01/22 (g)	EUR	300	\$ 359,204
Lecta SA, 6.50%, 8/01/23		125	142,220
Norske Skog, 11.75%, 12/15/19		228	200,279
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer (e):			
4.13%, 7/15/21 (d)	USD	3,894	3,952,410
5.13%, 7/15/23		899	932,713
7.00%, 7/15/24		3,584	3,839,360
Sappi Papier Holding GmbH, 4.00%, 4/01/23	EUR	150	175,683
Sealed Air Corp.:			
4.88%, 12/01/22 (e)	USD	709	744,450
4.50%, 9/15/23	EUR	560	696,112
5.13%, 12/01/24 (e)	USD	1,976	2,114,320
SGD Group SAS, 5.63%, 5/15/19	EUR	205	235,404
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (e)	USD	177	180,540
Smurfit Kappa Acquisitions, 2.75%, 2/01/25	EUR	376	444,063
Stora Enso OYJ, 2.13%, 6/16/23		175	199,658
			34,078,957
Diversified Consumer Services 0.6%			
ADT Corp., 4.88%, 7/15/32 (e)	USD	798	682,290
APX Group, Inc.:			
6.38%, 12/01/19		578	593,167
8.75%, 12/01/20		627	602,704
7.88%, 12/01/22 (e)		975	1,026,187
Cognita Financing PLC, 7.75%, 8/15/21	GBP	225	310,255
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (e)	USD	3,359	3,657,111
Service Corp. International, 5.38%, 5/15/24		1,690	1,812,525
			8,684,239
Diversified Financial Services 2.5%			
Aircastle Ltd.:			
7.63%, 4/15/20		128	147,840
5.13%, 3/15/21		643	697,655
5.50%, 2/15/22		2,119	2,301,764
5.00%, 4/01/23		1,404	1,488,240
Deutsche Bank AG, 4.50%, 5/19/26	EUR	600	647,494
DFC Finance Corp., 12.00%, 6/16/20 (e)(g)	USD	2,083	1,281,151
FBM Finance, Inc., 8.25%, 8/15/21 (e)		625	654,688
Gala Group Finance PLC, 8.88%, 9/01/18	GBP	681	919,885
Garfunkelux Holdco 3 SA, 8.50%, 11/01/22		225	304,322
HRG Group, Inc., 7.88%, 7/15/19		2,745	2,902,837
International Lease Finance Corp.:			
5.88%, 4/01/19		160	172,600
8.25%, 12/15/20		150	179,438
4.63%, 4/15/21		687	728,564
Jefferies Finance LLC/JFIN Co-Issuer Corp. (e):			
7.38%, 4/01/20	USD	2,695	2,573,725
6.88%, 4/15/22		2,552	2,315,940
Lehman Brother Holding Escrow, 1.00%, 9/22/18 (a)(h)		430	31,175
Lehman Brothers Holdings, Inc. (a)(h):			
5.38%, 10/17/16	EUR	350	34,005
4.75%, 1/16/17		1,890	183,624
1.00%, 2/05/17		3,950	385,968
1.00%, 12/31/49	USD	1,535	111,288
Mercury Bondco PLC, (8.25% Cash, 9.00% PIK), 8.25%, 5/30/21 (g)	EUR	564	657,227
MSCI, Inc., 5.75%, 8/15/25 (e)	USD	807	874,586
Pershing Square Holdings, Ltd., 5.50%, 7/15/22 (e)		2,100	2,094,750
ProGroup AG, 5.13%, 5/01/22	EUR	206	246,729

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
		(000)	Value
Corporate Bonds			
Diversified Financial Services (continued)			
Reynolds Group Issuer, Inc.:			
5.75%, 10/15/20	USD	6,454	\$ 6,655,687
8.25%, 2/15/21		6,366	6,620,640
UniCredit SpA:			
6.95%, 10/31/22	EUR	475	605,186
5.75%, 10/28/25 (d)		700	819,000
4.38%, 1/03/27 (d)		675	749,923
WMG Acquisition Corp., 5.00%, 8/01/23 (e)	USD	495	508,613
			37,894,544
Diversified Telecommunication Services 3.0%			
CenturyLink, Inc., 6.45%, 6/15/21			
		6,545	7,031,784
Consolidated Communications, Inc., 6.50%, 10/01/22			
		1,020	989,400
Frontier Communications Corp.:			
8.50%, 4/15/20		2,275	2,454,156
6.25%, 9/15/21		3,005	2,930,837
7.13%, 1/15/23		1,330	1,253,525
7.63%, 4/15/24		1,897	1,783,180
6.88%, 1/15/25		4,331	3,887,073
11.00%, 9/15/25		845	912,600
Level 3 Financing, Inc.:			
5.38%, 8/15/22		315	329,222
5.63%, 2/01/23		2,186	2,289,835
5.13%, 5/01/23		3,232	3,357,240
5.38%, 1/15/24		1,771	1,857,336
5.38%, 5/01/25		4,442	4,664,100
5.25%, 3/15/26 (e)		1,973	2,044,521
OTE PLC, 3.50%, 7/09/20	EUR	300	344,206
SoftBank Group Corp.:			
4.75%, 7/30/25		110	138,804
5.25%, 7/30/27		100	126,464
Telecom Italia Capital SA:			
6.00%, 9/30/34	USD	2,890	2,904,739
7.20%, 7/18/36		690	739,163
Telecom Italia Finance SA, 7.75%, 1/24/33	EUR	380	580,001
Telecom Italia SpA:			
6.38%, 6/24/19	GBP	900	1,323,418
3.25%, 1/16/23	EUR	300	363,564
5.88%, 5/19/23	GBP	400	624,124
Telenet Finance V Luxembourg SCA, 6.75%, 8/15/24	EUR	1,982	2,476,121
			45,405,413
Electric Utilities 0.1%			
Viridian Group FundCo II Ltd., 7.50%, 3/01/20			
		454	539,635
Electrical Equipment 0.2%			
Areva SA, 4.88%, 9/23/24			
		50	54,072
Belden, Inc., 5.50%, 4/15/23			
		672	798,380
Trionista Holdco GmbH, 5.00%, 4/30/20			
		1,405	1,611,544
Trionista TopCo GmbH, 6.88%, 4/30/21			
		418	491,902
			2,955,898
Electronic Equipment, Instruments & Components 0.7%			
CDW LLC/CDW Finance Corp.:			
5.00%, 9/01/23	USD	4,354	4,511,832
5.50%, 12/01/24		5,917	6,341,249

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			10,853,081
Energy Equipment & Services 0.9%			
EnSCO PLC:			
4.70%, 3/15/21		515	444,445
4.50%, 10/01/24		1,189	846,425
5.20%, 3/15/25		932	671,040
Gates Global LLC/Gates Global Co.:			
5.75%, 7/15/22	EUR	110	113,016
6.00%, 7/15/22 (e)	USD	1,247	1,184,650
		Par	
		(000)	Value
Corporate Bonds			
Energy Equipment & Services (continued)			
Genesis Energy LP/Genesis Energy Finance Corp.:			
5.75%, 2/15/21	USD	283	\$ 280,878
6.75%, 8/01/22		1,526	1,556,520
Noble Holding International Ltd.:			
4.63%, 3/01/21		195	163,332
6.95%, 4/01/25		305	248,575
Transocean, Inc.:			
3.75%, 10/15/17		1,339	1,335,652
6.00%, 3/15/18		3,455	3,459,319
7.38%, 4/15/18		175	176,750
8.13%, 12/15/21		553	518,438
5.05%, 10/15/22		1,522	1,213,795
Weatherford International Ltd., 7.75%, 6/15/21		933	923,670
			13,136,505
Environmental, Maintenance, & Security Service 0.0%			
Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18	EUR	380	432,349
Food & Staples Retailing 2.5%			
Albertsons Cos. LLC/Safeway, Inc./New Albertson s, Inc./Albertson s LLC (e):			
6.63%, 6/15/24	USD	1,082	1,161,635
5.75%, 3/15/25		2,651	2,743,785
Bakkavor Finance 2 PLC, 8.25%, 2/15/18	GBP	326	436,430
Casino Guichard Perrachon SA:			
5.98%, 5/26/21	EUR	200	261,270
3.31%, 1/25/23		600	730,783
3.25%, 3/07/24		600	719,105
2.33%, 2/07/25		300	337,742
4.05%, 8/05/26		200	233,701
Dollar Tree, Inc.:			
5.25%, 3/01/20	USD	262	272,807
5.75%, 3/01/23		13,049	14,043,986
Family Dollar Stores, Inc., 5.00%, 2/01/21		1,434	1,559,475
R&R Ice Cream PLC, (9.25% Cash or 10.00% PIK), 9.25%, 5/15/18 (g)	EUR	823	922,045
Rite Aid Corp.:			
9.25%, 3/15/20	USD	2,080	2,194,400
6.75%, 6/15/21		1,091	1,149,641
6.13%, 4/01/23 (e)		9,022	9,739,971
Tesco Corporate Treasury Services PLC, 2.50%, 7/01/24	EUR	130	149,494
Tesco PLC:			
5.00%, 3/24/23	GBP	100	145,451
6.00%, 12/14/29		200	308,167
			37,109,888
Food Products 1.7%			
Acosta, Inc., 7.75%, 10/01/22 (e)	USD	3,347	3,091,791
Aramark Services, Inc.:			
5.75%, 3/15/20		321	330,630
5.13%, 1/15/24		1,712	1,775,130
5.13%, 1/15/24 (e)		934	968,441
Darling Global Finance BV, 4.75%, 5/30/22	EUR	100	116,899
FAGE International SA/FAGE USA Dairy Industry, Inc., 5.63%, 8/15/26 (e)	USD	1,544	1,596,110
JBS USA LLC/JBS USA Finance, Inc. (e):			
7.25%, 6/01/21		340	351,900
5.75%, 6/15/25		1,860	1,887,900
Pinnacle Foods Finance Corp., 5.88%, 1/15/24 (e)		445	479,488

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Post Holdings, Inc. (e):		
7.75%, 3/15/24	4,599	5,110,639
8.00%, 7/15/25	1,826	2,086,205
5.00%, 8/15/26	2,709	2,702,227

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
		(000)	Value
Corporate Bonds			
Food Products (continued)			
Smithfield Foods, Inc.:			
5.88%, 8/01/21 (e)	USD	891	\$ 931,095
6.63%, 8/15/22		1,516	1,606,960
TreeHouse Foods, Inc., 6.00%, 2/15/24 (e)		976	1,061,400
WhiteWave Foods Co., 5.38%, 10/01/22		1,255	1,415,013
			25,511,828
Forest Products 0.0%			
Tereos Finance Groupe I SA, 4.13%, 6/16/23	EUR	400	466,236
Health Care Equipment & Supplies 0.9%			
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (e)	USD	3,373	3,018,835
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (e)		6,387	5,620,560
Fresenius Medical Care US Finance, Inc., 5.75%, 2/15/21 (e)		1,580	1,793,300
IDH Finance PLC, 6.25%, 8/15/22	GBP	225	294,099
Mallinckrodt International Finance SA/Mallinckrodt CB LLC (e):			
4.88%, 4/15/20	USD	980	1,002,050
5.75%, 8/01/22		1,250	1,254,688
Teleflex, Inc., 4.88%, 6/01/26		684	713,070
			13,696,602
Health Care Providers & Services 6.8%			
Acadia Healthcare Co., Inc.:			
5.13%, 7/01/22		502	500,745
5.63%, 2/15/23		1,378	1,402,115
6.50%, 3/01/24		434	456,243
Alere, Inc., 6.38%, 7/01/23 (e)		2,503	2,559,317
Amsurg Corp., 5.63%, 7/15/22		5,476	5,653,970
Centene Corp.:			
5.63%, 2/15/21		2,516	2,676,395
4.75%, 5/15/22		2,852	2,962,515
6.13%, 2/15/24		1,484	1,617,560
CHS/Community Health Systems, Inc.:			
5.13%, 8/15/18		427	432,338
6.88%, 2/01/22		3,208	2,662,640
DaVita HealthCare Partners, Inc.:			
5.13%, 7/15/24		1,398	1,443,435
5.00%, 5/01/25		3,899	3,951,636
Envision Healthcare Corp., 5.13%, 7/01/22 (e)		835	843,350
HCA Holdings, Inc., 6.25%, 2/15/21		5	5,413
HCA, Inc.:			
3.75%, 3/15/19		2,911	3,001,969
6.50%, 2/15/20		4,735	5,232,175
7.50%, 2/15/22		1,059	1,207,260
5.88%, 3/15/22		1,840	2,024,000
4.75%, 5/01/23		512	535,680
5.88%, 5/01/23		4,096	4,352,000
5.00%, 3/15/24		1,955	2,072,300
5.38%, 2/01/25		6,160	6,344,800
5.25%, 4/15/25		813	870,926
5.88%, 2/15/26		3,125	3,304,687
5.25%, 6/15/26		4,406	4,708,912
4.50%, 2/15/27		2,772	2,796,255
HealthSouth Corp.:			
5.13%, 3/15/23		2,840	2,875,500
5.75%, 11/01/24		2,360	2,447,320
5.75%, 9/15/25		1,670	1,747,238

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Hologic, Inc., 5.25%, 7/15/22 (e)		2,620	2,787,025
MEDNAX, Inc., 5.25%, 12/01/23 (e)		1,134	1,193,535
MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (e)		2,051	2,204,825
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (e)		2,444	2,489,825

Par

Corporate Bonds		(000)	Value
Health Care Providers & Services (continued)			
Sterigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (e)	USD	424	\$ 443,114
Surgery Center Holdings, Inc., 8.88%, 4/15/21 (e)		388	414,190
Surgical Care Affiliates, Inc., 6.00%, 4/01/23 (e)		2,641	2,773,050
Tenet Healthcare Corp.:			
6.25%, 11/01/18		1,308	1,396,290
4.75%, 6/01/20		1,805	1,850,125
4.15%, 6/15/20 (d)		1,432	1,433,790
6.00%, 10/01/20		3,835	4,050,719
4.50%, 4/01/21		74	74,703
4.38%, 10/01/21		525	526,806
8.13%, 4/01/22		1,933	1,957,162
6.75%, 6/15/23		6,195	5,892,994
Voyage Care Bondco PLC, 6.50%, 8/01/18	GBP	586	765,273
WellCare Health Plans, Inc., 5.75%, 11/15/20	USD	1,066	1,101,978

102,044,098

Health Care Technology 0.1%			
IMS Health, Inc., 6.00%, 11/01/20 (e)		795	809,906
Hotels, Restaurants & Leisure 4.0%			
Boyd Gaming Corp., 6.88%, 5/15/23		1,096	1,183,680
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20		3,693	3,748,395
Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(g)		654	650,730
Cedar Fair LP/Canada's Wonderland Co., 5.38%, 6/01/24		1,070	1,131,525
Cirsa Funding Luxembourg SA:			
5.75%, 5/15/21	EUR	225	266,035
5.88%, 5/15/23		206	241,352
Codere Finance 2 Luxembourg SA (5.50% Cash or 3.50% PIK) (g):			
9.00%, 6/30/21 (e)	USD	154	158,620
9.00%, 6/30/21		85	87,866
CPUK Finance Ltd., 7.00%, 2/28/42	GBP	275	385,889
Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (j)		400	413,905
ESH Hospitality, Inc., 5.25%, 5/01/25 (e)	USD	4,185	4,183,703
Gala Electric Casinos Ltd., 11.50%, 6/01/19	GBP	426	576,676
International Game Technology PLC:			
6.25%, 2/15/22 (e)	USD	400	431,000
4.75%, 2/15/23	EUR	310	379,781
KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC (e):			
5.00%, 6/01/24	USD	255	267,424
5.25%, 6/01/26		1,551	1,647,937
MGM Resorts International:			
8.63%, 2/01/19		790	893,687
6.75%, 10/01/20		3,912	4,371,660
6.63%, 12/15/21		1,130	1,268,425
4.63%, 9/01/26		1,414	1,399,860
MGP Escrow Issuer LLC/MGP Escrow Co-Issuer, Inc., 5.63%, 5/01/24 (e)		8,737	9,479,645
New Red Finance, Inc., 6.00%, 4/01/22 (e)		4,455	4,661,044
Pizzaexpress Financing 2 PLC, 6.63%, 8/01/21	GBP	300	391,992
PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20	EUR	439	510,683
Regal Entertainment Group, 5.75%, 2/01/25	USD	489	497,558
Sabre GLBL, Inc. (e):			
5.38%, 4/15/23		1,516	1,567,165
5.25%, 11/15/23		807	829,193
Schumann SpA, 7.00%, 7/31/23	EUR	175	201,051
Scientific Games International, Inc.:			
7.00%, 1/01/22 (e)	USD	1,521	1,616,062
10.00%, 12/01/22		1,908	1,764,900

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
		(000)	Value
Corporate Bonds			
Hotels, Restaurants & Leisure (continued)			
Six Flags Entertainment Corp., 5.25%, 1/15/21 (e)	USD	3,247	\$ 3,360,645
Station Casinos LLC, 7.50%, 3/01/21		5,785	6,151,734
Tropicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(h)		1,850	
Unique Pub Finance Co. PLC:			
Series A3, 6.54%, 3/30/21	GBP	756	1,058,052
Series A4, 5.66%, 6/30/27		774	1,053,402
Series N, 6.46%, 3/30/32		1,000	1,078,876
Vue International Bidco PLC, 7.88%, 7/15/20		520	713,565
Yum! Brands, Inc.:			
3.75%, 11/01/21	USD	526	532,575
3.88%, 11/01/23		195	193,050
			59,349,342
Household Durables 2.0%			
Beazer Homes USA, Inc., 6.63%, 4/15/18		215	219,031
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 7/01/22 (e)		1,604	1,612,020
CalAtlantic Group, Inc.:			
8.38%, 1/15/21		2,680	3,195,900
5.25%, 6/01/26		710	720,650
DR Horton, Inc., 4.00%, 2/15/20		2,408	2,522,380
Lennar Corp.:			
4.50%, 11/15/19		2,482	2,621,613
4.75%, 4/01/21		1,909	2,048,357
4.75%, 11/15/22		158	166,295
4.88%, 12/15/23		968	1,013,980
PulteGroup, Inc., 6.38%, 5/15/33		2,805	2,952,262
Riverbed Technology, Inc., 8.88%, 3/01/23 (e)		1,502	1,610,895
Ryland Group, Inc., 6.63%, 5/01/20		1,160	1,302,100
Standard Pacific Corp.:			
10.75%, 9/15/16		3,420	3,424,275
5.88%, 11/15/24		2,360	2,548,800
TRI Pointe Group, Inc.:			
4.38%, 6/15/19		1,060	1,089,150
4.88%, 7/01/21		1,275	1,313,250
5.88%, 6/15/24		1,540	1,609,300
			29,970,258
Household Products 0.6%			
Prestige Brands, Inc., 6.38%, 3/01/24 (e)		1,026	1,095,255
Spectrum Brands, Inc.:			
6.38%, 11/15/20		1,635	1,698,356
6.63%, 11/15/22		1,385	1,481,950
6.13%, 12/15/24		1,832	1,976,270
5.75%, 7/15/25		1,721	1,865,134
Tempur Sealy International, Inc., 5.50%, 6/15/26 (e)		944	986,008
			9,102,973
Independent Power and Renewable Electricity Producers 1.5%			
Calpine Corp.:			
6.00%, 1/15/22 (e)		356	373,355
5.38%, 1/15/23		514	514,319
5.88%, 1/15/24 (e)		1,999	2,113,942
5.75%, 1/15/25		1,856	1,849,040
Dynergy, Inc.:			
6.75%, 11/01/19		4,240	4,346,000
7.38%, 11/01/22		1,735	1,713,312

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7.63%, 11/01/24	190	186,200
MPM Escrow LLC, 8.88%, 10/15/20	3,738	
NRG Energy, Inc.:		
8.25%, 9/01/20	155	159,263
7.88%, 5/15/21	826	861,105
6.63%, 3/15/23	210	214,200
6.25%, 5/01/24	185	183,613
	Par	

Corporate Bonds		(000)	Value
Independent Power and Renewable Electricity Producers (continued)			
NRG Energy, Inc. (continued):			
7.25%, 5/15/26 (e)	USD	1,452	\$ 1,507,902
6.63%, 1/15/27 (e)		4,973	4,982,300
NRG Yield Operating LLC, 5.38%, 8/15/24		645	672,412
QEP Resources, Inc., 5.38%, 10/01/22		2,563	2,537,370

22,214,333

Insurance 0.9%			
Assicurazioni Generali SpA, 5.00%, 6/08/48 (d)	EUR	400	460,123
BNP Paribas Cardif SA, 4.03% (d)(k)		100	112,833
Credit Agricole Assurances SA, 4.50% (d)(k)		200	228,389
HUB International Ltd. (e):			
9.25%, 2/15/21	USD	874	922,070
7.88%, 10/01/21		5,484	5,607,390
Old Mutual PLC, 8.00%, 6/03/21	GBP	100	150,745
Pension Insurance Corp. PLC, 6.50%, 7/03/24		275	362,844
Radian Group, Inc., 7.00%, 3/15/21	USD	366	411,750
TMF Group Holding BV, 9.88%, 12/01/19	EUR	570	679,741
Trader Corp., 9.88%, 8/15/18 (e)	USD	913	935,825
Wayne Merger Sub LLC, 8.25%, 8/01/23 (e)		2,687	2,777,350

12,649,060

Internet Software & Services 0.4%			
Equinix, Inc.:			
5.38%, 1/01/22		1,110	1,185,613
5.88%, 1/15/26		2,567	2,796,413
Netflix, Inc.:			
5.50%, 2/15/22		2,087	2,243,525
5.75%, 3/01/24		235	253,800
5.88%, 2/15/25		2	2,170

6,481,521

IT Services 2.9%			
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)		1,349	1,396,215
First Data Corp. (e):			
5.38%, 8/15/23		5,725	5,939,687
7.00%, 12/01/23		13,314	13,946,415
5.75%, 1/15/24		16,685	17,081,269
Western Digital Corp., 10.50%, 4/01/24 (e)		751	848,630
WEX, Inc., 4.75%, 2/01/23 (e)		4,804	4,731,940

43,944,156

Machinery 0.2%			
Gardner Denver, Inc., 6.88%, 8/15/21 (e)		730	673,425
SPX FLOW, Inc. (e):			
5.63%, 8/15/24		993	1,020,308
5.88%, 8/15/26		993	1,025,272
Trinseo Materials Operating SCA/Trinseo Materials Finance, Inc., 6.38%, 5/01/22	EUR	490	579,638

3,298,643

Media 15.6%			
Altice Financing SA:			
6.50%, 1/15/22 (e)	USD	1,945	2,047,112
5.25%, 2/15/23	EUR	485	570,775
7.50%, 5/15/26 (e)	USD	1,259	1,325,098
Altice Luxembourg SA:			

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7.75%, 5/15/22 (e)		2,649	2,819,529
6.25%, 2/15/25	EUR	342	376,715
7.63%, 2/15/25 (e)	USD	653	670,958
Altice US Finance I Corp. (e):			
5.38%, 7/15/23		6,270	6,559,987
5.50%, 5/15/26		2,435	2,568,925
AMC Networks, Inc.:			
4.75%, 12/15/22		1,613	1,661,390
5.00%, 4/01/24		756	774,900

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
		(000)	Value
Corporate Bonds			
Media (continued)			
Cablevision Systems Corp.:			
8.63%, 9/15/17	USD	783	\$ 832,133
7.75%, 4/15/18		1,393	1,487,028
8.00%, 4/15/20		810	862,650
CCO Holdings LLC/CCO Holdings Capital Corp.:			
5.25%, 9/30/22		1,235	1,296,750
5.13%, 5/01/23 (e)		678	713,385
5.88%, 4/01/24 (e)		3,589	3,867,147
5.75%, 2/15/26 (e)		1,227	1,312,890
5.50%, 5/01/26 (e)		3,108	3,290,595
5.88%, 5/01/27 (e)		6,267	6,705,690
Cellnex Telecom SA, 2.38%, 1/16/24	EUR	200	230,140
Cequel Communications Holdings I LLC/Cequel Capital Corp. (e):			
5.13%, 12/15/21	USD	4,672	4,716,215
7.75%, 7/15/25		6,029	6,586,682
Clear Channel International BV, 8.75%, 12/15/20 (e)		3,146	3,334,760
Clear Channel Worldwide Holdings, Inc.:			
6.50%, 11/15/22		15,207	15,810,976
Series B, 7.63%, 3/15/20		5,090	5,128,175
Columbus Cable Barbados Ltd., 7.38%, 3/30/21 (e)		2,647	2,832,290
CSC Holdings LLC:			
10.13%, 1/15/23 (e)		4,025	4,596,047
5.25%, 6/01/24		5,315	5,172,133
6.63%, 10/15/25 (e)		2,461	2,673,261
10.88%, 10/15/25 (e)		4,008	4,699,380
DISH DBS Corp.:			
4.25%, 4/01/18		3,209	3,299,430
6.75%, 6/01/21		134	143,966
5.88%, 7/15/22		145	147,900
5.00%, 3/15/23		5,022	4,834,177
5.88%, 11/15/24		1,001	987,236
7.75%, 7/01/26 (e)		3,927	4,190,070
DISH Network Corp., 3.38%, 8/15/26 (e)(j)		1,894	1,975,679
eircom Finance DAC, 4.50%, 5/31/22	EUR	300	342,087
Gray Television, Inc.:			
7.50%, 10/01/20	USD	1,318	1,370,720
5.88%, 7/15/26 (e)		554	577,545
Hughes Satellite Systems Corp. (e):			
5.25%, 8/01/26		1,503	1,490,961
6.63%, 8/01/26		856	849,580
iHeartCommunications, Inc.:			
9.00%, 12/15/19		1,292	1,044,905
9.00%, 3/01/21		241	180,750
9.00%, 9/15/22		3,845	2,816,462
10.63%, 3/15/23		770	567,875
Intelsat Jackson Holdings SA:			
7.25%, 10/15/20		2,929	2,277,297
5.50%, 8/01/23		2,761	1,884,383
Lamar Media Corp., 5.75%, 2/01/26		526	568,738
LGE HoldCo VI BV, 7.13%, 5/15/24	EUR	300	378,974
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance,			
7.88%, 5/15/24 (e)	USD	639	683,730
MDC Partners, Inc., 6.50%, 5/01/24 (e)		2,992	2,842,400
Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (e)		3,901	4,086,297
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (e)		2,039	2,069,585
National CineMedia LLC, 5.75%, 8/15/26 (e)		605	620,881
Nexstar Escrow Corp., 5.63%, 8/01/24 (e)		1,669	1,702,380

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Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (e)		5,232	5,375,200
Numericable Group SA, 5.38%, 5/15/22	EUR	280	327,755
		Par	
		(000)	Value
Corporate Bonds			
Media (continued)			
Outfront Media Capital LLC/Outfront Media Capital Corp.:			
5.25%, 2/15/22	USD	650	\$ 680,875
5.63%, 2/15/24		1,064	1,131,830
Play Finance 2 SA, 5.25%, 2/01/19	EUR	1,070	1,224,862
Radio One, Inc., 7.38%, 4/15/22 (e)	USD	805	815,063
RCN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (e)		1,130	1,204,863
SFR Group SA:			
6.00%, 5/15/22 (e)		4,689	4,792,158
5.63%, 5/15/24	EUR	1,460	1,726,271
7.38%, 5/01/26 (e)	USD	10,344	10,680,180
Sirius XM Radio, Inc. (e):			
4.25%, 5/15/20		2,204	2,248,080
5.75%, 8/01/21		1,811	1,892,495
4.63%, 5/15/23		345	348,881
Sterling Entertainment Corp., 9.75%, 12/15/19		4,810	4,761,900
TEGNA, Inc.:			
5.13%, 10/15/19		857	881,639
4.88%, 9/15/21 (e)		1,827	1,895,513
5.50%, 9/15/24 (e)		1,308	1,379,940
Townsquare Media, Inc., 6.50%, 4/01/23 (e)		517	520,878
Tribune Media Co., 5.88%, 7/15/22		4,670	4,775,075
United Group BV, 7.88%, 11/15/20	EUR	350	410,084
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:			
5.50%, 1/15/23 (e)	USD	4,302	4,527,855
5.63%, 4/15/23	EUR	166	199,903
4.00%, 1/15/25		1,411	1,672,426
5.00%, 1/15/25 (e)	USD	1,354	1,411,545
4.63%, 2/15/26	EUR	100	121,584
3.50%, 1/15/27		400	462,912
Univision Communications, Inc. (e):			
8.50%, 5/15/21	USD	784	815,360
5.13%, 5/15/23		10,883	11,318,320
5.13%, 2/15/25		7,930	8,286,850
UPCB Finance IV Ltd., 4.00%, 1/15/27	EUR	400	457,223
Virgin Media Finance PLC:			
4.50%, 1/15/25		183	211,272
5.75%, 1/15/25 (e)	USD	2,405	2,447,087
Virgin Media Secured Finance PLC:			
6.00%, 4/15/21	GBP	2,432	3,347,873
5.25%, 1/15/26 (e)	USD	486	496,935
5.50%, 8/15/26 (e)		1,144	1,195,480
4.88%, 1/15/27	GBP	200	275,105
6.25%, 3/28/29		829	1,203,448
WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (e)	USD	4,428	4,621,725
Wind Acquisition Finance SA:			
4.75%, 7/15/20 (e)		250	253,125
7.00%, 4/23/21	EUR	400	464,027
7.38%, 4/23/21 (e)	USD	1,265	1,302,950
Ziggo Bond Finance BV:			
4.63%, 1/15/25	EUR	159	179,574
5.88%, 1/15/25 (e)	USD	2,643	2,656,215
			232,460,060
Metals & Mining 7.0%			
Alcoa, Inc.:			
6.15%, 8/15/20		1,330	1,452,613
5.13%, 10/01/24		3,854	4,065,970
5.90%, 2/01/27		215	230,588
6.75%, 1/15/28		477	530,663
5.95%, 2/01/37		264	266,558

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par		
		(000)		Value
Corporate Bonds				
Metals & Mining (continued)				
Anglo American Capital PLC:				
6.88%, 5/01/18	GBP	100	\$	140,704
2.50%, 9/18/18	EUR	100		113,645
2.75%, 6/07/19		210		240,702
1.50%, 4/01/20		800		869,957
3.63%, 5/14/20 (e)	USD	1,116		1,104,840
4.45%, 9/27/20 (e)		412		416,120
2.88%, 11/20/20	EUR	300		337,893
3.50%, 3/28/22		100		112,726
4.13%, 9/27/22 (e)	USD	1,656		1,618,740
3.25%, 4/03/23	EUR	100		110,214
ArcelorMittal:				
6.13%, 6/01/18	USD	2,342		2,476,665
7.25%, 2/25/22		115		129,375
8.00%, 10/15/39		400		430,000
7.75%, 3/01/41		1,305		1,357,200
Constellium NV:				
7.88%, 4/01/21 (e)		357		386,453
4.63%, 5/15/21	EUR	100		104,283
8.00%, 1/15/23 (e)	USD	6,525		6,655,500
5.75%, 5/15/24 (e)		4,689		4,337,325
First Quantum Minerals Ltd. (e):				
7.00%, 2/15/21		392		340,060
7.25%, 5/15/22		1,883		1,614,672
Freeport-McMoRan, Inc.:				
2.30%, 11/14/17		1,337		1,313,602
2.38%, 3/15/18		13,439		13,220,616
3.10%, 3/15/20		820		754,400
4.00%, 11/14/21		3,313		3,031,395
3.55%, 3/01/22		4,396		3,835,510
3.88%, 3/15/23		6,919		5,933,042
5.40%, 11/14/34		689		537,420
5.45%, 3/15/43		2,457		1,879,605
Glencore Finance Europe SA, 3.38%, 9/30/20	EUR	200		241,495
Joseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (e)	USD	1,378		1,515,800
Kaiser Aluminum Corp., 5.88%, 5/15/24 (e)		773		819,380
Novelis Corp., 6.25%, 8/15/24 (e)		7,660		7,985,550
Novelis, Inc., 8.75%, 12/15/20		9,952		10,424,720
Outokumpu OYJ, 7.25%, 6/16/21	EUR	175		203,815
Steel Dynamics, Inc.:				
5.13%, 10/01/21	USD	3,085		3,208,400
6.38%, 8/15/22		1,345		1,418,975
5.25%, 4/15/23		949		986,960
5.50%, 10/01/24		1,540		1,624,700
Teck Resources Ltd.:				
3.00%, 3/01/19		1,460		1,416,200
8.00%, 6/01/21 (e)		762		822,484
3.75%, 2/01/23		1,265		1,084,738
8.50%, 6/01/24 (e)		3,290		3,701,250
6.00%, 8/15/40		2,074		1,679,940
6.25%, 7/15/41		2,085		1,724,034
5.20%, 3/01/42		760		556,700
United States Steel Corp., 8.38%, 7/01/21 (e)		2,224		2,418,600
Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (e)		2,990		3,079,700
				104,862,497
Multiline Retail 0.4%				

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CST Brands, Inc., 5.00%, 5/01/23	653	690,548
Dufry Finance SCA, 5.50%, 10/15/20 (e)	1,927	1,979,992
Neiman Marcus Group Ltd., 8.00%, 10/15/21 (e)	4,467	3,822,412
		6,492,952
Offshore Drilling & Other Services 0.1%		
Sensata Technologies BV, 5.63%, 11/01/24 (e)	903	957,180
	Par	
	(000)	Value
Corporate Bonds		
Oil, Gas & Consumable Fuels 13.5%		
Antero Resources Corp., 5.63%, 6/01/23	USD 269	\$ 269,673
California Resources Corp., 8.00%, 12/15/22 (e)	3,808	2,570,400
Carrizo Oil & Gas, Inc.:		
7.50%, 9/15/20	672	690,480
6.25%, 4/15/23	2,334	2,304,825
Cenovus Energy, Inc.:		
5.70%, 10/15/19	312	335,308
5.20%, 9/15/43	110	96,720
Cheniere Corpus Christi Holdings LLC, 7.00%, 6/30/24 (e)	3,678	3,935,460
Chesapeake Energy Corp.:		
6.50%, 8/15/17	225	226,688
3.93%, 4/15/19 (d)	6,292	5,694,260
6.63%, 8/15/20	910	809,900
6.88%, 11/15/20	970	851,175
Concho Resources, Inc., 6.50%, 1/15/22	222	230,880
CONSOL Energy, Inc.:		
5.88%, 4/15/22	11,942	10,807,510
8.00%, 4/01/23	116	113,100
Continental Resources, Inc.:		
5.00%, 9/15/22	1,650	1,596,375
4.50%, 4/15/23	1,069	1,007,532
3.80%, 6/01/24	3,964	3,577,510
4.90%, 6/01/44	512	427,520
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp.:		
6.00%, 12/15/20	230	226,550
6.25%, 4/01/23	175	170,625
CrownRock LP/CrownRock Finance, Inc. (e):		
7.13%, 4/15/21	3,208	3,336,320
7.75%, 2/15/23	1,064	1,130,500
DCP Midstream LLC (e):		
6.45%, 11/03/36	840	812,700
6.75%, 9/15/37	1,400	1,358,000
Denbury Resources, Inc., 9.00%, 5/15/21 (e)	2,046	2,102,265
Diamondback Energy, Inc., 7.63%, 10/01/21	1,770	1,877,306
Encana Corp.:		
3.90%, 11/15/21	1,015	1,003,541
6.50%, 8/15/34	1,270	1,282,116
6.63%, 8/15/37	1,042	1,056,223
6.50%, 2/01/38	3,034	3,036,518
5.15%, 11/15/41	1,203	1,055,657
Energy Transfer Equity LP:		
7.50%, 10/15/20	405	443,475
5.88%, 1/15/24	4,667	4,783,675
5.50%, 6/01/27	1,965	1,969,912
Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (e)	1,468	1,482,680
Freeport-McMoran Oil & Gas LLC/FCX Oil & Gas, Inc., 6.88%, 2/15/23	1,612	1,567,670
Genesis Energy LP/Genesis Energy Finance Corp.:		
6.00%, 5/15/23	428	425,860
5.63%, 6/15/24	445	428,313
Gulfport Energy Corp.:		
7.75%, 11/01/20	2,137	2,222,480
6.63%, 5/01/23	114	117,135
Halcon Resources Corp., 8.63%, 2/01/20 (g)	1,185	1,125,750
Hilcorp Energy I LP/Hilcorp Finance Co. (e):		
7.63%, 4/15/21	240	246,600
5.00%, 12/01/24	1,758	1,705,260
MEG Energy Corp. (e):		
6.50%, 3/15/21	4,781	3,920,420

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6.38%, 1/30/23	575	448,500
7.00%, 3/31/24	4,923	3,963,015

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
		(000)	Value
Corporate Bonds			
Oil, Gas & Consumable Fuels (continued)			
Memorial Production Partners LP/Memorial Production Finance Corp.:			
7.63%, 5/01/21	USD	995	\$ 507,450
6.88%, 8/01/22		852	421,740
Memorial Resource Development Corp., 5.88%, 7/01/22		4,621	4,667,210
Murphy Oil Corp., 6.88%, 8/15/24		1,356	1,418,036
NGPL PipeCo LLC (e):			
7.12%, 12/15/17		14,746	15,391,137
9.63%, 6/01/19		3,476	3,649,800
7.77%, 12/15/37		1,463	1,570,896
Noble Holding US Corp/Noble Drilling Services 6 LLC/Noble Drilling Holding LLC,			
7.50%, 3/15/19		720	727,200
Oasis Petroleum, Inc.:			
7.25%, 2/01/19		205	201,925
6.50%, 11/01/21		3,886	3,584,835
6.88%, 3/15/22		1,064	989,520
6.88%, 1/15/23		480	442,800
OHL Investments SA, Series OHL, 4.00%, 4/25/18 (j)	EUR	300	301,841
ONEOK, Inc.:			
4.25%, 2/01/22	USD	450	435,375
7.50%, 9/01/23		1,400	1,550,500
Parsley Energy LLC/Parsley Finance Corp. (e):			
7.50%, 2/15/22		3,361	3,545,855
6.25%, 6/01/24		748	772,310
PDC Energy, Inc., 7.75%, 10/15/22		1,625	1,706,250
QEP Resources, Inc.:			
6.88%, 3/01/21		240	250,920
5.25%, 5/01/23		2,190	2,146,200
Range Resources Corp.:			
5.75%, 6/01/21		568	576,520
5.00%, 8/15/22		530	524,700
5.00%, 3/15/23		1,960	1,935,500
Rockies Express Pipeline LLC (e):			
6.00%, 1/15/19		574	604,135
5.63%, 4/15/20		265	277,256
6.88%, 4/15/40		3,820	3,858,200
RSP Permian, Inc., 6.63%, 10/01/22		2,065	2,147,600
Sabine Pass Liquefaction LLC:			
5.63%, 2/01/21		2,043	2,145,150
6.25%, 3/15/22		406	434,420
5.63%, 4/15/23		3,087	3,249,067
5.75%, 5/15/24		5,824	6,188,000
5.63%, 3/01/25		567	599,603
5.88%, 6/30/26 (e)		3,524	3,770,680
Sanchez Energy Corp.:			
7.75%, 6/15/21		138	120,060
6.13%, 1/15/23		6,650	5,253,500
SBA Communications Corp., 4.88%, 9/01/24 (e)		4,119	4,175,636
Seven Generations Energy Ltd. (e):			
8.25%, 5/15/20		6,771	7,202,651
6.75%, 5/01/23		675	690,188
SM Energy Co.:			
6.13%, 11/15/22		1,746	1,697,985
6.50%, 1/01/23		523	512,540
5.00%, 1/15/24		88	80,410
Southwestern Energy Co.:			
7.50%, 2/01/18		144	151,380
5.80%, 1/23/20		1,679	1,679,000

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4.10%, 3/15/22	1,670	1,519,700
6.70%, 1/23/25	460	472,650
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp., 5.50%, 9/15/24 (e)(f)	1,206	1,236,150

Par

Corporate Bonds	(000)	Value
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Oil, Gas & Consumable Fuels (continued)

Targa Resources Partners LP/Targa Resources Partners Finance Corp.:		
6.88%, 2/01/21	USD 393	\$ 406,755
6.38%, 8/01/22	4,053	4,184,722
5.25%, 5/01/23	78	79,170
6.75%, 3/15/24 (e)	394	418,625
Tesoro Logistics LP/Tesoro Logistics Finance Corp.:		
6.13%, 10/15/21	321	336,248
6.25%, 10/15/22	3,154	3,338,509
6.38%, 5/01/24	849	906,308
Transcanada Trust, Series 16-A, 5.88%, 8/15/76 (d)	1,340	1,427,937
Tullow Oil Jersey, Ltd., Series TLW, 6.63%, 7/12/21 (j)	200	230,860
Tullow Oil PLC, 6.00%, 11/01/20 (e)	200	174,500
Weatherford International LLC, 6.80%, 6/15/37	167	124,415
Weatherford International Ltd.:		
4.50%, 4/15/22	655	543,650
6.50%, 8/01/36	520	384,800
7.00%, 3/15/38	541	407,103
5.95%, 4/15/42	476	334,390
Whiting Petroleum Corp.:		
1.25%, 6/05/20 (j)	4,885	4,196,709
5.75%, 3/15/21	12	10,755
5.75%, 3/15/21 (j)	1,537	1,437,282
6.25%, 4/01/23 (j)	244	226,079
Williams Cos., Inc.:		
3.70%, 1/15/23	300	291,000
4.55%, 6/24/24	2,459	2,514,327
5.75%, 6/24/44	1,119	1,149,772
WPX Energy, Inc.:		
5.25%, 1/15/17	300	301,500
7.50%, 8/01/20	385	395,347
6.00%, 1/15/22	2,577	2,506,132
8.25%, 8/01/23	1,375	1,430,000

201,985,758

Paper & Forest Products 0.3%

Norbord, Inc., 6.25%, 4/15/23 (e)	1,605	1,705,312
Pfleiderer GmbH, 7.88%, 8/01/19	EUR 430	499,501
Unifrax I LLC/Unifrax Holding Co., 7.50%, 2/15/19 (e)	USD 2,865	2,578,500

4,783,313

Personal Products 0.0%

Avon International Operations, Inc., 7.88%, 8/15/22 (e)	569	587,538
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Pharmaceuticals 3.0%

Concordia Healthcare Corp., 7.00%, 4/15/23 (e)	399	309,225
DPx Holdings BV, 7.50%, 2/01/22 (e)	2,670	2,837,356
Endo Finance LLC/Endo Finco, Inc. (e):		
7.25%, 1/15/22	696	675,120
6.00%, 7/15/23	1,609	1,460,168
6.50%, 2/01/25	2,591	2,299,512
Ephios Bondco PLC, 6.25%, 7/01/22	EUR 675	816,928
Ephios Holdco II PLC, 8.25%, 7/01/23	259	316,419
Grifols Worldwide Operations Ltd., 5.25%, 4/01/22	USD 4,047	4,229,115
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (e)	7,115	7,452,962
NBTY, Inc., 7.63%, 5/15/21 (e)	3,353	3,428,442
Synlab Bondco PLC, 6.25%, 7/01/22	EUR 210	254,155
Valeant Pharmaceuticals International, Inc.:		
6.75%, 8/15/18 (e)	USD 813	815,358
5.38%, 3/15/20 (e)	890	838,825
7.00%, 10/01/20 (e)	4,173	4,068,675

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
		(000)	Value
Corporate Bonds			
Pharmaceuticals (continued)			
Valeant Pharmaceuticals International, Inc. (continued):			
6.38%, 10/15/20 (e)	USD	5,468	\$ 5,221,940
7.50%, 7/15/21 (e)		3,060	3,007,399
6.75%, 8/15/21 (e)		2,793	2,656,841
5.50%, 3/01/23 (e)		77	67,183
4.50%, 5/15/23	EUR	226	209,236
5.88%, 5/15/23 (e)	USD	1,392	1,224,960
6.13%, 4/15/25 (e)		2,444	2,147,665
			44,337,484
Real Estate Investment Trusts (REITs) 0.4%			
Hilton Escrow Issuer LLC/Hilton Escrow Issuer Corp., 4.25%, 9/01/24 (e)			
		2,209	2,251,799
iStar, Inc.:			
4.00%, 11/01/17		685	685,856
5.00%, 7/01/19		480	480,600
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.,			
4.50%, 9/01/26 (e)		1,855	1,853,841
			5,272,096
Real Estate Management & Development 1.2%			
Annington Finance No 5 PLC, 13.00%, 1/15/23 (g)			
	GBP	367	552,320
Aroundtown Property Holdings PLC, 3.00%, 5/05/20 (j)			
	EUR	100	157,133
Crescent Resources LLC/Crescent Ventures, Inc., 10.25%, 8/15/17 (e)			
	USD	1,731	1,731,000
Punch Taverns Finance B Ltd., Series A6, 5.94%, 9/30/22			
	GBP	532	649,694
Punch Taverns Finance PLC, Series M3, 6.03%, 10/15/27 (d)(e)			
		1,202	1,339,384
Realogy Group LLC/Realogy Co-Issuer Corp. (e):			
4.50%, 4/15/19	USD	806	836,225
5.25%, 12/01/21		3,396	3,557,310
4.88%, 6/01/23		6,276	6,354,450
Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 (e)			
		1,065	1,080,975
Woodside Homes Co. LLC/Woodside Homes Finance, Inc., 6.75%, 12/15/21 (e)			
		1,195	1,114,338
			17,372,829
Road & Rail 1.0%			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc. (e):			
5.13%, 6/01/22		1,055	1,073,463
6.38%, 4/01/24		1,105	1,166,327
5.25%, 3/15/25		1,810	1,791,900
EC Finance PLC, 5.13%, 7/15/21			
	EUR	675	790,575
Florida East Coast Holdings Corp., 6.75%, 5/01/19 (e)			
	USD	2,037	2,098,110
Herc Rentals, Inc. (e):			
7.50%, 6/01/22		853	887,120
7.75%, 6/01/24		83	86,735
Hertz Corp.:			
5.88%, 10/15/20		370	383,413
7.38%, 1/15/21		2,360	2,457,350
6.25%, 10/15/22		1,490	1,566,884
Loxam SAS, 3.50%, 5/03/23			
	EUR	150	174,847
United Rentals North America, Inc., 4.63%, 7/15/23			
	USD	1,055	1,079,318
Watco Cos. LLC/Watco Finance Corp., 6.38%, 4/01/23 (e)			
		1,093	1,095,732
			14,651,774
		Par	
Corporate Bonds		(000)	Value

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Semiconductors & Semiconductor Equipment 1.2%			
Advanced Micro Devices, Inc.:			
7.50%, 8/15/22	USD	665	\$ 645,050
7.00%, 7/01/24		440	404,800
Micron Technology, Inc. (e):			
5.25%, 8/01/23		1,989	1,924,357
5.63%, 1/15/26		851	812,705
Microsemi Corp., 9.13%, 4/15/23 (e)		257	294,265
NXP BV/NXP Funding LLC (e):			
4.13%, 6/15/20		2,685	2,778,975
4.13%, 6/01/21		1,448	1,514,608
4.63%, 6/15/22		1,319	1,389,065
3.88%, 9/01/22		1,422	1,445,108
5.75%, 3/15/23		2,180	2,320,588
4.63%, 6/01/23		417	439,935
Sensata Technologies BV, 5.00%, 10/01/25 (e)		3,923	4,060,305
			18,029,761
Software 1.5%			
BMC Software Finance, Inc., 8.13%, 7/15/21 (e)			
		947	833,360
Ensemble S Merger Sub, Inc., 9.00%, 9/30/23 (e)			
		1,553	1,605,414
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 8/01/22 (e)			
		244	213,500
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 5/01/21 (e)(g)			
		2,061	1,932,187
Infor US, Inc., 6.50%, 5/15/22			
		5,376	5,449,920
Informatica LLC, 7.13%, 7/15/23 (e)			
		946	893,970
Nuance Communications, Inc. (e):			
5.38%, 8/15/20		830	849,713
6.00%, 7/01/24		1,600	1,664,000
PTC, Inc., 6.00%, 5/15/24			
		722	780,663
Solera LLC/Solera Finance, Inc., 10.50%, 3/01/24 (e)			
		5,797	6,420,177
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23			
		2,204	2,319,710
			22,962,614
Specialty Retail 1.2%			
Asbury Automotive Group, Inc., 6.00%, 12/15/24			
		2,413	2,509,520
JC Penney Corp., Inc.:			
6.38%, 10/15/36		434	364,560
7.40%, 4/01/37		346	311,400
L Brands, Inc.:			
8.50%, 6/15/19		3,925	4,597,156
6.88%, 11/01/35		2,574	2,812,095
Penske Automotive Group, Inc.:			
5.75%, 10/01/22		2,545	2,640,438
5.38%, 12/01/24		1,447	1,472,323
5.50%, 5/15/26		1,358	1,358,842
Sally Holdings LLC/Sally Capital, Inc., 5.75%, 6/01/22			
		1,599	1,668,956
THOM Europe SAS, 7.38%, 7/15/19			
	EUR	503	591,930
			18,327,220
Technology Hardware, Storage & Peripherals 0.7%			
Diamond 1 Finance Corp./Diamond 2 Finance Corp. (e):			
4.42%, 6/15/21	USD	1,565	1,636,422
5.88%, 6/15/21		1,447	1,529,974
7.13%, 6/15/24		1,755	1,901,288
6.02%, 6/15/26		2,940	3,145,582
8.35%, 7/15/46		945	1,101,266
Western Digital Corp., 7.38%, 4/01/23 (e)			
		1,339	1,452,815
			10,767,347

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BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par		Value
		(000)		
Corporate Bonds				
Textiles, Apparel & Luxury Goods 0.2%				
BiSoho SAS, 5.88%, 5/01/23	EUR	400	\$	475,452
Hanesbrands, Inc., 4.88%, 5/15/26 (e)	USD	1,263		1,319,835
Springs Industries, Inc., 6.25%, 6/01/21		274		285,302
Wolverine World Wide, Inc., 5.00%, 9/01/26 (e)		496		496,620
				2,577,209
Thriffs & Mortgage Finance 0.1%				
MGIC Investment Corp., 5.75%, 8/15/23		1,117		1,170,058
Radian Group, Inc., 5.25%, 6/15/20		706		746,948
				1,917,006
Trading Companies & Distributors 0.0%				
Ashtead Capital, Inc., 5.63%, 10/01/24 (e)		553		581,341
Transportation Infrastructure 0.1%				
Jack Cooper Enterprises, Inc., (10.50% Cash or 11.25% PIK), 10.50%, 3/15/19 (e)(g)		2,813		759,581
Onorato Armatori SpA, 7.75%, 2/15/23	EUR	698		800,151
WFS Global Holding SAS, 9.50%, 7/15/22		365		392,890
				1,952,622
Utilities 0.0%				
ContourGlobal Power Holdings SA, 5.13%, 6/15/21		175		207,892
Wireless Telecommunication Services 5.4%				
Communications Sales & Leasing, Inc./CSL Capital LLC:				
6.00%, 4/15/23 (e)	USD	477		496,080
8.25%, 10/15/23		4,660		4,858,050
Digicel Group Ltd., 7.13%, 4/01/22 (e)		2,085		1,688,850
Digicel Ltd., 6.00%, 4/15/21 (e)		8,447		7,718,446
GEO Group, Inc.:				
5.88%, 1/15/22		350		330,750
5.88%, 10/15/24		2,030		1,827,000
6.00%, 4/15/26		530		475,013
Matterhorn Telecom SA, 3.88%, 5/01/22	EUR	635		708,226
SBA Communications Corp., 5.63%, 10/01/19	USD	1,111		1,144,330
Sprint Capital Corp.:				
6.90%, 5/01/19		640		646,400
6.88%, 11/15/28		6,017		5,415,300
8.75%, 3/15/32		408		404,940
Sprint Communications, Inc.:				
9.00%, 11/15/18 (e)		17,517		19,290,596
7.00%, 8/15/20		1,270		1,250,950
Sprint Corp.:				
7.25%, 9/15/21		922		911,628
7.88%, 9/15/23		761		739,684
7.13%, 6/15/24		10,595		9,879,837
7.63%, 2/15/25		2,985		2,833,884
T-Mobile USA, Inc.:				
6.63%, 4/28/21		2,180		2,283,550
6.13%, 1/15/22		367		387,185
6.73%, 4/28/22		1,227		1,289,884
6.00%, 3/01/23		2,599		2,755,044
6.50%, 1/15/24		2,638		2,835,850
6.38%, 3/01/25		3,490		3,751,750
6.50%, 1/15/26		4,881		5,341,644
Wind Acquisition Finance SA, 4.00%, 7/15/20	EUR	724		819,700

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			80,084,571
Total Corporate Bonds	109.9%		1,640,458,473
		Par	
Floating Rate Loan Interests (d)		(000)	Value
Aerospace & Defense	0.1%		
Engility Corp.:			
Term Loan B1, 5.50%, 8/12/20		USD 590	\$ 593,322
Term Loan B2, 6.50%, 8/12/23		1,145	1,153,173
			1,746,495
Air Freight & Logistics	0.3%		
CEVA Group PLC, Synthetic LOC, 4.75%, 3/19/21		1,156	921,289
CEVA Intercompany BV, Dutch Term Loan, 4.75%, 3/19/21		1,192	949,729
CEVA Logistics Canada ULC, Canadian Term Loan, 5.00%, 3/19/21		205	163,609
CEVA Logistics US Holdings, Inc., Term Loan, 5.50%, 3/19/21		1,645	1,310,905
XPO Logistics, Inc., Term Loan B2, 5.25%, 10/30/21		600	602,628
			3,948,160
Airlines	0.5%		
Delta Air Lines, Inc., 2018 Term Loan B1, 7.00%, 10/18/18		2,307	2,311,754
Northwest Airlines, Inc.:			
4.00%, 3/10/17		1,772	1,758,490
3.75%, 9/10/18		1,353	1,318,687
4.00%, 9/10/18		1,364	1,329,656
4.50%, 9/10/18		1,343	1,309,344
			8,027,931
Auto Components	0.3%		
Gates Global, Inc., Term Loan B, 6.50%, 7/06/21		4,984	4,902,965
Chemicals	0.1%		
Axalta Coating Systems US Holdings, Inc., Term Loan, 6.75%, 2/01/20		211	211,977
Chemours Co., Term Loan B, 5.50%, 5/12/22		127	125,122
MacDermid, Inc., Term Loan B3, 5.25%, 6/07/20		1,148	1,147,748
			1,484,847
Commercial Services & Supplies	0.3%		
Brand Energy & Infrastructure Services, Inc., Term Loan B, 3.51%, 11/26/20		3,750	3,702,082
Containers & Packaging	0.1%		
BWAY Holding Co., Inc., Term Loan B, 6.00%, 8/14/20		1,158	1,161,624
Diversified Consumer Services	0.4%		
AssuredPartners, Inc., 2015 1st Lien Term Loan, 5.00%, 10/21/22		1,226	1,229,930
Gol LuxCo S.A., 1st Lien Term Loan, 3.75%, 8/31/20		3,885	3,875,288
Laureate Education, Inc., Term Loan B, 4.52%, 3/17/21		1,410	1,401,033
			6,506,251
Diversified Telecommunication Services	0.3%		
Hawaiian Telecom Communications, Inc., Term Loan B, 9.50%, 6/06/19		1,407	1,410,023
Level 3 Financing, Inc., 2019 Term Loan, 4.25%, 8/01/19		1,785	1,792,443
Telenet International Finance Sarl, Term Loan AD, 13.50%, 6/30/24		1,285	1,288,675
			4,491,141
Electrical Equipment	0.3%		
Texas Competitive Electric Holdings Co. LLC:			
2016 DIP Term Loan B, 5.50%, 10/31/17		3,759	3,767,357
2016 DIP Term Loan C, 3.75%, 10/31/17		840	842,249
			4,609,606

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

	Par	
	(000)	Value
Floating Rate Loan Interests (d)		
Energy Equipment & Services 0.2%		
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20	USD 915	\$ 914,179
Weatherford International Ltd., Term Loan, 2.75%, 7/13/20	2,646	2,487,517
		3,401,696
Food Products 0.1%		
Reynolds Group Holdings, Inc., 2016 Term Loan, 8.16%, 2/05/23	920	920,775
Health Care Equipment & Supplies 0.3%		
Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22	1,486	1,466,990
DJO Finance LLC, 2015 Term Loan, 4.00%, 6/08/20	1,306	1,258,517
Immucor, Inc., Refinancing Term Loan B2, 4.25%, 8/17/18	1,288	1,248,876
		3,974,383
Health Care Providers & Services 0.2%		
Air Medical Group Holdings, Inc., Term Loan B, 4.25%, 4/28/22	1,653	1,627,988
Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20	952	951,642
Vizient, Inc., 1st Lien Term Loan, 2.75%, 2/13/23	758	765,713
		3,345,343
Hotels, Restaurants & Leisure 1.6%		
Amaya Holdings BV:		
1st Lien Term Loan, 4.25%, 8/01/21	4,734	4,682,094
2nd Lien Term Loan, 4.25%, 8/01/22	248	245,989
Bronco Midstream Funding LLC, Term Loan B, 3.75%, 8/15/20	5,405	4,837,163
Caesars Entertainment Resort Properties LLC, Term Loan B, 5.00%, 10/11/20	11,337	11,078,618
MPH Acquisition Holdings LLC, 2016 Term Loan B, 5.00%, 6/07/23	2,255	2,278,497
Scientific Games International, Inc., 2014 Term Loan B1, 5.00%, 10/18/20	1,091	1,090,603
		24,212,964
Independent Power and Renewable Electricity Producers 0.1%		
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16	1,443	1,448,411
Insurance 0.1%		
Alliant Holdings I, Inc., Incremental Term Loan B2, 7.50%, 8/12/22	1,440	1,440,000
IT Services 0.2%		
First Data Corp., 2021 Extended Term Loan, 6.50%, 3/24/21	2,090	2,100,177
WEX, Inc., Term Loan B, 4.00%, 7/01/23	973	979,772
		3,079,949
Machinery 0.4%		
Rexnord LLC, 1st Lien Term Loan B, 9.75%, 8/21/20	2,693	2,692,423
Silver II US Holdings LLC, Term Loan, 5.25%, 12/13/19	2,863	2,546,680
		5,239,103
Media 0.7%		
iHeartCommunications, Inc., Term Loan D, 3.25%, 1/30/19	6,888	5,279,951
Intelsat Jackson Holdings SA, Term Loan B2, 4.00%, 6/30/19	5,557	5,270,969
		10,550,920
	Par	
	(000)	Value
Floating Rate Loan Interests (d)		
Metals & Mining 0.3%		
FMG Resources August 2006 Property Ltd., Term Loan B, 6.50%, 6/30/19	USD 3,317	\$ 3,297,648
Novelis, Inc., 2015 Term Loan B, 4.25%, 6/02/22	1,563	1,566,110

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		4,863,758
Oil, Gas & Consumable Fuels	1.1%	
California Resources Corp., Term Loan A, 4.75%, 10/01/19	1,615	1,534,447
Chesapeake Energy Corp., Term Loan, 5.50%, 8/15/21	7,945	8,193,718
CITGO Holding, Inc., 2015 Term Loan B, 7.00%, 5/12/18	2,516	2,530,503
MEG Energy Corp., Refinancing Term Loan, 5.25%, 3/31/20	464	426,095
Ultra Resources, Inc., Revolver, 3.75%, 10/06/16	4,600	4,255,000
		16,939,763
Pharmaceuticals	0.8%	
DPx Holdings BV, 2014 Incremental Term Loan, 5.25%, 3/11/21	1,681	1,673,315
Jaguar Holding Co. II, 2015 Term Loan B, 4.88%, 8/18/22	5,277	5,291,170
NBTY, Inc., Term Loan B, 3.75%, 5/05/23	1,145	1,145,355
Valeant Pharmaceuticals International, Inc.:		
Series A3 Tranche A, 5.00%, 10/20/18	468	468,062
Series C2 Term Loan B, 5.00%, 12/11/19	682	682,353
Series D2 Term Loan B, 2.13%, 2/13/19	125	124,791
Series E Term Loan B, 2.13%, 8/05/20	1,524	1,521,029
Series F1 Term Loan B, 2.13%, 4/01/22	911	912,325
		11,818,400
Professional Services	0.3%	
Advantage Sales & Marketing, Inc.:		
2014 1st Lien Term Loan, 4.25%, 7/23/21	1,670	1,656,470
2014 2nd Lien Term Loan, 4.25%, 7/25/22	3,248	3,088,282
		4,744,752
Semiconductors & Semiconductor Equipment	0.3%	
Avago Technologies Cayman Ltd., Term Loan B3, 8.00%, 2/01/23	3,495	3,525,404
Microsemi Corp., 2015 Term Loan B, 7.27%, 1/15/23	326	327,904
		3,853,308
Software	1.1%	
BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20	4,096	3,905,517
Infor US, Inc., Term Loan B5, 4.25%, 6/03/20	2,619	2,589,006
Informatica Corp., Term Loan, 4.25%, 8/05/22	1,940	1,872,193
Kronos, Inc., 2nd Lien Term Loan, 5.75%, 4/30/20	2,856	2,914,329
Solera LLC, Term Loan B, 4.00%, 3/03/23	2,729	2,743,788
Tibco Software Inc., Term Loan B, 4.00%, 12/04/20	1,422	1,386,252
Veritas US, Inc./Veritas Bermuda Ltd., 7.50%, 2/01/23	EUR 500	538,205
		15,949,290
Specialty Retail	0.1%	
Leslie's Poolmart, Inc., 2016 Term Loan, 3.75%, 7/27/23	USD 1,034	1,040,462
Textiles, Apparel & Luxury Goods	0.4%	
Ascend Performance Materials Operations LLC, Term Loan B, 5.00%, 8/12/22	5,348	5,268,002
J. Crew Group, Inc., Term Loan B, 4.25%, 3/05/21	890	701,671
		5,969,673

See Notes to Financial Statements.

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

		Par	
		(000)	Value
Floating Rate Loan Interests (d)			
Wireless Telecommunication Services 1.6%			
Ligado Networks LLC, 2015 2nd Lien Term Loan, 6.50%, 12/07/20 (a)(h)	USD	34,627	\$ 24,239,205
Total Floating Rate Loan Interests 12.6%			187,613,257

		Shares	
Investment Companies			
United States 2.5%			
Financial Select Sector SPDR Fund		280,066	6,878,421
iShares iBoxx USD High Yield Corporate Bond ETF (I)		152,000	13,179,920
SPDR Barclays High Yield Bond ETF		431,279	15,758,935
SPDR S&P Oil & Gas Exploration & Production ETF		25,675	944,583
Total Investment Companies 2.5%			36,761,859

		Par	
		(000)	
Non-Agency Mortgage-Backed Securities			
Collateralized Mortgage Obligations 0.2%			
Hilton USA Trust, Series 2013-HLT, Class EFX, 5.61%, 11/05/30 (d)(e)	USD	2,882	2,889,233
Commercial Mortgage-Backed Securities 0.1%			
GAHR Commercial Mortgage Trust 2015-NRF, Series 2015-NRF, Class FFX, 3.49%, 12/15/34 (d)(e)		1,925	1,822,410
Total Non-Agency Mortgage-Backed Securities 0.3%			4,711,643

		Beneficial Interest (000)	
Other Interests 0.0% (m)			
Auto Components 0.0%			
Lear Corp. Escrow		1,250	13

		Par	
		(000)	
Preferred Securities			
Capital Trusts			
Banks 1.4%			
ABN AMRO Bank NV, 5.75% (d)(k)	USD	300	332,125
Banco Bilbao Vizcaya Argentaria SA (d)(k):			
6.75%		400	419,409
7.00%		1,200	1,264,921
8.88%		200	235,973
Banco Popular Espanol SA, 8.25% (d)(k)		600	612,215
Banco Santander SA, 6.25% (d)(k)		1,100	1,113,498
Bank of Ireland, 7.38% (d)(k)		250	269,664
BNP Paribas SA, 7.20% (d)(k)		100	112,500
Citigroup, Inc. (d)(k):			
5.95%		2,675	2,782,000
Series D, 5.95%		2,592	2,677,860
Series O, 5.88%		2,405	2,441,075
Series Q, 5.95%		1,165	1,186,116
Series R, 6.13%		615	641,691
Cooperatieve Rabobank UA (d)(k):			

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5.50%		200	225,321
6.63%		200	238,088
		Par	
Preferred Securities		(000)	Value
Capital Trusts (continued)			
Banks (continued)			
Intesa Sanpaolo SpA (d)(k):			
7.00%	USD	375	\$ 409,928
7.70%		200	185,502
Wells Fargo & Co. (d)(k):			
Series S, 5.90%		3,310	3,521,013
Series U, 5.88%		2,545	2,810,825
			21,479,724
Capital Markets 0.8%			
Credit Suisse Group AG, 6.25% (d)(e)(k)		200	195,748
Goldman Sachs Group, Inc. (d)(k):			
5.30%		1,040	1,063,400
Series L, 5.70%		5,218	5,330,187
Morgan Stanley (d)(k):			
Series H, 5.45%		3,309	3,317,273
Series J, 5.55%		440	451,000
UBS Group AG (d)(k):			
5.75%		800	930,285
7.00%		425	453,156
			11,741,049
Chemicals 0.0%			
Solvay Finance SA, 5.12% (d)(k)		110	132,482
Diversified Financial Services 2.1%			
Bank of America Corp. (d)(k):			
Series AA, 6.10%		5,121	5,383,451
Series V, 5.13%		2,205	2,173,028
Series X, 6.25%		2,874	3,017,700
Series Z, 6.50%		2,791	3,042,469
Barclays PLC, 7.88% (d)(k)		325	325,731
Credit Agricole SA, 6.50% (d)(k)		600	669,270
HBOS Capital Funding LP, 6.85% (k)		300	304,137
JPMorgan Chase & Co. (d)(k):			
6.75%		5,324	6,003,928
Series Q, 5.15%		850	851,913
Series U, 6.13%		4,228	4,526,602
Series V, 5.00%		3,075	3,067,313
Royal Bank of Scotland Group PLC, 8.63% (d)(k)		1,525	1,553,594
			30,919,136
Diversified Telecommunication Services 0.3%			
Koninklijke KPN NV, 6.13% (d)(k)		566	681,852
Orange SA (d)(k):			
4.00%		600	720,448
5.75%		100	144,118
Telefonica Europe BV (d)(k):			
4.20%		1,500	1,733,898
6.50%		600	724,939
6.75%		100	141,919
			4,147,174
Electric Utilities 0.0%			
Enel SpA (d):			
6.50%, 1/10/74		689	842,489
7.75%, 9/10/75	GBP	105	155,570
Origin Energy Finance, Ltd. (d):			
7.88%, 6/16/71	USD	100	116,667
4.00%, 9/16/74		110	115,794
			1,230,520

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Media 0.0%		
NBCUniversal Enterprise, Inc., 5.25% (e)(k)	400	424,000
Oil, Gas & Consumable Fuels 0.2%		
DCP Midstream LLC, 5.85%, 5/21/43 (d)	225	172,125
Gas Natural Fenosa Finance BV, 3.38% (d)(k)	1,200	1,301,731

See Notes to Financial Statements.

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

	Par	
	(000)	Value
Preferred Securities		
Capital Trusts (continued)		
Oil, Gas & Consumable Fuels (continued)		
Repsol International Finance BV, 4.50%, 3/25/75 (d)	USD 369	\$ 381,760
TOTAL SA, 3.88% (d)(k)	625	748,760
		2,604,376
Total Capital Trusts 4.8%		72,678,461
Preferred Stocks	Shares	
Diversified Financial Services 0.1%		
Concrete Investments II	4,997	652,147
Hotels, Restaurants & Leisure 1.1%		
Amaya, Inc.	19,851	16,549,564
Wireless Telecommunication Services 0.0%		
CF-B L2 (D) LLC, (Aquired 4/08/15, cost \$629,122) (c)	633,461	523,176
Total Preferred Stocks 1.2%		17,724,887
Trust Preferred 0.4%		
Diversified Financial Services 0.4%		
GMAC Capital Trust I, Series 2, 6.41%, 2/15/40 (d)	256,246	6,454,520
Total Preferred Securities 6.4%		96,857,868
Warrants	Shares	Value
Metals & Mining 0.0%		
Peninsula Energy Ltd. (Expires 12/31/17)	288,820	\$ 130
Peninsula Energy Ltd. (Expires 12/31/18)	515,378	30,987
		31,117
Software 0.0%		
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27)	6,494	13,231
Total Warrants 0.0%		44,348
Total Long-Term Investments		
(Cost \$2,114,819,403) 139.7%		2,085,712,498
Options Purchased		
(Cost \$98,133) 0.0%		67,870
Total Investments Before Options Written		
(Cost \$2,114,917,536) 139.7%		2,085,780,368
Options Written		
(Premiums Received \$19,000) (0.0)%		(22,041)
Total Investments, Net of Options Written		
(Cost \$2,114,898,536) 139.7%		2,085,758,327
Liabilities in Excess of Other Assets (39.7)%		(592,809,866)
Net Assets 100.0%		\$ 1,492,948,461

Notes to Schedule of Investments

(a) Non-income producing security.

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- (b) All or a portion of security is held by a wholly owned subsidiary.

- (c) Restricted security as to resale, excluding 144A securities. As of period end, the Trust held restricted securities with a current value of \$535,351 and an original cost of \$816,585, which was 0.04% of its net assets.

- (d) Variable rate security. Rate as of period end.

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

- (f) When-issued security.

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

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

- (i) Zero-coupon bond.

- (j) Convertible security.

- (k) Perpetual security with no stated maturity date.

- (l) During the year ended August 31, 2016, 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, were as follows:

Affiliate	Shares Held at August 31, 2015	Shares Purchased	Shares Sold	Shares Held at August 31, 2016	Value at August 31, 2016	Income	Realized Gain (Loss)
BlackRock Liquidity Funds, TempFund, Institutional Class ¹						\$ 4,410	
iShares iBoxx USD High Yield Corporate Bond ETF		1,256,443	(1,104,443)	152,000	\$ 13,179,920	817,027	\$ (2,263,123)
Total					\$ 13,179,920	\$ 821,437	\$ (2,263,123)

¹ No longer held by the Trust as of report date.

- (m) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.

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

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

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

Contracts Short	Issue	Expiration	Notional Value	Unrealized Depreciation
(80)	Russell 2000 Mini Index	September 2016	USD 9,910,400	\$ (757,024)
(267)	S&P 500 E-Mini Index	September 2016	USD 28,962,825	(595,638)
Total				\$ (1,352,662)

Forward Foreign Currency Exchange Contracts

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
EUR 1,034,000	USD 1,154,132	Barclays Bank PLC	9/06/16	\$ (597)
EUR 60,000	USD 66,956	Barclays Bank PLC	9/06/16	(20)
EUR 230,000	USD 260,644	Citibank N.A.	9/06/16	(4,055)
EUR 481,500	USD 537,919	Deutsche Bank AG	9/06/16	(755)
EUR 100,000	USD 111,669	Deutsche Bank AG	9/06/16	(109)
EUR 380,000	USD 430,442	Goldman Sachs International	9/06/16	(6,513)
EUR 700,000	USD 782,109	Morgan Stanley & Co. International PLC	9/06/16	(1,186)
EUR 460,000	USD 514,857	Morgan Stanley & Co. International PLC	9/06/16	(1,679)
EUR 500,000	USD 559,651	Royal Bank of Canada	9/06/16	(1,848)
GBP 145,000	USD 187,943	Australia And New Zealand Bank Group	9/06/16	2,475
GBP 300,000	USD 393,636	Citibank N.A.	9/06/16	333
GBP 700,000	USD 917,018	Deutsche Bank AG	9/06/16	2,242
GBP 1,450,000	USD 1,897,501	Morgan Stanley & Co. International PLC	9/06/16	6,682
GBP 920,000	USD 1,208,503	Morgan Stanley & Co. International PLC	9/06/16	(332)
USD 1,203,007	AUD 1,605,000	Westpac Group	9/06/16	(3,112)
USD 21,538,235	CAD 28,080,000	Westpac Group	9/06/16	125,421
USD 134,308	EUR 119,000	Australia And New Zealand Bank Group	9/06/16	1,551
USD 11,168	EUR 10,000	Barclays Bank PLC	9/06/16	12
USD 1,493,971	EUR 1,335,000	BNP Paribas S.A.	9/06/16	4,639
USD 141,202	EUR 127,000	Citibank N.A.	9/06/16	(479)
USD 277,544	EUR 250,000	Citibank N.A.	9/06/16	(1,357)
USD 282,162	EUR 250,000	Morgan Stanley & Co. International PLC	9/06/16	3,260
USD 81,140,745	EUR 72,870,000	Royal Bank of Scotland PLC	9/06/16	(153,354)
USD 36,106	EUR 32,000	State Street Bank And Trust Co.	9/06/16	406
USD 23,962,647	GBP 18,185,000	HSBC Bank USA N.A.	9/06/16	81,572
USD 145,620	GBP 110,000	Morgan Stanley & Co. International PLC	9/06/16	1,165
USD 122,575	GBP 94,000	Morgan Stanley & Co. International PLC	9/06/16	(869)
USD 1,205,435	AUD 1,605,000	Commonwealth Bank of Australia	10/05/16	174
USD 21,405,425	CAD 28,080,000	Westpac Group	10/05/16	(10,602)
USD 5,582	EUR 5,000	Bank of America N.A.	10/05/16	(4)
USD 79,149,510	EUR 70,952,000	Royal Bank of Scotland PLC	10/05/16	(107,665)
USD 19,385,130	GBP 14,782,000	Royal Bank of Scotland PLC	10/05/16	(41,631)
Total				\$ (106,235)

OTC Credit Default Swaptions Purchased

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Description	Counterparty	Put/ Call	Exercise Rate	Pay/ Receive Exercise Rate	Floating Rate Index	Expiration Date	Notional Amount (000)	Value
Bought Protection on 5-Year Credit Default Swap	Goldman Sachs International	Put	103.00%	Pay	Markit CDX North America High Yield Index, Series 26	10/19/16	USD 10,000	\$ 67,870

OTC Options Purchased

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
Marsico Parent Superholdco LLC	Call	Goldman Sachs & Co.	12/14/19	USD 942.86	39	

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

OTC Credit Default Swaptions Written

Description	Counterparty	Put/ Exercise Call Rate	Pay/Receive Exercise Rate	Floating Rate Index	Expiration Date	Notional Amount (000)	Value
Sold Protection on 5-Year Credit Default Swap	Goldman Sachs International	Put 100.00%	Receive	Markit CDX North America High Yield Index, Series 26	10/19/16	USD 10,000	\$ (22,041)
Centrally Cleared Credit Default Swaps Buy Protection							

Issuer / Index	Pay Fixed Rate	Expiration Date	Notional Amount (000)	Unrealized Depreciation
Markit iTraxx XO, Series 25, Version 1	5.00%	6/20/21	EUR 3,730	\$ (134,079)
Centrally Cleared Credit Default Swaps Sold Protection				

Issuer / Index	Receive Fixed Rate	Expiration Date	Credit Rating ¹	Notional Amount (000) ²	Unrealized Appreciation
Dow Jones CDX North America High Yield Index, Series 26, Version 2	5.00%	6/20/21	B+	50,055	\$ 40,399
OTC Credit Default Swaps Sell Protection					

Issuer/Index	Receive Fixed Rate	Counterparty	Expiration Date	Credit Rating ¹	Notional Amount (000) ²	Value	Premiums Paid	Unrealized Appreciation
CCO Holdings LLC	8.00%	Deutsche Bank AG	9/20/17	NR	USD 8,180	\$ 794,712		\$ 794,712
CNH Industrial NV	5.00%	Goldman Sachs International	6/20/21	BB+	EUR 554	\$ 81,631	\$ 53,238	28,393
Total						\$ 876,343	\$ 53,238	\$ 823,105

¹ Using Standard & Poors (S&P s) rating of the issuer or the underlying securities of the index, as applicable.² The maximum potential amount the Trust may pay should a negative credit event take place as defined under the terms of the agreement.

OTC Total Return Swaps

Reference Entity	Fixed Rate/ Floating Rate	Counterparty	Effective Date	Expiration Date	Notional Amount (000)	Value	Unrealized Premiums Received (Depreciation)
iBoxx USD Liquid High Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A.	N/A	9/20/16	USD 6,000	\$ 426,416	\$ 426,416
iBoxx USD Liquid High Yield Index	3-Month LIBOR	Goldman Sachs International	N/A	9/20/16	USD 1,500	94,548	94,548
iBoxx USD Liquid High Yield Index	3-Month LIBOR	Goldman Sachs International	N/A	12/20/16	USD 2,000	127,775	127,775
iBoxx USD Liquid High Yield Index	3-Month LIBOR	Morgan Stanley Capital Services LLC	N/A	12/20/16	USD 2,700	170,187	170,187
	3-Month LIBOR	JPMorgan Chase Bank N.A.	N/A	12/20/16	USD 1,000	63,009	63,009

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iBoxx USD Liquid High Yield Index										
iBoxx USD Liquid High Yield Index	3-Month LIBOR	JPMorgan Chase Bank N.A.	N/A	12/20/16	USD	2,700	121,045			121,045
iBoxx USD Liquid High Yield Index	3-Month LIBOR	Citibank N.A.	N/A	12/20/16	USD	1,400	23,029	\$ (629)		23,658
iBoxx USD Liquid High Yield Index	3-Month LIBOR	Goldman Sachs International	N/A	12/20/16	USD	3,725	37,170	(3,144)		40,314
Markit iBoxx Liquid High Yield Index	3-Month LIBOR	Goldman Sachs International	N/A	12/20/16	USD	1,900	10,825	(1,809)		12,634
iBoxx USD Liquid High Yield Index	3-Month LIBOR	Goldman Sachs International	N/A	3/20/17	USD	5,800	274,424	(104)		274,528
iBoxx USD Liquid High Yield Index	3-Month LIBOR	Goldman Sachs International	N/A	3/20/17	USD	13,000	169,964	(7,705)		177,669
Morgan Stanley Energy Long Basket Index	Fed Funds Effective Rate plus 0.25%	Morgan Stanley & Co. International PLC	N/A	3/30/17	USD	1	1,073			1,073
Morgan Stanley Energy Long Basket Index	Fed Funds Effective Rate plus 0.25%	Morgan Stanley & Co. International PLC	N/A	3/30/17	USD	¹	(32)			(32)

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

OTC Total Return Swaps (concluded)

Reference Entity	Fixed Rate/ Floating Rate	Counterparty	Effective Date	Expiration Date	Notional Amount (000)		Value	Premiums Received	Unrealized Appreciation (Depreciation)
Morgan Stanley Energy Long Basket Index	Fed Funds Effective Rate plus 0.25%	Morgan Stanley & Co. International PLC	N/A	3/30/17	USD	1	\$ (1,845)		\$ (1,845)
Morgan Stanley Energy Long Basket Index	Fed Funds Effective Rate plus 0.25%	Morgan Stanley & Co. International PLC	N/A	3/30/17	USD	30	216,515		216,515
iBoxx USD Liquid High Yield Index	3-Month LIBOR	Goldman Sachs International	N/A	6/20/17	USD	1,800	11,503	\$ (1,681)	13,184
iBoxx USD Liquid High Yield Index	3-Month LIBOR	Morgan Stanley Capital Services LLC	N/A	6/20/17	USD	1,400	45,252	(453)	45,705
iBoxx USD Liquid High Yield Index	3-Month LIBOR	Morgan Stanley Capital Services LLC	N/A	6/20/17	USD	2,700	6,267	(2,813)	9,080
Total							\$ 1,797,125	\$ (18,338)	\$ 1,815,463

¹ Amount is less than \$500.**Transactions in Options Written for the Year Ended August 31, 2016**

	Contracts	Puts Notional (000)	Premiums Received
Outstanding options, beginning of year			
Options written	4,734	\$ 10,000	\$ 331,605
Options expired	(3,934)		(231,039)
Options closed	(800)		(81,566)
Outstanding options, end of year		\$ 10,000	\$ 19,000

Derivative Financial Instruments Categorized by Risk Exposure

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

Assets	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Derivative Financial Instruments							
Futures contracts		Net unrealized appreciation ¹					
Forward foreign currency exchange contracts		Unrealized appreciation on forward foreign currency exchange contracts		\$ 229,932			\$ 229,932

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Options purchased	Investments at value unaffiliated ²	\$ 67,870				67,870
Swaps centrally cleared	Net unrealized appreciation ¹	40,399				40,399
Swaps OTC	Unrealized appreciation on OTC swaps, Swap premiums paid	876,343	\$ 217,588	\$ 1,599,752		2,693,683
Total		\$ 984,612	\$ 217,588	\$ 229,932	\$ 1,599,752	\$ 3,031,884

Liabilities Derivative Financial Instruments

Futures contracts	Net unrealized depreciation ¹		\$ 1,352,662			\$ 1,352,662
Forward foreign currency exchange contracts	Unrealized depreciation on forward foreign currency exchange contracts			\$ 336,167		336,167
Options written	Options written at value	\$ 22,041				22,041
Swaps centrally cleared	Net unrealized depreciation ¹	134,079				134,079
Swaps OTC	Unrealized depreciation on OTC swaps, Swap premiums received		1,877	\$ 18,338		20,215
Total		\$ 156,120	\$ 1,354,539	\$ 336,167	\$ 18,338	\$ 1,865,164

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, as reported in the Consolidated Schedule of Investments. Only current day s variation margin is reported within the Consolidated Statement of Asset and Liabilities.

² Includes options purchased at value as reported in the Consolidated Schedule of Investments.

See Notes to Financial Statements.

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

For the year ended August 31, 2016, the effect of derivative financial instruments in the Consolidated Statement of Operations was as follows:

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Net Realized Gain (Loss) from:							
Futures contracts			\$ (3,489,133)		\$ (829,018)		\$ (4,318,151)
Forward foreign currency exchange contracts				\$ 3,781,389			3,781,389
Options purchased ¹			(1,288,782)				(1,288,782)
Options written			259,773				259,773
Swaps		\$ 4,051,821	1,251,588		780,396		6,083,805
Total		\$ 4,051,821	\$ (3,266,554)	\$ 3,781,389	\$ (48,622)		\$ 4,518,034

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Net Change in Unrealized Appreciation (Depreciation) on:							
Futures contracts			\$ (7,567,960)		\$ (95,646)		\$ (7,663,606)
Forward foreign currency exchange contracts				\$ 23,421			23,421
Options purchased ²		\$ 7,870					7,870
Options written		(3,041)					(3,041)
Swaps		(298,660)	489,959		1,817,452		2,008,751
Total		\$ (293,831)	\$ (7,078,001)	\$ 23,421	\$ 1,721,806		\$ (5,626,605)

¹ Options purchased are included in net realized gain (loss) from investments.² Options purchased are included in net change in unrealized appreciation (depreciation) on investments.**Average Quarterly Balances of Outstanding Derivative Financial Instruments**

Futures contracts:		
Average notional value of contracts	short	\$ 99,135,415
Forward foreign currency exchange contracts:		
Average amounts purchased	in USD	\$ 280,657,112
Average amounts sold	in USD	\$ 6,538,790
Options:		
Average value of options contracts written		\$ 299,768 ¹
Average value of options swaption contracts purchased		\$ 2,500,000
Average value of options swaption contract written		\$ 2,500,000
Credit default swaps:		
Average notional value	buy protection	\$ 1,717,657
Average notional value	sell protection	\$ 36,529,846
Total return rate swaps:		
Average notional value		\$ 25,894,870

¹ Actual amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter.

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

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

	Assets	Liabilities
Derivative Financial Instruments:		
Futures contracts	\$ 132,895	
Forward foreign currency exchange contracts	229,932	\$ 336,167
Options	67,870 ¹	22,041
Swaps - centrally cleared		99,311
Swaps - OTC	2,693,683	20,215
Total derivative assets and liabilities in the Consolidated Statement of Assets and Liabilities	\$ 3,124,380	\$ 477,734
Derivatives not subject to a master netting agreement or similar agreement (MNA)	(132,895)	(99,311)
Total derivative assets and liabilities subject to an MNA	\$ 2,991,485	\$ 378,423

¹ Includes options purchased at value which is included in Investments at value - unaffiliated in the Consolidated Statement of Assets and Liabilities and reported in the Consolidated Schedule of Investments.

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

See Notes to Financial Statements.

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

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

Counterparty	Derivative Assets	Derivatives		Net Amount of Derivative Assets ³
	Subject to an MNA by Counterparty	Available for Non-cash Collateral Offset ¹	Cash Collateral Received ²	
Australia And New Zealand Bank Group	\$ 4,026			\$ 4,026
Barclays Bank PLC	12	\$ (12)		
BNP Paribas S.A.	4,639			4,639
Citibank N.A.	23,991	(6,520)		17,471
Commonwealth Bank of Australia	174			174
Deutsche Bank AG	796,954	(864)	\$ (796,090)	
Goldman Sachs International	890,153	(42,997)	(800,000)	47,156
HSBC Bank USA N.A.	81,572			81,572
JPMorgan Chase Bank N.A.	610,470		(530,000)	80,470
Morgan Stanley & Co. International PLC	228,695	(5,943)		222,752
Morgan Stanley Capital Services LLC	224,972	(3,266)		221,706
State Street Bank and Trust Company	406			406
Westpac Group	125,421	(13,714)		111,707
Total	\$ 2,991,485	\$ (73,316)	\$ (2,126,090)	\$ 792,079

Counterparty	Derivative Liabilities	Derivatives		Net Amount of Derivative Liabilities ⁴
	Subject to an MNA by Counterparty	Available for Non-cash Collateral Offset ¹	Cash Collateral Pledged	
Bank of America, N.A.	\$ 4			\$ 4
Barclays Bank PLC	617	\$ (12)		605
Citibank N.A.	6,520	(6,520)		
Deutsche Bank AG	864	(864)		
Goldman Sachs International	42,997	(42,997)		
Morgan Stanley & Co. International PLC	5,943	(5,943)		
Morgan Stanley Capital Services LLC	3,266	(3,266)		
Royal Bank of Canada	1,848			1,848
Royal Bank of Scotland PLC	302,650			302,650
Westpac Group	13,714	(13,714)		
Total	\$ 378,423	\$ (73,316)		\$ 305,107

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

² Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

³ Net amount represents the net amount receivable from the counterparty in the event of default.

⁴ Net amount represents the net amount payable due to the counterparty in the event of default.

Fair Value Hierarchy as of Period End

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

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

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	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 33,032,621	\$ 13,191,932	\$ 46,224,553
Common Stocks	\$ 41,964,842	29,349,732	1,725,910	73,040,484
Corporate Bonds		1,634,605,449	5,853,024	1,640,458,473
Floating Rate Loan Interests		165,429,110	22,184,147	187,613,257
Investment Companies	36,761,859			36,761,859
Non-Agency Mortgage-Backed Securities		4,711,643		4,711,643
Other Interests			13	13
Preferred Securities	6,454,520	72,678,461	17,201,711	96,334,692
Warrants		30,987	13,361	44,348
Options Purchased:				
Credit contracts		67,870		67,870
Subtotal	\$ 85,181,221	\$ 1,939,905,873	\$ 60,170,098	\$ 2,085,257,192
Investments Valued at NAV ¹				523,176
Total				\$ 2,085,780,368

¹ As of August 31, 2016, certain of the Trust's investments were fair valued using net asset value (NAV) per share as no quoted market value is available and have been excluded from the fair value hierarchy.

See Notes to Financial Statements.

Table of Contents**Consolidated Schedule of Investments (concluded)****BlackRock Corporate High Yield Fund, Inc. (HYT)**

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

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments¹				
Assets:				
Credit contracts		\$ 863,504		\$ 863,504
Equity contracts		217,588		217,588
Foreign currency exchange contracts		229,932		229,932
Interest rate contracts		1,599,752		1,599,752
Liabilities:				
Credit contracts		(156,120)		(156,120)
Equity contracts	\$ (1,352,662)	(1,877)		(1,354,539)
Foreign currency exchange contracts		(336,167)		(336,167)
Total	\$ (1,352,662)	\$ 2,416,612		\$ 1,063,950

¹ Derivative financial instruments are swaps, futures contracts and forward foreign currency exchange contracts and options written. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value.

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of period end, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
Assets:				
Foreign currency at value	\$ 631,458			\$ 631,458
Cash pledged:				
Centrally cleared swaps	2,857,000			2,857,000
Futures contracts	1,568,150			1,568,150
Liabilities:				
Bank overdraft		\$ (2,604)		(2,604)
Bank borrowings payable		(604,000,000)		(604,000,000)
Cash received as collateral for OTC derivatives		(2,330,000)		(2,330,000)
Total	\$ 5,056,608	\$ (606,332,604)		\$ (601,275,996)

During the year ended August 31, 2016, there were no transfers between Level 1 and Level 2.

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

	Common Stocks	Asset-Backed Securities	Corporate Bonds	Floating Rate Loan Interests	Other Interests	Preferred Securities	Warrants	Total
Assets:								
Opening Balance, as of August 31, 2015 ¹	\$ 3,739,028	\$ 5,936,098	\$ 25,160,883	\$ 25,557,215	\$ 10,978	\$ 20,459,861	\$ 74,732	\$ 80,938,795
Transfers into Level 3 ²				5,372,890				5,372,890
Transfers out of Level 3 ³		(1,499,223)	(18,524,109)					(20,023,332)

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Accrued discounts/premiums		14,387	11,411	148,129				173,927
Net realized gain (loss)	(1,991,849)	(6,361)	2,553	213,080	(400)			(1,782,977)
Net change in unrealized appreciation (depreciation) ^{4,5}	(208,733)	95,351	(156,996)	190,237	(10,565)	(3,258,150)	(61,371)	(3,410,227)
Purchases	187,464	9,897,780	1,359	2,447,823				12,534,426
Sales		(1,246,100)	(642,077)	(11,745,227)				(13,633,404)
Closing Balance, as of August 31, 2016	\$ 1,725,910	\$ 13,191,932	\$ 5,853,024	\$ 22,184,147	\$ 13	\$ 17,201,711	\$ 13,361	\$ 60,170,098
Net change in unrealized appreciation/depreciation on investments still held at August 31, 2016 ³	\$ (2,200,578)	\$ 130,810	\$ (156,996)	\$ 237,746	\$ (10,925)	\$ (3,258,150)	\$ (61,371)	\$ (5,319,464)

¹ The opening balance of preferred securities has been adjusted to exclude certain investments amounting to \$555,106 that were valued using NAV per share as no quoted market value is available. The fair value of those investments have been excluded from the fair value hierarchy due to the adoption of the Accounting Standard Update related to Fair Value Measurement: Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent).

² As of August 31, 2015, the Trust used observable inputs in determining the value of certain investments. As of August 31, 2016, the Trust used significant unobservable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.

³ As of August 31, 2015, the Trust used significant unobservable inputs in determining the value of certain investments. As of August 31, 2016, the Trust used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in the disclosure hierarchy.

⁴ Included in the related net change in unrealized appreciation (depreciation) in the Consolidated Statement of Operations.

⁵ Any difference between net change in unrealized appreciation (depreciation) on investments still held at August 31, 2016 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See Notes to Financial Statements.

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Schedule of Investments August 31, 2016

BlackRock Income Trust, Inc. (BKT)

(Percentages shown are based on Net Assets)

	Par (000)	Value
Asset-Backed Securities		
Asset-Backed Securities 0.4%		
Securitized Asset Backed Receivables LLC Trust, Series 2005-OP2, Class M1, 0.95%, 10/25/35 (a)	\$ 1,875	\$ 1,697,659
Small Business Administration Participation Certificates, Class 1:		
Series 1996-20K, 6.95%, 11/01/16	16	16,099
Series 1997-20C, 7.15%, 3/01/17	16	15,924
		1,729,682
Interest Only Asset-Backed Securities 0.1%		
Small Business Administration Participation Certificates, Series 2000-1, 1.00%, 3/15/21	392	3,434
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b)	1,783	126,492
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29	4,930	338,962
		468,888
Total Asset-Backed Securities 0.5%		2,198,570
Non-Agency Mortgage-Backed Securities		
Collateralized Mortgage Obligations 0.6%		
Deutsche Securities, Inc. Mortgage Alternate Loan Trust, Series 2006-AR5, Class 22A, 5.50%, 10/25/21	226	219,879
Homebanc Mortgage Trust, Series 2005-4, Class A1, 0.79%, 10/25/35 (a)	1,636	1,504,527
Kidder Peabody Acceptance Corp., Series 1993-1, Class A6, 15.65%, 8/25/23 (a)	36	40,911
Structured Adjustable Rate Mortgage Loan Trust, Series 2004-11, Class A, 3.00%, 8/25/34 (a)	810	803,514
		2,568,831
Commercial Mortgage-Backed Securities 0.5%		
Credit Suisse Commercial Mortgage Trust, Series 2007-C2, Class A3, 5.54%, 1/15/49 (a)	2,146	2,157,090
Interest Only Collateralized Mortgage Obligations 0.4%		
CitiMortgage Alternative Loan Trust, Series 2007-A5, Class 1A7, 6.00%, 5/25/37	467	125,018
GSMPs Mortgage Loan Trust, Series 1998-5, 0.00%, 6/19/27 (a)(b)	2,106	21
IndyMac INDX Mortgage Loan Trust, Series 2006-AR33, Class 4AX, 0.17%, 1/25/37	48,947	12,150
MASTR Adjustable Rate Mortgages Trust, Series 2004-3, Class 3AX, 0.48%, 4/25/34 (c)	5,552	111,047
MASTR Alternative Loans Trust, Series 2003-9, Class 15X2, 6.00%, 1/25/19	113	6,075
Morgan Stanley Mortgage Loan Trust, Series 2004-3, Class 1AX, 5.00%, 5/25/19	77	1,743
Sequoia Mortgage Trust, Series 2005-2, Class XA, 0.90%, 3/20/35 (a)	25,086	689,878
Structured Adjustable Rate Mortgage Loan Trust, Series 2006-7, Class 3AS, 2.28%, 8/25/36 (a)	10,878	788,658
Vendee Mortgage Trust, Series 1999-2, Class 1, 0.00%, 5/15/29 (a)	27,397	27
		1,734,617
Principal Only Collateralized Mortgage Obligations 0.1%		
Countrywide Home Loan Mortgage Pass-Through Trust:		
Series 2003-J5, 0.00%, 7/25/33	48	43,821
Series 2003-J8, 0.00%, 9/25/23	36	34,798
Drexel Burnham Lambert CMO Trust, Series K, Class 1, 0.00%, 9/23/17	(d)	32
Non-Agency Mortgage-Backed Securities		
Principal Only Collateralized Mortgage Obligations (continued)		
Residential Asset Securitization Trust, Series 2005-A15, Class 1A8, 0.00%, 2/25/36	\$ 352	\$ 245,918
Structured Mortgage Asset Residential Trust, Series 1993-3C, Class CX, 0.00%, 4/25/24	5	4,414
Washington Mutual Alternative Mortgage Pass-Through Certificates, Series 2005-9, Class CP, 0.00%, 11/25/35	137	100,371
		429,354
Total Non-Agency Mortgage-Backed Securities 1.6%		6,889,892

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U.S. Government Sponsored Agency Securities

Agency Obligations 2.7%

Federal Housing Administration:

USGI Projects, Series 99, 7.43%, 6/01/21 - 10/01/23	2,667	2,547,650
Reilly Projects, Series 41, 8.28%, 3/01/20	33	32,415
Resolution Funding Corp., 0.00%, 4/15/30 (e)	13,000	9,334,962

11,915,027

Collateralized Mortgage Obligations 66.3%

Fannie Mae Mortgage-Backed Securities:

Series 2011-142, Class PE, 3.50%, 1/25/42	15,567	17,338,637
Series 2014-28, Class BD, 3.50%, 8/25/43	6,560	6,986,233
Series 2010-136, Class CY, 4.00%, 12/25/40	3,060	3,480,266
Series 2011-117, Class CP, 4.00%, 11/25/41	14,350	16,499,734
Series 2011-99, Class CB, 4.50%, 10/25/41	43,000	50,389,309
Series 2010-47, Class JB, 5.00%, 5/25/30	10,000	11,120,972
Series 2003-135, Class PB, 6.00%, 1/25/34	10,109	10,822,168
Series 2004-31, Class ZG, 7.50%, 5/25/34	4,609	5,694,484
Series 1993-247, Class SN, 10.00%, 12/25/23 (a)	116	143,519
Series 2005-73, Class DS, 16.19%, 8/25/35 (a)	687	849,296
Series 1991-87, Class S, 25.29%, 8/25/21 (a)	12	14,755
Series G-49, Class S, 980.26%, 12/25/21 (a)	(d)	110
Series G-07, Class S, 1,085.42%, 3/25/21 (a)	(d)	641
Series 1991-46, Class S, 2,398.91%, 5/25/21 (a)	(d)	1

Freddie Mac Mortgage-Backed Securities:

Series T-11, Class A9, 3.08%, 1/25/28 (a)	884	928,434
Series K048, Class A2, 3.28%, 6/25/25 (a)	1,600	1,756,045
Series 4242, Class PA, 3.50%, 5/15/41	6,716	7,061,778
Series 3762, Class LN, 4.00%, 11/15/40	2,000	2,294,383
Series 4269, Class PM, 4.00%, 8/15/41	8,884	10,087,017
Series 4016, Class BX, 4.00%, 9/15/41	15,408	17,803,602
Series 3668, Class PB, 4.50%, 8/15/32	10,000	10,721,913
Series 4316, Class VB, 4.50%, 3/15/34	10,787	12,142,392
Series 3856, Class PB, 5.00%, 5/15/41	10,000	11,882,404
Series 2758, Class KV, 5.50%, 5/15/23	4,364	4,424,596
Series 2927, Class BZ, 5.50%, 2/15/35	3,900	4,477,425
Series 2542, Class UC, 6.00%, 12/15/22	1,892	2,046,332
Series 0040, Class K, 6.50%, 8/17/24	114	130,104
Series 0019, Class F, 8.50%, 3/15/20	11	11,578
Series 2218, Class Z, 8.50%, 3/15/30	2,108	2,443,509
Series 0173, Class RS, 10.04%, 11/15/21 (a)	(d)	3
Series 1160, Class F, 38.00%, 10/15/21 (a)	5	8,754

Ginnie Mae Mortgage-Backed Securities:

Series 2010-099, Class JM, 3.75%, 12/20/38	19,300	20,163,924
Series 2015-96, Class ZM, 4.00%, 1/20/39 - 7/20/45	58,402	63,205,965
Series 2004-89, Class PE, 6.00%, 10/20/34	129	134,740

295,065,023

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Income Trust, Inc. (BKT)

	Par (000)	Value
U.S. Government Sponsored Agency Securities		
Interest Only Collateralized Mortgage Obligations 2.1%		
Fannie Mae Mortgage-Backed Securities:		
Series 1997-50, Class SI, 1.20%, 4/25/23 (a)	\$ 96	\$ 2,668
Series G92-60, Class SB, 1.60%, 10/25/22 (a)	54	1,861
Series 2012-96, Class DI, 4.00%, 2/25/27	4,435	326,839
Series 2013-45, Class EI, 4.00%, 4/25/43	9,050	1,105,974
Series 2010-74, Class DI, 5.00%, 12/25/39	5,335	253,774
Series 1997-90, Class M, 6.00%, 1/25/28	1,558	196,178
Series 2011-124, Class GS, 6.18%, 3/25/37 (a)	9,527	874,168
Series 1999-W4, 6.50%, 12/25/28	131	12,808
Series 1993-199, Class SB, 6.98%, 10/25/23 (a)	27	347
Series 089, Class 2, 8.00%, 10/25/18	(d)	9
Series 007, Class 2, 8.50%, 4/25/17	(d)	4
Series G92-05, Class H, 9.00%, 1/25/22	2	103
Series 094, Class 2, 9.50%, 8/25/21	1	95
Series 1990-136, Class S, 19.55%, 11/25/20 (a)	4	4
Series 1991-139, Class PT, 648.35%, 10/25/21	(d)	1
Series G-10, Class S, 1,050.07%, 5/25/21 (a)	(d)	4
Series G-12, Class S, 1,114.50%, 5/25/21 (a)	(d)	1
Freddie Mac Mortgage-Backed Securities:		
Series 2559, 0.50%, 8/15/30 (a)	43	264
Series 3745, Class IN, 4.00%, 1/15/35	14,714	576,698
Series 3744, Class PI, 4.00%, 6/15/39	10,013	896,678
Series 4026, 4.50%, 4/15/32	3,303	383,165
Series 2611, Class QI, 5.50%, 9/15/32	644	37,106
Series 1043, Class H, 42.72%, 2/15/21 (a)	3	5
Ginnie Mae Mortgage-Backed Securities (a):		
Series 2009-116, Class KS, 5.96%, 12/16/39	1,526	231,766
Series 2011-52, Class MJ, 6.14%, 4/20/41	10,531	2,028,809
Series 2011-52, Class NS, 6.16%, 4/16/41	11,980	2,402,008
		9,331,337
Mortgage-Backed Securities 55.5%		
Fannie Mae Mortgage-Backed Securities:		
3.00%, 1/01/43	22,860	23,778,688
3.50%, 10/01/42 - 10/01/45	27,712	29,372,665
4.00%, 1/01/41 - 9/01/42 (f)	23,273	25,015,051
4.50%, 8/01/25 - 9/01/41 (f)	60,908	67,128,143
5.00%, 1/01/23 - 10/01/41	40,031	44,772,998
5.50%, 11/01/16 - 10/01/39	18,301	20,537,947
6.50%, 12/01/37 - 10/01/39	5,728	6,611,853
7.50%, 2/01/22	(d)	20
9.50%, 1/01/19 - 9/01/19	1	1,104
Freddie Mac Mortgage-Backed Securities:		
2.80%, 10/01/34 (a)	102	104,356
2.86%, 1/01/35 (a)	170	173,902
3.14%, 11/01/17 (a)	(d)	414
5.00%, 2/01/22 - 4/01/22	174	184,674
5.50%, 1/01/39	20,372	23,105,660
9.00%, 9/01/20	6	5,821
Ginnie Mae Mortgage-Backed Securities:		
5.00%, 10/15/39	5,444	6,081,986
7.50%, 8/15/21 - 12/15/23	86	90,061
8.00%, 10/15/22 - 8/15/27	40	42,824
9.00%, 4/15/20 - 9/15/21	2	2,213
		247,010,380
Principal Only Collateralized Mortgage Obligations 0.2%		
Fannie Mae Mortgage-Backed Securities (e):		

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Series 1991-7, Class J, 0.00%, 2/25/21	2	2,219
Series G93-2, Class KB, 0.00%, 1/25/23	59	56,790
Series 1993-51, Class E, 0.00%, 2/25/23	21	19,651
Series 203, Class 1, 0.00%, 2/25/23	6	5,845

	Par (000)	Value
U.S. Government Sponsored Agency Securities		
Principal Only Collateralized Mortgage Obligations (continued)		
Fannie Mae Mortgage-Backed Securities (e) (continued):		
Series 1993-70, Class A, 0.00%, 5/25/23	\$ 3	\$ 3,054
Series 0228, Class 1, 0.00%, 6/25/23	5	4,499
Series 1999-W4, 0.00%, 2/25/29	54	51,490
Series 2002-13, Class PR, 0.00%, 3/25/32	121	114,439
Freddie Mac Mortgage-Backed Securities (e):		
Series 1418, Class M, 0.00%, 11/15/22	21	19,862
Series 1571, Class G, 0.00%, 8/15/23	153	143,953
Series 1691, Class B, 0.00%, 3/15/24	301	282,817
Series T-8, Class A10, 0.00%, 11/15/28	36	35,171
		739,790
Total U.S. Government Sponsored Agency Securities	126.8%	564,061,557

U.S. Treasury Obligations		
U.S. Treasury Bonds, 2.50%, 2/15/46	2,500	2,641,505
U.S. Treasury Notes:		
1.00%, 11/30/19 (f)	2,965	2,967,781
1.38%, 8/31/20 (f)	4,045	4,086,874
1.63%, 11/15/22	780	791,883
2.00%, 8/15/25	2,860	2,964,793
Total U.S. Treasury Obligations	3.0%	13,452,836
Total Long-Term Investments		
(Cost \$579,171,867)	131.9%	586,602,855

Short-Term Securities	Shares	
Money Market Funds 1.6%		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.33% (i)(j)	7,183,580	7,183,580

	Par (000)	
Borrowed Bond Agreement (g)(h) 0.2%		
Credit Suisse Securities (USA) LLC, 0.44%, Open (Purchased on 3/15/16 to be repurchased at \$937,283. Collateralized by U.S. Treasury Bonds, 2.75%, 11/15/42, par and fair values of \$917,000 and \$1,018,658, respectively)	\$ 935	935,340
Total Short-Term Securities		
(Cost \$8,118,920)	1.8%	8,118,920
Total Investments Before Borrowed Bonds and TBA Sale Commitments		
(Cost \$587,290,787)	133.7%	594,721,775

Borrowed Bonds		
U.S. Treasury Bonds, 2.75%, 11/15/42	917	(1,018,658)
Total Borrowed Bonds		
(Proceeds \$842,347)	(0.3)%	(1,018,658)

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Income Trust, Inc. (BKT)

	Par (000)	Value
TBA Sale Commitments		
Fannie Mae Mortgage-Backed Securities, 5.00%, 9/01/46 (k)	\$ 12,900	\$ (14,296,827)
Total TBA Sale Commitments		(14,296,827)
(Proceeds \$14,255,743) (3.2)%		
Total Investments, Net of Borrowed Bonds and TBA Sale Commitments		579,406,290
(Cost \$572,192,697) 130.2%		
Liabilities in Excess of Other Assets (30.2)%		(134,524,169)
Net Assets 100.0%		\$ 444,882,121

Notes to Schedule of Investments

- (a) Variable rate security. Rate 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) 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.
- (d) Amount is less than \$500.
- (e) Zero-coupon bond.
- (f) All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (g) The amount to be repurchased assumes the maturity will be the day after period end.
- (h) Certain agreements have no stated maturity and can be terminated by either party at any time.
- (i) During the year ended August 31, 2016, 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, were as follows:

Affiliate	Shares Held at August 31, 2015	Net Activity	Shares Held at August 31, 2016	Value at August 31, 2016	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	24,634,500	(17,450,920)	7,183,580	\$ 7,183,580	\$ 36,838

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(j) Current yield as of period end.

(k) Represents or includes a TBA transaction. As of period end, unsettled TBA transactions were as follows:

Counterparty	Value	Unrealized Depreciation
Barclays Bank PLC	\$ (1,474,014)	\$ (4,572)
Credit Suisse Securities (USA) LLC	\$ (7,946,376)	\$ (25,512)
Goldman Sachs & Co.	\$ (4,876,437)	\$ (11,000)

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

Reverse Repurchase Agreements

Counterparty	Interest Rate	Trade Date	Maturity Date ¹	Face Value	Face Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements
Credit Suisse Securities (USA) LLC	0.51%	3/15/16	Open	\$ 12,505,774	\$ 12,535,715	U.S. Government Sponsored Agency Securities	Open/Demand ¹
BNP Paribas Securities Corp.	0.52%	6/13/16	Open	2,972,413	2,976,060	U.S. Treasury Obligations	Open/Demand ¹
BNP Paribas Securities Corp.	0.57%	6/13/16	Open	4,110,731	4,116,423	U.S. Treasury Obligations	Open/Demand ¹
HSBC Securities (USA), Inc.	0.60%	8/10/16	9/14/16	80,143,000	80,171,050	U.S. Government Sponsored Agency Securities	Up to 30 Days
Merrill Lynch, Pierce, Fenner & Smith, Inc.	0.59%	8/10/16	9/14/16	53,041,000	53,059,255	U.S. Government Sponsored Agency Securities	Up to 30 Days
Total				\$ 152,772,918	\$ 152,858,503		

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

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Income Trust, Inc. (BKT)

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

Contracts Long (Short)	Issue	Expiration	Notional Value	Unrealized Appreciation (Depreciation)
118	2-Year U.S. Treasury Note	December 2016	USD 25,760,875	\$ (22)
(100)	5-Year U.S. Treasury Note	December 2016	USD 12,125,000	(3,720)
(123)	10-Year U.S. Treasury Note	December 2016	USD 16,103,391	(10,852)
(108)	10-Year U.S. Ultra Long Treasury Note	December 2016	USD 15,592,500	(1,223)
(814)	Long U.S. Treasury Bond	December 2016	USD 138,685,250	8,470
285	Ultra Long U.S. Treasury Bond	December 2016	USD 53,428,594	94,205
Total				\$ 86,858

OTC Interest Rate Swaps

Fixed Rate	Floating Rate	Counterparty	Effective Expiration Date Date		Notional Amount (000)	Value	Premiums Received	Unrealized Appreciation (Depreciation)
4.31% ¹	3-Month LIBOR	Deutsche Bank AG	N/A	10/01/18	\$ 60,000	\$ (5,064,509)		\$ (5,064,509)
3.43% ²	3-Month LIBOR	JPMorgan Chase Bank N.A.	N/A	3/28/21	\$ 6,000	685,358	\$ (128,872)	814,230
5.41% ²	3-Month LIBOR	JPMorgan Chase Bank N.A.	N/A	8/15/22	\$ 9,565	2,328,637		2,328,637
Total						\$ (2,050,514)	\$ (128,872)	\$ (1,921,642)

¹ Fund pays a fixed rate and receives the floating rate.² Fund pays a floating rate and receives the fixed rate.**Derivative Financial Instruments Categorized by Risk Exposure**

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

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Assets							
Derivative Financial Instruments							
Futures contracts					\$ 102,675		\$ 102,675
Swaps OTC						3,142,867	3,142,867
Total					\$ 3,245,542		\$ 3,245,542

Liabilities **Derivative Financial Instruments**

Futures contracts					\$ 15,817		\$ 15,817
Swaps OTC						5,193,381	5,193,381

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Unrealized depreciation on
OTC swaps: Swap premiums
received

Total	\$ 5,209,198	\$ 5,209,198
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¹ Includes cumulative appreciation (depreciation) on futures contracts, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statements of Assets and Liabilities.

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Income Trust, Inc. (BKT)

For the year ended August 31, 2016, the effect of derivative financial instruments in the Statements of Operations was as follows:

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Net Realized Gain (Loss) From:							
Futures contracts					\$ (7,752,347)		\$ (7,752,347)
Swaps					(112,714)		(112,714)
Total					\$ (7,865,061)		\$ (7,865,061)
Net Change in Unrealized Appreciation (Depreciation) on:							
Futures contracts					\$ (2,102,198)		\$ (2,102,198)
Swaps					289,644		289,644
Total					\$ (1,812,554)		\$ (1,812,554)

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Futures contracts:		
Average notional value of contracts	long	\$ 70,241,758
Average notional value of contracts	short	\$ 170,537,795
Interest rate swaps:		
Average notional value	pays fixed rate	\$ 60,000,000
Average notional value	receives fixed rate	\$ 25,990,000

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

Derivative Financial Instruments Offsetting as of Period End

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

	Assets	Liabilities
Derivative Financial Instruments:		
Futures contracts	\$ 92,750	\$ 54,125
Swaps OTC	3,142,867	5,193,381
Total derivative assets and liabilities in the Statement of Assets and Liabilities	\$ 3,235,617	\$ 5,247,506
Derivatives not subject to a master netting agreement or similar agreement (MNA)	(92,750)	(54,125)
Total derivative assets and liabilities subject to an MNA	\$ 3,142,867	\$ 5,193,381

¹ Includes unrealized appreciation(depreciation) on OTC swaps and swap premiums paid/received in the Statements of Assets and Liabilities. The following table presents the Trust's derivative assets and liabilities by counterparty net of amounts available for offset under an Master Netting Agreement (MNA) and net of the related collateral received and pledged by the Trust:

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Counterparty	Derivative Assets Subject to an MNA by Counterparty	Derivatives Available for Offset ¹	Non-cash Collateral Received	Cash Collateral Received ²	Net Amount of Derivative Assets ³
JPMorgan Chase Bank N.A.	\$ 3,142,867	\$ (128,872)		\$(3,013,995)	

Counterparty	Derivative Liabilities Subject to an MNA by Counterparty	Derivatives Available for Offset ¹	Non-cash Collateral Pledged	Cash Collateral Pledged ⁴	Net Amount of Derivative Liabilities ⁵
Deutsche Bank AG	\$ 5,064,509			\$ (5,040,000)	\$24,509
JPMorgan Chase Bank N.A.	128,872	\$ (128,872)			
Total	\$ 5,193,381	\$ (128,872)		\$ (5,040,000)	\$ 24,509

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

² Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

³ Net amount represents the net amount receivable from the counterparty in the event of default.

⁴ Excess of collateral pledged from the individual counterparty is not shown for financial reporting purposes.

⁵ Net amount represents the net amount payable due to the counterparty in the event of default.

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Income Trust, Inc. (BKT)

Fair Value Hierarchy as of Period End

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

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

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 1,729,682	\$ 468,888	\$ 2,198,570
Non-Agency Mortgage-Backed Securities		5,300,309	1,589,583	6,889,892
U.S. Government Sponsored Agency Securities		561,481,489	2,580,068	564,061,557
U.S. Treasury Obligations		13,452,836		13,452,836
Short-Term Securities:				
Money Market Funds	\$ 7,183,580			7,183,580
Borrowed Bond Agreement		935,340		935,340
Liabilities:				
Investments:				
Borrowed Bonds		(1,018,658)		(1,018,658)
TBA Sale Commitments		(14,296,827)		(14,296,827)
Total	\$ 7,183,580	\$ 567,584,171	\$ 4,638,539	\$ 579,406,290

Derivative Financial Instruments¹

Assets:				
Interest rate contracts	\$ 102,675	\$ 3,142,867		\$ 3,245,542
Liabilities:				
Interest rate contracts	(15,817)	(5,064,509)		(5,080,326)
Total	\$ 86,858	\$ (1,921,642)		\$ (1,834,784)

¹ Derivative financial instruments are swaps and futures contracts. Swaps and futures contracts are valued at the unrealized appreciation (depreciation) on the instrument.

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount, or face value, including accrued interest, for financial statement purposes. As of period end, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
Assets:				
Cash pledged:				
Futures contracts	\$ 2,523,260			\$ 2,523,260
Collateral OTC derivatives	5,040,000			5,040,000
Collateral reverse repurchase agreements	682,769			682,769
Liabilities:				
Cash received as collateral for OTC derivatives		\$ (3,330,000)		(3,330,000)
Reverse repurchase agreements		(152,858,503)		(152,858,503)
Total	\$ 8,246,029	\$ (156,188,503)		\$ (147,942,474)

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During the year ended August 31, 2016, there were no transfers between Level 1 and Level 2.

See Notes to Financial Statements.

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Schedule of Investments (concluded)

BlackRock Income Trust, Inc. (BKT)

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

	Asset-Backed Securities	Non-Agency Mortgage-Backed Securities	U.S. Government Sponsored Agency Securities	Total
Assets:				
Opening Balance, as of August 31, 2015	\$ 522,965	\$ 2,114,419	\$ 3,072,791	\$ 5,710,175
Transfers into Level 3				
Transfers out of Level 3				
Accrued discounts/premiums	(135,173)		(11,442)	(146,615)
Net realized gain (loss)	(185,161)	7	(11,113)	(196,267)
Net change in unrealized appreciation (depreciation) ^{1,2}	266,257	(524,836)	(669)	(259,248)
Purchases				
Sales		(7)	(469,499)	(469,506)
Closing Balance, as of August 31, 2016	\$ 468,888	\$ 1,589,583	\$ 2,580,068	\$ 4,638,539
Net change in unrealized appreciation (depreciation) on investments held as of August 31, 2016 ²	\$ 266,257	\$ (524,836)	\$ (669)	\$ (259,248)

¹ Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.

² Any difference between net change in unrealized appreciation (depreciation) and Net change in unrealized appreciation (depreciation) on investments held as of August 31, 2016 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See Notes to Financial Statements.

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Statements of Assets and Liabilities

	BlackRock Core Bond Trust (BHK)	BlackRock Corporate High Yield Fund, Inc. (HYT)¹	BlackRock Income Trust, Inc. (BKT)
August 31, 2016			
Assets			
Investments at value unaffiliated	\$ 1,089,555,993	\$ 2,072,600,448	\$ 587,538,195
Investments at value affiliated	12,926,909	13,179,920	7,183,580
Cash	44,891		
Cash pledged:			
Collateral OTC derivatives	4,020,000		5,040,000
Collateral reverse repurchase agreements			682,769
Futures contracts	1,349,970	1,568,150	2,523,260
Centrally cleared swaps	1,239,940	2,857,000	
Foreign currency at value ⁴	437,584	631,458	
Receivables:			
Investments sold	2,367,639	6,225,127	34,621
Options written	162,906		
TBA sale commitments			14,255,743
Dividends unaffiliated	27,422	8,761	
Dividends affiliated	3,137	566	6,576
Interest	11,124,669	29,724,353	2,129,649
Principal paydowns			5,744
Variation margin on futures contracts	75,335	132,895	92,750
Variation margin on centrally cleared swaps	5,906		
Swap premiums paid	7	53,238	
Unrealized appreciation on:			
Forward foreign currency exchange contracts	268,565	229,932	
OTC swaps	57,477	2,640,445	3,142,867
Prepaid expenses	13,608	29,663	11,647
Other assets	5,942		768
Total assets	1,123,687,900	2,129,881,956	622,648,169
Liabilities			
Bank overdraft		2,604	
Cash received:			
Collateral OTC derivatives	520,000	2,330,000	3,330,000
Collateral reverse repurchase agreements	1,204,000		
Borrowed bonds at value ⁵			1,018,658
Options written at value ⁶	5,414,078	22,041	
TBA sale commitments at value ⁷			14,296,827
Reverse repurchase agreements	288,238,889		152,858,503
Payables:			
Investments purchased	2,145,291	25,568,515	
Administration fees			113,243
Bank borrowings		604,000,000	
Income dividends	82,854	454,688	47,756
Interest expense		758,592	7,469
Investment advisory fees	933,797	2,061,804	489,753
Officers and Trustees fees	196,948	506,722	182,154
Options written	315,214		
Other accrued expenses	299,342	772,836	174,179
Variation margin on futures contracts	3,169		54,125
Variation margin on centrally cleared swaps		99,311	
Swap premiums received	801,355	18,338	128,872

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Unrealized depreciation on:			
Forward foreign currency exchange contracts	302,820	336,167	
OTC swaps	440,470	1,877	5,064,509
Other liabilities	240,760		
Contingencies		8	
Total liabilities	301,138,987	636,933,495	177,766,048
Net Assets	\$ 822,548,913	\$ 1,492,948,461	\$ 444,882,121

See Notes to Financial Statements.

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Statements of Assets and Liabilities (concluded)

	BlackRock Core Bond Trust (BHK)	BlackRock Corporate High Yield Fund, Inc. (HYT)¹	BlackRock Income Trust, Inc. (BKT)
August 31, 2016			
Net Assets Consist of			
Paid-in capital ^{9,10,11}	\$ 761,161,052	\$ 1,778,771,251	\$ 478,262,054
Undistributed (distributions in excess of) net investment income	(234,993)	6,355,015	4,211,880
Accumulated net realized loss	(16,074,607)	(264,241,991)	(42,971,317)
Net unrealized appreciation (depreciation)	77,697,461	(27,935,814)	5,379,504
Net Assets	\$ 822,548,913	\$ 1,492,948,461	\$ 444,882,121
Net asset value, offering and redemption price per share	\$ 15.25	\$ 11.79	\$ 6.96
¹ Consolidated Statement of Assets and Liabilities			
² Investments at cost unaffiliated	\$ 1,015,055,944	\$ 2,101,867,196	\$ 580,107,207
³ Investments at cost affiliated	\$ 12,926,909	\$ 13,050,340	\$ 7,183,580
⁴ Foreign currency at cost	\$ 434,549	\$ 630,843	
⁵ Proceeds received from borrowed bonds			\$ 842,347
⁶ Premiums received	\$ 8,969,163	\$ 19,000	
⁷ Proceeds from TBA sale commitments			\$ 14,255,743
⁸ See Note 12 of the Notes to Financial Statements for details of contingencies.			
⁹ Par value	\$ 0.001	\$ 0.100	\$ 0.010
¹⁰ Shares outstanding	53,935,126	126,599,668	63,942,535
¹¹ Shares authorized	Unlimited	200 million	200 million

See Notes to Financial Statements.

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Statements of Operations

	BlackRock	BlackRock	
	Core Bond	High Yield	BlackRock
Year Ended August 31, 2016	Trust	Fund, Inc.	Trust, Inc.
	(BHK)	(HYT)¹	(BKT)
Investment Income			
Interest	\$ 48,713,009	\$ 122,323,419	\$ 22,470,081
Dividends unaffiliated	722,567	805,002	
Dividends affiliated	43,746	821,437	36,838
Other income	487,964		263,157
Foreign taxes withheld		(16)	
Total income	49,967,286	123,949,842	22,770,076
Expenses			
Investment advisory	5,338,516	11,975,292	2,910,565
Professional	135,071	313,246	97,388
Miscellaneous	125,385	208,159	45,407
Transfer agent	109,693	146,109	73,485
Officer and Trustees	101,665	187,462	63,238
Accounting services	99,724	204,867	64,703
Custodian	94,698	201,859	35,662
Registration	17,970	41,873	21,791
Printing	17,127	31,636	15,018
Administration			671,669
Total expenses excluding interest expense and income tax	6,039,849	13,310,503	3,998,926
Interest expense	1,494,097	6,431,659	824,201
Income tax		29,880	
Total expenses	7,533,946	19,772,042	4,823,127
Less fees waived by the Manager	(9,230)	(997)	(7,301)
Less fees paid indirectly	(195)		(302)
Total expenses after fees waived and paid indirectly	7,524,521	19,771,045	4,815,524
Net investment income	42,442,765	104,178,797	17,954,552
Realized and Unrealized Gain (Loss)			
Net realized gain (loss) from:			
Investments	(14,009,882)	(88,802,531)	632,667
Investments affiliated		(2,263,123)	
Futures contracts	2,738,560	(4,318,151)	(7,752,347)
Foreign currency transactions	2,545,608	7,230,510	
Options written	3,887,894	259,773	
Swaps	(4,265,963)	6,083,805	(112,714)
	(9,103,783)	(81,809,717)	(7,232,394)
Net change in unrealized appreciation (depreciation) on:			
Investments	60,815,086	74,000,645	5,553,116
Investments affiliated		129,580	

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Futures contracts	1,159,137	(7,663,606)	(2,102,198)
Foreign currency translations	(178,895)	144,189	
Options written	2,435,217	(3,041)	
Swaps	(294,435)	2,008,751	289,644
Borrowed bonds			(136,440)
	63,936,110	68,616,518	3,604,122
Net realized and unrealized gain (loss)	54,832,327	(13,193,199)	(3,628,272)
Net Increase in Net Assets Resulting from Operations	\$ 97,275,092	\$ 90,985,598	\$ 14,326,280

¹ Consolidated Statement of Operations.

See Notes to Financial Statements.

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Statements of Changes in Net Assets

Increase (Decrease) in Net Assets:	BlackRock Core Bond Trust (BHK)	
	Year Ended August 31, 2016	2015
Operations		
Net investment income	\$ 42,442,765	\$ 42,093,223
Net realized gain (loss)	(9,103,783)	19,284,069
Net change in unrealized appreciation (depreciation)	63,936,110	(53,137,205)
Net increase in net assets resulting from operations	97,275,092	8,240,087
Distributions to Shareholders¹		
From net investment income	(45,548,216)	(47,657,688)
In excess of net investment income		(1,743,768)
Decrease in net assets resulting from distributions to shareholders	(45,548,216)	(49,401,456)
Capital Share Transactions		
Net proceeds from the issuance of shares due to reorganization		399,906,769
Cost of shares redeemed		(1,775)
Net increase in net assets derived from capital transactions		399,904,994
Net Assets		
Total increase in net assets	51,726,876	358,743,625
Beginning of year	770,822,037	412,078,412
End of year	\$ 822,548,913	\$ 770,822,037
Distributions in excess of net investment income, end of year	\$ (234,993)	\$ (17,798)

¹ Distributions for annual periods determined in accordance with federal income tax regulations.

See Notes to Financial Statements.

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Consolidated Statements of Changes in Net Assets

Increase (Decrease) in Net Assets:	BlackRock Corporate High Yield Fund, Inc. (HYT)	
	Year Ended August 31,	
	2016	2015
Operations		
Net investment income	\$ 104,178,797	\$ 110,710,853
Net realized gain (loss)	(81,809,717)	3,532,873
Net change in unrealized appreciation (depreciation)	68,616,518	(169,304,412)
Net increase (decrease) in net assets resulting from operations	90,985,598	(55,060,686)
Distributions to Shareholders¹		
From net investment income	(125,343,672)	(123,054,879)
Net Assets		
Total decrease in net assets	(34,358,074)	(178,115,565)
Beginning of year	1,527,306,535	1,705,422,100
End of year	\$ 1,492,948,461	\$ 1,527,306,535
Undistributed net investment income, end of year	\$ 6,355,015	\$ 22,469,916

¹ Distributions for annual periods determined in accordance with federal income tax regulations.

See Notes to Financial Statements.

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Statements of Changes in Net Assets

Increase (Decrease) in Net Assets:	BlackRock Income Trust, Inc. (BKT)	
	Year Ended August 31,	
	2016	2015
Operations		
Net investment income	\$ 17,954,552	\$ 20,490,679
Net realized loss	(7,232,394)	(6,803,051)
Net change in unrealized appreciation (depreciation)	3,604,122	(682,875)
Net increase in net assets resulting from operations	14,326,280	13,004,753
Distributions to Shareholders¹		
From net investment income	(22,060,177)	(25,321,248)
Net Assets		
Total decrease in net assets	(7,733,897)	(12,316,495)
Beginning of year	452,616,018	464,932,513
End of year	\$ 444,882,121	\$ 452,616,018
Undistributed net investment income, end of year	\$ 4,211,880	\$ 7,048,258

¹ Distributions for annual periods determined in accordance with federal income tax regulations.

See Notes to Financial Statements.

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Statements of Cash Flows

Year Ended August 31, 2016	BlackRock Core Bond Trust (BHK)	BlackRock Corporate High Yield Fund, Inc. (HYT) ¹	BlackRock Income Trust, Inc. (BKT)
Cash Provided by (Used for) Operating Activities			
Net increase in net assets resulting from operations	\$ 97,275,092	\$ 90,985,598	\$ 14,326,280
Adjustments to reconcile net increase in net assets resulting from operations to net cash provided by operating activities:			
Proceeds from sales of long term investments and principal paydowns	386,810,823	1,334,108,590	907,319,977
Purchases of long term investments	(376,278,777)	(1,296,727,395)	(895,903,574)
Net proceeds from sales of short-term securities			17,362,580
Net purchases of short-term securities	(3,006,544)		
Amortization of premium and accretion of discount on investments	4,482,327	(1,428,429)	4,989,570
Premiums paid on closing options written	(10,489,307)	(52,832)	
Premiums received from options written	17,366,527	331,605	
Net realized (gain) loss on investments and options written	9,485,896	90,278,943	204,031
Net unrealized loss on investments, options written, swaps, borrowed bonds and foreign currency translations	(62,457,584)	(76,225,662)	(5,708,711)
(Increase) Decrease in Assets:			
Cash Pledged:			
Collateral OTC derivatives	1,640,000	80,000	1,460,000
Collateral reverse repurchase agreements	2,140,000		483,231
Futures contracts	85,080	3,986,240	(531,950)
Centrally cleared swaps	(1,130,790)	(2,334,250)	
Receivables:			
Dividends unaffiliated		(3,674)	
Income affiliated	(3,137)	(566)	(6,576)
Interest	462,018	3,747,970	168,585
Swaps	15,098	224,244	248,798
Variation margin on futures contracts	15,953	1,060,225	312,182
Variation margin on centrally cleared swaps	30,155		
Swap premiums paid	65,721	47,171	
Prepaid expenses	(2,951)	(4,751)	(1,771)
Other assets	18,507		2,466
Increase (Decrease) in Liabilities:			
Cash received:			
Collateral reverse repurchase agreements	1,204,000		
Collateral OTC derivatives	520,000	730,000	(640,000)
Payables:			
Swaps	(7,510)		(1,111,408)
Administration fees			(2,242)
Interest expense	198,235	239,863	44,205
Investment advisory fees	(1,394)	(193,022)	(9,181)
Officers and Trustees fees	12,951	85,853	27,346
Other accrued expenses	3,269	65,265	(8,421)
Variation margin on futures contracts	(258,593)	(73)	(46,344)
Variation margin on centrally cleared swaps	(19,444)	74,968	
Swap premiums received	674,064	(33,046)	(27,312)
Net cash provided by operating activities	68,849,685	149,042,835	42,951,761

¹ Consolidated Statement of Cash Flows.

See Notes to Financial Statements.

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Statements of Cash Flows (concluded)

Year Ended August 31, 2016	BlackRock Core Bond Trust (BHK)	BlackRock Corporate High Yield Fund, Inc. (HYT) ¹	BlackRock Income Trust, Inc. (BKT)
Cash Used for Financing Activities			
Cash dividends paid to Common Shareholders	\$ (45,546,171)	\$ (125,391,326)	\$ (22,068,187)
Payments on bank borrowings		(676,000,000)	
Proceeds from bank borrowings		649,000,000	
Increase (decrease) in bank overdraft		2,604	(2,492)
Net borrowing of reverse repurchase agreements	(23,202,872)		(20,881,082)
Net cash used for financing activities	(68,749,043)	(152,388,722)	(42,951,761)
Cash Impact from Foreign Exchange Fluctuations			
Cash impact from foreign exchange fluctuations	\$ 10,387	\$ 727	
Cash and Foreign Currency			
Net increase (decrease) in cash and foreign currency at value	111,029	(3,345,160)	
Cash and foreign currency at value at beginning of year	371,446	3,976,618	
Cash and foreign currency at value at end of year	\$ 482,475	\$ 631,458	
Supplemental Disclosure of Cash Flow Information			
Cash paid during the year for interest expense	\$ 1,295,862	\$ 6,191,796	\$ 779,996

¹ Consolidated Statement of Cash Flows.

See Notes to Financial Statements.

Table of Contents**Financial Highlights****BlackRock Core Bond Trust (BHK)**

	Year Ended August 31,				
	2016	2015	2014	2013	2012
Per Share Operating Performance					
Net asset value, beginning of year	\$ 14.29	\$ 15.24	\$ 14.05	\$ 15.21	\$ 13.78
Net investment income ¹	0.79	0.86	0.87	0.89	0.88
Net realized and unrealized gain (loss)	1.01	(0.73)	1.23	(1.11)	1.37
Net increase (decrease) from investment operations	1.80	0.13	2.10	(0.22)	2.25
Distributions: ²					
From net investment income	(0.84)	(1.04)	(0.91)	(0.94)	(0.82)
In excess of net investment income ³		(0.04)			
Total distributions	(0.84)	(1.08)	(0.91)	(0.94)	(0.82)
Net asset value, end of year	\$ 15.25	\$ 14.29	\$ 15.24	\$ 14.05	\$ 15.21
Market price, end of year	\$ 14.33	\$ 12.63	\$ 13.64	\$ 12.50	\$ 15.41
Total Return⁴					
Based on net asset value	13.67%	1.62%	16.09% ⁵	(1.42)%	17.06%
Based on market price	20.85%	0.35%	16.78%	(13.43)%	28.78%
Ratios to Average Net Assets					
Total expenses	0.97%	0.95% ⁶	1.06% ⁶	1.03%	0.95%
Total expenses after fees waived and paid indirectly	0.97%	0.95% ⁶	1.02% ⁶	0.98%	0.94%
Total expenses after fees waived and paid indirectly and excluding interest expense	0.78%	0.82% ⁶	0.91% ⁶	0.86%	0.86%
Net investment income	5.48%	5.83%	5.94%	5.92%	6.13%
Supplemental Data					
Net assets, end of year (000)	\$ 822,549	\$ 770,822	\$ 412,078	\$ 379,913	\$ 411,136
Borrowings outstanding, end of year (000)	\$ 288,239	\$ 303,651	\$ 168,301	\$ 172,537	\$ 182,679
Portfolio turnover rate ⁷	35%	55%	82%	100%	290%

¹ Based on average shares outstanding.

² Distributions for annual periods determined in accordance with federal income tax regulations.

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- ³ Taxable distribution.
- ⁴ Total returns based on market price, which can be significantly greater or less than the net asset value, may result in substantially different returns. Where applicable, excludes the effects of any sales charges and assumes the reinvestment of distributions.
- ⁵ Includes proceeds received from a settlement of litigation, which impacted the Trust's total return. Excluding these proceeds, the total return would have been 16.01%.
- ⁶ Includes reorganization costs associated with the Trust's merger. Without these costs, total expenses, total expenses after fees waived and paid indirectly, and total expenses after fees waived and paid indirectly and excluding interest expense would have been 0.94%, 0.94% and 0.82% for the year ended August 31, 2015 and 1.00%, 0.96% and 0.85% for the year ended August 31, 2014, respectively.
- ⁷ Includes mortgage dollar roll transactions (MDRs). Additional information regarding portfolio turnover rate is as follows:

	Year Ended August 31,				
	2016	2015	2014	2013	2012
Portfolio turnover (excluding MDRs)	35%	51%	48%	63%	237%

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