

BLACKROCK INCOME TRUST, INC.
Form N-CSRS
May 03, 2017

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

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

Investment Company Act file number 811-05542

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: 08/31/2017

Date of reporting period: 02/28/2017

Item 1 Report to Stockholders

SEMI-ANNUAL REPORT (UNAUDITED)

BlackRock Core Bond Trust (BHK)

BlackRock Corporate High Yield Fund, Inc. (HYT)

BlackRock Income Trust, Inc. (BKT)

Not FDIC Insured May Lose Value No Bank Guarantee

The Markets in Review

Dear Shareholder,

Risk assets, such as stocks and high yield bonds, enjoyed strong performance in the 12 months ended February 28, 2017. It was a different story for higher-quality assets such as U.S. Treasuries, which generated muted returns after struggling in the latter part of 2016 as reflationary expectations in the United States helped drive a pick-up in global growth and investors braced for higher interest rates.

Markets showed great resilience during the period. Big surprises such as the United Kingdom's vote to leave the European Union and the outcome of the U.S. presidential election brought spikes in equity market volatility, but they were ultimately short-lived. Instead, investors used the sell-offs to seize upon buying opportunities, allowing markets to quickly rebound. We believe this reinforces the case for taking the long view rather than reacting to short-term market noise.

The global reflationary theme—rising nominal growth, wages and inflation—was the dominant driver of asset returns during the period, outweighing significant political upheavals and uncertainty. This trend accelerated after the U.S. election and continued into the beginning of 2017, stoked by expectations for an extra boost to U.S. growth via fiscal policy.

Although economic momentum is gaining traction, the capacity for rapid global growth is restrained by structural factors including an aging population, low productivity growth and excess savings. A tempered economic growth trend and high valuations across most assets have set the stage for muted investment returns going forward.

Equity markets still have room to move, although the disparity between winners and losers is widening, making selectivity increasingly important. Fixed income investors are also facing challenges as bond markets recalibrate to accommodate rising rates and higher inflation expectations. And in a world where political risk and policy uncertainty abound, there is no lack of potential catalysts for higher volatility.

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

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

Total Returns as of February 28, 2017

| | 6-month | 12-month |
|---|---------|----------|
| U.S. large cap equities (S&P 500® Index) | 10.01% | 24.98% |
| U.S. small cap equities (Russell 2000® Index) | 12.61 | 36.11 |
| International equities (MSCI Europe, Australasia, Far East Index) | 4.90 | 15.75 |
| Emerging market equities (MSCI Emerging Markets Index) | 5.51 | 29.46 |
| | 0.22 | 0.39 |

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| | | |
|---|--------|--------|
| 3-month Treasury bills (BofA Merrill Lynch 3-Month U.S. Treasury Bill Index) | | |
| U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury Index) | (6.17) | (4.09) |
| U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index) | (2.19) | 1.42 |
| Tax-exempt municipal bonds (S&P Municipal Bond Index) | (2.51) | 0.76 |
| U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index) | 5.43 | 21.83 |

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

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SEMI-ANNUAL REPORT

FEBRUARY 28, 2017

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Trust Summary as of February 28, 2017

BlackRock Core Bond Trust

Trust Overview

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

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

Trust Information

| | |
|--|-------------------|
| Symbol on New York Stock Exchange (NYSE) | BHK |
| Initial Offering Date | November 27, 2001 |
| Current Distribution Rate on Closing Market Price as of February 28, 2017 (\$13.34) ¹ | 5.85% |
| Current Monthly Distribution per Common Share ² | \$0.065 |
| Current Annualized Distribution per Common Share ² | \$0.780 |
| Economic Leverage as of February 28, 2017 ³ | 30% |

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

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

³ Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Trust (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Trust, please see The Benefits and Risks of Leveraging on page 10.

Performance and Portfolio Management Commentary

Returns for the six months ended February 28, 2017 were as follows:

| | Returns Based On | |
|--|------------------|---------|
| | Market Price | NAV |
| BHK ^{1,2} | (4.15)% | (2.10)% |
| Lipper Corporate BBB-Rated Debt Funds (Leveraged) ³ | 0.44% | 0.54% |

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

² The Trust's discount to NAV widened during the period, which 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 detractors from performance included the Trust's stance with respect to duration (and corresponding interest rate sensitivity) as well as the Trust's yield curve positioning. Allocations to investment grade corporate securities, global sovereign/supranational/agency issues, residential mortgage-backed securities (MBS) and commercial mortgage-backed securities (CMBS) also detracted.

The largest positive contributions to the Trust's absolute performance came from holdings of high yield corporate bonds, asset-backed securities (ABS) and capital securities.

Describe recent portfolio activity.

Over the six-month period, the Trust's profile with respect to credit risk was essentially unchanged, while sector allocations were rotated to reflect the view that the economy is entering a reflationary period. In addition, the Trust's allocation in global sovereign/supranational/agency issues was reduced and rotated into emerging market debt, investment grade corporate securities, high yield corporate bonds and CMBS.

Lastly, agency collateralized mortgage obligations were added to the portfolio.

Describe portfolio positioning at period end.

As of 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 MBS and U.S. municipal bonds. The Trust also held exposure to government-related sectors such as U.S. Treasury securities, agency debt and agency MBS.

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

Market Price and Net Asset Value Per Share Summary

| | 2/28/17 | 8/31/16 | Change | High | Low |
|-----------------|----------|----------|---------|----------|----------|
| Market Price | \$ 13.34 | \$ 14.33 | (6.91)% | \$ 14.34 | \$ 12.59 |
| Net Asset Value | \$ 14.50 | \$ 15.25 | (4.92)% | \$ 15.29 | \$ 13.99 |

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

Overview of the Trust's Total Investments

| Portfolio Composition | 2/28/17 | 8/31/16 |
|---|--------------|---------|
| Corporate Bonds | 49% | 47% |
| U.S. Treasury Obligations | 10 | 14 |
| Preferred Securities | 9 | 10 |
| Non-Agency Mortgage-Backed Securities | 9 | 10 |
| Asset-Backed Securities | 8 | 8 |
| U.S. Government Sponsored Agency Securities | 7 | 6 |
| Short-Term Securities | 1 | 1 |
| Municipal Bonds | 3 | 2 |
| Foreign Agency Obligations | 2 | 2 |
| Floating Rate Loan Interests | 2 | 1 |
| Options Written | ¹ | (1) |
| Other ¹ | | |

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

| Credit Quality Allocation ^{2,3} | 2/28/17 | 8/31/16 |
|--|---------|---------|
| AAA/Aaa ⁴ | 22% | 24% |
| AA/Aa | 6 | 4 |
| A | 16 | 14 |
| BBB/Baa | 30 | 22 |
| BB/Ba | 12 | 17 |
| B | 8 | 12 |
| CCC/Caa | 3 | 4 |
| 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.

SEMI-ANNUAL REPORT

FEBRUARY 28, 2017

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Trust Summary as of February 28, 2017

BlackRock Corporate High Yield Fund, Inc.

Trust Overview

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

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

Trust Information

| | |
|--|--------------|
| Symbol on NYSE | HYT |
| Initial Offering Date | May 30, 2003 |
| Current Distribution Rate on Closing Market Price as of February 28, 2017 (\$11.16) ¹ | 7.53% |
| Current Monthly Distribution per Common Share ² | \$0.07 |
| Current Annualized Distribution per Common Share ² | \$0.84 |
| Economic Leverage as of February 28, 2017 ³ | 27% |

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 six months ended February 28, 2017 were as follows:

| | Returns Based On | |
|--|------------------|-------|
| | Market Price | NAV |
| HYT ^{1,2} | 7.14% | 8.00% |
| Lipper High Yield Funds (Leveraged) ³ | 7.08% | 7.59% |

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

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

³ Average return.

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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?

High yield corporate bonds and floating rate loan interests (bank loans) both benefited from the strong appetite for credit during the six-month period. On a sector basis, the largest contributors to the Trust's returns included the independent energy, metals & mining, and wireless sectors. From a credit-rating perspective, B-rated, BB-rated, and CCC-rated names were the largest contributors, as the lower credit-quality portions of both the high yield and bank loan markets drove the overall rally across the two asset classes. Finally, liquid high yield positions were substantial positive contributors to performance given the strong performance of the asset class over the period, including high yield exchange traded funds, credit default swap indexes and total return swaps.

From a sector perspective, the sole absolute detractor over the semi-annual period was natural gas. From a credit-rating perspective, CC- and C- names were slight detractors. From an asset allocation perspective, the only detractor for the period came from a small allocation to U.S. Treasury securities.

Describe recent portfolio activity.

As the high yield market rallied early in the period, the Trust maintained a slightly overweight market sensitivity, while remaining focused on quality and consistent cash-flow stories where balance sheets and asset coverage are strong. While lower-quality and stressed/distressed portions of the high yield market outperformed over the six months, the Trust remained underweight to the riskier, higher yielding portion of the market in order to prudently manage risk. In that vein, the Trust reduced risk across the consumer cyclical space and with respect to retailers in particular, on the view that the outlook for the space continues to deteriorate under pressure from declining sales and secular changes. By contrast, the Trust added to the cable & satellite and technology sectors over 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 bank loans. Within high yield corporates, the Trust was underweight in lower-coupon, more interest rate-sensitive bonds while being slightly overweight to single B-rated bonds. The Trust was overweight in high conviction CCC-rated issues while remaining underweight in the highest yielding segment of the lower-related universe where downside risks are greater if volatility picks up or credit sentiment weakens. The Trust continued to favor select equity/equity-like assets with more upside as a substitute to higher-beta (more market sensitive) CCC-rated notes, although this exposure was reduced over the period in favor of high yield issues. The Trust also maintained exposure to equity futures positions to help reduce portfolio risk. The Trust ended the period with a slight long position in equities, and a below-benchmark stance with respect to duration (and corresponding interest rate risk).

At period-end, top issuer overweights included Ligado Networks (wireless), Freeport McMoran Inc. (metals & mining), and Amaya Inc. (gaming). Core issuer/credit biases remained centered on cash-flow views, determination of a specific catalyst and/or idiosyncratic characteristics.

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

Market Price and Net Asset Value Per Share Summary

| | 2/28/17 | 8/31/16 | Change | High | Low |
|-----------------|----------|----------|--------|----------|----------|
| Market Price | \$ 11.16 | \$ 10.88 | 2.57% | \$ 11.17 | \$ 9.86 |
| Net Asset Value | \$ 12.19 | \$ 11.79 | 3.39% | \$ 12.19 | \$ 11.48 |

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

Overview of the Trust's Total Investments

| Portfolio Composition | 2/28/17 | 8/31/16 |
|------------------------------|---------|---------|
| Corporate Bonds | 81% | 79% |
| Floating Rate Loan Interests | 11 | 9 |
| Preferred Securities | 4 | 4 |
| Asset-Backed Securities | 1 | 2 |
| Common Stocks | 3 | 4 |
| Investment Companies | 1 | 1 |
| Other | 1 | 1 |

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

| Credit Quality Allocation ^{2,3} | 2/28/17 | 8/31/16 |
|--|---------|---------|
| A | 1% | 3% |
| BBB/Baa | 7 | 10 |
| BB/Ba | 39 | 40 |
| B | 36 | 35 |
| CCC/Caa | 11 | 8 |
| N/R | 6 | 4 |

² For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody's if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

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

Trust Summary as of February 28, 2017

BlackRock Income Trust, Inc.

Trust Overview

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

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

Trust Information

| | |
|---|---------------|
| Symbol on NYSE | BKT |
| Initial Offering Date | July 22, 1988 |
| Current Distribution Rate on Closing Market Price as of February 28, 2017 (\$6.26) ¹ | 5.08% |
| Current Monthly Distribution per Common Share ² | \$0.0265 |
| Current Annualized Distribution per Common Share ² | \$0.3180 |
| Economic Leverage as of February 28, 2017 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 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 six months ended February 28, 2017 were as follows:

| | Returns Based On | |
|---------------------------------------|------------------|---------|
| | Market Price | NAV |
| BKT ^{1,2} | (2.74)% | (0.56)% |
| Lipper US Mortgage Funds ³ | 2.34% | 2.78% |

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

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

³ Average return.

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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 detractors from performance were the Trust's allocations within agency collateralized mortgage obligations (CMOs), U.S. agency bonds, 30-year agency MBS pass-throughs and swaps/swaptions strategies.

The largest contributors to performance during the six-month period were the Trust's strategies to manage risk utilizing U.S. Treasury futures held as short positions against the Trust's long positions in agency mortgage-backed securities (MBS). This positioning benefited performance as rates moved higher. Other contributions to returns came from allocations to agency interest-only and principal-only bonds, positions in commercial mortgage-backed securities (CMBS) and allocations to legacy (i.e., issued prior to 2008) non-agency residential 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. The use of derivatives had a positive impact on Trust performance for the period.

Describe recent portfolio activity.

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

Describe portfolio positioning at period end.

As of period end, the Trust continued to be overweight in well-structured agency CMOs with call protected and seasoned collateral, and those which demonstrated more favorable prepayment characteristics. The Trust also maintained non-benchmark positions in legacy non-agency residential MBS and CMBS.

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.

Market Price and Net Asset Value Per Share Summary

| | 2/28/17 | 8/31/16 | Change | High | Low |
|-----------------|---------|---------|---------|---------|---------|
| Market Price | \$ 6.26 | \$ 6.60 | (5.15)% | \$ 6.61 | \$ 6.16 |
| Net Asset Value | \$ 6.75 | \$ 6.96 | (3.02)% | \$ 6.98 | \$ 6.71 |

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

Overview of the Trust's Total Investments

| Portfolio Composition | 2/28/17 | 8/31/16 |
|---|--------------|---------|
| U.S. Government Sponsored Agency Securities | 123% | 97% |
| U.S. Treasury Obligations | 3 | 2 |
| Short-Term Securities | 1 | 1 |
| Non-Agency Mortgage-Backed Securities | 1 | 1 |
| Asset-Backed Securities | ¹ | 1 |
| Borrowed Bonds ¹ | | |
| TBA Sale Commitments | (28) | (2) |

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

Credit Quality Allocation^{2,3}

| | 2/28/17 | 8/31/16 |
|----------------------|---------|---------|
| AAA/Aaa ⁴ | 99% | 99% |
| BBB | 1 | 1 |

² For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody's if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

³ Excludes Money Market Funds.

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

The Benefits and Risks of Leveraging

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

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

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

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

Schedule of Investments February 28, 2017 (Unaudited)

BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

| | Par | (000) | Value |
|---|--------------|-------|--------------|
| Asset-Backed Securities | | | |
| Asset-Backed Securities 10.4% | | | |
| ALM VI Ltd., Series 2012-6A, Class B2R, 3.82%, 7/15/26 (a)(b) | USD | 1,000 | \$ 1,002,115 |
| Anchorage Capital CLO 9 Ltd., Series 2016-9A, Class D, 4.95%, 1/15/29 (a)(b) | | 650 | 651,690 |
| Apidos CDO, Series 2012-9AR, Class DR, 4.92%, 7/15/23 (a)(b) | | 1,400 | 1,401,189 |
| Apidos CLO XIX, Series 2014-19A, Class DR, 4.38%, 10/17/26 (a)(b) | | 1,000 | 995,211 |
| Ares XXVIII CLO, Ltd., Series 2013-3A, Class D, 4.52%, 10/17/24 (a)(b) | | 1,000 | 1,000,874 |
| Ares XXXII CLO, Ltd., Series 2014-32A, Class CR, 4.49%, 11/15/25 (a)(b) | | 1,250 | 1,250,000 |
| Atlas Senior Loan Fund, Ltd., 4.95%, 11/30/28 (a)(b) | | 1,250 | 1,250,000 |
| Atrium CDO Corp., Series 9A, Class D, 4.44%, 2/28/24 (a)(b) | | 1,500 | 1,503,744 |
| Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.92%, 10/17/26 (a)(b) | | 1,000 | 991,626 |
| Bowman Park CLO, Ltd., Series 2014-1A, Class D2R, 4.38%, 11/23/25 (a)(b) | | 3,000 | 3,000,000 |
| CenterPoint Energy Transition Bond Co. LLC, Series 2012-1, Class A3, 3.03%, 10/15/25 | | 2,210 | 2,276,248 |
| CIFC Funding Ltd. (a)(b): | | | |
| Series 2012-3A, Class B1R, 5.04%, 1/29/25 | | 2,500 | 2,506,672 |
| Series 2013-1A, Class B, 3.83%, 4/16/25 | | 1,000 | 1,000,896 |
| Series 2014-4A, Class D, 4.42%, 10/17/26 | | 2,000 | 2,010,825 |
| Countrywide Asset-Backed Certificates, Series 2006-13, Class 3AV2, 0.91%, 1/25/37 (a) | | 288 | 279,683 |
| DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (b) | | 3,879 | 3,871,595 |
| Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.82%, 10/15/26 (a)(b) | | 1,000 | 996,187 |
| Flatiron CLO Ltd., Series 2014-1A, Class D, 4.62%, 1/15/23 (a)(b) | | 1,000 | 1,002,321 |
| Galaxy XV CLO Ltd. (a)(b): | | | |
| 3.62%, 4/15/25 | | 1,000 | 1,001,147 |
| 5.34%, 11/15/26 | | 1,000 | 1,001,581 |
| GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 4.54%, 10/29/26 | | 1,000 | 995,080 |
| Highbridge Loan Management Ltd., Series 5A-2015, Class C1, 4.24%, 1/29/26 (a)(b) | | 4,000 | 4,019,518 |
| Limerock CLO III LLC, Series 2014-3A, Class C, 4.63%, 10/20/26 (a)(b) | | 3,750 | 3,697,971 |
| Madison Park Funding IX Ltd., Series 2012-9AR, Class DR, 4.89%, 8/15/22 (a)(b) | | 1,200 | 1,201,107 |
| Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, 1.00%, 1/27/26 (a)(b) | | 1,800 | 1,800,050 |
| Nelnet Student Loan Trust, Series 2006-1, Class A5, 1.16%, 8/23/27 (a) | | 795 | 791,011 |
| Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class CR, 5.29%, 11/14/27 (a)(b) | | 2,250 | 2,267,631 |
| Oaktree EIF II Ltd., Series 2015-B1A, Class C, 4.14%, 2/15/26 (a)(b) | | 1,000 | 1,003,683 |
| OCP CLO Ltd., Series 2012-2A, Class DR, 5.52%, 11/22/25 (a)(b) | | 1,000 | 1,001,701 |
| | Par | | |
| | (000) | | Value |
| Asset-Backed Securities (continued) | | | |
| Octagon Investment Partners XX Ltd., Series 2014-1A (a)(b): | | | |
| Class C, 3.83%, 8/12/26 | USD | 750 | \$ 755,381 |
| Class D, 4.68%, 8/12/26 | | 1,000 | 1,008,673 |
| Octagon Investment Partners XXI Ltd., Series 2014-1A, Class C, 4.69%, 11/14/26 (a)(b) | | 2,000 | 1,996,014 |
| Octagon Investment Partners XXII Ltd., Series 2014-1A, Class C1, 4.29%, 11/25/25 (a)(b) | | 2,000 | 1,991,308 |
| OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (b) | | 5,000 | 4,986,153 |
| OZLM Funding III, Ltd., Series 2013-3A, Class BR, 4.04%, 1/22/29 (a)(b) | | 1,500 | 1,506,175 |
| OZLM VII Ltd., Series 2014-7A, Class C, 4.62%, 7/17/26 (a)(b) | | 470 | 472,144 |
| OZLM VIII Ltd., Series 2014-8A, Class C, 4.52%, 10/17/26 (a)(b) | | 1,750 | 1,749,816 |
| Regatta V Funding Ltd., Series 2014-1A, Class C, 4.49%, 10/25/26 (a)(b) | | 2,000 | 1,956,548 |
| SLM Private Credit Student Loan Trust, Series 2004-B, Class A2, 1.16%, 6/15/21 (a) | | 16 | 16,208 |
| SLM Private Education Loan Trust (b): | | | |
| Series 2012-A, Class A1, 2.17%, 8/15/25 (a) | | 7 | 7,156 |
| Series 2012-A, Class A2, 3.83%, 1/17/45 | | 690 | 705,042 |
| Series 2014-A, Class B, 3.50%, 11/15/44 | | 500 | 498,195 |
| SMB Private Education Loan Trust, Series 2015-C, Class C, 4.50%, 9/17/46 (b) | | 5,900 | 5,931,402 |
| Sound Point CLO IV Ltd., Series 2013-3A, Class D, 4.54%, 1/21/26 (a)(b) | | 700 | 700,613 |
| Sound Point CLO VII Ltd., Series 2014-3A, Class D, 4.64%, 1/23/27 (a)(b) | | 1,250 | 1,256,869 |
| Sound Point CLO XIV Ltd., Series 2016-3A, Class D, 4.73%, 1/23/29 (a)(b) | | 1,550 | 1,556,129 |
| Stewart Park CLO Ltd., Series 2015-1A, Class D, 4.47%, 4/15/26 (a)(b) | | 1,000 | 996,900 |
| Structured Asset Securities Corp., Series 2002-AL1, Class A2, 3.45%, 2/25/32 | | 730 | 726,998 |
| Voya CLO Ltd. (a)(b): | | | |

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| | | |
|--|-------|------------|
| Series 2012-2AR, Class CR, 3.97%, 10/15/22 | 1,500 | 1,501,233 |
| Series 2016-3A, Class C, 4.67%, 10/18/27 | 795 | 797,959 |
| Series 2016-3A, Class D, 7.67%, 10/18/27 | 615 | 623,960 |
| World Financial Network Credit Card Master Trust, Series 2012-C, Class C, 4.55%, 8/15/22 | 2,360 | 2,419,356 |
| York CLO-4, Ltd., Series 2016-2A, Class D, 5.06%, 1/20/30 (a)(b) | 1,500 | 1,478,833 |
| | | 81,410,421 |
| Interest Only Asset-Backed Securities 0.1% | | |
| Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (b) | 3,106 | 208,695 |
| Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (b) | 7,447 | 518,861 |
| | | 727,556 |
| Total Asset-Backed Securities 10.5% | | 82,137,977 |

Portfolio Abbreviations

| | | |
|---|--|-------------------------------|
| AUD Australian Dollar | EUR Euro | NZD New Zealand Dollar |
| CAD Canadian Dollar | EURIBOR Euro Interbank Offered Rate | OTC Over-the-Counter |
| CDO Collateralized Debt Obligation | GBP British Pound | PIK Payment-In-Kind |
| CHF Swiss Franc | GO General Obligation Bonds | RB Revenue Bonds |
| CLO Collateralized Loan Obligation | JPY Japanese Yen | SEK Swedish Krona |
| CR Custodian Receipt | LIBOR London Interbank Offered Rate | USD U.S. Dollar |
| DIP Debtor-In-Possession | LOC Letter of Credit | |
| ETF Exchange-Traded Fund | NOK Norwegian Krone | |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | | Par | |
|---|-----|-------|------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Aerospace & Defense 1.1% | | | |
| Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (b) | USD | 370 | \$ 324,675 |
| Bombardier, Inc. (b): | | | |
| 8.75%, 12/01/21 | | 621 | 687,757 |
| 6.00%, 10/15/22 | | 84 | 84,105 |
| 6.13%, 1/15/23 | | 107 | 107,000 |
| 7.50%, 3/15/25 | | 306 | 318,240 |
| Eaton Corp., 4.15%, 11/02/42 | | 500 | 500,227 |
| Harris Corp., 3.83%, 4/27/25 | | 500 | 513,924 |
| KLX, Inc., 5.88%, 12/01/22 (b) | | 361 | 380,025 |
| Koppers, Inc., 6.00%, 2/15/25 (b) | | 151 | 157,040 |
| Lockheed Martin Corp., 4.70%, 5/15/46 | | 1,250 | 1,370,637 |
| Moog, Inc., 5.25%, 12/01/22 (b) | | 180 | 184,500 |
| TransDigm, Inc.: | | | |
| 5.50%, 10/15/20 | | 211 | 214,693 |
| 6.00%, 7/15/22 | | 950 | 975,631 |
| 6.50%, 7/15/24 | | 235 | 241,462 |
| 6.50%, 5/15/25 (b)(c) | | 133 | 136,159 |
| 6.50%, 5/15/25 | | 110 | 112,613 |
| 6.38%, 6/15/26 | | 26 | 26,260 |
| United Technologies Corp., 6.13%, 7/15/38 (d) | | 1,450 | 1,876,526 |
| | | | 8,211,474 |
| Air Freight & Logistics 0.3% | | | |
| FedEx Corp., 4.75%, 11/15/45 | | 1,250 | 1,313,054 |
| XPO Logistics, Inc.: | | | |
| 5.75%, 6/15/21 | EUR | 100 | 111,872 |
| 6.50%, 6/15/22 (b) | USD | 535 | 561,750 |
| 6.13%, 9/01/23 (b) | | 78 | 81,900 |
| | | | 2,068,576 |
| Airlines 2.3% | | | |
| Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 9/15/24 (b) | | 1,863 | 1,816,668 |
| American Airlines Pass-Through Trust: | | | |
| Series 2013-2, Class A, 4.95%, 7/15/24 (d) | | 3,586 | 3,827,951 |
| Series 2015-2, Class A, 4.00%, 3/22/29 | | 1,465 | 1,501,140 |
| Series 2015-2, Class AA, 3.60%, 3/22/29 | | 1,465 | 1,471,843 |
| Series 2017-1, Class B, 4.95%, 8/15/26 | | 1,925 | 1,968,313 |
| Continental Airlines Pass-Through Trust: | | | |
| Series 2010-1, Class B, 6.00%, 7/12/20 | | 401 | 415,093 |
| Series 2012-3, Class C, 6.13%, 4/29/18 | | 520 | 542,100 |
| United Airlines Pass-Through Trust: | | | |
| Series 2013-1, Class A, 4.30%, 2/15/27 | | 3,509 | 3,688,794 |
| Series 2014-2, Class B, 4.63%, 3/03/24 | | 2,487 | 2,539,465 |
| | | | 17,771,367 |
| Auto Components 0.3% | | | |
| Allison Transmission, Inc., 5.00%, 10/01/24 (b) | | 199 | 202,482 |
| CNH Industrial Finance Europe SA, 2.88%, 5/17/23 | EUR | 175 | 192,735 |
| Delphi Automotive PLC, 4.40%, 10/01/46 | USD | 465 | 444,887 |
| Faurecia, 3.63%, 6/15/23 | EUR | 100 | 110,911 |
| Fiat Chrysler Finance Europe, 4.75%, 3/22/21 | | 100 | 117,064 |
| FTE Verwaltungs GmbH, 9.00%, 7/15/20 | | 100 | 111,409 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp.: | | | |
| 4.88%, 3/15/19 | USD | 367 | 372,964 |
| 6.25%, 2/01/22 (b) | | 80 | 82,600 |
| 6.75%, 2/01/24 (b) | | 271 | 281,162 |
| IHO Verwaltungs GmbH (e): | | | |
| (2.75% Cash or 3.50% PIK), 2.75%, 9/15/21 | EUR | 100 | 109,423 |

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| | | | |
|---|-----|--------------|--------------|
| (3.25% Cash or 4.00% PIK), 3.25%, 9/15/23 | | 100 | 109,913 |
| (4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (b) | USD | 200 | 202,060 |
| | | Par | |
| Corporate Bonds | | (000) | Value |
| Auto Components (continued) | | | |
| IHO Verwaltungs GmbH (e) (continued): | | | |
| (4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (b) | USD | 200 | \$ 191,381 |
| | | | 2,528,991 |
| Automobiles 0.9% | | | |
| Ford Motor Co., 4.75%, 1/15/43 (d) | | 4,255 | 4,092,353 |
| General Motors Co., 6.25%, 10/02/43 (d) | | 2,506 | 2,854,727 |
| | | | 6,947,080 |
| Banks 1.8% | | | |
| Allied Irish Banks PLC, 4.13%, 11/26/25 (a) | EUR | 100 | 110,228 |
| Banco Popolare, 2.75%, 7/27/20 | | 100 | 108,111 |
| Bankia SA, 4.00%, 5/22/24 (a) | | 200 | 216,366 |
| Barclays PLC, 3.65%, 3/16/25 | USD | 4,320 | 4,213,819 |
| CaixaBank SA, 3.50%, 2/15/27 (a) | EUR | 100 | 109,014 |
| CIT Group, Inc.: | | | |
| 5.50%, 2/15/19 (b) | USD | 206 | 217,073 |
| 5.38%, 5/15/20 | | 410 | 438,700 |
| 5.00%, 8/01/23 | | 395 | 417,713 |
| Commerzbank AG: | | | |
| 7.75%, 3/16/21 | EUR | 100 | 127,792 |
| 4.00%, 3/23/26 | | 28 | 30,631 |
| Cooperatieve Rabobank UA, 3.95%, 11/09/22 (d) | USD | 1,500 | 1,540,531 |
| HSBC Holdings PLC, 6.10%, 1/14/42 | | 610 | 767,192 |
| Santander Holdings USA, Inc., 4.50%, 7/17/25 | | 2,000 | 2,047,134 |
| Santander UK Group Holdings PLC, 2.88%, 8/05/21 | | 1,250 | 1,237,315 |
| Wells Fargo & Co., 3.90%, 5/01/45 | | 2,250 | 2,170,042 |
| | | | 13,751,661 |
| Beverages 0.6% | | | |
| Anheuser-Busch InBev Finance, Inc., 4.90%, 2/01/46 (d) | | 4,250 | 4,665,123 |
| Biotechnology 0.4% | | | |
| Amgen, Inc., 4.40%, 5/01/45 | | 2,250 | 2,206,318 |
| Gilead Sciences, Inc., 4.80%, 4/01/44 | | 1,000 | 1,044,178 |
| Senvion Holding GmbH, 6.63%, 11/15/20 | EUR | 100 | 110,362 |
| | | | 3,360,858 |
| Building Materials 0.0% | | | |
| Dry Mix Solutions Investissements SAS, 3.93%, 6/15/21 (a) | | 100 | 105,940 |
| Titan Global Finance PLC, 3.50%, 6/17/21 | | 100 | 110,005 |
| | | | 215,945 |
| Building Products 0.3% | | | |
| American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 (b) | USD | 183 | 192,150 |
| Building Materials Corp. of America (b): | | | |
| 5.38%, 11/15/24 | | 65 | 66,813 |
| 6.00%, 10/15/25 | | 200 | 212,500 |
| CPG Merger Sub LLC, 8.00%, 10/01/21 (b) | | 520 | 544,700 |
| Louisiana-Pacific Corp., 4.88%, 9/15/24 | | 61 | 61,458 |
| Masonite International Corp., 5.63%, 3/15/23 (b) | | 200 | 206,500 |
| Ply Gem Industries, Inc., 6.50%, 2/01/22 | | 431 | 448,326 |
| Standard Industries, Inc. (b): | | | |
| 5.13%, 2/15/21 | | 29 | 30,233 |
| 5.50%, 2/15/23 | | 138 | 143,520 |
| USG Corp.: | | | |
| 8.25%, 1/15/18 | | 300 | 315,000 |
| 5.50%, 3/01/25 (b) | | 180 | 191,250 |
| | | | 2,412,450 |
| Capital Markets 2.2% | | | |
| CDP Financial, Inc., 5.60%, 11/25/39 (b)(d) | | 5,890 | 7,380,771 |

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Goldman Sachs Group, Inc., 3.75%, 5/22/25 (d)

8,965

9,095,467

See Notes to Financial Statements.

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SEMI-ANNUAL REPORT

FEBRUARY 28, 2017

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | | Par | |
|---|-----|-------|------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Capital Markets (continued) | | | |
| Morgan Stanley, 4.00%, 7/23/25 | USD | 905 | \$ 937,059 |
| State Street Corp., 1.96%, 6/01/77 (a) | | 140 | 125,300 |
| | | | 17,538,597 |
| Chemicals 0.8% | | | |
| Air Liquide Finance SA, 3.50%, 9/27/46 (b) | | 360 | 337,174 |
| Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 2/01/25 (b) | | 400 | 400,000 |
| Axalta Coating Systems LLC, 4.88%, 8/15/24 (b) | | 161 | 164,220 |
| Blue Cube Spinco, Inc.: | | | |
| 9.75%, 10/15/23 | | 55 | 65,588 |
| 10.00%, 10/15/25 | | 25 | 30,375 |
| CF Industries, Inc.: | | | |
| 7.13%, 5/01/20 | | 80 | 87,700 |
| 5.15%, 3/15/34 | | 60 | 57,038 |
| 4.95%, 6/01/43 | | 185 | 159,100 |
| Chemours Co.: | | | |
| 6.63%, 5/15/23 | | 182 | 193,147 |
| 7.00%, 5/15/25 | | 44 | 47,795 |
| Hexion, Inc., 10.38%, 2/01/22 (b) | | 132 | 135,960 |
| Huntsman International LLC, 4.88%, 11/15/20 | | 101 | 104,535 |
| Ineos Finance PLC, 4.00%, 5/01/23 | EUR | 100 | 110,310 |
| INEOS Group Holdings SA, 5.63%, 8/01/24 (b)(d) | USD | 200 | 203,900 |
| Inovyn Finance PLC, 6.25%, 5/15/21 | EUR | 100 | 112,633 |
| Methanex Corp., 3.25%, 12/15/19 | USD | 1,650 | 1,665,094 |
| Momentive Performance Materials, Inc., 3.88%, 10/24/21 | | 735 | 720,300 |
| NOVA Chemicals Corp., 5.25%, 8/01/23 (b) | | 88 | 90,640 |
| Platform Specialty Products Corp. (b): | | | |
| 10.38%, 5/01/21 | | 37 | 41,579 |
| 6.50%, 2/01/22 | | 934 | 976,030 |
| PQ Corp., 6.75%, 11/15/22 (b) | | 214 | 231,655 |
| PSPC Escrow Corp., 6.00%, 2/01/23 | EUR | 100 | 111,263 |
| Tronox Finance LLC: | | | |
| 6.38%, 8/15/20 | USD | 141 | 143,468 |
| 7.50%, 3/15/22 (b) | | 43 | 44,935 |
| Versum Materials, Inc., 5.50%, 9/30/24 (b) | | 81 | 84,746 |
| WR Grace & Co-Conn (b): | | | |
| 5.13%, 10/01/21 | | 187 | 196,817 |
| 5.63%, 10/01/24 | | 80 | 85,000 |
| | | | 6,601,002 |
| Commercial Services & Supplies 0.8% | | | |
| ADT Corp.: | | | |
| 3.50%, 7/15/22 | | 402 | 381,397 |
| 4.13%, 6/15/23 | | 55 | 52,938 |
| 4.88%, 7/15/32 (b) | | 141 | 113,505 |
| Advanced Disposal Services, Inc., 5.63%, 11/15/24 (b) | | 151 | 154,398 |
| Aviation Capital Group Corp. (b): | | | |
| 4.63%, 1/31/18 | | 1,300 | 1,332,500 |
| 7.13%, 10/15/20 | | 1,800 | 2,072,250 |
| Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (b) | | 439 | 459,852 |
| Harland Clarke Holdings Corp., 8.38%, 8/15/22 (b) | | 190 | 196,294 |
| Iron Mountain, Inc.: | | | |
| 6.00%, 10/01/20 (b) | | 175 | 183,801 |
| 6.00%, 8/15/23 | | 80 | 84,672 |
| Mobile Mini, Inc., 5.88%, 7/01/24 | | 299 | 312,455 |
| Park Aerospace Holdings Ltd., 5.25%, 8/15/22 (b) | | 162 | 168,885 |
| Ritchie Bros Auctioneers, Inc., 5.38%, 1/15/25 (b) | | 125 | 128,594 |
| Silk Bidco AS, 7.50%, 2/01/22 | EUR | 100 | 113,885 |
| United Rentals North America, Inc.: | | | |

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| | | | |
|---|------------|--------------|--------------|
| 7.63%, 4/15/22 | USD | 31 | 32,366 |
| 5.75%, 11/15/24 | | 60 | 63,720 |
| | | | 5,851,512 |
| | Par | | |
| Corporate Bonds | | (000) | Value |
| Communications Equipment 0.3% | | | |
| Alcatel-Lucent USA, Inc., 6.45%, 3/15/29 | USD | 648 | \$ 716,040 |
| CommScope, Inc., 5.00%, 6/15/21 (b) | | 250 | 257,500 |
| Nokia OYJ, 6.63%, 5/15/39 | | 135 | 144,112 |
| Zayo Group LLC/Zayo Capital, Inc.: | | | |
| 6.00%, 4/01/23 | | 834 | 881,955 |
| 6.38%, 5/15/25 | | 258 | 277,995 |
| 5.75%, 1/15/27 (b) | | 143 | 151,194 |
| | | | 2,428,796 |
| Construction & Engineering 0.6% | | | |
| BlueLine Rental Finance Corp., 7.00%, 2/01/19 (b) | | 369 | 376,380 |
| Engility Corp., 8.88%, 9/01/24 (b) | | 176 | 189,200 |
| ITR Concession Co. LLC, 4.20%, 7/15/25 (b) | | 4,000 | 4,066,160 |
| | | | 4,631,740 |
| Construction Materials 0.3% | | | |
| American Tire Distributors, Inc., 10.25%, 3/01/22 (b) | | 164 | 162,770 |
| HD Supply, Inc. (b): | | | |
| 5.25%, 12/15/21 | | 790 | 833,450 |
| 5.75%, 4/15/24 | | 481 | 508,657 |
| LKQ Italia Bondco SpA, 3.88%, 4/01/24 | EUR | 157 | 177,764 |
| PulteGroup, Inc.: | | | |
| 5.50%, 3/01/26 | USD | 133 | 137,988 |
| 6.00%, 2/15/35 | | 27 | 26,595 |
| Rexel SA, 3.50%, 6/15/23 | EUR | 100 | 110,805 |
| | | | 1,958,029 |
| Consumer Discretionary 0.0% | | | |
| Nielsen Co. Luxembourg SARL, 5.00%, 2/01/25 (b) | USD | 117 | 117,877 |
| Silversea Cruise Finance Ltd., 7.25%, 2/01/25 (b) | | 63 | 65,678 |
| | | | 183,555 |
| Consumer Finance 1.9% | | | |
| Ally Financial, Inc.: | | | |
| 6.25%, 12/01/17 | | 320 | 330,950 |
| 4.63%, 3/30/25 | | 190 | 194,275 |
| 8.00%, 11/01/31 | | 1,803 | 2,217,690 |
| Capital One Financial Corp., 4.75%, 7/15/21 (d) | | 1,935 | 2,096,783 |
| Corivas Campus Living USG LLC, 5.30%, 7/01/50 | | 5,700 | 5,701,140 |
| Ford Motor Credit Co. LLC: | | | |
| 8.13%, 1/15/20 | | 1,530 | 1,766,970 |
| 4.25%, 9/20/22 | | 1,600 | 1,675,894 |
| Navient Corp.: | | | |
| 5.00%, 10/26/20 | | 180 | 180,846 |
| 6.63%, 7/26/21 | | 104 | 108,420 |
| 5.50%, 1/25/23 | | 75 | 71,813 |
| 7.25%, 9/25/23 | | 173 | 177,325 |
| 6.13%, 3/25/24 | | 59 | 56,493 |
| 5.88%, 10/25/24 | | 56 | 52,500 |
| 5.63%, 8/01/33 | | 101 | 81,810 |
| OneMain Financial Holdings LLC (b): | | | |
| 6.75%, 12/15/19 | | 101 | 105,735 |
| 7.25%, 12/15/21 | | 78 | 81,510 |
| | | | 14,900,154 |
| Containers & Packaging 0.8% | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: | | | |
| 6.75%, 1/31/21 (b) | | 200 | 207,360 |
| 4.25%, 1/15/22 | EUR | 100 | 109,362 |

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| | | | |
|-----------------------|-----|-----|---------|
| 4.25%, 9/15/22 (b)(c) | USD | 200 | 203,000 |
| 2.75%, 3/15/24 (c) | EUR | 100 | 106,062 |
| 6.75%, 5/15/24 | | 100 | 117,196 |
| 6.00%, 2/15/25 (b)(c) | USD | 402 | 413,055 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | | Par | |
|---|------------|--------------|------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Containers & Packaging (continued) | | | |
| Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (b): | | | |
| 4.63%, 5/15/23 | USD | 271 | \$ 275,742 |
| 7.25%, 5/15/24 | | 1,475 | 1,607,750 |
| Ball Corp., 5.00%, 3/15/22 | | 141 | 149,284 |
| Clearwater Paper Corp., 5.38%, 2/01/25 (b) | | 181 | 180,548 |
| Crown European Holdings SA, 3.38%, 5/15/25 | EUR | 100 | 109,727 |
| Flex Acquisition Co., Inc., 6.88%, 1/15/25 (b) | USD | 98 | 100,205 |
| JH-Holding Finance SA, 8.25%, 12/01/22 (e) | EUR | 100 | 114,773 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu: | | | |
| 5.75%, 10/15/20 | USD | 194 | 199,820 |
| 6.88%, 2/15/21 | | 305 | 313,001 |
| 4.52%, 7/15/21 (a)(b) | | 438 | 449,497 |
| 5.13%, 7/15/23 (b) | | 363 | 376,159 |
| 7.00%, 7/15/24 (b) | | 393 | 422,721 |
| Sappi Papier Holding GmbH, 4.00%, 4/01/23 | EUR | 100 | 112,296 |
| Sealed Air Corp. (b): | | | |
| 4.88%, 12/01/22 | USD | 365 | 377,319 |
| 6.88%, 7/15/33 | | 6 | 6,510 |
| Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (b) | | 333 | 342,157 |
| Verallia Packaging SASU, 5.13%, 8/01/22 | EUR | 100 | 112,402 |
| | | | 6,405,946 |
| Diversified Consumer Services 0.3% | | | |
| APX Group, Inc.: | | | |
| 6.38%, 12/01/19 | USD | 33 | 33,949 |
| 8.75%, 12/01/20 | | 211 | 218,385 |
| 7.88%, 12/01/22 (b) | | 130 | 140,725 |
| 7.88%, 12/01/22 | | 86 | 93,095 |
| Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (b) | | 1,168 | 1,277,500 |
| Service Corp. International, 4.50%, 11/15/20 | | 315 | 321,300 |
| Sotheby s, 5.25%, 10/01/22 (b) | | 18 | 18,360 |
| Tereos Finance Groupe I SA, 4.13%, 6/16/23 | EUR | 100 | 109,039 |
| | | | 2,212,353 |
| Diversified Financial Services 3.6% | | | |
| AerCap Ireland Capital Ltd./AerCap Global Aviation Trust, 3.95%, 2/01/22 | USD | 750 | 776,160 |
| Aircastle Ltd., 6.25%, 12/01/19 | | 353 | 384,770 |
| Bank of America Corp. (d): | | | |
| 5.63%, 7/01/20 | | 2,200 | 2,425,106 |
| 3.30%, 1/11/23 | | 6,000 | 6,045,540 |
| FBM Finance, Inc., 8.25%, 8/15/21 (b) | | 80 | 85,616 |
| FMR LLC, 4.95%, 2/01/33 (b)(d) | | 2,300 | 2,437,131 |
| Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 | GBP | 100 | 129,669 |
| General Electric Capital Corp., 6.15%, 8/07/37 (d) | USD | 2,150 | 2,826,497 |
| General Motors Financial Co., Inc., 4.25%, 5/15/23 | | 807 | 837,237 |
| IntercontinentalExchange Group, Inc., 4.00%, 10/15/23 | | 470 | 498,345 |
| Jefferies Finance LLC/JFIN Co-Issuer Corp., 7.38%, 4/01/20 (b) | | 595 | 605,412 |
| Mercury Bondco PLC (e): | | | |
| (7.13% Cash or 7.88% PIK), 7.13%, 5/30/21 | EUR | 100 | 104,880 |
| (8.25% Cash or 9.00% PIK), 8.25%, 5/30/21 | | 100 | 108,059 |
| Moody s Corp., 4.50%, 9/01/22 (d) | USD | 1,800 | 1,931,924 |
| Northern Trust Corp., 3.95%, 10/30/25 (d) | | 8,000 | 8,475,976 |
| UniCredit SpA: | | | |
| 6.95%, 10/31/22 | EUR | 140 | 172,292 |
| 5.75%, 10/28/25 (a) | | 107 | 121,233 |
| | | | 27,965,847 |
| Corporate Bonds | Par | Value | |

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| | (000) | | |
|---|-------|-------|------------|
| Diversified Telecommunication Services 3.5% | | | |
| AT&T, Inc. (d): | | | |
| 6.38%, 3/01/41 | USD | 520 | \$ 592,076 |
| 5.15%, 3/15/42 | | 2,400 | 2,375,484 |
| 4.75%, 5/15/46 | | 2,710 | 2,534,189 |
| CenturyLink, Inc.: | | | |
| 6.45%, 6/15/21 | | 437 | 465,680 |
| Series U, 7.65%, 3/15/42 | | 99 | 90,585 |
| Series Y, 7.50%, 4/01/24 | | 108 | 116,100 |
| Cincinnati Bell, Inc., 7.00%, 7/15/24 (b) | | 451 | 476,933 |
| Consolidated Communications, Inc., 6.50%, 10/01/22 | | 68 | 67,830 |
| Frontier Communications Corp.: | | | |
| 8.13%, 10/01/18 | | 71 | 75,970 |
| 7.13%, 3/15/19 | | 220 | 233,750 |
| 8.50%, 4/15/20 | | 75 | 79,500 |
| 7.13%, 1/15/23 | | 50 | 45,250 |
| 7.63%, 4/15/24 | | 205 | 183,988 |
| 6.88%, 1/15/25 | | 915 | 770,887 |
| 11.00%, 9/15/25 | | 379 | 380,895 |
| Level 3 Financing, Inc.: | | | |
| 5.38%, 8/15/22 | | 165 | 171,064 |
| 5.63%, 2/01/23 | | 149 | 153,843 |
| 5.13%, 5/01/23 | | 95 | 96,900 |
| 5.38%, 1/15/24 | | 165 | 169,331 |
| 5.38%, 5/01/25 | | 140 | 144,550 |
| 5.25%, 3/15/26 (b) | | 223 | 224,951 |
| OTE PLC, 3.50%, 7/09/20 | EUR | 100 | 106,470 |
| SBA Communications Corp., 4.88%, 9/01/24 (b) | USD | 177 | 176,097 |
| Telecom Italia Capital SA: | | | |
| 6.38%, 11/15/33 | | 95 | 95,950 |
| 6.00%, 9/30/34 | | 300 | 296,250 |
| 7.20%, 7/18/36 | | 105 | 111,195 |
| Telecom Italia SpA: | | | |
| 3.25%, 1/16/23 | EUR | 141 | 157,904 |
| 3.63%, 1/19/24 | | 200 | 225,387 |
| Verizon Communications, Inc. (d): | | | |
| 6.40%, 2/15/38 | USD | 6,879 | 8,207,514 |
| 6.55%, 9/15/43 | | 6,751 | 8,264,655 |
| Windstream Corp., 7.75%, 10/01/21 | | 17 | 17,510 |
| Windstream Services LLC, 7.50%, 6/01/22 | | 53 | 52,470 |
| | | | 27,161,158 |
| Electric Utilities 5.8% | | | |
| AES Corp., 4.88%, 5/15/23 | | 210 | 208,530 |
| Berkshire Hathaway Energy Co., 6.50%, 9/15/37 (d) | | 5,515 | 7,221,005 |
| Black Hills Corp., 3.15%, 1/15/27 | | 405 | 389,123 |
| Cleveland Electric Illuminating Co., 5.95%, 12/15/36 | | 434 | 489,601 |
| CMS Energy Corp., 5.05%, 3/15/22 (d) | | 1,832 | 2,015,510 |
| Duke Energy Carolinas LLC: | | | |
| 6.10%, 6/01/37 | | 640 | 806,371 |
| 6.00%, 1/15/38 (d) | | 1,675 | 2,125,434 |
| 4.25%, 12/15/41 (d) | | 750 | 783,534 |
| Duke Energy Florida LLC, 6.40%, 6/15/38 (d) | | 770 | 1,036,207 |
| E.ON International Finance BV, 6.65%, 4/30/38 (b) | | 3,100 | 3,775,028 |
| Electricite de France SA, 5.60%, 1/27/40 (b)(d) | | 2,800 | 3,112,931 |
| Florida Power Corp., 6.35%, 9/15/37 (d) | | 2,775 | 3,696,580 |
| Jersey Central Power & Light Co., 7.35%, 2/01/19 | | 490 | 535,752 |
| Ohio Power Co., Series D, 6.60%, 3/01/33 (d) | | 3,000 | 3,773,514 |
| PacifiCorp, 6.25%, 10/15/37 (d) | | 1,225 | 1,605,502 |
| Public Service Co. of Colorado, Series 17, 6.25%, 9/01/37 (d) | | 2,550 | 3,325,873 |
| Southern California Edison Co. (d): | | | |
| 5.63%, 2/01/36 | | 1,300 | 1,587,447 |
| Series A, 5.95%, 2/01/38 | | 2,175 | 2,770,687 |
| Southern Co., 4.40%, 7/01/46 | | 1,000 | 996,053 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | | Par | |
|--|-----|-------|--------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Electric Utilities (continued) | | | |
| Virginia Electric & Power Co., Series A, 6.00%, 5/15/37 (d) | USD | 3,920 | \$ 4,911,548 |
| | | | 45,166,230 |
| Electrical Equipment 0.0% | | | |
| Anixter, Inc., 5.63%, 5/01/19 | | 35 | 36,925 |
| Areva SA, 4.88%, 9/23/24 | EUR | 50 | 53,558 |
| Trionista TopCo GmbH, 6.88%, 4/30/21 | | 110 | 121,924 |
| | | | 212,407 |
| Electronic Equipment, Instruments & Components 0.1% | | | |
| CDW LLC/CDW Finance Corp.: | | | |
| 6.00%, 8/15/22 | USD | 280 | 296,450 |
| 5.00%, 9/01/23 | | 234 | 241,020 |
| 5.00%, 9/01/25 (c) | | 72 | 73,035 |
| SESI LLC, 7.13%, 12/15/21 | | 60 | 61,650 |
| | | | 672,155 |
| Energy Equipment & Services 0.8% | | | |
| EnSCO PLC: | | | |
| 4.50%, 10/01/24 | | 99 | 85,140 |
| 5.20%, 3/15/25 | | 25 | 22,125 |
| Enterprise Products Operating LLC, 6.13%, 10/15/39 (d) | | 1,400 | 1,649,409 |
| Gates Global LLC/Gates Global Co., 6.00%, 7/15/22 (b) | | 378 | 380,835 |
| Genesis Energy LP/Genesis Energy Finance Corp.: | | | |
| 5.75%, 2/15/21 | | 142 | 144,130 |
| 6.75%, 8/01/22 | | 170 | 177,225 |
| GrafTech International Ltd., 6.38%, 11/15/20 | | 600 | 510,000 |
| Halliburton Co., 5.00%, 11/15/45 | | 500 | 542,783 |
| Noble Holding International Ltd., 4.63%, 3/01/21 | | 8 | 7,580 |
| Pattern Energy Group, Inc., 5.88%, 2/01/24 (b) | | 93 | 95,441 |
| Pioneer Energy Services Corp., 6.13%, 3/15/22 | | 185 | 172,744 |
| Precision Drilling Corp.: | | | |
| 6.50%, 12/15/21 | | 70 | 71,925 |
| 5.25%, 11/15/24 | | 90 | 89,100 |
| Transocean, Inc.: | | | |
| 6.00%, 3/15/18 | | 195 | 199,875 |
| 7.38%, 4/15/18 | | 20 | 20,550 |
| 5.80%, 10/15/22 | | 444 | 415,140 |
| 9.00%, 7/15/23 (b) | | 659 | 710,072 |
| 6.80%, 3/15/38 | | 47 | 38,540 |
| Trinidad Drilling Ltd., 6.63%, 2/15/25 (b) | | 243 | 250,290 |
| Weatherford International Ltd.: | | | |
| 7.75%, 6/15/21 | | 185 | 199,569 |
| 8.25%, 6/15/23 | | 80 | 86,800 |
| 9.88%, 2/15/24 (b) | | 106 | 122,430 |
| | | | 5,991,703 |
| Environmental, Maintenance, & Security Service 0.1% | | | |
| Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18 | EUR | 100 | 108,212 |
| Tervita Escrow Corp., 7.63%, 12/01/21 (b) | USD | 276 | 288,420 |
| | | | 396,632 |
| Food & Staples Retailing 0.7% | | | |
| Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC (b): | | | |
| 6.63%, 6/15/24 | | 151 | 160,060 |
| 5.75%, 3/15/25 | | 169 | 169,317 |
| Aramark Services, Inc., 4.75%, 6/01/26 | | 151 | 151,378 |
| B&M European Value Retail SA, 4.13%, 2/01/22 | GBP | 100 | 129,224 |

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| | | | |
|---|-----|--------------|--------------|
| Casino Guichard Perrachon SA: | | | |
| 5.98%, 5/26/21 | EUR | 100 | 124,811 |
| 4.56%, 1/25/23 | | 100 | 118,464 |
| CVS Health Corp., 5.13%, 7/20/45 (d) | USD | 2,000 | 2,228,126 |
| | | Par | |
| | | (000) | Value |
| Corporate Bonds | | | |
| Food & Staples Retailing (continued) | | | |
| Dollar Tree, Inc., 5.75%, 3/01/23 | USD | 914 | \$ 969,982 |
| Pinnacle Foods Finance LLC/Pinnacle Foods Finance Corp., 5.88%, 1/15/24 | | 42 | 44,415 |
| Rite Aid Corp.: | | | |
| 6.75%, 6/15/21 | | 258 | 268,965 |
| 6.13%, 4/01/23 (b) | | 22 | 23,312 |
| 7.70%, 2/15/27 | | 241 | 287,995 |
| Walgreens Boots Alliance, Inc., 4.80%, 11/18/44 | | 1,000 | 1,034,985 |
| | | | 5,711,034 |
| Food Products 0.2% | | | |
| Acosta, Inc., 7.75%, 10/01/22 (b) | | 167 | 146,960 |
| Aramark Services, Inc., 5.13%, 1/15/24 | | 148 | 155,045 |
| Darling Global Finance BV, 4.75%, 5/30/22 | EUR | 100 | 112,357 |
| JBS USA LLC/JBS USA Finance, Inc. (b): | | | |
| 7.25%, 6/01/21 | USD | 30 | 30,900 |
| 5.88%, 7/15/24 | | 92 | 96,140 |
| 5.75%, 6/15/25 | | 316 | 326,270 |
| Post Holdings, Inc. (b): | | | |
| 6.75%, 12/01/21 | | 68 | 72,998 |
| 7.75%, 3/15/24 | | 232 | 257,520 |
| 5.50%, 3/01/25 | | 69 | 70,294 |
| 8.00%, 7/15/25 | | 235 | 264,962 |
| 5.00%, 8/15/26 | | 29 | 28,039 |
| TreeHouse Foods, Inc., 6.00%, 2/15/24 (b) | | 89 | 93,673 |
| WhiteWave Foods Co., 5.38%, 10/01/22 | | 119 | 129,710 |
| | | | 1,784,868 |
| Health Care Equipment & Supplies 0.4% | | | |
| Crimson Merger Sub, Inc., 6.63%, 5/15/22 (b) | | 405 | 361,463 |
| DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (b) | | 716 | 633,660 |
| Fresenius Medical Care US Finance II, Inc., 4.75%, 10/15/24 (b) | | 80 | 82,176 |
| IASIS Healthcare LLC/IASIS Capital Corp., 8.38%, 5/15/19 | | 160 | 156,400 |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC (b): | | | |
| 5.63%, 10/15/23 | | 192 | 184,320 |
| 5.50%, 4/15/25 | | 240 | 223,200 |
| Medtronic, Inc., 4.50%, 3/15/42 | | 750 | 791,765 |
| Teleflex, Inc.: | | | |
| 3.88%, 8/01/17 (f) | | 50 | 155,281 |
| 5.25%, 6/15/24 | | 170 | 175,525 |
| 4.88%, 6/01/26 | | 39 | 39,293 |
| | | | 2,803,083 |
| Health Care Providers & Services 1.6% | | | |
| Acadia Healthcare Co., Inc.: | | | |
| 5.63%, 2/15/23 | | 296 | 304,140 |
| 6.50%, 3/01/24 | | 41 | 43,563 |
| Aetna, Inc.: | | | |
| 3.20%, 6/15/26 | | 1,005 | 1,013,729 |
| 4.50%, 5/15/42 | | 575 | 598,484 |
| Alere, Inc., 6.38%, 7/01/23 (b) | | 208 | 211,120 |
| Amsurg Corp., 5.63%, 7/15/22 | | 553 | 575,811 |
| Centene Corp.: | | | |
| 5.63%, 2/15/21 | | 401 | 422,052 |
| 6.13%, 2/15/24 | | 51 | 55,335 |
| 4.75%, 1/15/25 | | 285 | 293,194 |
| CHS/Community Health Systems, Inc.: | | | |
| 5.13%, 8/15/18 | | 101 | 101,631 |
| 8.00%, 11/15/19 | | 98 | 95,795 |
| 5.13%, 8/01/21 | | 150 | 147,375 |
| 6.88%, 2/01/22 | | 265 | 232,537 |

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| | | |
|--|-----|---------|
| DaVita HealthCare Partners, Inc., 5.13%, 7/15/24 | 366 | 373,549 |
| Envision Healthcare Corp., 5.13%, 7/01/22 (b) | 365 | 373,669 |

See Notes to Financial Statements.

SEMI-ANNUAL REPORT

FEBRUARY 28, 2017

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | | Par | |
|--|-----|-------|------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Health Care Providers & Services (continued) | | | |
| HCA, Inc.: | | | |
| 3.75%, 3/15/19 | USD | 264 | \$ 270,600 |
| 6.50%, 2/15/20 | | 652 | 715,759 |
| 4.75%, 5/01/23 | | 562 | 589,397 |
| 5.00%, 3/15/24 | | 315 | 331,931 |
| 5.38%, 2/01/25 | | 772 | 807,705 |
| 5.25%, 4/15/25 | | 66 | 70,373 |
| 5.88%, 2/15/26 | | 284 | 304,590 |
| 5.25%, 6/15/26 | | 361 | 381,306 |
| 4.50%, 2/15/27 | | 408 | 406,980 |
| HealthSouth Corp.: | | | |
| 5.75%, 11/01/24 | | 176 | 179,520 |
| 5.75%, 9/15/25 | | 141 | 142,763 |
| 2.00%, 12/01/43 (f) | | 225 | 270,422 |
| Hologic, Inc., 5.25%, 7/15/22 (b) | | 360 | 375,300 |
| MEDNAX, Inc., 5.25%, 12/01/23 (b) | | 134 | 138,523 |
| MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (b) | | 478 | 515,045 |
| New Amethyst Corp., 6.25%, 12/01/24 (b) | | 74 | 78,440 |
| RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (b) | | 207 | 222,525 |
| Surgery Center Holdings, Inc., 8.88%, 4/15/21 (b) | | 48 | 51,360 |
| Tenet Healthcare Corp.: | | | |
| 6.25%, 11/01/18 | | 159 | 168,341 |
| 6.00%, 10/01/20 | | 324 | 343,440 |
| 4.50%, 4/01/21 | | 21 | 21,263 |
| 4.38%, 10/01/21 | | 112 | 112,840 |
| 7.50%, 1/01/22 (b) | | 93 | 100,673 |
| 8.13%, 4/01/22 | | 789 | 826,477 |
| 6.75%, 6/15/23 | | 501 | 496,616 |
| | | | 12,764,173 |
| Health Care Technology 0.0% | | | |
| Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 3/01/25 (b) | | 121 | 124,970 |
| Quintiles IMS, Inc., 3.25%, 3/15/25 (b) | EUR | 100 | 106,099 |
| | | | 231,069 |
| Hotels, Restaurants & Leisure 2.4% | | | |
| Boyd Gaming Corp., 6.88%, 5/15/23 | USD | 172 | 185,760 |
| Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 | | 1,346 | 1,408,252 |
| CPUK Finance Ltd., 7.00%, 2/28/42 | GBP | 100 | 130,915 |
| ESH Hospitality, Inc., 5.25%, 5/01/25 (b) | USD | 88 | 88,770 |
| Gateway Casinos & Entertainment Ltd., 8.25%, 3/01/24 (b) | | 48 | 48,780 |
| International Game Technology PLC, 4.75%, 2/15/23 | EUR | 100 | 115,571 |
| Jacobs Entertainment, Inc., 7.88%, 2/01/24 (b) | USD | 45 | 46,238 |
| McDonald's Corp., 3.70%, 1/30/26 | | 510 | 523,295 |
| MGM Resorts International: | | | |
| 8.63%, 2/01/19 | | 47 | 51,935 |
| 5.25%, 3/31/20 | | 50 | 52,625 |
| 6.75%, 10/01/20 | | 127 | 139,979 |
| 6.63%, 12/15/21 | | 620 | 692,075 |
| 7.75%, 3/15/22 | | 20 | 23,350 |
| 4.63%, 9/01/26 | | 86 | 84,279 |
| New Red Finance, Inc., 6.00%, 4/01/22 (b) | | 640 | 667,392 |
| PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20 | EUR | 100 | 109,850 |
| Sabre GLBL, Inc. (b): | | | |
| 5.38%, 4/15/23 | USD | 62 | 63,085 |
| 5.25%, 11/15/23 | | 185 | 187,775 |
| Scientific Games International, Inc.: | | | |
| 7.00%, 1/01/22 (b) | | 557 | 592,412 |

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| | | | |
|---|-----|--------------|--------------|
| 10.00%, 12/01/22 | | 547 | 580,504 |
| | | Par | |
| Corporate Bonds | | (000) | Value |
| Hotels, Restaurants & Leisure (continued) | | | |
| Six Flags Entertainment Corp., 5.25%, 1/15/21 (b) | USD | 434 | \$ 446,152 |
| Station Casinos LLC, 7.50%, 3/01/21 | | 570 | 594,225 |
| Thomas Cook Group PLC, 6.25%, 6/15/22 | EUR | 100 | 112,879 |
| Unique Pub Finance Co. PLC: | | | |
| Series A3, 6.54%, 3/30/21 | GBP | 2,374 | 3,210,363 |
| Series A4, 5.66%, 6/30/27 | | 1,089 | 1,463,389 |
| Series M, 7.40%, 3/28/24 | | 3,000 | 4,036,351 |
| Series N, 6.46%, 3/30/32 | | 2,390 | 2,819,020 |
| Vue International Bidco PLC, 7.88%, 7/15/20 | | 100 | 128,949 |
| Yum! Brands, Inc., 3.88%, 11/01/23 | USD | 66 | 64,680 |
| | | | 18,668,850 |
| Household Durables 0.4% | | | |
| CalAtlantic Group, Inc.: | | | |
| 8.38%, 1/15/21 | | 53 | 61,944 |
| 5.38%, 10/01/22 | | 2 | 2,100 |
| 5.25%, 6/01/26 | | 5 | 5,006 |
| Century Communities, Inc., 6.88%, 5/15/22 | | 460 | 480,125 |
| Lennar Corp.: | | | |
| 4.13%, 1/15/22 | | 77 | 77,963 |
| 4.75%, 11/15/22 | | 130 | 133,705 |
| 4.88%, 12/15/23 | | 85 | 87,763 |
| 4.75%, 5/30/25 | | 180 | 182,250 |
| Mattamy Group Corp., 6.88%, 12/15/23 (b) | | 70 | 73,150 |
| Newell Brands, Inc., 4.20%, 4/01/26 | | 1,000 | 1,052,029 |
| PulteGroup, Inc., 6.38%, 5/15/33 | | 256 | 264,960 |
| Riverbed Technology, Inc., 8.88%, 3/01/23 (b) | | 155 | 165,462 |
| Standard Pacific Corp., 5.88%, 11/15/24 | | 15 | 16,088 |
| Tempur Sealy International, Inc., 5.50%, 6/15/26 | | 168 | 165,060 |
| TRI Pointe Group, Inc.: | | | |
| 4.38%, 6/15/19 | | 10 | 10,200 |
| 4.88%, 7/01/21 | | 125 | 129,062 |
| 5.88%, 6/15/24 | | 125 | 129,375 |
| William Lyon Homes ,Inc., 5.88%, 1/31/25 (b) | | 81 | 81,101 |
| | | | 3,117,343 |
| Household Products 0.1% | | | |
| ACCO Brands Corp., 5.25%, 12/15/24 (b) | | 59 | 59,738 |
| Prestige Brands, Inc., 6.38%, 3/01/24 (b) | | 109 | 115,540 |
| Spectrum Brands, Inc.: | | | |
| 6.63%, 11/15/22 | | 355 | 375,412 |
| 6.13%, 12/15/24 | | 112 | 119,179 |
| 5.75%, 7/15/25 | | 22 | 23,375 |
| | | | 693,244 |
| Independent Power and Renewable Electricity Producers 0.2% | | | |
| Calpine Corp.: | | | |
| 6.00%, 1/15/22 (b) | | 69 | 72,364 |
| 5.88%, 1/15/24 (b) | | 84 | 88,620 |
| 5.50%, 2/01/24 | | 5 | 4,950 |
| Dynegy, Inc.: | | | |
| 6.75%, 11/01/19 | | 425 | 437,750 |
| 7.38%, 11/01/22 | | 151 | 148,357 |
| 7.63%, 11/01/24 | | 80 | 76,000 |
| 8.00%, 1/15/25 (b) | | 14 | 13,300 |
| NRG Energy, Inc.: | | | |
| 7.88%, 5/15/21 | | 32 | 33,200 |
| 6.63%, 3/15/23 | | 25 | 25,313 |
| 6.25%, 5/01/24 | | 25 | 25,000 |
| 7.25%, 5/15/26 | | 69 | 70,984 |
| 6.63%, 1/15/27 (b) | | 379 | 372,367 |
| NRG Yield Operating LLC, 5.38%, 8/15/24 | | 75 | 76,875 |
| QEP Resources, Inc., 5.38%, 10/01/22 | | 283 | 284,415 |

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TerraForm Power Operating LLC, 6.38%, 2/01/23 (b)(g)

126

130,410

1,859,905

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | Par | | |
|--|-------|-------|--------------|
| | (000) | | Value |
| Corporate Bonds | | | |
| Industrial Conglomerates 0.6% | | | |
| General Electric Co.: | | | |
| 6.75%, 3/15/32 (d) | USD | 2,500 | \$ 3,409,900 |
| 6.88%, 1/10/39 | | 135 | 193,672 |
| Smiths Group PLC, 3.63%, 10/12/22 (b) | | 360 | 358,458 |
| Vertiv Group Corp, 9.25%, 10/15/24 (b) | | 293 | 314,609 |
| | | | 4,276,639 |
| Insurance 2.9% | | | |
| Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 | | 1,495 | 1,499,249 |
| American International Group, Inc., 3.75%, 7/10/25 (d) | | 3,380 | 3,403,684 |
| Aon PLC: | | | |
| 3.88%, 12/15/25 | | 1,445 | 1,483,645 |
| 4.60%, 6/14/44 | | 500 | 489,894 |
| Assicurazioni Generali SpA (a): | | | |
| 7.75%, 12/12/42 | EUR | 100 | 126,084 |
| 5.50%, 10/27/47 | | 100 | 111,767 |
| AXA SA, 5.25%, 4/16/40 (a) | | 500 | 590,092 |
| Five Corners Funding Trust, 4.42%, 11/15/23 (b)(d) | USD | 2,050 | 2,181,963 |
| Groupama SA, 6.00%, 1/23/27 | EUR | 100 | 108,293 |
| Hartford Financial Services Group, Inc., 5.13%, 4/15/22 | USD | 1,860 | 2,064,381 |
| HUB International Ltd. (b): | | | |
| 9.25%, 2/15/21 | | 117 | 121,387 |
| 7.88%, 10/01/21 | | 426 | 450,495 |
| Liberty Mutual Group, Inc., 6.50%, 5/01/42 (b)(d) | | 2,000 | 2,496,744 |
| Lincoln National Corp., 3.35%, 3/09/25 (d) | | 1,045 | 1,039,432 |
| MetLife, Inc., 6.40%, 12/15/66 | | 2,554 | 2,822,170 |
| Muenchener Rueckversicherungs AG, 6.00%, 5/26/41 (a) | EUR | 400 | 503,124 |
| Prudential Financial, Inc. (d): | | | |
| 5.90%, 3/17/36 | USD | 500 | 608,145 |
| 5.70%, 12/14/36 | | 1,625 | 1,913,665 |
| Radian Group, Inc., 5.25%, 6/15/20 | | 185 | 194,712 |
| Wayne Merger Sub LLC, 8.25%, 8/01/23 (b) | | 286 | 301,730 |
| | | | 22,510,656 |
| Internet Software & Services 0.1% | | | |
| Equinix, Inc.: | | | |
| 4.88%, 4/01/20 | | 173 | 177,325 |
| 5.88%, 1/15/26 | | 245 | 261,689 |
| Netflix, Inc.: | | | |
| 5.50%, 2/15/22 | | 8 | 8,540 |
| 5.88%, 2/15/25 | | 11 | 11,894 |
| 4.38%, 11/15/26 (b) | | 452 | 448,045 |
| Symantec Corp., 5.00%, 4/15/25 (b) | | 106 | 108,803 |
| | | | 1,016,296 |
| IT Services 0.4% | | | |
| Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (b) | | 270 | 282,825 |
| Fidelity National Information Services, Inc., 4.50%, 8/15/46 | | 1,000 | 975,666 |
| First Data Corp. (b): | | | |
| 7.00%, 12/01/23 | | 683 | 734,225 |
| 5.75%, 1/15/24 | | 1,424 | 1,475,620 |
| | | | 3,468,336 |
| Life Sciences Tools & Services 0.2% | | | |
| Thermo Fisher Scientific, Inc., 5.30%, 2/01/44 | | 1,000 | 1,134,017 |
| Machinery 0.1% | | | |
| Gardner Denver, Inc., 6.88%, 8/15/21 (b) | | 90 | 92,700 |
| Navistar International Corp., 8.25%, 11/01/21 | | 30 | 30,300 |

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| | | | |
|---|-----|--------------|--------------|
| SPX FLOW, Inc. (b): | | | |
| 5.63%, 8/15/24 | | 115 | 118,162 |
| 5.88%, 8/15/26 | | 105 | 106,575 |
| | | Par | |
| Corporate Bonds | | (000) | Value |
| Machinery (continued) | | | |
| Terex Corp., 5.63%, 2/01/25 (b) | USD | 201 | \$ 206,276 |
| Trinseo Materials Operating SCA/Trinseo Materials Finance, Inc., 6.38%, 5/01/22 | EUR | 100 | 113,854 |
| | | | 667,867 |
| Marine 0.3% | | | |
| Nakilat, Inc., Series A, 6.07%, 12/31/33 (b)(d) | USD | 2,150 | 2,491,420 |
| Media 6.1% | | | |
| 21st Century Fox America, Inc., 7.63%, 11/30/28 | | 385 | 507,434 |
| Adria Bidco BV, 7.88%, 11/15/20 | EUR | 100 | 110,575 |
| Altice Financing SA: | | | |
| 5.25%, 2/15/23 | | 100 | 113,186 |
| 7.50%, 5/15/26 (b) | USD | 607 | 651,766 |
| Altice Luxembourg SA: | | | |
| 7.75%, 5/15/22 (b) | | 200 | 212,750 |
| 6.25%, 2/15/25 | EUR | 100 | 112,561 |
| 7.63%, 2/15/25 (b) | USD | 289 | 307,785 |
| Altice US Finance I Corp. (b): | | | |
| 5.38%, 7/15/23 | | 770 | 802,725 |
| 5.50%, 5/15/26 | | 293 | 302,889 |
| AMC Networks, Inc.: | | | |
| 4.75%, 12/15/22 | | 192 | 193,920 |
| 5.00%, 4/01/24 | | 191 | 192,792 |
| Cablevision Systems Corp.: | | | |
| 8.63%, 9/15/17 | | 76 | 78,375 |
| 7.75%, 4/15/18 | | 311 | 326,550 |
| 8.00%, 4/15/20 | | 325 | 359,125 |
| CBS Radio, Inc., 7.25%, 11/01/24 (b) | | 149 | 159,058 |
| CCO Holdings LLC/CCO Holdings Capital Corp.: | | | |
| 5.25%, 9/30/22 | | 280 | 291,200 |
| 5.13%, 5/01/23 (b) | | 359 | 372,462 |
| 5.75%, 2/15/26 (b) | | 197 | 210,790 |
| 5.50%, 5/01/26 (b) | | 278 | 295,027 |
| 5.13%, 5/01/27 (b) | | 249 | 258,649 |
| 5.88%, 5/01/27 (b) | | 616 | 661,646 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp. (b): | | | |
| 6.38%, 9/15/20 | | 100 | 103,063 |
| 5.13%, 12/15/21 | | 562 | 568,827 |
| 7.75%, 7/15/25 | | 960 | 1,063,200 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, | | | |
| 4.91%, 7/23/25 | | 4,000 | 4,213,612 |
| Clear Channel International BV, 8.75%, 12/15/20 (b) | | 284 | 301,040 |
| Clear Channel Worldwide Holdings, Inc.: | | | |
| 6.50%, 11/15/22 | | 2,050 | 2,090,432 |
| Series B, 7.63%, 3/15/20 | | 95 | 95,713 |
| Comcast Cable Communications Holdings, Inc., 9.46%, 11/15/22 (d) | | 2,600 | 3,495,778 |
| Comcast Corp.: | | | |
| 6.45%, 3/15/37 (d) | | 790 | 1,015,148 |
| 4.60%, 8/15/45 | | 2,000 | 2,079,060 |
| Cox Communications, Inc. (b): | | | |
| 6.95%, 6/01/38 | | 1,000 | 1,089,372 |
| 8.38%, 3/01/39 (d) | | 3,475 | 4,341,185 |
| CSC Holdings LLC: | | | |
| 10.13%, 1/15/23 (b) | | 790 | 914,425 |
| 5.25%, 6/01/24 | | 430 | 432,687 |
| 10.88%, 10/15/25 (b) | | 510 | 614,550 |
| Discovery Communications LLC: | | | |
| 3.25%, 4/01/23 | | 1,850 | 1,819,899 |
| 3.45%, 3/15/25 | | 210 | 200,947 |
| DISH DBS Corp.: | | | |
| 6.75%, 6/01/21 | | 510 | 562,275 |
| 5.88%, 7/15/22 | | 118 | 126,555 |

See Notes to Financial Statements.

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FEBRUARY 28, 2017

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | | Par | |
|---|-----|-------|------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Media (continued) | | | |
| DISH DBS Corp. (continued): | | | |
| 5.88%, 11/15/24 | USD | 99 | \$ 105,435 |
| 7.75%, 7/01/26 | | 575 | 672,750 |
| DISH Network Corp., 3.38%, 8/15/26 (b)(f) | | 175 | 210,656 |
| eircom Finance DAC, 4.50%, 5/31/22 | EUR | 100 | 110,919 |
| GTT Escrow Corp., 7.88%, 12/31/24 (b) | USD | 50 | 52,375 |
| Hughes Satellite Systems Corp.: | | | |
| 7.63%, 6/15/21 | | 64 | 70,960 |
| 5.25%, 8/01/26 (b) | | 329 | 334,346 |
| 6.63%, 8/01/26 (b) | | 64 | 66,600 |
| iHeartCommunications, Inc.: | | | |
| 9.00%, 12/15/19 | | 185 | 161,644 |
| 9.00%, 3/01/21 | | 9 | 7,290 |
| 10.63%, 3/15/23 | | 961 | 797,630 |
| Intelsat Jackson Holdings SA: | | | |
| 7.25%, 4/01/19 | | 467 | 447,152 |
| 7.25%, 10/15/20 | | 249 | 230,325 |
| 5.50%, 8/01/23 | | 427 | 351,207 |
| Interpublic Group of Cos., Inc., 3.75%, 2/15/23 | | 2,000 | 2,023,762 |
| LG Finance Co. Corp., 5.88%, 11/01/24 (b) | | 57 | 58,639 |
| LGE HoldCo VI BV, 7.13%, 5/15/24 | EUR | 100 | 120,904 |
| McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance, 7.88%, 5/15/24 (b) | USD | 61 | 59,780 |
| MDC Partners, Inc., 6.50%, 5/01/24 (b) | | 246 | 237,697 |
| Midcontinent Communications / Midcontinent Finance Corp. (b): | | | |
| 6.25%, 8/01/21 | | 340 | 353,260 |
| 6.88%, 8/15/23 | | 66 | 71,115 |
| NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (b) | | 117 | 118,024 |
| National CineMedia LLC, 5.75%, 8/15/26 | | 59 | 60,180 |
| Nexstar Broadcasting, Inc., 5.63%, 8/01/24 (b) | | 159 | 162,577 |
| Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 4/15/22 (b) | | 211 | 217,330 |
| Numericable Group SA, 5.38%, 5/15/22 | EUR | 106 | 117,125 |
| Outfront Media Capital LLC/Outfront Media Capital Corp.: | | | |
| 5.25%, 2/15/22 | USD | 55 | 57,131 |
| 5.63%, 2/15/24 | | 160 | 168,000 |
| SFR Group SA (b): | | | |
| 6.00%, 5/15/22 | | 345 | 357,831 |
| 7.38%, 5/01/26 | | 1,501 | 1,555,411 |
| Sirius XM Radio, Inc., 4.25%, 5/15/20 (b) | | 463 | 468,787 |
| TCI Communications, Inc., 7.88%, 2/15/26 (d) | | 610 | 816,190 |
| Telesat Canada/Telesat LLC, 8.88%, 11/15/24 (b) | | 115 | 125,638 |
| Time Warner, Inc., 6.10%, 7/15/40 | | 830 | 951,736 |
| Tribune Media Co., 5.88%, 7/15/22 | | 573 | 585,176 |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 4.00%, 1/15/25 | EUR | 100 | 111,714 |
| Univision Communications, Inc. (b): | | | |
| 5.13%, 5/15/23 | USD | 561 | 561,000 |
| 5.13%, 2/15/25 | | 351 | 346,174 |
| UPCB Finance IV Ltd., 4.00%, 1/15/27 | EUR | 100 | 109,224 |
| Virgin Media Finance PLC, 5.75%, 1/15/25 (b) | USD | 515 | 528,519 |
| Virgin Media Secured Finance PLC: | | | |
| 5.50%, 8/15/26 (b) | | 200 | 204,978 |
| 4.88%, 1/15/27 | GBP | 100 | 124,892 |
| 6.25%, 3/28/29 | | 100 | 134,682 |
| WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (b) | USD | 520 | 540,800 |
| Wind Acquisition Finance SA: | | | |
| 7.00%, 4/23/21 | EUR | 120 | 132,404 |
| 7.38%, 4/23/21 (b) | USD | 800 | 833,000 |
| Ziggo Bond Finance BV, 5.88%, 1/15/25 (b) | | 260 | 264,225 |

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| | | | 47,846,227 |
|--|-----|-------|------------|
| | | | Par |
| | | | (000) |
| | | | Value |
| Corporate Bonds | | | |
| Metals & Mining 1.8% | | | |
| Alcoa, Inc.: | | | |
| 5.40%, 4/15/21 | USD | 340 | \$ 364,174 |
| 5.13%, 10/01/24 | | 445 | 460,797 |
| 5.90%, 2/01/27 | | 70 | 74,987 |
| 5.95%, 2/01/37 | | 30 | 30,713 |
| Anglo American Capital PLC: | | | |
| 4.45%, 9/27/20 (b) | | 100 | 104,700 |
| 4.13%, 4/15/21 (b) | | 200 | 206,040 |
| 3.25%, 4/03/23 | EUR | 100 | 115,588 |
| 4.88%, 5/14/25 (b) | USD | 200 | 207,500 |
| ArcelorMittal: | | | |
| 7.75%, 10/15/39 | | 64 | 74,560 |
| 7.50%, 3/01/41 | | 216 | 245,160 |
| Cliffs Natural Resources, Inc. (b): | | | |
| 8.25%, 3/31/20 | | 130 | 142,025 |
| 5.75%, 3/01/25 | | 145 | 142,245 |
| Constellium NV (b): | | | |
| 8.00%, 1/15/23 | | 650 | 682,500 |
| 6.63%, 3/01/25 | | 832 | 827,320 |
| First Quantum Minerals Ltd., 7.00%, 2/15/21 (b) | | 490 | 507,456 |
| Freeport-McMoRan, Inc.: | | | |
| 2.30%, 11/14/17 | | 189 | 188,527 |
| 2.38%, 3/15/18 | | 1,564 | 1,556,180 |
| 3.10%, 3/15/20 | | 620 | 607,600 |
| 4.00%, 11/14/21 | | 121 | 116,160 |
| 3.55%, 3/01/22 | | 324 | 300,915 |
| 3.88%, 3/15/23 | | 774 | 712,080 |
| 5.40%, 11/14/34 | | 278 | 243,945 |
| 5.45%, 3/15/43 | | 737 | 630,135 |
| Grinding Media, Inc./MC Grinding Media Canada, Inc., 7.38%, 12/15/23 (b) | | 121 | 129,470 |
| Joseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (b) | | 115 | 128,225 |
| Kaiser Aluminum Corp., 5.88%, 5/15/24 | | 74 | 77,700 |
| Kinross Gold Corp.: | | | |
| 5.95%, 3/15/24 | | 25 | 26,438 |
| 6.88%, 9/01/41 | | 45 | 45,563 |
| Novelis Corp. (b): | | | |
| 6.25%, 8/15/24 | | 623 | 660,380 |
| 5.88%, 9/30/26 | | 610 | 627,537 |
| Peabody Securities Finance Corp. (b): | | | |
| 6.00%, 3/31/22 | | 82 | 83,640 |
| 6.38%, 3/31/25 | | 86 | 87,720 |
| Rio Tinto Finance USA Ltd., 4.75%, 3/22/42 | | 400 | 441,586 |
| Steel Dynamics, Inc.: | | | |
| 5.13%, 10/01/21 | | 550 | 567,187 |
| 5.25%, 4/15/23 | | 345 | 359,266 |
| 5.50%, 10/01/24 | | 48 | 51,062 |
| Teck Resources Ltd.: | | | |
| 3.00%, 3/01/19 | | 140 | 143,388 |
| 4.50%, 1/15/21 | | 96 | 99,540 |
| 3.75%, 2/01/23 | | 337 | 328,508 |
| 8.50%, 6/01/24 (b) | | 250 | 291,875 |
| 6.13%, 10/01/35 | | 61 | 63,135 |
| 6.00%, 8/15/40 | | 400 | 401,000 |
| 6.25%, 7/15/41 | | 43 | 44,613 |
| 5.20%, 3/01/42 | | 378 | 358,034 |
| 5.40%, 2/01/43 | | 188 | 179,070 |
| ThyssenKrupp AG, 1.38%, 3/03/22 | EUR | 75 | 79,128 |
| United States Steel Corp., 8.38%, 7/01/21 (b) | USD | 215 | 241,875 |
| | | | 14,057,247 |
| Multi-Utilities 0.0% | | | |
| NGL Energy Partners LP/NGL Energy Finance Corp.: | | | |
| 6.88%, 10/15/21 | | 140 | 144,113 |
| 7.50%, 11/01/23 (b) | | 130 | 136,825 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | Par | |
|---|---------|-----------|
| | (000) | Value |
| Corporate Bonds | | |
| Multiline Retail 0.0% | | |
| Neiman Marcus Group Ltd., 8.00%, 10/15/21 (b) | USD 155 | \$ 97,263 |
| Oil, Gas & Consumable Fuels 6.5% | | |
| Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24 (b) | 79 | 83,543 |
| Anadarko Petroleum Corp., 5.55%, 3/15/26 | 1,500 | 1,684,755 |
| Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 9/15/24 (b) | 35 | 35,525 |
| Antero Resources Corp.: | | |
| 5.13%, 12/01/22 | 52 | 52,260 |
| 5.63%, 6/01/23 | 51 | 51,638 |
| Apache Corp., 3.25%, 4/15/22 | 2,000 | 2,021,394 |
| California Resources Corp., 8.00%, 12/15/22 (b) | 352 | 300,960 |
| Callon Petroleum Co., 6.13%, 10/01/24 (b) | 140 | 145,950 |
| Canadian Natural Resources Ltd., 3.90%, 2/01/25 | 500 | 508,139 |
| Carrizo Oil & Gas, Inc., 6.25%, 4/15/23 | 95 | 96,188 |
| Cheniere Corpus Christi Holdings LLC (b): | | |
| 7.00%, 6/30/24 | 278 | 311,360 |
| 5.88%, 3/31/25 | 576 | 609,120 |
| Chesapeake Energy Corp.: | | |
| 4.27%, 4/15/19 (a) | 341 | 338,442 |
| 6.88%, 11/15/20 | 138 | 136,620 |
| 8.00%, 12/15/22 (b) | 184 | 194,580 |
| 8.00%, 1/15/25 (b)(d) | 214 | 212,395 |
| ConocoPhillips Canada Funding Co., 5.95%, 10/15/36 (d) | 685 | 809,147 |
| CONSOL Energy, Inc.: | | |
| 5.88%, 4/15/22 | 1,708 | 1,665,300 |
| 8.00%, 4/01/23 | 48 | 50,040 |
| Continental Resources, Inc.: | | |
| 4.50%, 4/15/23 | 98 | 96,040 |
| 3.80%, 6/01/24 | 277 | 256,571 |
| 4.90%, 6/01/44 | 190 | 166,725 |
| Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp.: | | |
| 6.00%, 12/15/20 | 25 | 25,719 |
| 6.25%, 4/01/23 | 20 | 20,750 |
| CrownRock LP/CrownRock Finance, Inc. (b): | | |
| 7.13%, 4/15/21 | 525 | 546,000 |
| 7.75%, 2/15/23 | 85 | 91,588 |
| DCP Midstream LLC (b): | | |
| 4.75%, 9/30/21 | 55 | 56,788 |
| 6.45%, 11/03/36 | 128 | 131,520 |
| 6.75%, 9/15/37 | 159 | 168,540 |
| Denbury Resources, Inc.: | | |
| 9.00%, 5/15/21 (b) | 501 | 539,827 |
| 5.50%, 5/01/22 | 110 | 90,750 |
| Diamondback Energy, Inc., 5.38%, 5/31/25 (b) | 137 | 141,795 |
| Eclipse Resources Corp., 8.88%, 7/15/23 | 45 | 46,463 |
| Energy Transfer Equity LP: | | |
| 5.88%, 1/15/24 | 544 | 584,800 |
| 5.50%, 6/01/27 | 216 | 228,690 |
| Energy Transfer Partners LP: | | |
| 4.05%, 3/15/25 | 500 | 502,398 |
| 4.75%, 1/15/26 | 1,250 | 1,309,505 |
| 5.30%, 4/15/47 | 540 | 539,633 |
| EnSCO Jersey Finance, Ltd., 3.00%, 1/31/24 (b) | 341 | 347,607 |
| EnSCO PLC, 8.00%, 1/31/24 (b) | 58 | 59,450 |
| Enterprise Products Operating LLC, 3.70%, 2/15/26 | 500 | 506,256 |
| EOG Resources, Inc.: | | |
| 4.15%, 1/15/26 | 1,000 | 1,052,363 |
| 5.10%, 1/15/36 | 200 | 220,184 |
| EP Energy LLC/Everest Acquisition Finance, Inc.: | | |
| 9.38%, 5/01/20 | 221 | 216,027 |

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| | | | |
|--|-----|--------------|--------------|
| 8.00%, 11/29/24 (b) | | 173 | 183,380 |
| | | Par | |
| Corporate Bonds | | (000) | Value |
| Oil, Gas & Consumable Fuels (continued) | | | |
| Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (b) | USD | 208 | \$ 221,520 |
| Genesis Energy LP/Genesis Energy Finance Corp., 5.63%, 6/15/24 | | 25 | 24,938 |
| Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 9/30/21 (b) | | 210 | 221,550 |
| Gulfport Energy Corp.: | | | |
| 6.63%, 5/01/23 | | 51 | 51,893 |
| 6.00%, 10/15/24 (b) | | 108 | 107,460 |
| 6.38%, 5/15/25 (b) | | 60 | 60,300 |
| Halcon Resources Corp., 6.75%, 2/15/25 (b) | | 579 | 573,210 |
| Hess Corp., 4.30%, 4/01/27 | | 1,100 | 1,100,318 |
| Hilcorp Energy I LP/Hilcorp Finance Co., 5.75%, 10/01/25 (b) | | 47 | 46,648 |
| KeySpan Gas East Corp., 5.82%, 4/01/41 (b)(d) | | 1,010 | 1,233,762 |
| Kinder Morgan, Inc.: | | | |
| 4.30%, 6/01/25 | | 1,000 | 1,028,417 |
| 5.05%, 2/15/46 | | 1,750 | 1,742,825 |
| Marathon Petroleum Corp., 6.50%, 3/01/41 (d) | | 2,049 | 2,318,247 |
| Matador Resources Co.: | | | |
| 6.88%, 4/15/23 | | 270 | 284,850 |
| 6.88%, 4/15/23 (b) | | 300 | 316,500 |
| MEG Energy Corp. (b): | | | |
| 6.50%, 3/15/21 | | 560 | 572,600 |
| 6.38%, 1/30/23 | | 15 | 13,313 |
| 7.00%, 3/31/24 | | 540 | 486,000 |
| 6.50%, 1/15/25 | | 572 | 559,130 |
| MidAmerican Energy Co., 5.80%, 10/15/36 (d) | | 1,500 | 1,853,254 |
| MidAmerican Energy Holdings Co., 5.95%, 5/15/37 (d) | | 1,750 | 2,169,984 |
| Murphy Oil Corp.: | | | |
| 6.88%, 8/15/24 | | 177 | 189,478 |
| 6.13%, 12/01/42 | | 45 | 42,300 |
| Nabors Industries, Inc., 0.75%, 1/15/24 (b) | | 262 | 252,830 |
| Newfield Exploration Co., 5.63%, 7/01/24 | | 112 | 119,840 |
| NGPL PipeCo LLC (b): | | | |
| 7.12%, 12/15/17 | | 623 | 645,584 |
| 7.77%, 12/15/37 | | 391 | 442,807 |
| Noble Holding International, Ltd., 7.75%, 1/15/24 | | 434 | 422,065 |
| Oasis Petroleum, Inc.: | | | |
| 6.50%, 11/01/21 | | 272 | 276,760 |
| 6.88%, 3/15/22 (d) | | 189 | 192,249 |
| 2.63%, 9/15/23 (f) | | 145 | 196,384 |
| ONEOK, Inc.: | | | |
| 7.50%, 9/01/23 | | 213 | 252,937 |
| 6.00%, 6/15/35 | | 25 | 26,313 |
| Paramount Resources Ltd., 6.88%, 6/30/23 (b) | | 500 | 528,875 |
| Parker Drilling Co.: | | | |
| 7.50%, 8/01/20 | | 144 | 140,400 |
| 6.75%, 7/15/22 | | 125 | 115,625 |
| Parsley Energy LLC/Parsley Finance Corp. (b): | | | |
| 6.25%, 6/01/24 | | 122 | 128,176 |
| 5.38%, 1/15/25 | | 77 | 78,155 |
| 5.25%, 8/15/25 | | 110 | 111,100 |
| PBF Holding Co. LLC/PBF Finance Corp., 8.25%, 2/15/20 | | 94 | 96,115 |
| Petroleos Mexicanos, 5.38%, 3/13/22 (b) | | 27 | 28,241 |
| Plains All American Pipeline LP/PAA Finance Corp., 3.65%, 6/01/22 | | 1,000 | 1,019,850 |
| Precision Drilling Corp., 7.75%, 12/15/23 (b) | | 50 | 54,125 |
| QEP Resources, Inc., 5.25%, 5/01/23 | | 33 | 32,505 |
| Range Resources Corp. (b): | | | |
| 5.88%, 7/01/22 | | 324 | 331,290 |
| 5.00%, 8/15/22 | | 53 | 51,675 |
| 5.00%, 3/15/23 | | 95 | 92,031 |
| Resolute Energy Corp., 8.50%, 5/01/20 | | 159 | 162,180 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | Par | | |
|--|---------|------------|--|
| | (000) | Value | |
| Corporate Bonds | | | |
| Oil, Gas & Consumable Fuels (continued) | | | |
| Rockies Express Pipeline LLC (b): | | | |
| 5.63%, 4/15/20 | USD 565 | \$ 596,075 | |
| 6.88%, 4/15/40 | 284 | 302,460 | |
| Rowan Cos., Inc.: | | | |
| 4.88%, 6/01/22 | 50 | 47,750 | |
| 7.38%, 6/15/25 | 304 | 315,400 | |
| RSP Permian, Inc.: | | | |
| 6.63%, 10/01/22 | 179 | 189,292 | |
| 5.25%, 1/15/25 (b) | 102 | 104,550 | |
| Sanchez Energy Corp.: | | | |
| 7.75%, 6/15/21 | 322 | 330,050 | |
| 6.13%, 1/15/23 | 568 | 545,280 | |
| SESI LLC, 6.38%, 5/01/19 | 60 | 60,225 | |
| Seven Generations Energy Ltd., 8.25%, 5/15/20 (b) | 88 | 92,620 | |
| SM Energy Co.: | | | |
| 6.13%, 11/15/22 | 109 | 109,818 | |
| 5.00%, 1/15/24 | 5 | 4,688 | |
| 5.63%, 6/01/25 | 285 | 269,681 | |
| 6.75%, 9/15/26 | 93 | 94,628 | |
| Southwestern Energy Co.: | | | |
| 5.80%, 1/23/20 | 690 | 683,100 | |
| 6.70%, 1/23/25 | 40 | 38,400 | |
| Summit Midstream Holdings LLC/Summit Midstream Finance Corp., 5.75%, 4/15/25 | 40 | 40,600 | |
| Suncor Energy, Inc., 6.50%, 6/15/38 | 1,000 | 1,275,738 | |
| Sunoco Logistics Partners Operations LP, 3.90%, 7/15/26 | 310 | 306,175 | |
| Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (b): | | | |
| 5.50%, 9/15/24 | 276 | 278,760 | |
| 5.13%, 2/01/25 | 77 | 80,080 | |
| 5.38%, 2/01/27 | 72 | 75,060 | |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp.: | | | |
| 6.38%, 8/01/22 | 60 | 61,950 | |
| 5.25%, 5/01/23 | 10 | 10,325 | |
| Tesoro Corp. (b): | | | |
| 4.75%, 12/15/23 | 298 | 308,430 | |
| 5.13%, 12/15/26 | 416 | 439,920 | |
| Tesoro Logistics LP/Tesoro Logistics Finance Corp., 6.13%, 10/15/21 | 26 | 27,138 | |
| TransCanada PipeLines Ltd., 4.63%, 3/01/34 | 500 | 536,560 | |
| Weatherford International LLC, 6.80%, 6/15/37 | 60 | 56,550 | |
| Weatherford International Ltd.: | | | |
| 4.50%, 4/15/22 | 105 | 100,406 | |
| 6.50%, 8/01/36 | 165 | 152,212 | |
| 7.00%, 3/15/38 | 165 | 155,512 | |
| 5.95%, 4/15/42 | 52 | 43,550 | |
| Western Gas Partners LP, 5.38%, 6/01/21 | 1,425 | 1,547,544 | |
| Whiting Petroleum Corp.: | | | |
| 5.00%, 3/15/19 | 480 | 484,200 | |
| 5.75%, 3/15/21 | 23 | 22,885 | |
| 6.25%, 4/01/23 | 40 | 40,100 | |
| WildHorse Resource Development Corp., 6.88%, 2/01/25 (b) | 157 | 155,037 | |
| Williams Cos., Inc., 5.75%, 6/24/44 | 647 | 653,470 | |
| Williams Partners LP: | | | |
| 3.60%, 3/15/22 | 600 | 611,352 | |
| 4.00%, 9/15/25 | 750 | 759,406 | |
| WPX Energy, Inc.: | | | |
| 7.50%, 8/01/20 | 50 | 53,875 | |
| 6.00%, 1/15/22 | 33 | 33,701 | |
| 8.25%, 8/01/23 | 125 | 140,000 | |
| 5.25%, 9/15/24 | 145 | 141,556 | |

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| | | Par | |
|---|-----|-------|--------------|
| | | | 50,829,443 |
| | | (000) | Value |
| Corporate Bonds | | | |
| Paper & Forest Products 0.2% | | | |
| International Paper Co., 6.00%, 11/15/41 | USD | 870 | \$ 1,013,612 |
| Mercer International, Inc., 6.50%, 2/01/24 (b) | | 53 | 54,060 |
| Pfleiderer GmbH, 7.88%, 8/01/19 | EUR | 100 | 110,182 |
| Unifrax I LLC/Unifrax Holding Co., 7.50%, 2/15/19 (b) | USD | 180 | 179,550 |
| | | | 1,357,404 |
| Pharmaceuticals 2.1% | | | |
| AbbVie, Inc.: | | | |
| 3.60%, 5/14/25 | | 870 | 866,340 |
| 3.20%, 5/14/26 | | 500 | 481,120 |
| 4.45%, 5/14/46 | | 1,300 | 1,260,070 |
| Actavis Funding SCS, 4.55%, 3/15/35 (d) | | 2,140 | 2,156,157 |
| Actavis, Inc., 3.25%, 10/01/22 (d) | | 4,000 | 4,029,100 |
| Baxalta, Inc., 5.25%, 6/23/45 | | 500 | 543,346 |
| DPx Holdings BV, 7.50%, 2/01/22 (b) | | 75 | 79,547 |
| Endo Finance LLC, 5.75%, 1/15/22 (b) | | 95 | 88,112 |
| Endo Finance LLC/Endo Finco, Inc. (b): | | | |
| 5.38%, 1/15/23 | | 235 | 207,975 |
| 6.00%, 7/15/23 | | 315 | 289,800 |
| Forest Laboratories LLC, 5.00%, 12/15/21 (b) | | 758 | 821,080 |
| Grifols Worldwide Operations Ltd., 5.25%, 4/01/22 | | 200 | 207,500 |
| inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., | | | |
| 7.50%, 10/01/24 (b) | | 259 | 270,655 |
| Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (b) | | 795 | 855,619 |
| Mylan NV, 3.95%, 6/15/26 | | 750 | 732,570 |
| NBTY, Inc., 7.63%, 5/15/21 (b) | | 391 | 412,994 |
| Synlab Bondco PLC, 6.25%, 7/01/22 | EUR | 100 | 114,691 |
| Tennessee Merger Sub, Inc., 6.38%, 2/01/25 (b) | USD | 470 | 467,650 |
| Teva Pharmaceutical Finance Netherlands III BV, 4.10%, 10/01/46 | | | |
| | | 500 | 431,954 |
| Valeant Pharmaceuticals International, Inc. (b): | | | |
| 6.75%, 8/15/18 | | 1,133 | 1,116,005 |
| 6.38%, 10/15/20 | | 505 | 459,550 |
| 5.63%, 12/01/21 | | 364 | 306,670 |
| 5.88%, 5/15/23 | | 220 | 179,025 |
| 6.13%, 4/15/25 | | 320 | 254,800 |
| | | | 16,632,330 |
| Real Estate Investment Trusts (REITs) 1.0% | | | |
| ATF Netherlands BV, 2.13%, 3/13/23 | EUR | 100 | 107,522 |
| ERP Operating LP, 4.50%, 6/01/45 | USD | 1,155 | 1,208,725 |
| HCP, Inc., 4.00%, 6/01/25 (d) | | 2,000 | 2,034,158 |
| Hilton Domestic Operating Co., Inc., 4.25%, 9/01/24 (b) | | 97 | 95,933 |
| MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc. (b): | | | |
| 5.63%, 5/01/24 | | 766 | 810,045 |
| 4.50%, 9/01/26 | | 187 | 181,857 |
| Simon Property Group LP, 4.75%, 3/15/42 (d) | | 1,670 | 1,781,294 |
| Starwood Property Trust, Inc., 5.00%, 12/15/21 (b) | | 157 | 163,084 |
| Ventas Realty LP, 4.13%, 1/15/26 | | 870 | 888,198 |
| Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21 | | 550 | 591,234 |
| | | | 7,862,050 |
| Real Estate Management & Development 0.7% | | | |
| Northwest Florida Timber Finance LLC, 4.75%, 3/04/29 (b)(d) | | 4,600 | 4,329,750 |
| Realogy Group LLC/Realogy Co-Issuer Corp. (b): | | | |
| 4.50%, 4/15/19 | | 120 | 124,200 |
| 5.25%, 12/01/21 | | 172 | 178,880 |
| 4.88%, 6/01/23 | | 598 | 589,030 |
| | | | 5,221,860 |

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | Par | | Value |
|---|------------|--|--------------|
| | (000) | | |
| Corporate Bonds | | | |
| Road & Rail 1.2% | | | |
| Avis Budget Car Rental LLC/Avis Budget Finance, Inc.: | | | |
| 5.13%, 6/01/22 (b) | USD 495 | | \$ 485,719 |
| 5.50%, 4/01/23 | 5 | | 5,000 |
| 6.38%, 4/01/24 (b) | 20 | | 20,325 |
| 5.25%, 3/15/25 (b) | 425 | | 406,937 |
| Avis Budget Finance PLC, 4.13%, 11/15/24 | EUR 100 | | 105,325 |
| Burlington Northern Santa Fe LLC, 5.75%, 5/01/40 (d) | USD 1,890 | | 2,329,463 |
| CSX Corp., 4.75%, 5/30/42 | 350 | | 374,109 |
| Herc Rentals, Inc. (b): | | | |
| 7.50%, 6/01/22 | 118 | | 127,440 |
| 7.75%, 6/01/24 | 8 | | 8,800 |
| Hertz Corp.: | | | |
| 5.88%, 10/15/20 | 322 | | 313,950 |
| 6.25%, 10/15/22 | 138 | | 131,790 |
| 5.50%, 10/15/24 (b) | 3 | | 2,708 |
| Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (b) | 5,000 | | 5,287,500 |
| United Rentals North America, Inc., 5.50%, 7/15/25 | 125 | | 131,875 |
| | | | 9,730,941 |
| Semiconductors & Semiconductor Equipment 0.8% | | | |
| Advanced Micro Devices, Inc., 7.50%, 8/15/22 | 51 | | 57,120 |
| Analog Devices, Inc.: | | | |
| 3.90%, 12/15/25 | 470 | | 483,668 |
| 3.50%, 12/05/26 | 345 | | 343,116 |
| Broadcom Corp./Broadcom Cayman Finance Ltd., 3.88%, 1/15/27 (b) | 2,850 | | 2,869,839 |
| Microchip Technology, Inc., 2.13%, 12/15/37 (f) | 40 | | 121,050 |
| Micron Technology, Inc.: | | | |
| 5.25%, 8/01/23 (b) | 206 | | 207,802 |
| 5.50%, 2/01/25 | 25 | | 25,813 |
| 5.63%, 1/15/26 (b) | 79 | | 81,172 |
| Series G, 3.00%, 11/15/43 (f) | 485 | | 486,516 |
| Microsemi Corp., 9.13%, 4/15/23 (b) | 26 | | 29,965 |
| NXP BV/NXP Funding LLC (b): | | | |
| 4.13%, 6/15/20 | 420 | | 436,876 |
| 4.13%, 6/01/21 | 278 | | 288,592 |
| 3.88%, 9/01/22 | 200 | | 204,750 |
| 5.75%, 3/15/23 | 260 | | 274,300 |
| QUALCOMM, Inc., 4.65%, 5/20/35 | 250 | | 264,040 |
| Sensata Technologies BV, 5.00%, 10/01/25 (b) | 230 | | 233,450 |
| Xilinx, Inc., 2.63%, 6/15/17 (f) | 40 | | 81,875 |
| | | | 6,489,944 |
| Software 1.6% | | | |
| ACI Worldwide, Inc., 6.38%, 8/15/20 (b) | 320 | | 330,240 |
| BMC Software Finance, Inc., 8.13%, 7/15/21 (b) | 851 | | 863,765 |
| Ensemble S Merger Sub, Inc., 9.00%, 9/30/23 (b) | 210 | | 222,075 |
| Genesys Telecommunications Laboratories Inc/Greeneden Lux 3 Sarl/Greeneden US Ho, | | | |
| 10.00%, 11/30/24 (b) | 115 | | 125,062 |
| Inception Merger Sub, Inc./Rackspace Hosting, Inc., 8.63%, 11/15/24 (b) | 344 | | 362,490 |
| Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 8/01/22 (b) | 31 | | 27,319 |
| Infor US, Inc., 6.50%, 5/15/22 | 976 | | 1,015,040 |
| Informatica LLC, 7.13%, 7/15/23 (b) | 183 | | 176,778 |
| JDA Escrow LLC/JDA Bond Finance, Inc., 7.38%, 10/15/24 (b) | 114 | | 119,700 |
| Microsoft Corp., 3.50%, 11/15/42 (d) | 4,000 | | 3,695,876 |
| Nuance Communications, Inc. (b): | | | |
| 5.38%, 8/15/20 | 39 | | 39,760 |
| 6.00%, 7/01/24 | 170 | | 175,737 |
| 5.63%, 12/15/26 | 69 | | 70,466 |
| Corporate Bonds | Par | | Value |

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| | | | (000) |
|--|-----|-------|--------------|
| Software (continued) | | | |
| Oracle Corp., 5.38%, 7/15/40 (d) | USD | 3,025 | \$ 3,556,771 |
| PTC, Inc., 6.00%, 5/15/24 | | 71 | 75,793 |
| Solera LLC/Solera Finance, Inc., 10.50%, 3/01/24 (b) | | 557 | 634,980 |
| SS&C Technologies Holdings, Inc., 5.88%, 7/15/23 | | 246 | 260,145 |
| TIBCO Software, Inc., 11.38%, 12/01/21 (b) | | 565 | 614,437 |
| Veritas US, Inc./Veritas Bermuda Ltd.: | | | |
| 7.50%, 2/01/23 | EUR | 100 | 111,767 |
| 10.50%, 2/01/24 (b) | USD | 200 | 216,000 |
| | | | 12,694,201 |
| Specialty Retail 0.6% | | | |
| Asbury Automotive Group, Inc., 6.00%, 12/15/24 | | 350 | 364,000 |
| Group 1 Automotive, Inc., 5.00%, 6/01/22 | | 240 | 247,200 |
| Home Depot, Inc., 5.88%, 12/16/36 (d) | | 1,660 | 2,122,494 |
| JC Penney Corp., Inc.: | | | |
| 8.13%, 10/01/19 | | 15 | 15,975 |
| 6.38%, 10/15/36 | | 54 | 41,310 |
| 7.40%, 4/01/37 | | 151 | 122,310 |
| L Brands, Inc., 6.88%, 11/01/35 | | 251 | 241,274 |
| Lowe's Cos, Inc., 4.38%, 9/15/45 | | 1,000 | 1,056,723 |
| Penske Automotive Group, Inc.: | | | |
| 5.38%, 12/01/24 | | 297 | 301,455 |
| 5.50%, 5/15/26 | | 127 | 126,136 |
| | | | 4,638,877 |
| Technology Hardware, Storage & Peripherals 0.7% | | | |
| Apple, Inc., 4.65%, 2/23/46 (d) | | 2,400 | 2,609,674 |
| Diamond 1 Finance Corp./Diamond 2 Finance Corp. (b): | | | |
| 4.42%, 6/15/21 | | 90 | 94,378 |
| 7.13%, 6/15/24 | | 438 | 483,953 |
| 6.02%, 6/15/26 | | 110 | 120,953 |
| 8.35%, 7/15/46 | | 95 | 123,884 |
| Hewlett Packard Enterprise Co., 4.90%, 10/15/25 | | 1,500 | 1,560,797 |
| Western Digital Corp.: | | | |
| 7.38%, 4/01/23 (b) | | 384 | 421,440 |
| 10.50%, 4/01/24 | | 117 | 136,890 |
| | | | 5,551,969 |
| Textiles, Apparel & Luxury Goods 0.0% | | | |
| BiSoho SAS, 5.88%, 5/01/23 | EUR | 100 | 113,091 |
| Hanesbrands, Inc., 4.63%, 5/15/24 (b) | USD | 36 | 35,685 |
| Springs Industries, Inc., 6.25%, 6/01/21 | | 36 | 37,170 |
| | | | 185,946 |
| Tobacco 1.5% | | | |
| Altria Group, Inc.: | | | |
| 9.95%, 11/10/38 | | 516 | 874,302 |
| 10.20%, 2/06/39 | | 894 | 1,531,008 |
| 5.38%, 1/31/44 (d) | | 4,030 | 4,695,635 |
| 3.88%, 9/16/46 | | 1,250 | 1,179,742 |
| Reynolds American, Inc.: | | | |
| 4.45%, 6/12/25 | | 635 | 671,424 |
| 7.00%, 8/04/41 | | 1,000 | 1,204,186 |
| 5.85%, 8/15/45 | | 1,500 | 1,783,074 |
| | | | 11,939,371 |
| Transportation Infrastructure 0.4% | | | |
| CEVA Group PLC, 7.00%, 3/01/21 (b) | | 310 | 275,900 |
| CMA CGM SA, 7.75%, 1/15/21 | EUR | 100 | 103,559 |
| I 595 Express LLC, 3.31%, 12/31/31 | USD | 1,349 | 1,326,852 |
| Penske Truck Leasing Co. LP/PTL Finance Corp., 3.40%, 11/15/26 (b) | | 490 | 475,440 |
| Transurban Finance Co. Property Ltd., 4.13%, 2/02/26 (b) | | 580 | 596,742 |
| | | | 2,778,493 |

See Notes to Financial Statements.

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FEBRUARY 28, 2017

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | | Par | | Value |
|---|------------|-------|--------------|--------------------|
| | | (000) | | |
| Corporate Bonds | | | | |
| Utilities 0.0% | | | | |
| ContourGlobal Power Holdings SA, 5.13%, 6/15/21 | EUR | 100 | \$ | 112,148 |
| Wireless Telecommunication Services 2.2% | | | | |
| Communications Sales & Leasing, Inc./CSL Capital LLC: 6.00%, 4/15/23 (b) | USD | 101 | | 106,050 |
| 8.25%, 10/15/23 | | 557 | | 603,649 |
| 7.13%, 12/15/24 (b) | | 261 | | 268,830 |
| Crown Castle Towers LLC, 6.11%, 1/15/40 (b) | | 3,155 | | 3,441,781 |
| Digicel Ltd., 6.00%, 4/15/21 (b) | | 1,550 | | 1,432,727 |
| GEO Group, Inc.: | | | | |
| 5.13%, 4/01/23 | | 278 | | 278,695 |
| 6.00%, 4/15/26 | | 42 | | 43,722 |
| Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 2/15/25 (b) | | 181 | | 181,679 |
| Rogers Communications, Inc., 7.50%, 8/15/38 (d) | | 2,325 | | 3,124,774 |
| Sprint Capital Corp.: | | | | |
| 6.90%, 5/01/19 | | 140 | | 149,145 |
| 6.88%, 11/15/28 | | 954 | | 1,017,202 |
| 8.75%, 3/15/32 | | 110 | | 132,000 |
| Sprint Communications, Inc.: | | | | |
| 9.00%, 11/15/18 (b) | | 1,445 | | 1,580,469 |
| 7.00%, 3/01/20 (b) | | 201 | | 219,593 |
| 7.00%, 8/15/20 | | 179 | | 193,096 |
| Sprint Corp.: | | | | |
| 7.25%, 9/15/21 | | 240 | | 261,600 |
| 7.88%, 9/15/23 | | 681 | | 757,612 |
| 7.13%, 6/15/24 | | 896 | | 967,402 |
| 7.63%, 2/15/25 | | 120 | | 133,800 |
| Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, 3.36%, 3/20/23 (b) | | 695 | | 697,606 |
| T-Mobile USA, Inc.: | | | | |
| 6.63%, 4/28/21 | | 490 | | 509,698 |
| 6.73%, 4/28/22 | | 130 | | 135,200 |
| 6.00%, 3/01/23 | | 250 | | 264,375 |
| 6.84%, 4/28/23 | | 40 | | 42,664 |
| 6.50%, 1/15/24 | | 240 | | 257,880 |
| 6.38%, 3/01/25 | | 37 | | 39,774 |
| 6.50%, 1/15/26 | | 138 | | 151,628 |
| | | | | 16,992,651 |
| Total Corporate Bonds 67.9% | | | | 530,709,444 |
| Floating Rate Loan Interests (a) | | | | |
| Air Freight & Logistics 0.0% | | | | |
| CEVA Group PLC, Synthetic LOC, 6.50%, 3/19/21 | | 18 | | 15,809 |
| CEVA Intercompany BV, Dutch Term Loan, 6.54%, 3/19/21 | | 19 | | 16,269 |
| CEVA Logistics Canada ULC, Canadian Term Loan, 6.54%, 3/19/21 | | 3 | | 2,427 |
| CEVA Logistics US Holdings, Inc., Term Loan, 6.54%, 3/19/21 | | 27 | | 23,122 |
| | | | | 57,627 |
| Auto Components 0.1% | | | | |
| Gates Global LLC, Term Loan B, 4.25%, 7/06/21 | | 273 | | 272,783 |
| Chemicals 0.0% | | | | |
| Atotech BV, 2017 Term Loan B1, 4.00%, 1/31/24 | | 81 | | 81,810 |
| Chemours Co., Term Loan B, 3.79%, 5/12/22 | | 16 | | 16,368 |
| MacDermid, Inc., Term Loan B5, 4.50%, 6/07/20 | | 61 | | 61,283 |
| | | | | 159,461 |
| Floating Rate Loan Interests (a) | Par | | Value | |

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| | (000) | |
|--|---------|------------|
| Commercial Services & Supplies 0.0% | | |
| Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.76% - 4.79%, 11/26/20 | USD 118 | \$ 118,498 |
| Diversified Telecommunication Services 0.1% | | |
| Virgin Media Investment Holdings Ltd., Term Loan I, 3.52%, 1/31/25 | 370 | 371,439 |
| Zayo Group LLC: | | |
| 2017 Term Loan B2, 3.50%, 1/19/24 | 392 | 395,670 |
| | | 767,109 |
| Electric Utilities 0.1% | | |
| TEX Operations Co. LLC: | | |
| Exit Term Loan B, 3.53%, 8/04/23 | 272 | 273,357 |
| Exit Term Loan C, 3.53%, 8/04/23 | 59 | 59,241 |
| Vistra Operations Co. LLC, 2016 Term Loan B2, 4.02%, 12/14/23 | 201 | 202,162 |
| | | 534,760 |
| Energy Equipment & Services 0.0% | | |
| Weatherford International Ltd., Term Loan, 3.09%, 7/13/20 | 225 | 219,875 |
| Food & Staples Retailing 0.0% | | |
| BJ's Wholesale Club, Inc.: | | |
| 2017 1st Lien Term Loan, 4.75%, 2/03/24 | 131 | 129,936 |
| 2017 2nd Lien Term Loan, 8.50%, 2/03/25 | 90 | 89,869 |
| | | 219,805 |
| Health Care Equipment & Supplies 0.1% | | |
| Alere, Inc., 2015 Term Loan B, 4.25%, 6/18/22 | 203 | 203,524 |
| DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20 | 150 | 147,113 |
| ImmuCor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18 | 271 | 267,094 |
| | | 617,731 |
| Health Care Providers & Services 0.1% | | |
| Community Health Systems, Inc.: | | |
| Term Loan G, 3.75%, 12/31/19 | 54 | 53,985 |
| Term Loan H, 4.00%, 1/27/21 | 58 | 57,383 |
| inVentiv Health, Inc., 2016 Term Loan B, 4.80%, 11/09/23 | 217 | 218,322 |
| Team Health, Inc., 1st Lien Term Loan, 3.75%, 2/06/24 | 230 | 229,282 |
| Vizient, Inc., 2016 Term Loan B, 5.00%, 2/13/23 | 68 | 68,992 |
| | | 627,964 |
| Health Care Technology 0.0% | | |
| Change Healthcare Holdings, Inc., 2017 Term Loan B, 3.80%, 2/08/24 | 183 | 183,763 |
| Hotels, Restaurants & Leisure 0.2% | | |
| Amaya Holdings BV, 1st Lien Term Loan, 5.00%, 8/01/21 | 208 | 208,201 |
| Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20 | 1,368 | 1,379,506 |
| | | 1,587,707 |
| Industrial Conglomerates 0.1% | | |
| Cortes NP Acquisition Corp., Term Loan B, 6.00% - 6.04%, 11/30/23 | 457 | 460,462 |
| Insurance 0.0% | | |
| Alliant Holdings I, Inc., 2015 Term Loan B, 4.50%, 8/12/22 | 81 | 82,077 |
| IT Services 0.0% | | |
| TKC Holdings, Inc., 2017 Term Loan, 4.75%, 2/01/23 | 156 | 157,170 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | Par | | Value |
|--|--------------|----|--------------|
| | (000) | | |
| Floating Rate Loan Interests (a) | | | |
| Machinery 0.1% | | | |
| Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19 | USD 310 | \$ | 295,532 |
| Media 0.2% | | | |
| iHeartCommunications, Inc., Term Loan D, 7.53%, 1/30/19 | 211 | | 183,384 |
| Intelsat Jackson Holdings SA, Term Loan B2, 3.75%, 6/30/19 | 924 | | 917,640 |
| Ziggo Secured Finance Partnership, Term Loan E, 3.27%, 4/23/25 | 149 | | 149,426 |
| | | | 1,250,450 |
| Multiline Retail 0.0% | | | |
| Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20 | 189 | | 151,870 |
| Oil, Gas & Consumable Fuels 0.3% | | | |
| California Resources Corp.: | | | |
| Second Out Term Loan, 11.38%, 12/31/21 | 455 | | 512,635 |
| Term Loan A, 3.78%, 10/01/19 | 369 | | 355,251 |
| Chesapeake Energy Corp., Term Loan, 8.55%, 8/23/21 | 994 | | 1,073,739 |
| Energy Transfer Equity LP, 2017 Term Loan B, 3.53%, 2/02/24 | 173 | | 173,087 |
| Peabody Energy Corp., Exit Term Loan, 5.54%, 1/30/22 | 139 | | 139,984 |
| | | | 2,254,696 |
| Pharmaceuticals 0.0% | | | |
| Valeant Pharmaceuticals International, Inc.: | | | |
| Series A3 Tranche A, 4.54%, 10/20/18 | 46 | | 45,545 |
| Series D2 Term Loan B, 5.03%, 2/13/19 | 15 | | 14,977 |
| Series E Term Loan B, 5.27%, 8/05/20 | 62 | | 62,088 |
| | | | 122,610 |
| Professional Services 0.0% | | | |
| Advantage Sales & Marketing, Inc., 2014 1st Lien Term Loan, 4.25%, 7/23/21 | 179 | | 177,736 |
| Information Resources, Inc., 1st Lien Term Loan, 5.25%, 1/18/24 | 49 | | 49,582 |
| | | | 227,318 |
| Software 0.2% | | | |
| BMC Software Finance, Inc., Term Loan, 5.00%, 9/10/20 | 481 | | 483,481 |
| Infor (US), Inc., Term Loan B6, 3.75%, 2/01/22 | 148 | | 148,440 |
| Kronos, Inc., 2nd Lien Term Loan, 9.28%, 11/01/24 | 353 | | 364,206 |
| Optiv Security, Inc., 1st Lien Term Loan, 4.25%, 2/01/24 | 138 | | 138,820 |
| RP Crown Parent LLC, 2016 Term Loan B, 4.50%, 10/12/23 | 111 | | 111,937 |
| Tibco Software Inc., 2017 Term Loan B, 5.50%, 12/04/20 | 357 | | 361,035 |
| Veritas US Inc.: | | | |
| Term Loan B1, 6.63%, 1/27/23 | 188 | | 187,472 |
| USD Last Out Term Loan B2, 8.63%, 1/29/23 | 16 | | 15,800 |
| | | | 1,811,191 |
| Specialty Retail 0.0% | | | |
| Leslie's Poolmart, Inc., 2016 Term Loan, 4.75%, 8/16/23 | 26 | | 26,125 |
| Textiles, Apparel & Luxury Goods 0.0% | | | |
| Ascend Performance Materials LLC, Term Loan B, 6.50%, 8/12/22 | 187 | | 188,099 |
| Total Floating Rate Loan Interests 1.6% | | | 12,394,683 |
| | Par | | |
| | (000) | | Value |
| Foreign Agency Obligations | | | |
| Argentine Republic Government International Bond (b): | | | |
| 7.50%, 4/22/26 | USD 3,875 | \$ | 4,049,375 |
| 7.63%, 4/22/46 | 3,121 | | 3,142,847 |
| Cyprus Government International Bond, 4.63%, 2/03/20 (b) | EUR 1,210 | | 1,388,602 |
| Iceland Government International Bond, 5.88%, 5/11/22 | USD 3,555 | | 4,027,058 |
| Italian Government International Bond, 5.38%, 6/15/33 | 2,925 | | 3,156,815 |
| Portugal Government International Bond, 5.13%, 10/15/24 (b) | 3,970 | | 3,845,628 |

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| | | |
|--|-----|------------|
| Slovenia Government International Bond, 5.85%, 5/10/23 (b) | 864 | 986,861 |
| Total Foreign Agency Obligations 2.6% | | 20,597,186 |

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 | 1,055,978 |
| Series GG, Build America Bonds, 5.72%, 6/15/42 | 1,390 | 1,806,972 |
| Water & Sewer System, Series EE, 5.38%, 6/15/43 | 770 | 869,276 |
| East Bay Municipal Utility District, RB, Build America Bonds, 5.87%, 6/01/40 | 1,900 | 2,437,662 |
| Indianapolis Local Public Improvement Bond Bank, RB, Build America Bonds, 6.12%, 1/15/40 | 2,535 | 3,261,202 |
| Metropolitan Transportation Authority, RB, Build America Bonds, Series C, 7.34%, 11/15/39 | 1,295 | 1,915,435 |
| Municipal Electric Authority of Georgia Plant Vogtle Units 3 & 4, Refunding RB, Build America Bonds, Series A, 7.06%, 4/01/57 | 2,000 | 2,260,680 |
| New York State Dormitory Authority, RB, Build America Bonds: | | |
| 5.63%, 3/15/39 | 1,100 | 1,360,227 |
| 5.60%, 3/15/40 | 1,900 | 2,373,594 |
| Port Authority of New York & New Jersey, RB, 159th Series, 6.04%, 12/01/29 | 780 | 977,831 |
| State of California, GO, Build America Bonds, Various Purposes: | | |
| 7.55%, 4/01/39 | 280 | 413,106 |
| 7.63%, 3/01/40 | 1,720 | 2,535,985 |
| State of Illinois, GO, Pension, 5.10%, 6/01/33 | 2,000 | 1,854,300 |
| University of California, RB, Build America Bonds, 5.95%, 5/15/45 | 885 | 1,112,790 |
| Total Municipal Bonds 3.1% | | 24,235,038 |

Non-Agency Mortgage-Backed Securities

| | | |
|---|-------|-----------|
| Collateralized Mortgage Obligations 1.4% | | |
| Banc of America Funding Corp., Series 2007-2, Class 1A2, 6.00%, 3/25/37 | | |
| | 747 | 656,269 |
| Countrywide Alternative Loan Trust: | | |
| Series 2005-64CB, Class 1A15, 5.50%, 12/25/35 | 1,379 | 1,312,743 |
| Series 2006-OA21, Class A1, 0.97%, 3/20/47 (a) | 968 | 672,464 |
| Credit Suisse Mortgage Capital Certificates, Series 2011-2R, Class 2A1, 3.06%, 7/27/36 (a)(b) | 509 | 507,110 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | Par | (000) | Value |
|--|-----|--------|--------------|
| Non-Agency Mortgage-Backed Securities | | | |
| Collateralized Mortgage Obligations (continued) | | | |
| Freddie Mac Mortgage-Backed Securities, Series 4480, Class ZX, 4.00%, 11/15/44 | USD | 5,879 | \$ 6,128,039 |
| GMAC Mortgage Corp. Loan Trust, Series 2005-AR3, Class 5A1, 3.46%, 6/19/35 (a) | | 518 | 510,808 |
| GSR Mortgage Loan Trust: | | | |
| Series 2006-4F, Class 1A1, 5.00%, 5/25/36 | | 104 | 102,435 |
| Series 2007-4F, Class 3A1, 6.00%, 7/25/37 | | 249 | 224,579 |
| JPMorgan Mortgage Trust, Series 2006-S3, Class 1A12, 6.50%, 8/25/36 | | 88 | 71,548 |
| Merrill Lynch Mortgage Investors, Inc., Series 2006-A3, Class 3A1, 3.38%, 5/25/36 (a) | | 703 | 580,815 |
| WaMu Mortgage Pass-Through Certificates, Series 2007-OA4, Class 1A, 1.38%, 5/25/47 (a) | | 242 | 214,991 |
| | | | 10,981,801 |
| Commercial Mortgage-Backed Securities 11.0% | | | |
| Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 4/14/33 (a)(b) | | 4,170 | 4,190,382 |
| Citigroup Commercial Mortgage Trust: | | | |
| Series 2013-GC15, Class B, 5.11%, 9/10/46 (a) | | 7,183 | 7,938,232 |
| Series 2016-P5, Class A4, 2.94%, 10/10/49 | | 6,000 | 5,876,723 |
| Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2006-CD3, Class AM, 5.65%, 10/15/48 | | 1,723 | 1,726,179 |
| Commercial Mortgage Trust: | | | |
| Series 2008-LS1, Class A4B, 6.09%, 12/10/49 (a) | | 935 | 947,303 |
| Series 2013-300P, Class A1, 4.35%, 8/10/30 (b) | | 1,330 | 1,445,977 |
| Series 2013-CR11, Class B, 5.16%, 10/10/46 (a) | | 7,000 | 7,695,331 |
| Series 2013-LC6, Class B, 3.74%, 1/10/46 | | 1,390 | 1,415,551 |
| Series 2014-CR21, Class A3, 3.53%, 12/10/47 | | 1,300 | 1,338,028 |
| Series 2015-3BP, Class A, 3.18%, 2/10/35 (b) | | 7,570 | 7,602,478 |
| Series 2015-CR22, Class C, 4.13%, 3/10/48 (a) | | 5,000 | 4,808,979 |
| Series 2015-LC19, Class C, 4.26%, 2/10/48 (a) | | 3,500 | 3,559,626 |
| Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 2/10/34 (a)(b) | | 4,585 | 4,632,224 |
| Credit Suisse Commercial Mortgage Trust, Series 2010-RR2, Class 2A, 5.94%, 9/15/39 (a)(b) | | 587 | 586,409 |
| CSAIL Commercial Mortgage Trust, Series 2015-C1 (a): | | | |
| Class B, 4.04%, 4/15/50 | | 1,110 | 1,146,283 |
| Class C, 4.30%, 4/15/50 | | 1,000 | 1,016,493 |
| Class D, 3.80%, 4/15/50 (b) | | 480 | 403,945 |
| DBJPM Mortgage Trust, Series 2016-C3, Class A5, 2.89%, 9/10/49 | | 2,485 | 2,434,725 |
| DBRR Trust, Series 2011-C32, Class A3A, 5.21%, 6/17/49 (a)(b) | | 371 | 371,536 |
| GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX, 3.38%, 12/15/34 (a)(b) | | 6,170 | 6,234,153 |
| GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (b) | | 2,505 | 2,558,095 |
| JPMorgan Chase Commercial Mortgage Securities Trust: | | | |
| Series 2004-LN2, Class A2, 5.12%, 7/15/41 | | 23 | 23,251 |
| Series 2016-NINE, Class A, 2.85%, 10/06/38 (a)(b) | | 4,800 | 4,668,290 |
| | Par | | |
| Non-Agency Mortgage-Backed Securities (000) Value | | | |
| Commercial Mortgage-Backed Securities (continued) | | | |
| LB-UBS Commercial Mortgage Trust, Series 2007-C7, Class A3, 5.87%, 9/15/45 (a) | USD | 1,935 | \$ 1,970,503 |
| Morgan Stanley Capital I Trust, Series 2014-CPT, Class G, 3.45%, 7/13/29 (a)(b) | | 3,200 | 3,107,688 |
| Wachovia Bank Commercial Mortgage Trust, Series 2007-C33, Class A4, 5.98%, 2/15/51 (a) | | 1,444 | 1,446,501 |
| Wells Fargo Commercial Mortgage Trust, Series 2015-C28, Class A4, 3.54%, 5/15/48 | | 3,205 | 3,291,145 |
| WF-RBS Commercial Mortgage Trust, Series 2012-C8: | | | |
| Class B, 4.31%, 8/15/45 | | 1,395 | 1,475,028 |
| Class C, 4.90%, 8/15/45 (a) | | 1,795 | 1,863,468 |
| | | | 85,774,526 |
| Interest Only Commercial Mortgage-Backed Securities 0.2% | | | |
| Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 0.87%, 7/10/48 (a) | | 19,392 | 851,735 |
| WF-RBS Commercial Mortgage Trust, Series 2012-C8, Class XA, 1.98%, 8/15/45 (a)(b) | | 9,878 | 701,579 |
| | | | 1,553,314 |

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Total Non-Agency Mortgage-Backed Securities 12.6% 98,309,641

Preferred Securities

Capital Trusts

Banks 3.0%

| | | |
|---|-------|-----------|
| Banco Santander SA, 6.25% (a)(h) | 100 | 104,484 |
| Bank of Ireland, 7.38% (a)(h) | 200 | 226,358 |
| BNP Paribas SA, 7.20% (a)(b)(h) | 2,000 | 2,157,500 |
| Capital One Financial Corp., Series E, 5.55% (a)(h) | 3,500 | 3,622,500 |
| Citigroup, Inc. (a)(h): | | |
| Series M, 6.30% | 4,000 | 4,225,000 |
| Series P, 5.95% | 2,100 | 2,189,250 |
| Series Q, 5.95% | 100 | 104,498 |
| Series R, 6.13% | 605 | 639,824 |
| Credit Agricole SA (a)(b)(h): | | |
| 6.63% | 1,400 | 1,382,500 |
| 7.88% | 1,000 | 1,019,940 |
| Intesa Sanpaolo SpA, 7.00% (a)(h) | 200 | 212,410 |
| Nordea Bank AB, 6.13% (a)(b)(h) | 2,960 | 2,965,920 |
| U.S. Bancorp, Series J, 5.30% (a)(h) | 311 | 316,442 |
| Wells Fargo & Co. (a)(h): | | |
| Series S, 5.90% | 3,510 | 3,711,825 |
| Series U, 5.88% | 430 | 464,400 |

23,342,851

Capital Markets 0.7%

| | | |
|---|-------|-----------|
| Goldman Sachs Group, Inc., Series L, 5.70% (a)(h) | 612 | 630,360 |
| Morgan Stanley, Series H, 5.45% (a)(h) | 2,627 | 2,694,756 |
| State Street Corp., Series F, 5.25% (a)(h) | 2,000 | 2,092,500 |

5,417,616

Chemicals 0.0%

| | | |
|---|-----|---------|
| Lanxess AG, 4.50%, 12/06/76 (a) | 50 | 56,943 |
| Solvay Finance SA, 5.12% 2/06/76 (a)(h) | 100 | 116,176 |

173,119

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | Par | | Value |
|--|-------|---------|------------|
| | (000) | | |
| Capital Trusts | | | |
| Diversified Financial Services 5.0% | | | |
| Bank of America Corp. (a)(h): | | | |
| Series V, 5.13% | USD | 385 | \$ 389,331 |
| Series X, 6.25% | | 4,620 | 4,943,862 |
| Bank of New York Mellon Corp. (a)(h): | | | |
| Series D, 4.50% (d) | | 8,400 | 7,990,500 |
| Series E, 4.95% | | 2,000 | 2,065,000 |
| Barclays PLC (a)(h): | | | |
| 7.25% | | 200 | 248,165 |
| 7.88% | | 200 | 209,810 |
| JPMorgan Chase & Co. (a)(h): | | | |
| Series 1, 7.90% | | 7,000 | 7,280,000 |
| Series Q, 5.15% | | 3,000 | 3,008,100 |
| Series U, 6.13% | | 500 | 530,725 |
| Series V, 5.00% | | 6,710 | 6,750,327 |
| Macquarie Bank Ltd., 10.25%, 6/20/57 (a) | | 1,800 | 1,837,379 |
| Royal Bank of Scotland Group PLC, 8.63% (a)(h) | | 200 | 211,300 |
| Societe Generale SA (a)(b)(h): | | | |
| 6.00% | | 3,000 | 2,827,500 |
| 7.88% | | 1,000 | 997,500 |
| | | | 39,289,499 |
| Diversified Telecommunication Services 0.0% | | | |
| Telefonica Europe BV, 4.20% (a)(h) | | 200 | 222,209 |
| Electric Utilities 0.6% | | | |
| ComEd Financing III, 6.35%, 3/15/33 | | 300 | 318,445 |
| Electricite de France SA, 5.25% (a)(b)(h) | | 4,200 | 4,105,500 |
| Enel SpA (a): | | | |
| 5.00%, 1/15/75 | EUR | 100 | 113,091 |
| 7.75%, 9/10/75 | GBP | 100 | 137,421 |
| Gas Natural Fenosa Finance BV, 4.13% (a)(h) | USD | 100 | 109,542 |
| | | | 4,783,999 |
| Industrial Conglomerates 0.3% | | | |
| General Electric Co., Series D, 5.00% (a)(h) | | 2,131 | 2,245,541 |
| Insurance 1.5% | | | |
| Allstate Corp (a): | | | |
| 5.75%, 8/15/53 | | 2,000 | 2,157,500 |
| 6.50%, 5/15/57 | | 4,100 | 4,694,500 |
| Voya Financial, Inc., 5.65%, 5/15/53 (a) | | 4,500 | 4,601,250 |
| | | | 11,453,250 |
| Oil, Gas & Consumable Fuels 0.0% | | | |
| DCP Midstream LLC, 5.85%, 5/21/43 (a)(b) | | 30 | 28,050 |
| Total Capital Trusts 11.1% | | | 86,956,134 |
| Preferred Stocks | | | |
| Banks 1.2% | | | |
| U.S. Bancorp, Series G, 6.00% (a)(h) | | 300,000 | 7,608,000 |
| Wells Fargo & Co., 5.85% (a)(h) | | 75,000 | 2,016,750 |
| | | | 9,624,750 |
| Capital Markets 0.7% | | | |
| Goldman Sachs Group, Inc., Series J, 5.50% (a)(h) | | 92,000 | 2,451,800 |
| SCE Trust III, 5.75% (a)(h) | | 25,314 | 706,767 |
| Morgan Stanley, Series K, 5.85% (a)(h) | | 82,887 | 2,142,629 |

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| | | |
|---|---------------|--------------|
| | | 5,301,196 |
| Thriffs & Mortgage Finance | 0.0% | |
| Fannie Mae, Series S, 8.25% (a)(h) | 10,000 | 82,500 |
| Total Preferred Stock | 1.9% | 15,008,446 |
| Trust Preferred | Shares | Value |
| Diversified Financial Services | 0.1% | |
| Citigroup Capital XIII, 7.88%, 10/30/40 | 29,583 | \$ 775,039 |
| Total Preferred Securities | 13.1% | 102,739,619 |
| | | |
| | Par | |
| | (000) | |
| U.S. Government Sponsored Agency Securities | | |
| Agency Obligations | 1.5% | |
| Fannie Mae, 5.63%, 7/15/37 (d) | USD 1,600 | 2,167,971 |
| Federal Home Loan Bank (d): | | |
| 5.25%, 12/09/22 | 1,375 | 1,607,697 |
| 5.37%, 9/09/24 | 2,175 | 2,613,260 |
| Residual Funding Corp., 0.00%, 4/15/30 (i) | 6,055 | 4,004,232 |
| Resolution Funding Corp., 0.00%, 7/15/18 - 10/15/18 (i) | 1,050 | 1,028,071 |
| | | 11,421,231 |
| Collateralized Mortgage Obligations | 3.3% | |
| Fannie Mae Mortgage-Backed Securities: | | |
| Series 2015-47, Class GL, 3.50%, 7/25/45 | 1,636 | 1,642,624 |
| Series 2005-5, Class PK, 5.00%, 12/25/34 | 161 | 166,823 |
| Series 1991-87, Class S, 24.62%, 8/25/21 (a) | 4 | 5,050 |
| Series G-49, Class S, 953.85%, 12/25/21 (a) | (j) | 24 |
| Series G-07, Class S, 1,056.78%, 3/25/21 (a) | (j) | 192 |
| Freddie Mac Mortgage-Backed Securities: | | |
| Series 0173, Class RS, 9.99%, 11/15/21 (a) | (j) | 2 |
| Series 4350, Class DY, 4.00%, 6/15/44 | 2,830 | 3,048,720 |
| Series 4549, Class TZ, 4.00%, 11/15/45 | 2,576 | 2,723,136 |
| Series 4398, Class ZX, 4.00%, 9/15/54 | 8,452 | 8,924,583 |
| Ginnie Mae Mortgage-Backed Securities, Series 2014-72, Class MQ, 4.00%, 2/20/44 | 8,858 | 9,321,457 |
| | | 25,832,611 |
| Commercial Mortgage-Backed Securities | 0.3% | |
| Freddie Mac, Series K013, Class A2, 3.97%, 1/25/21 (a) | 1,870 | 1,988,495 |
| Interest Only Collateralized Mortgage Obligations | 0.8% | |
| Fannie Mae Mortgage-Backed Securities: | | |
| Series 1997-50, Class SI, 1.20%, 4/25/23 (a) | 42 | 1,125 |
| Series 2012-M9, Class X1, 3.99%, 12/25/17 (a) | 11,407 | 154,041 |
| Series 2012-96, Class DI, 4.00%, 2/25/27 | 5,965 | 518,085 |
| Series 2012-47, Class NI, 4.50%, 4/25/42 | 5,721 | 1,285,239 |
| Series G92-05, Class H, 9.00%, 1/25/22 | (j) | 21 |
| Series 094, Class 2, 9.50%, 8/25/21 | (j) | 33 |
| Series 1990-136, Class S, 19.93%, 11/25/20 (a) | 1 | 2 |
| Series G-10, Class S, 1,022.36%, 5/25/21 (a) | (j) | 1 |
| Freddie Mac Mortgage-Backed Securities: | | |
| Series K707, Class X1, 1.53%, 12/25/18 (a) | 4,727 | 105,264 |
| Series 2611, Class QI, 5.50%, 9/15/32 | 506 | 24,232 |
| Series 1254, Class Z, 8.50%, 4/15/22 | 20 | 3,483 |
| Series 1043, Class H, 41.53%, 2/15/21 (a) | 1 | 2 |
| Ginnie Mae Mortgage-Backed Securities: | | |
| Series 2009-78, Class SD, 5.42%, 9/20/32 (a) | 5,962 | 993,356 |
| Series 2009-116, Class KS, 5.70%, 12/16/39 (a) | 2,239 | 338,596 |
| Series 2011-52, Class NS, 5.90%, 4/16/41 (a) | 16,741 | 3,076,966 |
| | | 6,500,446 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| | Par | | Value |
|--|---------------|--------------|---------------|
| | (000) | | |
| U.S. Government Sponsored Agency Securities | | | |
| Mortgage-Backed Securities 4.5% | | | |
| Fannie Mae Mortgage-Backed Securities: | | | |
| 3.00%, 8/01/43 (d) | USD 10,809 | \$ | 10,774,572 |
| 4.00%, 12/01/41 - 12/01/43 | 5,726 | | 6,046,961 |
| 4.50%, 7/01/41 - 4/01/42 (d) | 12,633 | | 13,609,559 |
| 5.00%, 8/01/34 | 2,195 | | 2,415,064 |
| 5.50%, 6/01/38 | 1,092 | | 1,222,970 |
| 6.00%, 12/01/38 | 929 | | 1,052,461 |
| Freddie Mac Mortgage-Backed Securities, 6.00%, 4/1/17 - 12/1/18 | 25 | | 27,021 |
| Ginnie Mae Mortgage-Backed Securities: | | | |
| 5.50%, 8/15/33 | 58 | | 64,459 |
| 8.00%, 7/15/24 | (j) | | 218 |
| | | | 35,213,285 |
| Principal Only Collateralized Mortgage Obligations 0.0% | | | |
| Fannie Mae Mortgage-Backed Securities (i): | | | |
| Series 203, Class 1, 0.00%, 2/25/23 | 2 | | 2,278 |
| Series 1993-51, Class E, 0.00%, 2/25/23 | 8 | | 7,565 |
| Series 1993-70, Class A, 0.00%, 5/25/23 | 1 | | 1,186 |
| Series 0228, Class 1, 0.00%, 6/25/23 | 2 | | 1,913 |
| | | | 12,942 |
| Total U.S. Government Sponsored Agency Securities 10.4% | | | 80,969,010 |
| U.S. Treasury Obligations | | | |
| U.S. Treasury Bonds (d): | | | |
| 3.00%, 11/15/44 | 61,400 | | 61,642,223 |
| 2.50%, 2/15/46 | 55,000 | | 49,777,145 |
| Total U.S. Treasury Obligations 14.2% | | | 111,419,368 |
| Total Long-Term Investments | | | |
| (Cost \$1,034,899,275) 136.0% | | | 1,063,511,966 |
| Short-Term Securities 4.0% | Shares | Value | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.42% (k)(l) | 31,449,022 | \$ | 31,449,022 |
| Total Short-Term Securities | | | 31,449,022 |
| (Cost \$31,449,022) 4.0% | | | |
| Options Purchased | | | |
| (Cost \$3,749,025) 0.4% | | | 3,045,231 |
| Total Investments Before Options Written | | | |
| (Cost \$1,070,097,322) 140.4% | | | 1,098,006,219 |
| Options Written | | | |
| (Premiums Received \$3,892,866) (0.3)% | | | (2,608,566) |
| Total Investments, Net of Options Written (Cost \$1,066,204,456) 140.1% | | | 1,095,397,653 |
| Liabilities in Excess of Other Assets (40.1)% | | | (313,333,945) |
| Net Assets 100.0% | | \$ | 782,063,708 |

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.

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- (c) When-issued security.
- (d) All or a portion of the security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (e) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
- (f) Convertible security.
- (g) 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.
- (h) Perpetual security with no stated maturity date.
- (i) Zero-coupon bond.
- (j) Amount is less than \$500.
- (k) During the six months ended February 28, 2017, investments in issuers considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares Held at August 31, 2016 | Net Activity | Shares Held at February 28, 2017 | Value at February 28, 2017 | Income | Net Realized Gain ¹ | Change in Unrealized Appreciation (Depreciation) |
|---|--------------------------------------|-----------------|--|----------------------------------|-----------|--------------------------------------|---|
| BlackRock Liquidity Funds, T-Fund, Institutional Class | | 31,449,022 | 31,449,022 | \$ 31,449,022 | \$ 26,382 | \$ 77 | |
| BlackRock Liquidity Funds, TempFund, Institutional Class | 12,926,909 | (12,926,909) | | | 49 | | |
| Total | | | | \$ 31,449,022 | \$ 26,431 | \$ 77 | |

¹ Includes net capital gain distributions.

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

(1) Current yield as of period end.

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

Reverse Repurchase Agreements

| Counterparty | Interest Rate | Trade Date | Maturity Date ¹ | Face Value | Face Value Including Accrued Interest | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements |
|---------------------------------------|---------------|------------|----------------------------|---------------|---------------------------------------|--|--|
| Nomura Securities International, Inc. | 0.57% | 6/28/16 | Open | \$ 31,762,500 | \$ 31,875,098 | U.S. Treasury Obligations | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 6/30/16 | Open | 2,859,500 | 2,872,825 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 9/14/16 | Open | 8,254,800 | 8,282,023 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 9/14/16 | Open | 7,598,100 | 7,623,241 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 9/14/16 | Open | 8,371,240 | 8,398,940 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 9/23/16 | Open | 5,880,000 | 5,898,097 | Corporate Bonds | Open/Demand ¹ |
| Credit Suisse Securities (USA) LLC | 1.00% | 10/14/16 | Open | 2,442,000 | 2,450,316 | Corporate Bonds | Open/Demand ¹ |
| Credit Suisse Securities (USA) LLC | 1.00% | 10/14/16 | Open | 606,450 | 608,408 | Corporate Bonds | Open/Demand ¹ |
| Credit Suisse Securities (USA) LLC | 1.00% | 10/14/16 | Open | 2,659,187 | 2,667,771 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 10/18/16 | Open | 4,735,250 | 4,748,056 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 10/18/16 | Open | 4,749,375 | 4,762,219 | Corporate Bonds | Open/Demand ¹ |
| HSBC Securities (USA), Inc. | 1.00% | 10/20/16 | Open | 3,705,000 | 3,715,333 | Corporate Bonds | Open/Demand ¹ |
| HSBC Securities (USA), Inc. | 1.00% | 10/20/16 | Open | 4,318,000 | 4,330,042 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 0.64% | 10/20/16 | Open | 3,770,000 | 3,778,780 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 0.64% | 10/20/16 | Open | 2,610,000 | 2,616,078 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 0.64% | 10/20/16 | Open | 3,380,000 | 3,387,872 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 0.64% | 10/20/16 | Open | 3,529,500 | 3,537,720 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 0.64% | 10/20/16 | Open | 2,386,250 | 2,391,807 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 0.64% | 10/20/16 | Open | 3,635,250 | 3,643,716 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 0.64% | 10/20/16 | Open | 3,346,875 | 3,354,670 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 0.64% | 10/20/16 | Open | 7,141,925 | 7,158,558 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 0.64% | 10/20/16 | Open | 3,073,000 | 3,080,157 | Corporate Bonds | Open/Demand ¹ |
| HSBC Securities (USA), Inc. | 1.00% | 10/21/16 | Open | 4,921,000 | 4,934,437 | Corporate Bonds | Open/Demand ¹ |
| HSBC Securities (USA), Inc. | 1.00% | 10/21/16 | Open | 7,991,000 | 8,012,820 | Capital Trusts | Open/Demand ¹ |

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| | | | | | | | |
|---|---------|----------|------|-----------|-----------|---|--------------------------|
| HSBC Securities (USA), Inc. | 1.00% | 10/26/16 | Open | 4,193,000 | 4,204,205 | Corporate Bonds | Open/Demand ¹ |
| Barclays Capital, Inc. | (0.50)% | 11/09/16 | Open | 161,000 | 160,752 | Corporate Bonds | Open/Demand ¹ |
| Deutsche Bank AG | 1.45% | 12/13/16 | Open | 1,671,000 | 1,676,052 | Corporate Bonds | Open/Demand ¹ |
| Deutsche Bank AG | 1.45% | 12/13/16 | Open | 1,885,000 | 1,890,610 | Corporate Bonds | Open/Demand ¹ |
| Deutsche Bank AG | 1.45% | 12/13/16 | Open | 2,185,000 | 2,191,607 | Corporate Bonds | Open/Demand ¹ |
| Deutsche Bank AG | 1.45% | 12/13/16 | Open | 4,078,000 | 4,090,138 | Corporate Bonds | Open/Demand ¹ |
| Deutsche Bank AG | 1.45% | 12/13/16 | Open | 3,216,000 | 3,225,724 | Corporate Bonds | Open/Demand ¹ |
| Barclays Capital, Inc. | 1.20% | 12/15/16 | Open | 938,437 | 940,784 | Corporate Bonds | Open/Demand ¹ |
| Barclays Capital, Inc. | 1.20% | 12/15/16 | Open | 712,500 | 714,281 | Corporate Bonds | Open/Demand ¹ |
| Barclays Capital, Inc. | 1.25% | 12/15/16 | Open | 555,000 | 556,445 | Corporate Bonds | Open/Demand ¹ |
| Barclays Capital, Inc. | 1.25% | 12/15/16 | Open | 729,844 | 731,744 | Corporate Bonds | Open/Demand ¹ |
| Barclays Capital, Inc. | 1.25% | 12/15/16 | Open | 975,562 | 978,103 | Corporate Bonds | Open/Demand ¹ |
| Barclays Capital, Inc. | 1.25% | 12/15/16 | Open | 1,005,125 | 1,007,743 | Corporate Bonds | Open/Demand ¹ |
| Barclays Capital, Inc. | 1.25% | 12/15/16 | Open | 1,027,187 | 1,029,862 | Corporate Bonds | Open/Demand ¹ |
| Barclays Capital, Inc. | 1.25% | 12/15/16 | Open | 2,966,250 | 2,973,975 | Corporate Bonds | Open/Demand ¹ |
| Barclays Capital, Inc. | 1.25% | 12/15/16 | Open | 4,818,750 | 4,831,299 | Corporate Bonds | Open/Demand ¹ |
| HSBC Securities (USA), Inc. | 1.00% | 12/15/16 | Open | 4,132,000 | 4,140,608 | Corporate Bonds | Open/Demand ¹ |
| Merrill Lynch, Pierce, Fenner & Smith, Inc. | 0.54% | 12/15/16 | Open | 1,290,000 | 1,291,567 | U.S. Government Sponsored Agency Securities | Open/Demand ¹ |
| Merrill Lynch, Pierce, Fenner & Smith, Inc. | 0.54% | 12/15/16 | Open | 792,281 | 793,246 | U.S. Government Sponsored Agency Securities | Open/Demand ¹ |
| BNP Paribas Securities Corp. | 0.61% | 12/19/16 | Open | 1,011,169 | 1,012,385 | U.S. Government Sponsored Agency Securities | Open/Demand ¹ |
| BNP Paribas Securities Corp. | 0.61% | 12/19/16 | Open | 809,375 | 810,349 | U.S. Government Sponsored Agency Securities | Open/Demand ¹ |
| BNP Paribas Securities Corp. | 0.61% | 12/19/16 | Open | 1,318,625 | 1,320,211 | U.S. Government Sponsored Agency Securities | Open/Demand ¹ |
| BNP Paribas Securities Corp. | 0.61% | 12/19/16 | Open | 614,831 | 615,571 | U.S. Government Sponsored Agency Securities | Open/Demand ¹ |
| BNP Paribas Securities Corp. | 1.11% | 12/19/16 | Open | 790,000 | 791,729 | Corporate Bonds | Open/Demand ¹ |
| Credit Suisse Securities (USA) LLC | 0.95% | 12/19/16 | Open | 1,452,750 | 1,455,434 | Corporate Bonds | Open/Demand ¹ |
| Credit Suisse Securities (USA) LLC | 0.95% | 12/19/16 | Open | 1,117,313 | 1,119,376 | Corporate Bonds | Open/Demand ¹ |
| Credit Suisse Securities (USA) LLC | 1.00% | 12/19/16 | Open | 962,706 | 964,578 | Corporate Bonds | Open/Demand ¹ |

See Notes to Financial Statements.

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 Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements |
|------------------------------|---------------|------------|----------------------------|----------------|---------------------------------------|---|--|
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | \$ 1,698,750 | \$ 1,702,234 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 1,473,063 | 1,476,084 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 2,043,878 | 2,048,070 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 4,675,000 | 4,684,589 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 1,822,500 | 1,826,238 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 2,130,975 | 2,135,346 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 2,009,000 | 2,013,121 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 1,997,888 | 2,001,985 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 1,850,000 | 1,853,795 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 1,900,700 | 1,904,599 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 3,137,500 | 3,143,935 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 1,463,000 | 1,466,001 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 2,200,000 | 2,204,512 | Corporate Bonds | Open/Demand ¹ |
| RBC Capital Markets, LLC | 1.04% | 12/19/16 | Open | 1,704,938 | 1,708,435 | Corporate Bonds | Open/Demand ¹ |
| BNP Paribas Securities Corp. | 0.57% | 12/29/16 | Open | 60,555,750 | 60,619,182 | U.S. Treasury Obligations | Open/Demand ¹ |
| Barclays Capital, Inc. | (2.00)% | 2/09/17 | Open | 176,015 | 175,829 | Corporate Bonds | Open/Demand ¹ |
| HSBC Securities (USA), Inc. | 0.75% | 2/10/17 | 3/13/17 | 34,160,000 | 34,171,387 | U.S. Government Sponsored Agency Securities | Up to 30 Days |
| Deutsche Bank AG | (1.00)% | 2/15/17 | Open | 198,000 | 197,934 | Corporate Bonds | Open/Demand ¹ |
| Deutsche Bank AG | 0.52% | 2/27/17 | Open | 22,562,500 | 22,562,826 | U.S. Treasury Obligations | Open/Demand ¹ |
| Total | | | | \$ 326,894,364 | \$ 327,543,464 | | |

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) |
|------------------------|---------------------------------------|----------------|----------------|--|
| (184) | 2-Year U.S. Treasury Note | June 2017 | USD 39,818,750 | \$ 6,859 |
| 504 | 5-Year U.S. Treasury Note | June 2017 | USD 59,322,375 | (66,596) |
| (419) | 10-Year U.S. Treasury Note | June 2017 | USD 52,198,234 | (3,396) |
| 11 | 10-Year U.S. Ultra Long Treasury Note | June 2017 | USD 1,473,313 | (1,133) |
| (1) | Euro BOBL | June 2017 | USD 140,540 | (1) |
| (1) | Euro Bund Future | June 2017 | USD 172,481 | (75) |
| (106) | Long U.S. Treasury Bond | June 2017 | USD 16,075,563 | 6,793 |
| 26 | Ultra Long U.S. Treasury Bond | June 2017 | USD 4,206,312 | 24,229 |
| 135 | 90-Day Euro Future | September 2017 | USD 33,274,125 | (3,592) |
| (135) | 90-Day Euro Dollar | December 2017 | USD 33,223,500 | 1,470 |

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| | | | | | |
|--------------|--------------------|---------------|-----|------------|-------------|
| 130 | 90-Day Euro Future | December 2018 | USD | 31,851,625 | (14,232) |
| 10 | 90-Day Euro Future | March 2019 | USD | 2,448,500 | (1,690) |
| (110) | 90-Day Euro Future | December 2019 | USD | 26,874,375 | 7,214 |
| 25 | 90-Day Euro Future | March 2020 | USD | 6,105,000 | 3,872 |
| Total | | | | | \$ (40,278) |

Forward Foreign Currency Exchange Contracts

| Currency Purchased | Currency Sold | Counterparty | Settlement Date | Unrealized Appreciation (Depreciation) |
|--------------------|---------------|--|-----------------|--|
| USD 57,140 | EUR 54,000 | Bank of America N.A. | 3/06/17 | \$ (76) |
| USD 9,314,518 | EUR 8,652,000 | Citibank N.A. | 3/06/17 | 147,309 |
| USD 2,351,956 | EUR 2,185,000 | Morgan Stanley & Co. International PLC | 3/06/17 | 36,843 |
| USD 9,747,507 | GBP 7,802,000 | Barclays Bank PLC | 3/06/17 | 65,813 |
| USD 990,742 | GBP 793,000 | Barclays Bank PLC | 3/06/17 | 6,689 |
| CHF 3,845,802 | EUR 3,610,000 | BNP Paribas S.A. | 3/15/17 | 5,338 |
| JPY 436,453,152 | NZD 5,340,000 | Credit Suisse International | 3/15/17 | 41,861 |
| NOK 16,075,444 | AUD 2,540,000 | Bank of America N.A. | 3/15/17 | (29,114) |
| NOK 16,075,124 | AUD 2,540,000 | BNP Paribas S.A. | 3/15/17 | (29,152) |

See Notes to Financial Statements.

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) |
|--------------------|-----------------|-----------------------------|-----------------|--|
| NZD 5,340,000 | JPY 434,041,074 | Citibank N.A. | 3/15/17 | \$ (20,381) |
| USD 3,856,332 | GBP 3,100,000 | JPMorgan Chase Bank N.A. | 3/15/17 | 8,616 |
| CAD 2,535,889 | AUD 2,520,000 | Barclays Bank PLC | 3/27/17 | (21,356) |
| CAD 2,563,412 | AUD 2,520,000 | Barclays Bank PLC | 3/27/17 | (630) |
| SEK 17,302,843 | NOK 16,215,000 | BNP Paribas S.A. | 3/27/17 | (15,178) |
| USD 9,348,758 | EUR 8,806,000 | Bank of America N.A. | 4/05/17 | 4,854 |
| USD 2,319,672 | EUR 2,185,000 | Bank of America N.A. | 4/05/17 | 1,204 |
| USD 9,700,949 | GBP 7,801,602 | Barclays Bank PLC | 4/05/17 | 11,801 |
| USD 981,087 | GBP 789,000 | Barclays Bank PLC | 4/05/17 | 1,194 |
| SEK 17,375,591 | NZD 2,685,000 | Credit Suisse International | 4/18/17 | (1,741) |
| Total | | | | \$ 213,894 |

Exchange-Traded Options Purchased

| Description | Put/Call | Expiration Date | Strike Price | Contracts | Value |
|-----------------------------------|----------|-----------------|--------------|-----------|----------|
| 10-Year U.S. Treasury Note Future | Put | 5/26/17 | USD 122.00 | 25 | \$ 9,765 |

OTC Interest Rate Swaptions Purchased

| Description | Counterparty | Put/Call | Exercise Rate | Pay/Receive | Floating Rate Index | Expiration Date | Notional Amount (000) | Value |
|---|--|----------|---------------|---------------|---------------------|-----------------|-----------------------|---------------------|
| 10-Year Interest Rate Swap | Goldman Sachs Bank USA | Call | 2.24% | 3-Month LIBOR | Receive | 3/06/17 | USD 5,100 | \$ 3,717 |
| 2-Year Interest Rate Swap | Citibank N.A. | Call | 1.55% | 3-Month LIBOR | Receive | 1/25/18 | USD 40,000 | 72,322 |
| 10-Year Interest Rate Swap | Deutsche Bank AG | Call | 2.64% | 3-Month LIBOR | Receive | 2/14/18 | USD 2,500 | 91,726 |
| 2-Year Interest Rate Swap | Deutsche Bank AG | Call | 1.25% | 3-Month LIBOR | Receive | 10/17/18 | USD 10,000 | 14,999 |
| 5-Year Interest Rate Swap | JPMorgan Chase Bank N.A. | Call | 2.45% | 3-Month LIBOR | Receive | 11/22/19 | USD 8,500 | 208,887 |
| 5-Year Interest Rate Swap | Deutsche Bank AG | Call | 2.45% | 3-Month LIBOR | Receive | 12/02/19 | USD 4,500 | 110,899 |
| 10-Year Interest Rate Swap ¹ | Deutsche Bank AG | Call | 2.60% | 3-Month LIBOR | Receive | 1/25/27 | USD 1,900 | (22,279) |
| 10-Year Interest Rate Swap | Deutsche Bank AG | Call | 2.40% | 3-Month LIBOR | Receive | 2/08/27 | USD 1,875 | 95,875 |
| 10-Year Interest Rate Swap | Goldman Sachs Bank USA | Put | 3.10% | 3-Month LIBOR | Pay | 1/03/18 | USD 3,000 | 81,264 |
| 10-Year Interest Rate Swap | Deutsche Bank AG | Put | 2.64% | 3-Month LIBOR | Pay | 2/14/18 | USD 2,500 | 58,315 |
| 5-Year Interest Rate Swap | JPMorgan Chase Bank N.A. | Put | 2.45% | 3-Month LIBOR | Pay | 11/22/19 | USD 8,500 | 229,271 |
| 5-Year Interest Rate Swap | Deutsche Bank AG | Put | 2.45% | 3-Month LIBOR | Pay | 12/02/19 | USD 4,500 | 122,210 |
| 10-Year Interest Rate Swap | Bank of America N.A. | Put | 3.50% | 3-Month LIBOR | Pay | 2/01/21 | USD 4,000 | 126,923 |
| 10-Year Interest Rate Swap | Citibank N.A. | Put | 3.50% | 3-Month LIBOR | Pay | 2/01/21 | USD 4,380 | 138,980 |
| 5-Year Interest Rate Swap | JPMorgan Chase Bank N.A. | Put | 3.25% | 3-Month LIBOR | Pay | 10/25/21 | USD 6,890 | 156,370 |
| 5-Year Interest Rate Swap | Barclays Bank PLC | Put | 3.15% | 3-Month LIBOR | Pay | 10/27/21 | USD 16,560 | 401,030 |
| 5-Year Interest Rate Swap | Morgan Stanley & Co. International PLC | Put | 3.50% | 3-Month LIBOR | Pay | 11/15/21 | USD 7,000 | 136,524 |
| 5-Year Interest Rate Swap | Goldman Sachs Bank USA | Put | 3.25% | 3-Month LIBOR | Pay | 12/16/21 | USD 6,050 | 140,648 |
| 5-Year Interest Rate Swap | JPMorgan Chase Bank N.A. | Put | 3.25% | 3-Month LIBOR | Pay | 12/16/21 | USD 6,200 | 144,135 |
| 5-Year Interest Rate Swap | Barclays Bank PLC | Put | 3.35% | 3-Month LIBOR | Pay | 1/04/22 | USD 19,050 | 418,780 |
| 10-Year Interest Rate Swap | Credit Suisse International | Put | 1.25% | 6-Month LIBOR | Pay | 1/11/22 | JPY 250,000 | 30,501 |
| 10-Year Interest Rate Swap | Credit Suisse International | Put | 1.55% | 6-Month LIBOR | Pay | 2/22/22 | JPY 250,000 | 24,374 |
| Total | | | | | | | | \$ 2,785,471 |

¹ Forward settling swaption.

OTC Options Purchased

| Description | Put/Call | Counterparty | Expiration Date | Strike Price | Notional Amount (000) | Value |
|--------------|----------|--|-----------------|--------------|-----------------------|-----------|
| AUD Currency | Call | Morgan Stanley & Co. International PLC | 03/23/17 | CAD 1.02 | AUD 10,080 | \$ 48,263 |

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| | | | | | | | | |
|--------------|------|--|----------|-----|-------|-----|--------|-------------------|
| NOK Currency | Call | Citibank N.A. | 03/23/17 | SEK | 1.08 | NOK | 97,040 | 54,183 |
| AUD Currency | Put | Morgan Stanley & Co. International PLC | 03/17/17 | USD | 0.75 | AUD | 15,145 | 17,557 |
| NZD Currency | Put | BNP Paribas S.A. | 03/23/17 | JPY | 79.50 | NZD | 10,680 | 32,433 |
| EUR Currency | Put | UBS AG | 08/14/17 | USD | 1.03 | EUR | 7,315 | 97,559 |
| Total | | | | | | | | \$ 249,995 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Written

| Description | Counterparty | Put/ Call | Exercise Rate | Pay/ Receive Exercise Rate | Floating Rate Index | Expiration Date | Notional Amount (000) | Value |
|----------------------------|----------------------------|--------------|------------------|----------------------------------|------------------------|--------------------|-----------------------------|------------|
| 30-Year Interest Rate Swap | Goldman Sachs Bank USA | Call | 2.51% | 3-Month LIBOR | Pay | 3/06/17 | USD 1,030 | \$ (2,154) |
| 5-Year Interest Rate Swap | Goldman Sachs Bank USA | Call | 1.87% | 3-Month LIBOR | Pay | 3/06/17 | USD 4,930 | (770) |
| 10-Year Interest Rate Swap | Citibank N.A. | Call | 2.30% | 3-Month LIBOR | Pay | 3/24/17 | USD 7,500 | (38,559) |
| 10-Year Interest Rate Swap | Barclays Bank PLC | Call | 2.47% | 3-Month LIBOR | Pay | 8/23/17 | USD 2,500 | (57,771) |
| 2-Year Interest Rate Swap | Goldman Sachs Bank USA | Call | 1.10% | 3-Month LIBOR | Pay | 11/22/17 | USD 12,090 | (3,022) |
| 2-Year Interest Rate Swap | Citibank N.A. | Call | 1.15% | 3-Month LIBOR | Pay | 11/29/17 | USD 21,810 | (7,148) |
| 5-Year Interest Rate Swap | Goldman Sachs Bank USA | Call | 0.15% | 6-Month EURIBOR | Pay | 12/04/17 | EUR 5,700 | (37,332) |
| 2-Year Interest Rate Swap | Bank of America N.A. | Call | 1.10% | 3-Month LIBOR | Pay | 12/04/17 | USD 11,020 | (3,018) |
| 2-Year Interest Rate Swap | Goldman Sachs Bank USA | Call | 1.10% | 3-Month LIBOR | Pay | 12/04/17 | USD 10,790 | (2,955) |
| 2-Year Interest Rate Swap | Barclays Bank PLC | Call | 1.05% | 3-Month LIBOR | Pay | 12/15/17 | USD 39,800 | (9,466) |
| 2-Year Interest Rate Swap | Deutsche Bank AG | Call | 1.45% | 3-Month LIBOR | Pay | 1/19/18 | USD 21,500 | (27,953) |
| 2-Year Interest Rate Swap | Citibank N.A. | Call | 1.05% | 3-Month LIBOR | Pay | 1/25/18 | USD 60,000 | (18,998) |
| 2-Year Interest Rate Swap | Goldman Sachs Bank USA | Call | 0.75% | 3-Month LIBOR | Pay | 4/12/18 | USD 38,200 | (6,466) |
| 2-Year Interest Rate Swap | Deutsche Bank AG | Call | 0.90% | 3-Month LIBOR | Pay | 10/17/18 | USD 20,000 | (13,004) |
| 2-Year Interest Rate Swap | Barclays Bank PLC | Call | 1.50% | 3-Month LIBOR | Pay | 1/11/19 | USD 5,900 | (17,317) |
| 2-Year Interest Rate Swap | Deutsche Bank AG | Call | 2.28% | 3-Month LIBOR | Pay | 2/01/19 | USD 9,500 | (90,150) |
| 5-Year Interest Rate Swap | Goldman Sachs Bank USA | Call | 1.70% | 3-Month LIBOR | Pay | 1/05/22 | USD 5,000 | (76,156) |
| 5-Year Interest Rate Swap | Deutsche Bank AG | Call | 1.75% | 3-Month LIBOR | Pay | 2/08/22 | USD 5,000 | (80,280) |
| 10-Year Interest Rate Swap | Citibank N.A. | Put | 2.60% | 3-Month LIBOR | Receive | 3/24/17 | USD 7,500 | (6,824) |
| 10-Year Interest Rate Swap | Barclays Bank PLC | Put | 2.47% | 3-Month LIBOR | Receive | 8/23/17 | USD 2,500 | (45,625) |
| 5-Year Interest Rate Swap | Goldman Sachs Bank USA | Put | 1.15% | 6-Month EURIBOR | Receive | 9/11/17 | EUR 10,800 | (4,899) |
| 5-Year Interest Rate Swap | Royal Bank of Scotland PLC | Put | 1.10% | 6-Month EURIBOR | Receive | 9/25/17 | EUR 10,000 | (5,958) |
| 5-Year Interest Rate Swap | Citibank N.A. | Put | 1.00% | 6-Month EURIBOR | Receive | 10/23/17 | EUR 6,670 | (6,433) |
| 5-Year Interest Rate Swap | UBS AG | Put | 1.00% | 6-Month EURIBOR | Receive | 10/26/17 | EUR 12,300 | (12,203) |
| 5-Year Interest Rate Swap | Goldman Sachs Bank USA | Put | 1.00% | 6-Month EURIBOR | Receive | 10/30/17 | EUR 14,000 | (14,289) |
| 2-Year Interest Rate Swap | Wells Fargo Bank N.A. | Put | 2.00% | 3-Month LIBOR | Receive | 11/21/17 | USD 26,600 | (85,222) |
| 2-Year Interest Rate Swap | Goldman Sachs Bank USA | Put | 2.10% | 3-Month LIBOR | Receive | 11/22/17 | USD 12,090 | (30,953) |
| 2-Year Interest Rate Swap | Citibank N.A. | Put | 2.15% | 3-Month LIBOR | Receive | 11/29/17 | USD 21,810 | (52,039) |
| 2-Year Interest Rate Swap | Wells Fargo Bank N.A. | Put | 2.40% | 3-Month LIBOR | Receive | 12/01/17 | USD 10,000 | (13,592) |

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| | | | | | | | | | |
|----------------------------|------------------------|-----|-------|-----------------|---------|----------|-----|--------|----------------|
| 2-Year Interest Rate Swap | | | | | | | | | |
| 2-Year Interest Rate Swap | Bank of America N.A. | Put | 2.10% | 3-Month LIBOR | Receive | 12/04/17 | USD | 11,020 | (30,289) |
| 2-Year Interest Rate Swap | Goldman Sachs Bank USA | Put | 2.10% | 3-Month LIBOR | Receive | 12/04/17 | USD | 10,790 | (29,657) |
| 2-Year Interest Rate Swap | Barclays Bank PLC | Put | 1.95% | 3-Month LIBOR | Receive | 12/15/17 | USD | 39,800 | (159,638) |
| 10-Year Interest Rate Swap | Goldman Sachs Bank USA | Put | 3.00% | 3-Month LIBOR | Receive | 1/03/18 | USD | 7,430 | (83,305) |
| 5-Year Interest Rate Swap | UBS AG | Put | 1.00% | 6-Month EURIBOR | Receive | 1/08/18 | EUR | 7,200 | (11,638) |
| 2-Year Interest Rate Swap | Citibank N.A. | Put | 2.30% | 3-Month LIBOR | Receive | 1/25/18 | USD | 20,000 | (49,176) |
| 2-Year Interest Rate Swap | Goldman Sachs Bank USA | Put | 1.75% | 3-Month LIBOR | Receive | 4/12/18 | USD | 38,200 | (318,048) |
| 2-Year Interest Rate Swap | Goldman Sachs Bank USA | Put | 1.45% | 3-Month LIBOR | Receive | 6/27/18 | USD | 10,000 | (136,454) |
| 2-Year Interest Rate Swap | Citibank N.A. | Put | 1.40% | 3-Month LIBOR | Receive | 7/05/18 | USD | 10,000 | (145,715) |
| 2-Year Interest Rate Swap | Goldman Sachs Bank USA | Put | 1.50% | 3-Month LIBOR | Receive | 9/06/18 | USD | 26,000 | (367,750) |
| 2-Year Interest Rate Swap | Barclays Bank PLC | Put | 2.50% | 3-Month LIBOR | Receive | 10/17/18 | USD | 5,000 | (24,583) |
| 2-Year Interest Rate Swap | Barclays Bank PLC | Put | 2.50% | 3-Month LIBOR | Receive | 1/11/19 | USD | 5,900 | (35,564) |
| 2-Year Interest Rate Swap | Deutsche Bank AG | Put | 2.28% | 3-Month LIBOR | Receive | 2/01/19 | USD | 9,500 | (74,736) |
| 10-Year Interest Rate Swap | Bank of America N.A. | Put | 5.50% | 3-Month LIBOR | Receive | 2/01/21 | USD | 10,000 | (70,907) |
| 10-Year Interest Rate Swap | Citibank N.A. | Put | 5.50% | 3-Month LIBOR | Receive | 2/01/21 | USD | 10,950 | (77,643) |
| Total | | | | | | | | | \$ (2,385,659) |

OTC Options Written

| Description | Put/Call | Counterparty | Expiration Date | Strike Price | Notional Amount (000) | Value |
|--------------|----------|--|-----------------|--------------|-----------------------|--------------|
| AUD Currency | Call | Morgan Stanley & Co. International PLC | 03/17/17 | NZD 1.09 | AUD 10,090 | \$ (3,907) |
| NOK Currency | Call | Citibank N.A. | 03/23/17 | SEK 1.09 | NOK 97,040 | (21,275) |
| NZD Currency | Call | BNP Paribas S.A. | 03/23/17 | JPY 83.00 | NZD 10,680 | (10,608) |
| NZD Currency | Call | Deutsche Bank AG | 04/12/17 | SEK 6.55 | NZD 16,135 | (97,323) |
| EUR Currency | Call | UBS AG | 05/12/17 | CHF 1.09 | EUR 14,635 | (62,157) |
| NZD Currency | Put | Deutsche Bank AG | 04/12/17 | SEK 6.25 | NZD 16,135 | (27,637) |
| Total | | | | | | \$ (222,907) |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

Centrally Cleared Credit Default Swaps Sell Protection

| Issuer/Index | Receive Fixed Rate | Expiration Date | Credit Rating ¹ | Notional Amount (000) ² | Unrealized Depreciation |
|-------------------------|--------------------|-----------------|----------------------------|------------------------------------|-------------------------|
| Chesapeake Energy Corp. | 5.00% | 12/20/21 | CCC | USD 270 | \$ (3,069) |

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.

Centrally Cleared Interest Rate Swaps

| Fixed Rate | Floating Rate | Effective Date | Expiration Date | Notional Amount (000) | Unrealized Appreciation (Depreciation) |
|--------------------|---------------|-----------------------|-----------------|-----------------------|--|
| 0.77% ¹ | 3-Month LIBOR | N/A | 2/05/18 | USD 107,000 | \$ 536,232 |
| 1.67% ² | 3-Month LIBOR | 7/06/17 ³ | 3/31/19 | USD 9,110 | (1,469) |
| 1.67% ² | 3-Month LIBOR | 7/06/17 ³ | 3/31/19 | USD 9,100 | (846) |
| 1.68% ² | 3-Month LIBOR | 7/06/17 ³ | 3/31/19 | USD 16,950 | 1,229 |
| 1.61% ¹ | 3-Month LIBOR | 11/16/17 ³ | 11/16/19 | USD 10,100 | 49,163 |
| 1.65% ¹ | 3-Month LIBOR | 11/21/17 ³ | 11/21/19 | USD 19,500 | 82,506 |
| 1.67% ¹ | 3-Month LIBOR | 11/21/17 ³ | 11/21/19 | USD 4,490 | 17,683 |
| 1.95% ¹ | 3-Month LIBOR | 12/18/17 ³ | 12/18/19 | USD 6,300 | (6,863) |
| 2.05% ¹ | 3-Month LIBOR | 12/19/17 ³ | 12/19/19 | USD 6,000 | (18,167) |
| 2.06% ¹ | 3-Month LIBOR | 12/19/17 ³ | 12/19/19 | USD 6,000 | (18,518) |
| 1.87% ¹ | 3-Month LIBOR | 1/19/18 ³ | 1/19/20 | USD 2,600 | 2,909 |
| 1.95% ¹ | 3-Month LIBOR | 2/06/18 ³ | 2/06/20 | USD 260 | (5) |
| 1.93% ¹ | 3-Month LIBOR | 2/14/18 ³ | 2/14/20 | USD 1,300 | 613 |
| 1.96% ¹ | 3-Month LIBOR | 2/16/18 ³ | 2/16/20 | USD 2,500 | (208) |
| 2.00% ¹ | 3-Month LIBOR | 2/16/18 ³ | 2/16/20 | USD 5,500 | (5,107) |
| 2.01% ¹ | 3-Month LIBOR | 2/16/18 ³ | 2/16/20 | USD 1,500 | (1,611) |
| 2.06% ¹ | 3-Month LIBOR | 2/20/18 ³ | 2/20/20 | USD 2,000 | (3,865) |
| 2.00% ¹ | 3-Month LIBOR | 3/02/18 ³ | 3/02/20 | USD 3,500 | (1,985) |
| 2.04% ¹ | 3-Month LIBOR | 3/02/18 ³ | 3/02/20 | USD 2,000 | (2,503) |
| 2.13% ¹ | 3-Month LIBOR | 12/04/18 ³ | 12/04/20 | USD 5,000 | 3,953 |
| 2.16% ¹ | 3-Month LIBOR | 12/04/18 ³ | 12/04/20 | USD 5,000 | 456 |
| 2.11% ¹ | 3-Month LIBOR | 12/10/18 ³ | 12/10/20 | USD 5,000 | 5,864 |
| 2.20% ¹ | 3-Month LIBOR | 12/14/18 ³ | 12/14/20 | USD 5,000 | (2,215) |
| 2.25% ¹ | 3-Month LIBOR | 12/18/18 ³ | 12/18/20 | USD 5,000 | (7,133) |
| 2.32% ¹ | 3-Month LIBOR | 1/24/19 ³ | 1/24/21 | USD 5,000 | (11,677) |
| 1.68% ¹ | 3-Month LIBOR | 7/06/17 ³ | 8/31/21 | USD 26,160 | (38,869) |
| 2.28% ¹ | 3-Month LIBOR | 6/30/17 ³ | 2/15/24 | USD 9,380 | (37,706) |
| 1.97% ² | 3-Month LIBOR | 10/27/21 ³ | 10/27/26 | USD 2,170 | (67,157) |
| 2.07% ² | 3-Month LIBOR | 10/29/21 ³ | 10/29/26 | USD 6,160 | (163,867) |
| 2.60% ² | 3-Month LIBOR | 11/16/21 ³ | 11/16/26 | USD 2,240 | (8,209) |
| 2.95% ² | 3-Month LIBOR | 12/21/21 ³ | 12/21/26 | USD 4,100 | 45,445 |
| 2.75% ² | 3-Month LIBOR | 1/05/22 ³ | 1/05/27 | USD 6,930 | 16,967 |
| 2.35% ¹ | 3-Month LIBOR | N/A | 1/06/27 | USD 2,060 | (4,929) |
| 2.90% ¹ | 3-Month LIBOR | 1/27/27 ³ | 1/27/37 | USD 730 | (2,878) |
| 2.58% ² | 3-Month LIBOR | N/A | 1/06/47 | USD 830 | (1,121) |
| Total | | | | | \$ 356,112 |

¹ Fund pays the fixed rate and receives the floating rate.

² Fund 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 |
|--------------|----------------|--------------|-----------------|-----------------------|-------|---------------|-------------------------|
|--------------|----------------|--------------|-----------------|-----------------------|-------|---------------|-------------------------|

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| | | | | | | | | |
|--|-------|------------------|---------|-----|---|--------|------|--------|
| Australia & New Zealand Banking Group Ltd. | 1.00% | Deutsche Bank AG | 9/20/17 | USD | 1 | \$ (3) | \$ 2 | \$ (5) |
| Westpac Banking Corp. | 1.00% | Deutsche Bank AG | 9/20/17 | USD | 1 | (2) | 2 | (4) |
| Total | | | | | | \$ (5) | \$ 4 | \$ (9) |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

OTC Credit Default Swaps Sell Protection

| Issuer/Index | Receive Fixed Rate | Counterparty | Expiration Date | Credit Rating ¹ | Notional Amount (000) ² | Value | Premiums Paid (Received) | Unrealized Appreciation (Depreciation) |
|---|--------------------|--|-----------------|----------------------------|------------------------------------|----------------|--------------------------|--|
| Hellenic Telecommunications Organization SA | 5.00% | Barclays Bank PLC | 12/20/21 | B+ | EUR 20 | \$ 1,502 | \$ 1,296 | \$ 206 |
| UniCredit SpA | 1.00% | Barclays Bank PLC | 12/20/21 | BBB- | EUR 10 | (351) | (562) | 211 |
| UniCredit SpA | 1.00% | BNP Paribas S.A. | 12/20/21 | BBB- | EUR 5 | (182) | (229) | 47 |
| Markit CMBX North America, Series 8 | 3.00% | Barclays Bank PLC | 10/17/57 | NR | USD 5,000 | (761,170) | (525,399) | (235,771) |
| Markit CMBX North America, Series 8 | 3.00% | Credit Suisse International | 10/17/57 | NR | USD 2,500 | (380,585) | (259,571) | (121,014) |
| Markit CMBX North America, Series 8 | 3.00% | Morgan Stanley & Co. International PLC | 10/17/57 | NR | USD 5,550 | (844,899) | (768,323) | (76,576) |
| Markit CMBX North America, Series 9 | 3.00% | Morgan Stanley & Co. International PLC | 9/17/58 | NR | USD 9,450 | (1,180,041) | (1,208,523) | 28,482 |
| Total | | | | | | \$ (3,165,726) | \$ (2,761,311) | \$ (404,415) |

¹ Using 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.

Transactions in Options Written for the Six Months Ended February 28, 2017

| | Contracts | Calls Notional (000) | | | | | | Premiums Received |
|--|-----------|----------------------|----------|----------|-----------|--------|------------|-------------------|
| | | AUD | EUR | GBP | NOK | NZD | USD | |
| Outstanding options, beginning of period | | 16,190 | 60,000 | | | | \$ 365,930 | \$ 3,061,679 |
| Options written | | 58,410 | 146,210 | 25,215 | 197,800 | 26,815 | 233,425 | 2,737,169 |
| Options exercised | | (16,090) | (25,375) | | (100,760) | | | (308,123) |
| Options expired | | (32,230) | (98,910) | (18,940) | | | (25,235) | (815,492) |
| Options closed | | (16,190) | (61,590) | (6,275) | | | (297,550) | (3,157,950) |
| Outstanding options, end of period | | 10,090 | 20,335 | | 97,040 | 26,815 | \$ 276,570 | \$ 1,517,283 |

| | Contracts | Puts Notional (000) | | | | | | Premiums Received | |
|--|-----------|---------------------|----------|-----------|----------|----------|----------|-------------------|--------------|
| | | AUD | CAD | EUR | GBP | NOK | NZD | | USD |
| Outstanding options, beginning of period | | | | 242,300 | 10,000 | | | \$ 450,260 | \$ 5,907,484 |
| Options written | | 28,185 | 16,075 | 89,100 | 23,815 | 48,520 | 54,340 | 231,200 | 2,650,734 |
| Options exercised | | | | (23,295) | (17,540) | | | (13,600) | (451,215) |
| Options expired | | (28,185) | (16,075) | (39,995) | (16,275) | | (38,205) | (36,080) | (860,795) |
| Options closed | | | | (207,140) | | (48,520) | | (336,690) | (4,870,625) |
| Outstanding options, end of period | | | | 60,970 | | | 16,135 | \$ 295,090 | \$ 2,375,583 |

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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 | | | | | \$ 50,437 | | \$ 50,437 |
| Forward foreign currency exchange contracts | Unrealized appreciation on forward foreign currency exchange contracts | | | | \$ 331,522 | | | 331,522 |
| Options purchased ² | Investments at value unaffiliated ³ | | | | 249,995 | 2,795,236 | | 3,045,231 |
| Swaps centrally cleared | Net unrealized appreciation ¹ | | | | | 763,020 | | 763,020 |
| Swaps OTC | Unrealized appreciation on OTC swaps; Swap premiums paid | | \$ 30,246 | | | | | 30,246 |
| Total | | | \$ 30,246 | | \$ 581,517 | \$ 3,608,693 | | \$ 4,220,456 |

See Notes to Financial Statements.

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 | | | | | \$ 90,715 | | \$ 90,715 |
| Forward foreign currency exchange contracts | Unrealized depreciation on forward foreign currency exchange contracts | | | | \$ 117,628 | | | 117,628 |
| Options written | Options written at value | | | | 222,907 | 2,385,659 | | 2,608,566 |
| Swaps centrally cleared | Net unrealized depreciation ¹ | | \$ 3,069 | | | 406,908 | | 409,977 |
| Swaps OTC | Unrealized depreciation on OTC swaps; Swap premiums received | | 3,195,977 | | | | | 3,195,977 |
| Total | | | \$ 3,199,046 | | \$ 340,535 | \$ 2,883,282 | | \$ 6,422,863 |

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

² Includes forward settling swaption.

³ Includes options purchased at value as reported in the Schedule of Investments.

For the six months ended February 28, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

| Net Realized Gain (Loss) from: | Commodity Contracts | Credit Contracts | Equity Contracts | Foreign Currency Exchange Contracts | Interest Rate Contracts | Other Contracts | Total |
|---|---------------------|------------------|------------------|-------------------------------------|-------------------------|-----------------|--------------|
| Futures contracts | | | | | \$ (824,024) | | \$ (824,024) |
| Forward foreign currency exchange contracts | | | | \$ 219,047 | | | 219,047 |
| Options purchased ¹ | | | | (2,219,435) | 513,327 | | (1,706,108) |
| Options written | | | | 1,697,311 | 900,328 | | 2,597,639 |
| Swaps | | \$ 208,710 | | | 2,296,753 | | 2,505,463 |
| Total | | \$ 208,710 | | \$ (303,077) | \$ 2,886,384 | | \$ 2,792,017 |

Net Change in Unrealized Appreciation (Depreciation) on:

| | | | | | | | |
|---|--|-----------|--|------------|----------------|--|----------------|
| Futures contracts | | | | | \$ (2,161) | | \$ (2,161) |
| Forward foreign currency exchange contracts | | | | \$ 248,149 | | | 248,149 |
| Options purchased ² | | | | 264,173 | (603,161) | | (338,988) |
| Options written | | | | (100,588) | (2,170,197) | | (2,270,785) |
| Swaps | | \$ 14,201 | | | 266,089 | | 280,290 |
| Total | | \$ 14,201 | | \$ 411,734 | \$ (2,509,430) | | \$ (2,083,495) |

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 | \$ 126,009,000 |

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| | | |
|--|-----------------|----------------|
| Average notional value of contracts | short | \$ 156,044,800 |
| Forward foreign currency exchange contracts: | | |
| Average amounts purchased | in USD | \$ 90,973,976 |
| Average amounts sold | in USD | \$ 39,041,487 |
| Options: | | |
| Average value of option contracts purchased | | \$ 680,992 |
| Average value of option contracts written | | \$ 711,176 |
| Average notional value of swaption contracts purchased | | \$ 166,762,788 |
| Average notional value of swaption contracts written | | \$ 728,214,606 |
| Credit default swaps: | | |
| Average notional value | buy protection | \$ 1,000 |
| Average notional value | sell protection | \$ 15,765,133 |
| Interest rate swaps: | | |
| Average notional value | pays fixed rate | \$ 243,620,129 |
| Average notional amount-receives | fixed rate | \$ 42,063,948 |

See Notes to Financial Statements.

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 | | \$ 47,623 |
| Forward foreign currency exchange contracts | \$ 331,522 | 117,628 |
| Options | 3,067,510 ¹ | 2,630,845 |
| Swaps – centrally cleared | 1,148 | |
| Swaps – OTC | 30,246 | 3,195,977 |
| Total derivative assets and liabilities in the Statement of Assets and Liabilities | \$ 3,430,426 | \$ 5,992,073 |
| Derivatives not subject to a master netting agreement or similar agreement (MNA) | (10,913) | (47,623) |
| Total derivative assets and liabilities subject to an MNA | \$ 3,419,513 | \$ 5,944,450 |

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

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

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

| Counterparty | Derivative Assets Subject to an MNA | | Non-cash Collateral Received | Cash Collateral Received ² | Net Amount of Derivative Assets ^{3,6} |
|--|--|--|------------------------------------|---|---|
| | by Counterparty | Derivatives Available for Offset ¹ | | | |
| Bank of America N.A. | \$ 132,981 | \$ (132,981) | | | |
| Barclays Bank PLC | 907,020 | (907,020) | | | |
| BNP Paribas S.A. | 37,818 | (37,818) | | | |
| Citibank N.A. | 412,794 | (412,794) | | | |
| Credit Suisse International | 96,736 | (96,736) | | | |
| Deutsche Bank AG | 494,028 | (433,371) | | \$ (40,000) | \$ 20,657 |
| Goldman Sachs Bank USA | 225,629 | (225,629) | | | |
| JPMorgan Chase Bank N.A. | 747,279 | | | (747,279) | |
| Morgan Stanley & Co. International PLC | 267,669 | (267,669) | | | |
| UBS AG | 97,559 | (85,998) | | | 11,561 |
| Total | \$ 3,419,513 | \$ (2,600,016) | | \$ (787,279) | \$ 32,218 |

| Counterparty | Derivative Liabilities Subject to an MNA | | Non-cash Collateral Pledged | Cash Collateral Pledged ⁴ | Net Amount of Derivative Liabilities ^{5,6} |
|----------------------|---|--|-----------------------------------|--|--|
| | by Counterparty | Derivatives Available for Offset ¹ | | | |
| Bank of America N.A. | \$ 133,404 | \$ (132,981) | | | \$ 423 |
| Barclays Bank PLC | 1,133,682 | (907,020) | | | 226,662 |
| BNP Paribas S.A. | 55,167 | (37,818) | | | 17,349 |
| Citibank N.A. | 444,191 | (412,794) | | | 31,397 |

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| | | | | |
|--|--------------|----------------|---------------|--------------|
| Credit Suisse International | 382,326 | (96,736) | \$ (285,590) | |
| Deutsche Bank AG | 433,371 | (433,371) | | |
| Goldman Sachs Bank USA | 1,114,210 | (225,629) | (888,581) | |
| Morgan Stanley & Co. International PLC | 2,057,329 | (267,669) | | 1,789,660 |
| Royal Bank of Scotland PLC | 5,958 | | | 5,958 |
| UBS AG | 85,998 | (85,998) | | |
| Wells Fargo Bank N.A. | 98,814 | | | 98,814 |
| Total | \$ 5,944,450 | \$ (2,600,016) | \$(1,174,171) | \$ 2,170,263 |

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.

⁶ Net amount may also include forward foreign currency exchange contracts and currency options that are not required to be collateralized.

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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 | | \$ 74,261,831 | \$ 7,876,146 | \$ 82,137,977 |
| Corporate Bonds | | 523,681,452 | 7,027,992 | 530,709,444 |
| Floating Rate Loan Interests | | 12,312,873 | 81,810 | 12,394,683 |
| Foreign Agency Obligations | | 20,597,186 | | 20,597,186 |
| Municipal Bonds | | 24,235,038 | | 24,235,038 |
| Non-Agency Mortgage-Backed Securities | | 98,309,641 | | 98,309,641 |
| Preferred Securities | \$ 15,783,485 | 86,956,134 | | 102,739,619 |
| U.S. Government Sponsored Agency Securities | | 80,969,008 | 2 | 80,969,010 |
| U.S. Treasury Obligations | | 111,419,368 | | 111,419,368 |
| Short-Term Securities: | | | | |
| Money Market Funds | 31,449,022 | | | 31,449,022 |
| Options Purchased: | | | | |
| Interest rate contracts ¹ | 9,765 | 2,785,471 | | 2,795,236 |
| Foreign currency exchange contracts | | 249,995 | | 249,995 |
| Total | \$ 47,242,272 | \$ 1,035,777,997 | \$ 14,985,950 | \$ 1,098,006,219 |

Derivative Financial Instruments²

| | | | | |
|-------------------------------------|-------------|----------------|--|----------------|
| Assets: | | | | |
| Credit contracts | | \$ 28,946 | | \$ 28,946 |
| Foreign currency exchange contracts | | 331,522 | | 331,522 |
| Interest rate contracts | \$ 50,437 | 763,020 | | 813,457 |
| Liabilities: | | | | |
| Credit contracts | | (436,439) | | (436,439) |
| Foreign currency exchange contracts | | (340,535) | | (340,535) |
| Interest rate contracts | (90,715) | (2,792,567) | | (2,883,282) |
| Total | \$ (40,278) | \$ (2,446,053) | | \$ (2,486,331) |

¹ Includes forward settling swaption.

² 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 for financial statement purposes. As of period end, reverse repurchase agreements of \$327,543,464 are categorized as Level 2 within the disclosure hierarchy.

During the six months ended February 28, 2017, there were no transfers between Level 1 and Level 2.

See Notes to Financial Statements.

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, 2016 | \$ 6,235,302 | \$ 7,833,603 | \$ 425,295 | | \$ 2 | \$ 14,494,202 |
| Transfers into Level 3 | | | | | | |
| Transfers out of Level 3 | (1,500,780) | | (425,295) | | | (1,926,075) |
| Accrued discounts/premiums | (79,704) | | | | | (79,704) |
| Net realized gain (loss) | (4,600) | | | \$ 2 | | (4,598) |
| Net change in unrealized appreciation (depreciation) ^{1,2} | 201,113 | (562,287) | 1,013 | | | (360,161) |
| Purchases | 6,079,815 | | 80,797 | | | 6,160,612 |
| Sales | (3,055,000) | (243,324) | | (2) | | (3,298,326) |
| Closing Balance, as of February 28, 2017 | \$ 7,876,146 | \$ 7,027,992 | \$ 81,810 | | \$ 2 | \$ 14,985,950 |
| Net change in unrealized appreciation (depreciation) on investments still held at February 28, 2017 ² | \$ 263,227 | \$ (562,287) | \$ 1,013 | | | \$ (298,047) |

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

² Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at February 28, 2017 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See Notes to Financial Statements.

Consolidated Schedule of Investments

BlackRock Corporate High Yield Fund, Inc. (HYT)

February 28, 2017 (Unaudited)

(Percentages shown are based on Net Assets)

| | Shares | Value | |
|---|---------------|--------------|-----------|
| Common Stocks | | | |
| Banks 0.3% | | | |
| Bank of America Corp. | 47,712 | \$ 1,177,532 | |
| Citigroup, Inc. | 19,346 | 1,157,084 | |
| JPMorgan Chase & Co. | 12,869 | 1,166,189 | |
| Wells Fargo & Co. | 20,051 | 1,160,552 | |
| | | 4,661,357 | |
| Building Products 0.0% | | | |
| JELD-WEN Holding, Inc. (a) | 7,573 | 236,581 | |
| Capital Markets 0.2% | | | |
| Goldman Sachs Group, Inc. | 4,669 | 1,158,192 | |
| Morgan Stanley | 25,178 | 1,149,879 | |
| Uranium Participation Corp. (a) | 176,860 | 581,899 | |
| | | 2,889,970 | |
| Chemicals 0.1% | | | |
| Advanced Emissions Solutions, Inc. (a) | 168,580 | 1,815,607 | |
| Consumer Finance 0.0% | | | |
| Ally Financial, Inc. | 2 | 45 | |
| Diversified Financial Services 0.3% | | | |
| Concrete Investments II S.C.A. (a) | 4,997 | | |
| Kcad Holdings I Ltd. (a) | 2,223,465,984 | 4,780,452 | |
| | | 4,780,452 | |
| Diversified Telecommunication Services 0.0% | | | |
| Broadview Networks Holdings, Inc. (a) | 137,800 | 172,249 | |
| Energy Equipment & Services (b) 0.1% | | | |
| Laricina Energy Ltd. (a) | 211,764 | 1 | |
| Osum Oil Sands Corp. (a) | 400,000 | 900,467 | |
| | | 900,468 | |
| Media 0.0% | | | |
| Emmis Communications Corp., Class A (a) | 7,210 | 19,972 | |
| Metals & Mining 0.1% | | | |
| Peninsula Energy Ltd. (a) | 2,051,920 | 1,030,451 | |
| Teck Resources Ltd., Class B | 35,860 | 717,558 | |
| | | 1,748,009 | |
| Oil, Gas & Consumable Fuels 0.5% | | | |
| Gener8 Maritime Corp. (a) | 965,338 | 4,710,849 | |
| Halcon Convertible Preferred | 35 | 2,720,025 | |
| | | 7,430,874 | |
| 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 | 8,979 | |
| Wireless Telecommunication Services 0.3% | | | |
| T-Mobile U.S., Inc. (a) | 59,550 | 3,723,662 | |
| Total Common Stocks 1.9% | | 28,400,400 | |
| | | | |
| | Par | | |
| | (000) | | |
| Asset-Backed Securities | | | |
| Asset-Backed Securities 3.6% | | | |
| Allegro CLO II, Ltd., Series 2014-1A, Class CR, 4.77%, 1/21/27 (d)(e) | USD | 1,000 | 1,000,000 |

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| | | | |
|---|-----|--------------|--------------|
| ALM Loan Funding (d)(e): | | | |
| Series 2013-7R2A, Class BR, 3.64%, 10/15/27 | | 500 | 502,150 |
| Series 2013-8A, Class CR, 4.97%, 10/15/28 | | 1,400 | 1,401,570 |
| | | Par | |
| | | (000) | Value |
| Asset-Backed Securities (continued) | | | |
| ALM VII R Ltd., Series 2013-7RA, Class BR, 3.72%, 10/15/28 (d)(e) | USD | 500 | \$ 502,167 |
| ALM XI, Ltd., Series 2014-11A, Class D, 5.82%, 10/17/26 (d)(e) | | 500 | 464,855 |
| ALM XII Ltd., Series 2015-12A (d)(e): | | | |
| Class C1, 4.77%, 4/16/27 | | 1,500 | 1,503,642 |
| Class D, 6.52%, 4/16/27 | | 250 | 244,941 |
| ALM XIV Ltd., Series 2014-14A, Class C, 4.49%, 7/28/26 (d)(e) | | 500 | 497,895 |
| AMMC CLO 18, Ltd., Series 2016-18A, Class D, 5.94%, 5/26/28 (d)(e) | | 500 | 501,231 |
| AMMC CLO 19, Ltd., Series 2016-19A, Class C, 3.68%, 10/15/28 (d)(e) | | 413 | 411,355 |
| AMMC CLO IX, Ltd., Series 2011-9A (d)(e): | | | |
| Class DR, 6.67%, 1/15/22 | | 1,000 | 1,000,448 |
| Class ER, 8.67%, 1/15/22 | | 1,000 | 1,000,647 |
| Anchorage Capital CLO 3, Ltd., Series 2014-3A, Class C, 4.54%, 4/28/26 (d)(e) | | 500 | 501,506 |
| Anchorage Capital CLO 8, Ltd., Series 2016-8A, Class D, 5.24%, 7/28/28 (d)(e) | | 1,000 | 1,006,894 |
| Anchorage Capital CLO, Ltd., Series 2012-1A, Class DR, 8.27%, 1/13/27 (d)(e) | | 600 | 604,272 |
| APIDOS CLO, Series 2015-20A, Class BR, 3.62%, 1/16/27 (d)(e) | | 250 | 250,250 |
| Apidos CLO XIX, Series 2014-19A, Class CR, 3.23%, 10/17/26 (d)(e) | | 500 | 498,144 |
| Apidos CLO XVIII, Series 2014-18A, Class C, 4.69%, 7/22/26 (d)(e) | | 550 | 552,489 |
| Apidos CLO XXIII, Series 2015-23A, Class D2, 6.97%, 1/14/27 (d)(e) | | 750 | 745,675 |
| Ares XXXII CLO, Ltd., Series 2014-32A, Class CR, 4.49%, 11/15/25 (d)(e) | | 750 | 750,000 |
| Ares XXXIII CLO, Ltd., Series 2015-1A, Class CR, 5.16%, 12/05/25 (d)(e) | | 1,000 | 995,044 |
| Ares XXXIX CLO, Ltd., Series 2016-39A, Class E, 8.27%, 7/18/28 (d)(e) | | 1,000 | 1,000,683 |
| Ares XXXVII CLO, Ltd., Series 2015-4A (d)(e): | | | |
| Class C, 5.27%, 10/15/26 | | 1,000 | 1,009,198 |
| Class D1, 7.82%, 10/15/26 | | 500 | 499,547 |
| Atrium CDO Corp., Series 9A, Class D, 4.55%, 2/28/24 (d)(e) | | 750 | 751,872 |
| Ballyrock CLO, Ltd., Series 2016-1A, Class C, 3.52%, 10/15/28 (d)(e) | | 1,000 | 1,001,031 |
| Betony CLO, Ltd., Series 2015-1A, Class CR, 3.76%, 4/15/27 (d)(e) | | 250 | 251,823 |
| BlueMountain CLO Ltd., Series 2012-2A, Class CR, 3.65%, 11/20/28 (d)(e) | | 500 | 501,444 |
| Carlyle Global Market Strategies CLO Ltd. (d)(e): | | | |
| Series 2012-4A, Class DR, 5.13%, 1/20/29 | | 500 | 500,000 |
| Series 2013-3A, Class B, 3.67%, 7/15/25 | | 500 | 500,538 |
| Series 2014-1A, Class CR, 3.77%, 4/17/25 | | 500 | 503,296 |
| Series 2014-5A, Class C, 5.17%, 10/16/25 | | 1,000 | 1,002,142 |
| Series 2016-3A, Class D, 7.79%, 10/20/29 | | 500 | 500,906 |
| Cedar Funding, Ltd., Series 2014-3A, Class D, 4.60%, 5/20/26 (d)(e) | | 535 | 527,514 |
| CIFC Funding 2014-V, Ltd., Series 2014-5A, Class CR, 3.72%, 1/17/27 (d)(e) | | 750 | 755,320 |
| CIFC Funding 2015-III, Ltd., Series 2015-3A, Class E, 7.07%, 10/19/27 (d)(e) | | 750 | 744,214 |
| CIFC Funding Ltd. (d)(e): | | | |
| Series 2014-2A, Class A3LR, 3.28%, 5/24/26 | | 500 | 500,000 |
| Series 2014-3A, Class C1, 3.84%, 7/22/26 | | 1,250 | 1,258,288 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

| | Par | |
|---|--------------|--------------|
| | (000) | Value |
| Asset-Backed Securities | | |
| Asset-Backed Securities (continued) | | |
| Dryden 36 Senior Loan Fund, Series 2014-36A (d)(e): | | |
| Class CR, 3.94%, 1/15/28 | USD 250 | \$ 250,125 |
| Class DR, 4.64%, 1/15/28 | 1,000 | 1,000,000 |
| HPS Loan Management 9-2016, Ltd., Series 9A-2016, Class D2, 7.47%, 7/19/27 (d)(e) | 800 | 784,363 |
| LCM XV LP, Series 15A, Class C, 4.15%, 8/25/24 (d)(e) | 500 | 503,106 |
| Madison Park Funding Ltd., Series 2014-14A, Class D, 4.63%, 7/20/26 (d)(e) | 500 | 502,329 |
| Madison Park Funding XV, Ltd., Series 2014-15A, Class CR, 4.49%, 1/27/26 (d)(e) | 500 | 500,023 |
| Mill Creek II CLO, Ltd., Series 2016-1A, Class E, 8.78%, 4/20/28 (d)(e) | 500 | 500,540 |
| Neuberger Berman CLO XIII, Ltd., Series 2012-13A, Class C, 3.89%, 1/23/24 (d)(e) | 1,000 | 1,000,735 |
| Neuberger Berman CLO XVII Ltd., Series 2014-17A, Class D, 4.58%, 8/04/25 (d)(e) | 500 | 500,526 |
| Neuberger Berman CLO XVIII Ltd., Series 2014-18A (d)(e): | | |
| Class BR, 3.59%, 11/14/27 | 500 | 503,468 |
| Class CR, 5.29%, 11/14/27 | 1,500 | 1,511,754 |
| Neuberger Berman CLO XX, Ltd., Series 2015-20A, Class E, 7.47%, 1/15/28 (d)(e) | 500 | 495,805 |
| Neuberger Berman CLO XXIII, Ltd., Series 2016-23A, Class E, 7.46%, 10/17/27 (d)(e) | 500 | 499,556 |
| OCP CLO, Series 2014-7A, Class A1A, 2.63%, 10/20/26 (d)(e) | 500 | 501,586 |
| Octagon Investment Partners 26 Ltd., Series 2016-1A, Class D, 5.97%, 4/15/27 (d)(e) | 500 | 501,742 |
| Octagon Investment Partners 27, Ltd., Series 2016-1A, Class E, 8.12%, 7/15/27 (d)(e) | 1,000 | 1,002,501 |
| Octagon Investment Partners XII Ltd., Series 2012-1AR, Class ER, 6.53%, 5/05/23 (d)(e) | 1,200 | 1,207,053 |
| Octagon Investment Partners XVII, Ltd., Series 2013-1A, Class A2R, 2.72%, 10/25/25 (d)(e) | 1,500 | 1,500,750 |
| Octagon Investment Partners XXII Ltd., Series 2014-1A (d)(e): | | |
| Class C1, 4.29%, 11/25/25 | 1,000 | 995,654 |
| Class D1, 4.94%, 11/25/25 | 1,000 | 1,000,595 |
| OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (e) | 200 | 199,446 |
| OZLM IX Ltd., Series 2014-9A, Class C, 4.63%, 1/20/27 (d)(e) | 1,000 | 1,000,170 |
| OZLM IX, Ltd., Series 2014-9A Class CR, 1.00%, 1/20/27 (d)(e)(f) | 1,000 | 1,000,000 |
| OZLM XII Ltd., Series 2015-12A, Class D, 6.44%, 4/30/27 (d)(e) | 250 | 239,963 |
| Race Point IX CLO, Ltd., Series 2015-9A, Class A1, 2.53%, 4/15/27 (d)(e) | 500 | 501,013 |
| Race Point VII CLO Ltd., Series 2012-7A, Class CR, 3.69%, 11/08/24 (d)(e) | 2,000 | 2,002,393 |
| Sound Point CLO XII, Ltd., Series 2016-2A, Class E, 7.43%, 10/20/28 (d)(e) | 500 | 498,390 |
| Symphony CLO Ltd., Series 2016-17A, Class D, 5.82%, 4/15/28 (d)(e) | 250 | 251,882 |
| | Par | |
| | (000) | Value |
| Asset-Backed Securities | | |
| Asset-Backed Securities (continued) | | |
| Symphony CLO XI, Ltd., Series 2013-11A, Class B1, 3.22%, 1/17/25 (d)(e) | USD 500 | \$ 506,248 |
| Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.50%, 6/10/25 (d)(e) | 1,000 | 1,000,852 |
| Venture XVII CLO, Ltd., Series 2014-17A, Class B1, 3.12%, 7/15/26 (d)(e) | 500 | 501,186 |
| Venture XXVI CLO Ltd., Series 2017-26A, Class D, 5.29%, 1/20/29 (d)(e) | 750 | 750,000 |
| Voya CLO Ltd. (d)(e): | | |
| Series 2014-4A, Class C, 5.02%, 10/14/26 | 1,750 | 1,752,945 |
| Series 2016-3A, Class C, 4.67%, 10/18/27 | 1,000 | 1,003,722 |
| Series 2016-3A, Class D, 7.67%, 10/18/27 | 500 | 507,285 |
| Westcott Park CLO, Ltd., Series 2016-1A (d)(e): | | |
| Class D, 5.38%, 7/20/28 | 500 | 501,131 |
| Class E, 8.23%, 7/20/28 | 500 | 505,500 |
| Total Asset-Backed Securities 3.6% | | 54,727,328 |
| Corporate Bonds | | |
| Aerospace & Defense 2.2% | | |
| Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e) | 2,808 | 2,464,020 |
| Bombardier, Inc. (e): | | |
| 8.75%, 12/01/21 | 4,765 | 5,277,237 |
| 6.00%, 10/15/22 | 1,726 | 1,728,158 |
| 6.13%, 1/15/23 | 518 | 518,000 |
| 7.50%, 3/15/25 | 3,184 | 3,311,360 |
| KLX, Inc., 5.88%, 12/01/22 (e) | 3,539 | 3,725,505 |

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| | | |
|--|-----------|------------|
| Koppers, Inc., 6.00%, 2/15/25 (e) | 1,190 | 1,237,600 |
| Meccanica Holdings USA, Inc., 6.25%, 1/15/40 (e) | 100 | 100,500 |
| TransDigm, Inc.: | | |
| 5.50%, 10/15/20 | 1,563 | 1,590,353 |
| 6.00%, 7/15/22 | 7,958 | 8,172,707 |
| 6.50%, 7/15/24 | 4,577 | 4,702,867 |
| 6.50%, 5/15/25 (e)(f) | 195 | 199,631 |
| 6.50%, 5/15/25 | 960 | 982,800 |
| 6.38%, 6/15/26 | 341 | 344,410 |
| | | 34,355,148 |
| Air Freight & Logistics 0.6% | | |
| Air Medical Merger Sub Corp., 6.38%, 5/15/23 (e) | 1,321 | 1,284,673 |
| National Air Cargo Group, Inc.: | | |
| 11.88%, 5/02/18 | 265 | 257,844 |
| 11.88%, 5/08/18 | 506 | 492,042 |
| XPO Logistics, Inc.: | | |
| 5.75%, 6/15/21 | EUR 383 | 428,472 |
| 6.50%, 6/15/22 (e) | USD 4,805 | 5,045,250 |
| 6.13%, 9/01/23 (e) | 1,317 | 1,382,850 |
| | | 8,891,131 |
| Airlines 1.1% | | |
| Norwegian Air Shuttle ASA Pass-Through Trust, Series 2016-1, Class B, 7.50%, 5/10/25 (e) | 1,895 | 2,030,019 |
| US Airways Pass-Through Trust: | | |
| Series 2012-2, Class C, 5.45%, 6/03/18 | 5,720 | 5,848,700 |
| Series 2013-1, Class B, 5.38%, 5/15/23 | 4,596 | 4,745,681 |
| Virgin Australia Trust, Series 2013-1, Class C, 7.13%, 10/23/18 (e) | 3,685 | 3,758,965 |
| | | 16,383,365 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

| | | Par | |
|--|-----|------------|--------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Auto Components 1.4% | | | |
| Adient Global Holdings, Ltd., 3.50%, 8/15/24 | EUR | 250 | \$ 271,180 |
| Allison Transmission, Inc., 5.00%, 10/01/24 (e) | USD | 827 | 841,472 |
| CNH Industrial Finance Europe SA, 2.88%, 5/17/23 | EUR | 625 | 688,340 |
| Faurecia, 3.63%, 6/15/23 | | 300 | 332,732 |
| Fiat Chrysler Finance Europe: | | | |
| 4.75%, 3/22/21 | | 200 | 234,127 |
| 4.75%, 7/15/22 | | 467 | 546,390 |
| FTE Verwaltungs GmbH, 9.00%, 7/15/20 | | 100 | 111,409 |
| Goodyear Tire & Rubber Co., 5.00%, 5/31/26 | USD | 471 | 480,420 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp.: | | | |
| 4.88%, 3/15/19 | | 7,711 | 7,836,304 |
| 6.25%, 2/01/22 (e) | | 820 | 846,650 |
| 6.75%, 2/01/24 (e) | | 1,816 | 1,884,100 |
| IHO Verwaltungs GmbH (g): | | | |
| (2.75% Cash or 3.50% PIK), 2.75%, 9/15/21 | EUR | 600 | 656,540 |
| (3.25% Cash or 4.00% PIK), 3.25%, 9/15/23 | | 475 | 522,085 |
| (3.75% Cash or 4.50% PIK), 3.75%, 9/15/26 | | 225 | 242,834 |
| (4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (e) | USD | 1,280 | 1,269,864 |
| (4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (e) | | 1,367 | 1,332,996 |
| Schaeffler Finance BV: | | | |
| 4.75%, 5/15/23 (e) | | 1,440 | 1,481,818 |
| 3.25%, 5/15/25 | EUR | 100 | 114,560 |
| UCI International, Inc., 8.63%, 2/15/19 (a)(d)(h) | USD | 7,080 | 1,805,400 |
| | | | 21,499,221 |
| Banks 1.6% | | | |
| Allied Irish Banks PLC, 4.13%, 11/26/25 (d) | EUR | 820 | 903,873 |
| Banca Popolare di Milano Scarl, 4.25%, 1/30/19 | | 200 | 222,383 |
| Banca Popolare di Vicenza, 0.50%, 2/03/20 | | 400 | 419,915 |
| Banco Espirito Santo SA (a)(h): | | | |
| 4.75%, 1/15/18 | | 1,900 | 598,826 |
| 4.00%, 1/21/19 | | 1,100 | 346,688 |
| Banco Popolare, 2.75%, 7/27/20 | | 800 | 864,890 |
| Bank of Ireland, 4.25%, 6/11/24 (d) | | 540 | 596,389 |
| Bankia SA, 4.00%, 5/22/24 (d) | | 1,600 | 1,730,927 |
| CaixaBank SA, 3.50%, 2/15/27 (d) | | 200 | 218,027 |
| CIT Group, Inc.: | | | |
| 5.25%, 3/15/18 | USD | 4,320 | 4,464,202 |
| 6.63%, 4/01/18 (e) | | 1,400 | 1,466,500 |
| 5.50%, 2/15/19 (e) | | 6,919 | 7,290,896 |
| 5.00%, 8/01/23 | | 560 | 592,200 |
| 6.00%, 4/01/36 | | 2,800 | 2,691,500 |
| Commerzbank AG, 7.75%, 3/16/21 | EUR | 400 | 511,169 |
| Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 | | 200 | 220,666 |
| Ibercaja Banco SA, 5.00%, 7/28/25 (d) | | 300 | 316,549 |
| Intesa Sanpaolo SpA: | | | |
| 6.63%, 9/13/23 | | 1,100 | 1,374,788 |
| 3.93%, 9/15/26 | | 200 | 217,018 |
| | | | 25,047,406 |
| Beverages 0.1% | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23 | | 275 | 309,966 |
| Horizon Holdings I SASU, 7.25%, 8/01/23 | | 100 | 112,455 |
| Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g) | | 550 | 601,607 |
| OI European Group BV, 3.13%, 11/15/24 | | 100 | 108,066 |
| | | | 1,132,094 |
| Corporate Bonds | | Par | Value |

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| | | | (000) |
|---|-----|--------|------------|
| Biotechnology 0.1% | | | |
| Senvion Holding GmbH, 6.63%, 11/15/20 | EUR | 700 | \$ 772,533 |
| Building Materials 0.1% | | | |
| Cemex Finance LLC, 4.63%, 6/15/24 | | 400 | 448,605 |
| Dry Mix Solutions Investissements SAS (d): | | | |
| 3.93%, 6/15/21 | | 110 | 116,534 |
| 5.18%, 3/15/23 | | 200 | 215,058 |
| Titan Global Finance PLC, 3.50%, 6/17/21 | | 100 | 110,005 |
| | | | 890,202 |
| Building Products 1.7% | | | |
| American Builders & Contractors Supply Co., Inc. (e): | | | |
| 5.63%, 4/15/21 | USD | 1,315 | 1,349,519 |
| 5.75%, 12/15/23 | | 982 | 1,031,100 |
| BMBG Bond Finance SCA, 3.00%, 6/15/21 | EUR | 225 | 247,897 |
| Building Materials Corp. of America (e): | | | |
| 5.38%, 11/15/24 | USD | 665 | 683,553 |
| 6.00%, 10/15/25 | | 2,308 | 2,452,250 |
| CPG Merger Sub LLC, 8.00%, 10/01/21 (e) | | 4,330 | 4,535,675 |
| Louisiana-Pacific Corp., 4.88%, 9/15/24 | | 630 | 634,725 |
| Masonite International Corp., 5.63%, 3/15/23 (e) | | 2,950 | 3,045,875 |
| Ply Gem Industries, Inc., 6.50%, 2/01/22 | | 3,735 | 3,885,147 |
| Standard Industries, Inc. (e): | | | |
| 5.13%, 2/15/21 | | 284 | 296,070 |
| 5.50%, 2/15/23 | | 1,576 | 1,639,040 |
| USG Corp.: | | | |
| 8.25%, 1/15/18 | | 4,320 | 4,536,000 |
| 5.50%, 3/01/25 (e) | | 1,314 | 1,396,125 |
| | | | 25,732,976 |
| Capital Markets 1.5% | | | |
| Blackstone CQP Holdco LP, 9.30%, 3/19/19 (e) | | 21,244 | 21,483,119 |
| E*Trade Financial Corp., Series A, 0.00%, 8/31/19 (i)(j) | | 373 | 1,246,275 |
| | | | 22,729,394 |
| Chemicals 2.6% | | | |
| Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 2/01/25 (e) | | 3,350 | 3,350,000 |
| Axalta Coating Systems Dutch Holding B BV, 3.75%, 1/15/25 | EUR | 225 | 248,526 |
| Axalta Coating Systems LLC, 4.88%, 8/15/24 (e) | USD | 1,451 | 1,480,020 |
| Blue Cube Spinco, Inc.: | | | |
| 9.75%, 10/15/23 | | 425 | 506,813 |
| 10.00%, 10/15/25 | | 190 | 230,850 |
| CF Industries, Inc.: | | | |
| 7.13%, 5/01/20 | | 860 | 942,775 |
| 5.15%, 3/15/34 | | 540 | 513,338 |
| 4.95%, 6/01/43 | | 2,110 | 1,814,600 |
| Chemours Co.: | | | |
| 6.63%, 5/15/23 | | 375 | 397,969 |
| 7.00%, 5/15/25 | | 1,387 | 1,506,629 |
| Hexion, Inc., 10.38%, 2/01/22 (e) | | 1,470 | 1,514,100 |
| Huntsman International LLC: | | | |
| 4.88%, 11/15/20 | | 286 | 296,010 |
| 5.13%, 4/15/21 | EUR | 379 | 447,783 |
| 5.13%, 11/15/22 | USD | 714 | 749,700 |
| Ineos Finance PLC, 4.00%, 5/01/23 | EUR | 548 | 604,499 |
| INEOS Group Holdings SA, 5.38%, 8/01/24 | | 100 | 111,500 |
| Inovyn Finance PLC, 6.25%, 5/15/21 | | 200 | 225,266 |
| Momentive Performance Materials, Inc., 3.88%, 10/24/21 | USD | 6,758 | 6,622,840 |
| Montichem Holdco 3 SA, 5.25%, 6/15/21 | EUR | 211 | 231,916 |
| NOVA Chemicals Corp. (e): | | | |
| 5.25%, 8/01/23 | USD | 349 | 359,470 |
| 5.00%, 5/01/25 | | 415 | 420,188 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

| | | Par | |
|---|-----|-------|--------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Chemicals (continued) | | | |
| Platform Specialty Products Corp. (e): | | | |
| 10.38%, 5/01/21 | USD | 1,818 | \$ 2,042,977 |
| 6.50%, 2/01/22 | | 7,764 | 8,113,380 |
| PQ Corp., 6.75%, 11/15/22 (e) | | 2,197 | 2,378,252 |
| PSPC Escrow Corp., 6.00%, 2/01/23 | EUR | 394 | 438,378 |
| Tronox Finance LLC: | | | |
| 6.38%, 8/15/20 | USD | 1,817 | 1,848,797 |
| 7.50%, 3/15/22 (e) | | 481 | 502,645 |
| Versum Materials, Inc., 5.50%, 9/30/24 (e) | | 834 | 872,572 |
| WR Grace & Co-Conn, 5.13%, 10/01/21 (e) | | 1,817 | 1,912,392 |
| | | | 40,684,185 |
| Commercial Services & Supplies 1.4% | | | |
| ADT Corp.: | | | |
| 3.50%, 7/15/22 | | 3,337 | 3,165,979 |
| 4.13%, 6/15/23 | | 537 | 516,863 |
| 4.88%, 7/15/32 (e) | | 2,365 | 1,903,825 |
| Advanced Disposal Services, Inc., 5.63%, 11/15/24 (e) | | 1,563 | 1,598,167 |
| Bilbao Luxembourg SA, (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (g) | EUR | 428 | 465,805 |
| Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e) | USD | 1,875 | 1,964,062 |
| Harland Clarke Holdings Corp., 8.38%, 8/15/22 (e) | | 1,870 | 1,931,944 |
| Iron Mountain Europe PLC, 6.13%, 9/15/22 | GBP | 100 | 131,375 |
| Mobile Mini, Inc., 5.88%, 7/01/24 | USD | 2,683 | 2,803,735 |
| Park Aerospace Holdings Ltd., 5.25%, 8/15/22 (e) | | 1,631 | 1,700,317 |
| Ritchie Bros Auctioneers, Inc., 5.38%, 1/15/25 (e) | | 1,289 | 1,326,059 |
| Silk Bidco AS, 7.50%, 2/01/22 | EUR | 247 | 281,297 |
| United Rentals North America, Inc.: | | | |
| 7.63%, 4/15/22 | USD | 1,992 | 2,079,787 |
| 5.75%, 11/15/24 | | 1,354 | 1,437,948 |
| Verisure Holding AB, 6.00%, 11/01/22 | EUR | 185 | 213,530 |
| | | | 21,520,693 |
| Communications Equipment 1.7% | | | |
| Alcatel-Lucent USA, Inc., 6.45%, 3/15/29 | USD | 4,706 | 5,200,130 |
| Avaya, Inc., 7.00%, 4/01/19 (a)(e)(h) | | 1,135 | 905,163 |
| CommScope Technologies Finance LLC, 6.00%, 6/15/25 (e) | | 712 | 761,840 |
| CommScope, Inc. (e): | | | |
| 5.00%, 6/15/21 | | 2,278 | 2,346,340 |
| 5.50%, 6/15/24 | | 2,169 | 2,272,028 |
| Nokia OYJ, 6.63%, 5/15/39 | | 3,513 | 3,750,127 |
| Zayo Group LLC/Zayo Capital, Inc.: | | | |
| 6.00%, 4/01/23 | | 4,466 | 4,722,795 |
| 6.38%, 5/15/25 | | 4,457 | 4,802,417 |
| 5.75%, 1/15/27 (e) | | 1,481 | 1,565,861 |
| | | | 26,326,701 |
| Construction & Engineering 0.4% | | | |
| BlueLine Rental Finance Corp., 7.00%, 2/01/19 (e) | | 2,090 | 2,131,800 |
| Engility Corp., 8.88%, 9/01/24 (e) | | 1,728 | 1,857,600 |
| Swissport Investments SA, 6.75%, 12/15/21 | EUR | 827 | 960,669 |
| Weekley Homes LLC/Weekley Finance Corp., 6.00%, 2/01/23 | USD | 862 | 831,830 |
| | | | 5,781,899 |
| Construction Materials 1.3% | | | |
| American Tire Distributors, Inc., 10.25%, 3/01/22 (e) | | 1,839 | 1,825,207 |
| Autodis SA: | | | |
| 4.05%, 5/01/22 (d) | EUR | 100 | 109,383 |
| 4.38%, 5/01/22 | | 150 | 165,616 |

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| | | Par | |
|--|-----|--------|------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Construction Materials (continued) | | | |
| Beacon Roofing Supply, Inc., 6.38%, 10/01/23 | USD | 566 | \$ 611,988 |
| HD Supply, Inc. (e): | | | |
| 5.25%, 12/15/21 | | 10,967 | 11,570,185 |
| 5.75%, 4/15/24 | | 2,803 | 2,964,172 |
| LKQ Italia Bondco SpA, 3.88%, 4/01/24 | EUR | 200 | 226,451 |
| PulteGroup, Inc., 5.50%, 3/01/26 | USD | 1,373 | 1,424,488 |
| Rexel SA: | | | |
| 3.50%, 6/15/23 | EUR | 972 | 1,077,022 |
| 2.63%, 6/15/24 (f) | | 250 | 265,247 |
| | | | 20,239,759 |
| Consumer Discretionary 0.1% | | | |
| Nielsen Co. Luxembourg SARL, 5.00%, 2/01/25 (e) | USD | 1,178 | 1,186,835 |
| Silversea Cruise Finance Ltd., 7.25%, 2/01/25 (e) | | 643 | 670,328 |
| | | | 1,857,163 |
| Consumer Finance 2.4% | | | |
| Alliance Data Systems Corp. (e): | | | |
| 5.25%, 12/01/17 | | 150 | 152,250 |
| 5.88%, 11/01/21 | | 3,207 | 3,319,245 |
| 5.38%, 8/01/22 | | 503 | 500,485 |
| Ally Financial, Inc.: | | | |
| 5.13%, 9/30/24 | | 1,230 | 1,302,262 |
| 4.63%, 3/30/25 | | 904 | 924,340 |
| 8.00%, 11/01/31 | | 18,930 | 23,283,900 |
| Navient Corp.: | | | |
| 6.63%, 7/26/21 | | 1,074 | 1,119,645 |
| 5.50%, 1/25/23 | | 932 | 892,390 |
| 7.25%, 9/25/23 | | 890 | 912,250 |
| 6.13%, 3/25/24 | | 642 | 614,715 |
| 5.88%, 10/25/24 | | 723 | 677,813 |
| 5.63%, 8/01/33 | | 1,821 | 1,475,010 |
| OneMain Financial Holdings LLC (e): | | | |
| 6.75%, 12/15/19 | | 1,451 | 1,519,023 |
| 7.25%, 12/15/21 | | 275 | 287,375 |
| | | | 36,980,703 |
| Containers & Packaging 3.5% | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: | | | |
| 6.75%, 1/31/21 (e) | | 1,458 | 1,511,654 |
| 4.29%, 5/15/21 (d)(e) | | 393 | 403,316 |
| 6.00%, 6/30/21 (e) | | 2,447 | 2,538,762 |
| 4.25%, 1/15/22 | EUR | 991 | 1,083,776 |
| 4.25%, 9/15/22 (e)(f) | USD | 1,627 | 1,651,405 |
| 2.75%, 3/15/24 (f) | EUR | 875 | 928,041 |
| 6.75%, 5/15/24 | | 450 | 527,382 |
| 6.00%, 2/15/25 (e)(f) | USD | 4,549 | 4,674,097 |
| Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e): | | | |
| 6.25%, 1/31/19 | | 3,868 | 3,929,153 |
| 4.63%, 5/15/23 | | 1,738 | 1,768,415 |
| 7.25%, 5/15/24 | | 7,410 | 8,076,900 |
| Ball Corp.: | | | |
| 5.00%, 3/15/22 | | 710 | 751,713 |
| 4.00%, 11/15/23 | | 1,374 | 1,372,282 |
| 4.38%, 12/15/23 | EUR | 100 | 119,257 |
| Crown European Holdings SA: | | | |
| 4.00%, 7/15/22 | | 558 | 656,171 |
| 3.38%, 5/15/25 | | 403 | 442,201 |
| Flex Acquisition Co., Inc., 6.88%, 1/15/25 (e) | USD | 1,012 | 1,034,770 |
| JH-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g) | EUR | 300 | 344,318 |
| Norske Skog, 11.75%, 12/15/19 | | 228 | 230,915 |

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

| | | Par | |
|---|-----|-------|--------------|
| | | (000) | Value |
| Corporate Bonds | | | |
| Containers & Packaging (continued) | | | |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu: | | | |
| 5.75%, 10/15/20 | USD | 6,454 | \$ 6,647,620 |
| 4.52%, 7/15/21 (d)(e) | | 3,894 | 3,996,217 |
| 5.13%, 7/15/23 (e) | | 1,259 | 1,304,639 |
| 7.00%, 7/15/24 (e) | | 4,659 | 5,011,337 |
| Sappi Papier Holding GmbH, 4.00%, 4/01/23 | EUR | 150 | 168,445 |
| Sealed Air Corp.: | | | |
| 4.88%, 12/01/22 (e) | USD | 709 | 732,929 |
| 4.50%, 9/15/23 | EUR | 560 | 664,129 |
| 6.88%, 7/15/33 (e) | USD | 700 | 759,500 |
| Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (e) | | 1,901 | 1,953,277 |
| Smurfit Kappa Acquisitions Unltd Co.: | | | |
| 2.38%, 2/01/24 | EUR | 100 | 108,345 |
| 2.75%, 2/01/25 | | 376 | 411,954 |
| Verallia Packaging SASU, 5.13%, 8/01/22 | | 575 | 646,313 |
| | | | 54,449,233 |
| Diversified Consumer Services 1.0% | | | |
| APX Group, Inc.: | | | |
| 6.38%, 12/01/19 | USD | 337 | 346,689 |
| 8.75%, 12/01/20 | | 1,935 | 2,002,725 |
| 7.88%, 12/01/22 | | 975 | 1,055,437 |
| 7.88%, 12/01/22 (e) | | 1,520 | 1,645,400 |
| Cognita Financing PLC, 7.75%, 8/15/21 | GBP | 225 | 295,083 |
| Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (e) | USD | 8,349 | 9,131,719 |
| Sotheby's, 5.25%, 10/01/22 (e) | | 242 | 246,840 |
| Tereos Finance Groupe I SA, 4.13%, 6/16/23 | EUR | 300 | 327,116 |
| | | | 15,051,009 |
| Diversified Financial Services 1.4% | | | |
| Aircastle Ltd.: | | | |
| 7.63%, 4/15/20 | USD | 128 | 145,120 |
| 5.13%, 3/15/21 | | 643 | 686,402 |
| 5.50%, 2/15/22 | | 2,119 | 2,285,871 |
| Arrow Global Finance PLC, 5.13%, 9/15/24 | GBP | 125 | 158,594 |
| Cabot Financial Luxembourg SA, 6.50%, 4/01/21 | | 100 | 127,857 |
| Deutsche Bank AG, 4.25%, 10/14/21 (e) | USD | 525 | 530,937 |
| DFC Finance Corp., (12.00% Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(g) | | 2,107 | 1,327,604 |
| FBM Finance, Inc., 8.25%, 8/15/21 (e) | | 625 | 668,875 |
| Garfunkelux Holdco 3 SA, 8.50%, 11/01/22 | GBP | 225 | 291,755 |
| HRG Group, Inc., 7.88%, 7/15/19 | USD | 2,745 | 2,851,369 |
| Jefferies Finance LLC/JFIN Co-Issuer Corp. (e): | | | |
| 7.38%, 4/01/20 | | 2,695 | 2,742,162 |
| 6.88%, 4/15/22 | | 2,552 | 2,481,820 |
| Lehman Brother Holding Escrow, 1.00%, 9/22/18 | | 430 | 27,735 |
| Lehman Brothers Holdings, Inc.: | | | |
| 5.38%, 10/17/17 | EUR | 350 | 30,127 |
| 4.75%, 1/16/18 | | 1,890 | 162,684 |
| 1.00%, 2/05/18 | | 3,950 | 313,847 |
| 1.00%, 12/31/49 | USD | 1,535 | 99,007 |
| Lincoln Finance, Ltd., 6.88%, 4/15/21 | EUR | 100 | 114,517 |
| Mercury Bondco PLC (g): | | | |
| (7.13% Cash or 7.88% PIK), 7.13%, 5/30/21 | | 825 | 865,265 |
| (8.25% Cash or 9.00% PIK), 8.25%, 5/30/21 | | 564 | 609,210 |
| Pershing Square Holdings, Ltd., 5.50%, 7/15/22 (e) | USD | 2,100 | 2,139,690 |
| ProGroup AG, 5.13%, 5/01/22 | EUR | 206 | 231,924 |
| UniCredit SpA: | | | |
| 6.95%, 10/31/22 | | 375 | 461,497 |
| 5.75%, 10/28/25 (d) | | 700 | 793,111 |

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| | | | |
|--|-----|--------------|--------------|
| 4.38%, 1/03/27 (d) | | 675 | 733,953 |
| | | Par | |
| Corporate Bonds | | (000) | Value |
| Diversified Financial Services (continued) | | | |
| WMG Acquisition Corp., 4.13%, 11/01/24 | EUR | 250 | \$ 279,787 |
| | | | 21,160,720 |
| Diversified Telecommunication Services 3.7% | | | |
| CenturyLink, Inc.: | | | |
| 6.45%, 6/15/21 | USD | 6,956 | 7,412,522 |
| Series U, 7.65%, 3/15/42 | | 503 | 460,245 |
| Series Y, 7.50%, 4/01/24 | | 1,426 | 1,532,950 |
| Cincinnati Bell, Inc., 7.00%, 7/15/24 (e) | | 4,076 | 4,310,370 |
| Consolidated Communications, Inc., 6.50%, 10/01/22 | | 1,020 | 1,017,450 |
| Frontier Communications Corp.: | | | |
| 8.13%, 10/01/18 | | 1,113 | 1,190,910 |
| 7.13%, 3/15/19 | | 1,445 | 1,535,313 |
| 8.50%, 4/15/20 | | 3,080 | 3,264,800 |
| 6.25%, 9/15/21 | | 2,025 | 1,933,875 |
| 7.13%, 1/15/23 | | 1,330 | 1,203,650 |
| 7.63%, 4/15/24 | | 1,897 | 1,702,557 |
| 6.88%, 1/15/25 | | 4,856 | 4,091,180 |
| 11.00%, 9/15/25 | | 1,955 | 1,964,775 |
| Level 3 Financing, Inc.: | | | |
| 5.38%, 8/15/22 | | 315 | 326,576 |
| 5.63%, 2/01/23 | | 1,551 | 1,601,408 |
| 5.13%, 5/01/23 | | 1,292 | 1,317,840 |
| 5.38%, 1/15/24 | | 1,771 | 1,817,489 |
| 5.38%, 5/01/25 | | 2,302 | 2,376,815 |
| 5.25%, 3/15/26 (e) | | 1,973 | 1,990,264 |
| OTE PLC, 3.50%, 7/09/20 | EUR | 300 | 319,409 |
| SBA Communications Corp., 4.88%, 9/01/24 (e) | USD | 2,489 | 2,476,306 |
| SoftBank Group Corp., 4.75%, 7/30/25 | EUR | 310 | 368,710 |
| Telecom Italia Capital SA: | | | |
| 6.38%, 11/15/33 | USD | 831 | 839,310 |
| 6.00%, 9/30/34 | | 3,879 | 3,830,512 |
| 7.20%, 7/18/36 | | 690 | 730,710 |
| Telecom Italia Finance SA, 7.75%, 1/24/33 | EUR | 380 | 525,767 |
| Telecom Italia SpA: | | | |
| 6.38%, 6/24/19 | GBP | 900 | 1,221,306 |
| 3.25%, 1/16/23 | EUR | 300 | 335,967 |
| 5.88%, 5/19/23 | GBP | 400 | 557,489 |
| 5.30%, 5/30/24 (e) | USD | 640 | 651,200 |
| Telenet Finance V Luxembourg SCA, 6.75%, 8/15/24 | EUR | 1,982 | 2,328,495 |
| Windstream Corp., 7.75%, 10/01/21 | USD | 964 | 992,920 |
| Windstream Services LLC, 7.50%, 6/01/22 | | 841 | 832,590 |
| | | | 57,061,680 |
| Electric Utilities 0.0% | | | |
| Viridian Group FundCo II Ltd., 7.50%, 3/01/20 | EUR | 454 | 510,427 |
| Electrical Equipment 0.2% | | | |
| Areva SA, 4.88%, 9/23/24 | | 700 | 749,811 |
| Belden, Inc., 5.50%, 4/15/23 | | 472 | 531,289 |
| Trionista Holdco GmbH, 5.00%, 4/30/20 | | 1,405 | 1,520,160 |
| Trionista TopCo GmbH, 6.88%, 4/30/21 | | 418 | 463,310 |
| | | | 3,264,570 |
| Electronic Equipment, Instruments & Components 0.4% | | | |
| CDW LLC/CDW Finance Corp.: | | | |
| 5.00%, 9/01/23 | USD | 4,354 | 4,484,620 |
| 5.00%, 9/01/25 (f) | | 714 | 724,267 |
| SESI LLC, 7.13%, 12/15/21 | | 655 | 673,013 |
| | | | 5,881,900 |
| Energy Equipment & Services 2.0% | | | |
| Ensco PLC: | | | |
| 4.50%, 10/01/24 | | 884 | 760,240 |

5.20%, 3/15/25

270

238,950

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 | | | |
| Energy Equipment & Services (continued) | | | |
| Gates Global LLC/Gates Global Co.: | | | |
| 5.75%, 7/15/22 | EUR | 110 | \$ 115,951 |
| 6.00%, 7/15/22 (e) | USD | 2,587 | 2,606,402 |
| Genesis Energy LP/Genesis Energy Finance Corp.: | | | |
| 5.75%, 2/15/21 | | 283 | 287,245 |
| 6.75%, 8/01/22 | | 2,236 | 2,331,030 |
| Noble Holding International Ltd., 4.63%, 3/01/21 | | 61 | 57,798 |
| Pattern Energy Group, Inc., 5.88%, 2/01/24 (e) | | 935 | 959,544 |
| Pioneer Energy Services Corp., 6.13%, 3/15/22 | | 2,090 | 1,951,537 |
| Precision Drilling Corp.: | | | |
| 6.50%, 12/15/21 | | 785 | 806,588 |
| 5.25%, 11/15/24 | | 600 | 594,000 |
| Transocean, Inc.: | | | |
| 4.25%, 10/15/17 | | 1,339 | 1,346,900 |
| 6.00%, 3/15/18 | | 4,050 | 4,151,250 |
| 7.38%, 4/15/18 | | 175 | 179,813 |
| 5.55%, 10/15/22 | | 2,075 | 1,940,125 |
| 9.00%, 7/15/23 (e) | | 5,695 | 6,136,362 |
| 6.80%, 3/15/38 | | 925 | 758,500 |
| Trinidad Drilling Ltd., 6.63%, 2/15/25 (e) | | 2,272 | 2,340,160 |
| Weatherford International Ltd.: | | | |
| 7.75%, 6/15/21 | | 1,271 | 1,371,091 |
| 8.25%, 6/15/23 | | 420 | 455,700 |
| 9.88%, 2/15/24 (e) | | 1,245 | 1,437,975 |
| | | | 30,827,161 |
| Environmental, Maintenance, & Security Service 0.2% | | | |
| Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18 | | | |
| | EUR | 380 | 411,207 |
| Tervita Escrow Corp., 7.63%, 12/01/21 (e) | | | |
| | USD | 2,397 | 2,504,865 |
| | | | 2,916,072 |
| Food & Staples Retailing 1.5% | | | |
| Albertsons Cos. LLC/Safeway, Inc./New Albertson s, Inc./Albertson s LLC (e): | | | |
| 6.63%, 6/15/24 | | 1,082 | 1,146,920 |
| 5.75%, 3/15/25 | | 1,564 | 1,566,933 |
| B&M European Value Retail SA, 4.13%, 2/01/22 | | 225 | 290,754 |
| Bakkavor Finance 2 PLC, 8.25%, 2/15/18 | GBP | 326 | 406,033 |
| Casino Guichard Perrachon SA: | | | |
| 5.98%, 5/26/21 | EUR | 200 | 249,622 |
| 4.56%, 1/25/23 | | 600 | 710,782 |
| 3.25%, 3/07/24 | | 500 | 581,129 |
| 3.58%, 2/07/25 | | 100 | 109,276 |
| Dollar Tree, Inc.: | | | |
| 5.25%, 3/01/20 | USD | 262 | 269,467 |
| 5.75%, 3/01/23 | | 5,504 | 5,841,120 |
| Family Dollar Stores, Inc., 5.00%, 2/01/21 | | 1,434 | 1,530,795 |
| Pinnacle Foods Finance LLC/Pinnacle Foods Finance Corp., 5.88%, 1/15/24 | | 445 | 470,588 |
| Rite Aid Corp.: | | | |
| 9.25%, 3/15/20 | | 2,080 | 2,147,600 |
| 6.75%, 6/15/21 | | 1,091 | 1,137,368 |
| 6.13%, 4/01/23 (e) | | 4,650 | 4,927,372 |
| 7.70%, 2/15/27 | | 256 | 305,920 |
| Tesco PLC: | | | |
| 5.00%, 3/24/23 | GBP | 230 | 316,439 |