

BLACKROCK INCOME TRUST, INC.
Form N-CSR
November 03, 2017

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT

INVESTMENT COMPANIES

Investment Company Act file number 811-05542

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: 08/31/2017

Item 1 Report to Stockholders

ANNUAL REPORT

BlackRock Core Bond Trust (BHK)

BlackRock Corporate High Yield Fund, Inc. (HYT)

BlackRock Income Trust, Inc. (BKT)

Not FDIC Insured May Lose Value No Bank Guarantee

The Markets in Review

Dear Shareholder,

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

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

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

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

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

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

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

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

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

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Total Returns as of August 31, 2017

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

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

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ANNUAL REPORT

AUGUST 31, 2017

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Trust Summary as of August 31, 2017

BlackRock Core Bond Trust

Trust Overview

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

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

Trust Information

| | |
|--|-------------------|
| Symbol on New York Stock Exchange (NYSE) | BHK |
| Initial Offering Date | November 27, 2001 |
| Current Distribution Rate on Closing Market Price as of August 31, 2017 (\$14.10) ¹ | 5.53% |
| Current Monthly Distribution per Common Share ² | \$0.065 |
| Current Annualized Distribution per Common Share ² | \$0.780 |
| Economic Leverage as of August 31, 2017 ³ | 26% |

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

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

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

Market Price and Net Asset Value Per Share Summary

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

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

Performance and Portfolio Management Commentary

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

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

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

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

³ The Reference Benchmark is comprised of the Bloomberg Barclays U.S. Long Government/Credit Index (40%); Bloomberg Barclays Intermediate Credit Index (24%); Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index (16%); Bloomberg Barclays CMBS, Eligible for U.S. Aggregate Index (8%); Bloomberg Barclays MBS Index (8%); and Bloomberg Barclays ABS Index (4%). The Reference Benchmark's index content and weightings may have varied over past periods.

⁴ This unmanaged index is the long component of the Bloomberg Barclays U.S. Government/Credit Index. This unmanaged index includes publicly issued U.S. Treasury debt, U.S. government agency debt, taxable debt issued by U.S. states and territories and their political subdivisions, debt issued by U.S. and non-U.S. corporations, non-U.S. government debt and supranational debt.

⁵ This unmanaged index is the intermediate component of the Bloomberg Barclays U.S. Credit Index. The Bloomberg Barclays U.S. Credit Index includes publicly issued U.S. corporate and foreign debentures and secured notes that meet specified maturity, liquidity, and quality requirements.

⁶ An unmanaged index comprised of issuers that meet the following criteria: at least \$150 million par value outstanding; maximum credit rating of Ba1; at least one year to maturity; and no issuer represents more than 2% of the index.

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

⁸ This unmanaged index is a market value-weighted index, which covers the mortgage-backed securities component of the Bloomberg Barclays U.S. Aggregate Bond Index. The unmanaged index is comprised of agency mortgage-backed pass-through securities of the Government National Mortgage Association (Ginnie Mae), the Federal National Mortgage Association (Fannie Mae), and the Federal Home Loan Mortgage Corporation (Freddie Mac) with a minimum \$150 million par amount outstanding and a weighted-average maturity of at least 1 year. The index includes reinvestment of income.

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⁹ This unmanaged index is the asset-backed securities component of the Bloomberg Barclays U.S. Aggregate Index. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

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

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

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

What factors influenced performance?

The largest positive contributions to the Trust's performance came from its holdings of high yield bonds, investment grade corporate bonds, asset-backed securities (ABS) and commercial mortgage-backed securities (CMBS). Allocations to capital securities and non-agency residential mortgage-backed securities (MBS) also contributed positively.

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

Describe recent portfolio activity.

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

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

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

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

Overview of the Trust's Total Investments

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

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

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

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

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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.

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ANNUAL REPORT

AUGUST 31, 2017

Trust Summary as of August 31, 2017

BlackRock Corporate High Yield Fund, Inc.

Trust Overview

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

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

Trust Information

| | |
|--|--------------|
| Symbol on NYSE | HYT |
| Initial Offering Date | May 30, 2003 |
| Current Distribution Rate on Closing Market Price as of August 31, 2017 (\$11.13) ¹ | 7.55% |
| Current Monthly Distribution per Common Share ² | \$0.07 |
| Current Annualized Distribution per Common Share ² | \$0.84 |
| Economic Leverage as of August 31, 2017 ³ | 30% |

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

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

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

Market Price and Net Asset Value Per Share Summary

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

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

Performance and Portfolio Management Commentary

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

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

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

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

³ An unmanaged index (the Reference Benchmark) comprised of issuers that meet the following criteria: at least \$150 million par value outstanding; maximum credit rating of Ba1; at least one year to maturity; and no issuer represents more than 2% of the index. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

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

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

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

What factors influenced performance?

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

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

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

Describe recent portfolio activity.

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

Describe portfolio positioning at period end.

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

Performance and Portfolio Management Commentary (concluded)

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

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

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

Overview of the Trust's Total Investments

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

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

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

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

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

Trust Summary as of August 31, 2017

BlackRock Income Trust, Inc.

Trust Overview

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

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

Trust Information

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

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

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

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

Market Price and Net Asset Value Per Share Summary

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

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

Performance and Portfolio Management Commentary

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

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

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

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

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

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

Past performance is not indicative of future results.

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

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

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

What factors influenced performance?

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

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

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

Describe recent portfolio activity.

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

Describe portfolio positioning at period end.

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

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

Overview of the Trust's Total Investments

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

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

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

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

³ Excludes Money Market Funds.

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

The Benefits and Risks of Leveraging

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

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

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

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

gations under their respective leverage arrangements generally does not fluctuate in relation to interest rates. As a result, changes in interest rates can influence the Trusts' NAVs positively or negatively. Changes in the future direction of interest rates are very difficult to predict accurately, and there is no assurance that the Trusts' intended leveraging strategy will be successful.

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

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

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

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

Derivative Financial Instruments

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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 assets without owning or taking physical custody of securities, commodities and/or other referenced assets or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage and involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset, possible default of the counterparty to the

transaction or illiquidity of the instrument. The Trusts' successful use of a derivative financial instrument depends on the investment adviser's ability to predict pertinent market movements accurately, which cannot be assured. The use of these instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Trust can realize on an investment and/or may result in lower distributions paid to shareholders. The Trusts' investments in these instruments, if any, are discussed in detail in the Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2017

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Schedule of Investments August 31, 2017

BlackRock Core Bond Trust (BHK)

(Percentages shown are based on Net Assets)

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

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

Portfolio Abbreviations

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

ANNUAL REPORT

AUGUST 31, 2017

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

Floating Rate Loan Interests

Aerospace & Defense 0.1%

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

Air Freight & Logistics 0.0%

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

Non-Agency Mortgage-Backed Securities

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

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

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

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

Notes to Schedule of Investments

- (a) Floating rate security. Rate shown is the rate in effect as of period end.
- (b) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
- (c) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (d) All or a portion of the security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (e) Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
- (f) Variable rate security. Security may be issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.
- (g) Perpetual security with no stated maturity date.
- (h) Zero-coupon bond.
- (i) Convertible security.
- (j) Step-up bond that pays an initial coupon rate for the first period and then a higher coupon rate for the following periods. Rate as of period end.
- (k) Variable rate security. Rate shown is the rate in effect as of period end.
- (l) Amount is less than \$500.
- (m) Variable or floating rate security, which interest rate adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. Rate shown is the rate in effect as of period end.
- (n) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.
- (o) Annualized 7-day yield as of period end.
- (p) During the year ended August 31, 2017, investments in issuers considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, and/or related parties of the Trust were as follows:

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

¹ Includes net capital gain distributions.

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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

Reverse Repurchase Agreements

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

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

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

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

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

| Description | Number of Contracts | Expiration Date | Notional Amount ('000) | Value/ Unrealized Appreciation (Depreciation) |
|---------------------------------------|---------------------|-----------------|------------------------|---|
| Long Contracts | | | | |
| Euro Bund | 2 | November 2017 | \$ 2 | \$ (1,252) |
| Euro Bund | 1 | November 2017 | ¹ | (906) |
| 5-Year U.S. Treasury Note | 262 | December 2017 | \$ 31,047 | 50,378 |
| 10-Year U.S. Ultra Long Treasury Note | 49 | December 2017 | \$ 6,690 | 28,265 |
| Euro Bund | 11 | December 2017 | \$ 2,124 | 4,705 |
| 90-Day Euro Future | 357 | December 2018 | \$ 87,804 | 257,146 |
| | | | | 338,336 |
| Short Contracts | | | | |
| Euro Bund | (1) | September 2017 | \$ 197 | (787) |
| German Euro Schatz | (150) | September 2017 | \$ 20,047 | (6,371) |
| 2-Year U.S. Treasury Note | (259) | December 2017 | \$ 56,025 | (8,438) |
| 10-Year U.S. Treasury Note | (514) | December 2017 | \$ 65,270 | (235,723) |
| 90-Day Euro Dollar | (60) | December 2017 | \$ 14,788 | (15,343) |
| Long U.S. Treasury Bond | (151) | December 2017 | \$ 23,570 | (162,150) |
| Ultra Long U.S. Treasury Bond | (4) | December 2017 | \$ 676 | (5,415) |
| 90-Day Euro Future | (357) | December 2019 | \$ 87,657 | (347,890) |
| | | | | (782,117) |
| Total | | | | \$ (443,781) |

¹ Amount less than \$500.

Forward Foreign Currency Exchange Contracts

| Currency Purchased | Currency Sold | Counterparty | Settlement Date | Unrealized Appreciation (Depreciation) |
|--------------------|----------------|--|-----------------|--|
| AUD 2,599,299 | EUR 1,735,000 | Barclays Bank PLC | 9/01/17 | \$ 880 |
| EUR 1,735,000 | AUD 2,538,381 | Barclays Bank PLC | 9/01/17 | 47,546 |
| EUR 1,735,000 | AUD 2,550,051 | Barclays Bank PLC | 9/01/17 | 38,269 |
| EUR 1,735,000 | AUD 2,553,174 | Barclays Bank PLC | 9/01/17 | 35,787 |
| EUR 1,735,000 | AUD 2,558,646 | Barclays Bank PLC | 9/01/17 | 31,437 |
| EUR 1,735,000 | AUD 2,578,512 | Barclays Bank PLC | 9/01/17 | 15,644 |
| EUR 11,105,000 | AUD 16,587,372 | Deutsche Bank AG | 9/01/17 | 33,826 |
| EUR 1,040,000 | AUD 1,509,902 | Morgan Stanley & Co. International PLC | 9/01/17 | 37,772 |
| USD 11,997,555 | GBP 9,134,000 | HSBC Bank USA N.A. | 9/06/17 | 186,008 |
| USD 1,117,471 | GBP 851,000 | State Street Bank and Trust Co. | 9/06/17 | 17,008 |
| AUD 2,598,176 | GBP 1,530,000 | Citibank N.A. | 9/12/17 | 86,391 |
| CAD 2,539,671 | AUD 2,545,000 | Citibank N.A. | 9/12/17 | 10,979 |
| CAD 5,491,658 | EUR 3,660,000 | Citibank N.A. | 9/12/17 | 39,614 |
| CAD 2,545,013 | NZD 2,740,000 | BNP Paribas S.A. | 9/12/17 | 71,207 |
| CHF 1,944,872 | USD 2,000,000 | State Street Bank and Trust Co. | 9/12/17 | 29,015 |
| EUR 1,730,000 | AUD 2,546,686 | Bank of America N.A. | 9/12/17 | 35,854 |
| EUR 3,660,000 | CAD 5,432,436 | Credit Suisse International | 9/12/17 | 7,816 |
| EUR 3,670,000 | CHF 3,988,042 | Citibank N.A. | 9/12/17 | 209,877 |
| EUR 1,720,000 | GBP 1,522,556 | BNP Paribas S.A. | 9/12/17 | 79,036 |
| NOK 16,474,915 | GBP 1,530,000 | BNP Paribas S.A. | 9/12/17 | 145,098 |

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| | | | | | | |
|-----|------------|-----|-----------|-----------------------------|---------|--------|
| NOK | 15,862,121 | GBP | 1,540,000 | Barclays Bank PLC | 9/12/17 | 53,162 |
| NOK | 15,734,268 | NZD | 2,730,000 | Citibank N.A. | 9/12/17 | 68,618 |
| NOK | 31,410,920 | NZD | 5,560,000 | Credit Suisse International | 9/12/17 | 58,019 |
| SEK | 16,676,306 | AUD | 2,570,000 | BNP Paribas S.A. | 9/12/17 | 56,691 |
| SEK | 16,402,385 | EUR | 1,705,000 | Barclays Bank PLC | 9/12/17 | 34,654 |
| SEK | 16,110,212 | EUR | 1,690,000 | Citibank N.A. | 9/12/17 | 15,732 |
| SEK | 33,073,784 | EUR | 3,440,000 | Citibank N.A. | 9/12/17 | 67,451 |
| SEK | 16,120,191 | GBP | 1,550,000 | BNP Paribas S.A. | 9/12/17 | 24,803 |
| USD | 2,007,771 | NZD | 2,760,000 | BNP Paribas S.A. | 9/12/17 | 26,367 |
| EUR | 5,170,000 | GBP | 4,692,716 | Credit Suisse International | 9/26/17 | 88,982 |

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

Forward Foreign Currency Exchange Contracts (continued)

| | Currency Purchased | Currency Sold | Amount | Counterparty | Settlement Date | Unrealized Appreciation (Depreciation) |
|--|-----------------------|------------------|-------------|--|--------------------|--|
| | USD | EUR | 4,409,000 | BNP Paribas S.A. | 10/04/17 | \$ 1,393 |
| | USD | EUR | 1,227,000 | Deutsche Bank AG | 10/04/17 | 1,664 |
| | CHF | USD | 1,985,000 | Barclays Bank PLC | 10/18/17 | 5,943 |
| | USD | CHF | 1,882,048 | Barclays Bank PLC | 10/18/17 | 16,862 |
| | USD | GBP | 1,515,000 | Barclays Bank PLC | 10/18/17 | 45,853 |
| | USD | JPY | 217,603,022 | Barclays Bank PLC | 10/25/17 | 26,041 |
| | SEK | NOK | 15,985,000 | Morgan Stanley & Co. International PLC | 10/30/17 | 1,941 |
| | | | | | | 1,753,240 |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (54,324) |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (45,334) |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (39,298) |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (37,125) |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (29,791) |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (28,540) |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (26,075) |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (21,822) |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (20,272) |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (12,287) |
| | AUD | EUR | 1,735,000 | Barclays Bank PLC | 9/01/17 | (6,774) |
| | USD | EUR | 1,879,000 | Deutsche Bank AG | 9/06/17 | (18,114) |
| | USD | EUR | 629,130 | JPMorgan Chase Bank N.A. | 9/06/17 | (6,301) |
| | USD | EUR | 1,063,417 | JPMorgan Chase Bank N.A. | 9/06/17 | (10,650) |
| | USD | EUR | 8,602,000 | State Street Bank and Trust Co. | 9/06/17 | (77,253) |
| | AUD | EUR | 1,730,000 | BNP Paribas S.A. | 9/12/17 | (7,792) |
| | AUD | SEK | 16,661,146 | Bank of America N.A. | 9/12/17 | (54,782) |
| | CAD | AUD | 2,540,000 | Citibank N.A. | 9/12/17 | (2,137) |
| | CHF | EUR | 3,670,000 | Bank of America N.A. | 9/12/17 | (219,641) |
| | CHF | USD | 1,384,205 | Bank of America N.A. | 9/12/17 | (4,426) |
| | CHF | USD | 1,419,337 | Bank of America N.A. | 9/12/17 | (4,538) |
| | CHF | USD | 585,795 | Citibank N.A. | 9/12/17 | (1,934) |
| | CHF | USD | 600,663 | Citibank N.A. | 9/12/17 | (1,983) |
| | EUR | SEK | 16,231,087 | Barclays Bank PLC | 9/12/17 | (13,087) |
| | EUR | SEK | 32,266,494 | Deutsche Bank AG | 9/12/17 | (37,264) |
| | GBP | AUD | 2,565,203 | Goldman Sachs International | 9/12/17 | (60,182) |
| | GBP | EUR | 1,720,000 | BNP Paribas S.A. | 9/12/17 | (56,959) |
| | GBP | NOK | 15,735,720 | Morgan Stanley & Co. International PLC | 9/12/17 | (10,998) |
| | GBP | USD | 2,033,905 | Bank of America N.A. | 9/12/17 | (3,298) |
| | NOK | SEK | 34,919,802 | Citibank N.A. | 9/12/17 | (13,096) |
| | NZD | CAD | 2,528,280 | BNP Paribas S.A. | 9/12/17 | (57,806) |
| | NZD | USD | 1,989,808 | Citibank N.A. | 9/12/17 | (8,405) |
| | SEK | NOK | 34,000,000 | BNP Paribas S.A. | 9/12/17 | (86,198) |
| | USD | CHF | 1,927,888 | Barclays Bank PLC | 9/12/17 | (6,296) |
| | USD | CHF | 1,940,252 | Citibank N.A. | 9/12/17 | (4,196) |
| | USD | CHF | 3,841,807 | Goldman Sachs International | 9/12/17 | (18,020) |
| | USD | CHF | 1,923,850 | Royal Bank of Canada | 9/12/17 | (17,084) |
| | USD | GBP | 1,570,000 | BNP Paribas S.A. | 9/12/17 | (27,227) |
| | GBP | EUR | 1,690,000 | Barclays Bank PLC | 9/26/17 | (55,819) |
| | GBP | EUR | 1,765,000 | Barclays Bank PLC | 9/26/17 | (104,645) |
| | GBP | EUR | 1,715,000 | Credit Suisse International | 9/26/17 | (68,989) |
| | USD | EUR | 1,227,000 | Royal Bank of Scotland PLC | 10/04/17 | (8,506) |
| | USD | EUR | 4,409,000 | Royal Bank of Scotland PLC | 10/04/17 | (30,564) |
| | USD | GBP | 846,000 | UBS AG | 10/04/17 | (953) |
| | USD | GBP | 9,097,242 | UBS AG | 10/04/17 | (10,246) |
| | GBP | USD | 1,993,648 | Goldman Sachs International | 10/18/17 | (18,781) |
| | JPY | USD | 2,010,000 | Barclays Bank PLC | 10/25/17 | (4,035) |
| | NOK | SEK | 16,449,535 | Barclays Bank PLC | 10/30/17 | (6,633) |

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| | |
|------------------------------------|-------------|
| Net Unrealized Appreciation | (1,460,480) |
| | \$ 292,760 |

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Purchased

| Description | Counterparty | Expiration Date | Exercise Rate | Received by the Trust | | Paid by the Trust | | Notional Amount (000) | Value | |
|---|--------------------------|-----------------|---------------|-----------------------|-------------|-------------------|-------------|-----------------------|---------|--------------------|
| | | | | Rate | Frequency | Rate | Frequency | | | |
| Call 1-Year Interest Rate Swap, 3/07/19 | JPMorgan Chase Bank N.A. | 3/05/18 | 1.94% | 1.94% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 27,900 | \$ 110,044 |
| 1-Year Interest Rate Swap, 3/07/19 | JPMorgan Chase Bank N.A. | 3/05/18 | 1.94% | 1.94% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 9,700 | 38,259 |
| 2-Year Interest Rate Swap, 10/19/20 | Deutsche Bank AG | 10/17/18 | 1.25% | 1.25% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 10,000 | 13,233 |
| 10-Year Interest Rate Swap, 3/15/29 | Barclays Bank PLC | 3/13/19 | 2.75% | 2.75% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 2,290 | 137,768 |
| 2-Year Interest Rate Swap, 3/29/21 | Deutsche Bank AG | 3/27/19 | 2.25% | 2.25% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 20,000 | 230,605 |
| 2-Year Interest Rate Swap, 4/27/21 | Barclays Bank PLC | 4/25/19 | 2.00% | 2.00% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 40,000 | 331,827 |
| 15-Year Interest Rate Swap, 6/10/35 | Barclays Bank PLC | 6/08/20 | 0.65% | 0.65% | Semi-annual | 6-Month LIBOR | Semi-annual | JPY | 125,000 | 31,671 |
| 10-Year Interest Rate Swap, 1/27/37 ¹ | Deutsche Bank AG | 1/25/27 | 2.60% | 2.60% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 1,900 | (7,604) |
| 10-Year Interest Rate Swap, 2/10/37 | Deutsche Bank AG | 2/08/27 | 2.40% | 2.40% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 1,875 | 108,991 994,794 |
| ¹ Forward settling swaption. | | | | | | | | | | |
| Put 30-Year Interest Rate Swap, | Goldman Sachs Bank USA | 1/03/18 | 3.10% | 3-Month LIBOR | Quarterly | 3.10% | Quarterly | USD | 3,000 | 5,241 |
| 30-Year Interest Rate Swap, 6/03/48 | Barclays Bank PLC | 6/01/18 | 3.30% | 3-Month LIBOR | Quarterly | 3.30% | Semi-annual | USD | 1,830 | 8,917 |
| 30-Year Interest Rate Swap, 6/03/48 | Barclays Bank PLC | 6/01/18 | 3.60% | 3-Month LIBOR | Quarterly | 3.60% | Semi-annual | USD | 2,290 | 4,865 |
| 30-Year Interest Rate Swap, 6/03/48 | Barclays Bank PLC | 6/01/18 | 3.90% | 3-Month LIBOR | Quarterly | 3.90% | Semi-annual | USD | 2,750 | 2,613 |

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| | | | | | | | | | | |
|-------------------------------------|-----------------------------|----------|-------|-----------------|-------------|-------|-------------|-----|---------|---------|
| 1-Year Interest Rate Swap, 3/06/20 | Goldman Sachs Bank USA | 3/04/19 | 0.15% | 6-Month EURIBOR | Semi-annual | 0.15% | Annual | EUR | 34,880 | 42,380 |
| 30-Year Interest Rate Swap, 3/06/49 | Goldman Sachs Bank USA | 3/04/19 | 4.00% | 3-Month LIBOR | Quarterly | 4.00% | Semi-annual | USD | 1,600 | 7,362 |
| 15-Year Interest Rate Swap, 5/17/35 | Barclays Bank PLC | 5/15/20 | 1.10% | 6-Month LIBOR | Semi-annual | 1.10% | Semi-annual | JPY | 250,000 | 24,615 |
| 15-Year Interest Rate Swap, 6/10/35 | Barclays Bank PLC | 6/08/20 | 0.65% | 6-Month LIBOR | Semi-annual | 0.65% | Semi-annual | JPY | 125,000 | 29,524 |
| 10-Year Interest Rate Swap, 2/03/31 | Bank of America N.A. | 2/01/21 | 3.50% | 3-Month LIBOR | Quarterly | 3.50% | Semi-annual | USD | 4,000 | 71,453 |
| 10-Year Interest Rate Swap, 2/03/31 | Citibank N.A. | 2/01/21 | 3.50% | 3-Month LIBOR | Quarterly | 3.50% | Semi-annual | USD | 4,380 | 78,241 |
| 5-Year Interest Rate Swap, 10/27/26 | JPMorgan Chase Bank N.A. | 10/25/21 | 3.25% | 3-Month LIBOR | Quarterly | 3.25% | Semi-annual | USD | 3,445 | 46,302 |
| 5-Year Interest Rate Swap, 10/29/26 | Barclays Bank PLC | 10/27/21 | 3.15% | 3-Month LIBOR | Quarterly | 3.15% | Semi-annual | USD | 16,560 | 242,156 |
| 5-Year Interest Rate Swap, 12/18/26 | Goldman Sachs Bank USA | 12/16/21 | 3.25% | 3-Month LIBOR | Quarterly | 3.25% | Semi-annual | USD | 6,050 | 85,152 |
| 5-Year Interest Rate Swap, 12/18/26 | JPMorgan Chase Bank N.A. | 12/16/21 | 3.25% | 3-Month LIBOR | Quarterly | 3.25% | Semi-annual | USD | 6,200 | 87,263 |
| 5-Year Interest Rate Swap, 1/06/27 | Barclays Bank PLC | 1/04/22 | 3.35% | 3-Month LIBOR | Quarterly | 3.35% | Semi-annual | USD | 19,050 | 250,976 |
| 10-Year Interest Rate Swap, 1/13/32 | Credit Suisse International | 1/11/22 | 1.25% | 6-Month LIBOR | Semi-annual | 1.25% | Semi-annual | JPY | 250,000 | 20,398 |
| 10-Year Interest Rate Swap, 2/24/32 | Credit Suisse International | 2/22/22 | 1.55% | 6-Month LIBOR | Semi-annual | 1.55% | Semi-annual | JPY | 250,000 | 16,382 |
| 10-Year Interest Rate Swap, 3/18/32 | JPMorgan Chase Bank N.A. | 3/16/22 | 1.60% | 6-Month LIBOR | Semi-annual | 1.60% | Semi-annual | JPY | 250,000 | 16,109 |
| 10-Year Interest Rate Swap, 4/06/32 | JPMorgan Chase Bank N.A. | 4/04/22 | 1.45% | 6-Month LIBOR | Semi-annual | 1.45% | Semi-annual | JPY | 250,000 | 18,505 |
| 15-Year Interest Rate Swap, 5/05/37 | Goldman Sachs Bank USA | 5/03/22 | 3.25% | 3-Month LIBOR | Quarterly | 3.25% | Semi-annual | USD | 4,050 | 174,451 |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Purchased (continued)

| Description | Counterparty | Expiration Date | Exercise Rate | Received by the Trust | | Paid by the Trust | | Notional Amount (000) | Value |
|-------------------------------------|--------------------------|-----------------|---------------|-----------------------|-------------|-------------------|-------------|-----------------------|---------------------|
| | | | | Rate | Frequency | Rate | Frequency | | |
| Put | | | | | | | | | |
| 15-Year Interest Rate Swap, 5/05/37 | Goldman Sachs Bank USA | 5/03/22 | 3.25% | 3-Month LIBOR | Quarterly | 3.25% | Semi-annual | USD 3,950 | \$ 170,144 |
| 10-Year Interest Rate Swap, 8/18/32 | JPMorgan Chase Bank N.A. | 8/16/22 | 3.00% | 3-Month LIBOR | Quarterly | 3.00% | Semi-annual | USD 22,000 | 893,349 |
| 10-Year Interest Rate Swap, 4/14/37 | JPMorgan Chase Bank N.A. | 4/12/27 | 3.00% | 3-Month LIBOR | Quarterly | 3.00% | Semi-annual | USD 2,590 | 142,238 |
| 20-Year Interest Rate Swap, 8/11/53 | Barclays Bank PLC | 8/09/33 | 4.00% | 6-Month EURIBOR | Semi-annual | 4.00% | Annual | EUR 2,410 | 88,762 2,527,398 |
| Total | | | | | | | | | \$ 3,522,192 |

OTC Options Purchased

| Description | Counterparty | Number of Contracts | Expiration Date | Exercise Price | Notional Amount (000) | | Value |
|--------------|--|---------------------|-----------------|----------------|-----------------------|---------|--------------|
| | | | | | | | |
| Call | | | | | | | |
| AUD Currency | Barclays Bank PLC | | 9/04/17 | CAD 1.02 | AUD 20,115 | \$ 144 | |
| EUR Currency | Barclays Bank PLC | | 9/22/17 | GBP 0.90 | EUR 14,325 | 416,081 | |
| USD Currency | Morgan Stanley & Co. International PLC | | 9/27/17 | CHF 0.98 | USD 16,100 | 37,127 | |
| USD Currency | Morgan Stanley & Co. International PLC | | 9/27/17 | CHF 0.96 | USD 16,100 | 136,222 | |
| EUR Currency | Barclays Bank PLC | | 9/28/17 | NZD 1.74 | EUR 13,385 | 14,436 | |
| EUR Currency | Barclays Bank PLC | | 9/28/17 | NZD 1.68 | EUR 13,385 | 98,314 | |
| USD Currency | Deutsche Bank AG | | 10/16/17 | CHF 1.00 | USD 15,860 | 27,707 | |
| NOK Currency | Barclays Bank PLC | | 10/26/17 | SEK 1.06 | NOK 66,895 | 10,511 | |
| EUR Currency | HSBC Bank PLC | | 11/14/17 | JPY 132.00 | EUR 13,555 | 198,367 | |
| CAD Currency | Goldman Sachs International | | 11/29/17 | JPY 90.00 | CAD 20,105 | 129,654 | |
| EUR Currency | Barclays Bank PLC | | 11/29/17 | CAD 1.55 | EUR 6,855 | 44,010 | |
| EUR Currency | JPMorgan Chase Bank N.A. | | 11/29/17 | GBP 0.93 | EUR 13,655 | 200,220 | |
| | | | | | | | 1,312,793 |
| Put | | | | | | | |
| GBP Currency | Goldman Sachs International | | 9/27/17 | SEK 10.30 | GBP 12,365 | 172,028 | |
| NZD Currency | Deutsche Bank AG | | 9/27/17 | CAD 0.93 | NZD 21,285 | 573,603 | |
| GBP Currency | Goldman Sachs International | | 10/16/17 | NOK 10.30 | GBP 12,355 | 461,490 | |
| GBP Currency | Goldman Sachs International | | 10/16/17 | USD 1.25 | GBP 12,190 | 27,491 | |
| GBP Currency | Morgan Stanley & Co. International PLC | | 10/16/17 | NOK 10.20 | GBP 12,355 | 342,499 | |
| USD Currency | Barclays Bank PLC | | 10/23/17 | JPY 107.00 | USD 15,985 | 80,996 | |
| GBP Currency | Morgan Stanley & Co. International PLC | | 11/29/17 | NOK 9.80 | GBP 12,500 | 122,683 | |
| NZD Currency | Citibank N.A. | | 11/29/17 | USD 0.69 | NZD 22,155 | 111,351 | |
| | | | | | | | 1,892,141 |
| Total | | | | | | | \$ 3,204,934 |

OTC Interest Rate Swaptions Written

Received by the Trust Paid by the Trust

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| Description Call | Counterparty | Expiration Date | Exercise Rate | Rate | Frequency | Rate | Frequency | Notional Amount (000) | Value |
|--|--|--------------------|------------------|-----------------|-------------|-------|-------------|-----------------------------|-------------|
| 5-Year Interest Rate Swap, 12/06/22 | Goldman Sachs Bank USA | 12/04/17 | 0.15% | 6-Month EURIBOR | Semi-annual | 0.15% | Annual | EUR 5,700 | \$ (13,959) |
| 5-Year Interest Rate Swap, 12/20/22 | Morgan Stanley & Co. International PLC | 12/18/17 | 1.70% | 3-Month LIBOR | Quarterly | 1.70% | Semi-annual | USD 7,600 | (28,552) |
| 2-Year Interest Rate Swap, 3/03/20 | Goldman Sachs Bank USA | 3/01/18 | 1.60% | 3-Month LIBOR | Quarterly | 1.60% | Semi-annual | USD 24,400 | (52,608) |
| 5-Year Interest Rate Swap, 3/07/23 | JPMorgan Chase Bank N.A. | 3/05/18 | 2.41% | 3-Month LIBOR | Quarterly | 2.41% | Semi-annual | USD 5,580 | (158,278) |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Written (continued)

| Description Call | Counterparty | Expiration Date | Exercise Rate | Received by the Trust | | Paid by the Trust | | Notional Amount (000) | Valu |
|--|--------------------------|--------------------|------------------|-----------------------|-------------|-------------------|-------------|-----------------------------|---------------|
| | | | | Rate | Frequency | Rate | Frequency | | |
| 5-Year Interest Rate Swap, 3/07/23 | JPMorgan Chase Bank N.A. | 3/05/18 | 2.41% | 3-Month LIBOR | Quarterly | 2.41% | Semi-annual | USD 1,940 | \$ (5) |
| 5-Year Interest Rate Swap, 3/15/23 | Barclays Bank PLC | 3/13/18 | 0.10% | 6-Month EURIBOR | Semi-annual | 0.10% | Annual | EUR 11,520 | (2) |
| 10-Year Interest Rate Swap, 7/15/28 | Deutsche Bank AG | 7/13/18 | 2.45% | 3-Month LIBOR | Quarterly | 2.45% | Semi-annual | USD 2,000 | (7) |
| 2-Year Interest Rate Swap, 10/19/20 | Deutsche Bank AG | 10/17/18 | 0.90% | 3-Month LIBOR | Quarterly | 0.90% | Semi-annual | USD 20,000 | (8) |
| 10-Year Interest Rate Swap, 3/15/29 | Barclays Bank PLC | 3/13/19 | 2.00% | 3-Month LIBOR | Quarterly | 2.00% | Semi-annual | USD 4,580 | (10) |
| 2-Year Interest Rate Swap, 3/23/21 | Goldman Sachs Bank USA | 3/21/19 | 1.60% | 3-Month LIBOR | Quarterly | 1.60% | Semi-annual | USD 15,400 | (6) |
| 2-Year Interest Rate Swap, 3/29/21 | Deutsche Bank AG | 3/27/19 | 1.75% | 3-Month LIBOR | Quarterly | 1.75% | Semi-annual | USD 30,000 | (16) |
| 2-Year Interest Rate Swap, 3/30/21 | JPMorgan Chase Bank N.A. | 3/28/19 | 1.75% | 3-Month LIBOR | Quarterly | 1.75% | Semi-annual | USD 8,470 | (4) |
| 2-Year Interest Rate Swap, 4/14/21 | JPMorgan Chase Bank N.A. | 4/12/19 | 1.60% | 3-Month LIBOR | Quarterly | 1.60% | Semi-annual | USD 6,700 | (2) |
| 2-Year Interest Rate Swap, 4/27/21 | Barclays Bank PLC | 4/25/19 | 1.50% | 3-Month LIBOR | Quarterly | 1.50% | Semi-annual | USD 80,000 | (28) |
| 5-Year Interest Rate Swap, 5/08/21 | JPMorgan Chase Bank N.A. | 5/06/19 | 1.65% | 3-Month LIBOR | Quarterly | 1.65% | Semi-annual | USD 28,440 | (13) |
| 5-Year Interest Rate Swap, 1/07/27 | Goldman Sachs Bank USA | 1/05/22 | 1.70% | 3-Month LIBOR | Quarterly | 1.70% | Semi-annual | USD 5,000 | (8) |
| 5-Year Interest Rate Swap, 2/10/27 | Deutsche Bank AG | 2/08/22 | 1.75% | 3-Month LIBOR | Quarterly | 1.75% | Semi-annual | USD 5,000 | (8) (1,42) |
| Put 5-Year Interest | Barclays Bank PLC | 12/04/17 | 0.65% | 0.65% | Annual | 6-Month EURIBOR | Semi-annual | EUR 7,200 | (|

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| | | | | | | | | | | | |
|---|--|----------|-------|-------|-------------|---------------|-----------|-----|--------|------|--|
| Rate Swap, 12/06/22 5-Year Interest | | | | | | | | | | | |
| Rate Swap, 12/20/22 10-Year Interest | Morgan Stanley & Co. International PLC | 12/18/17 | 2.00% | 2.00% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 7,600 | (2) | |
| Rate Swap, 1/05/28 10-Year Interest | Goldman Sachs Bank USA | 1/03/18 | 3.00% | 3.00% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 7,430 | (3) | |
| Rate Swap, 2/18/28 2-Year Interest | Barclays Bank PLC | 2/16/18 | 2.60% | 2.60% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 4,970 | (1) | |
| Rate Swap, 4/08/20 2-Year Interest | JPMorgan Chase Bank N.A. | 4/06/18 | 2.15% | 2.15% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 8,320 | (3) | |
| Rate Swap, 4/14/20 30-Year Interest | Goldman Sachs Bank USA | 4/12/18 | 1.75% | 1.75% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 38,200 | (7) | |
| Rate Swap, 6/03/48 2-Year Interest | Barclays Bank PLC | 6/01/18 | 2.95% | 2.95% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 1,830 | (2) | |
| Rate Swap, 6/29/20 10-Year Interest | Goldman Sachs Bank USA | 6/27/18 | 1.45% | 1.45% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 10,000 | (6) | |
| Rate Swap, 7/15/28 10-Year Interest | Deutsche Bank AG | 7/13/18 | 2.45% | 2.45% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 2,000 | (2) | |
| Rate Swap, 7/18/28 10-Year Interest | JPMorgan Chase Bank N.A. | 7/16/18 | 2.75% | 2.75% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 2,000 | (1) | |
| Rate Swap, 7/21/28 10-Year Interest | Deutsche Bank AG | 7/19/18 | 2.70% | 2.70% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 3,240 | (2) | |
| Rate Swap, 7/28/28 10-Year Interest | UBS AG | 7/26/18 | 2.75% | 2.75% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 2,000 | (1) | |
| Rate Swap, 8/12/28 10-Year Interest | Deutsche Bank AG | 8/10/18 | 2.55% | 2.55% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 3,500 | (4) | |
| Rate Swap, 8/18/28 10-Year Interest | JPMorgan Chase Bank N.A. | 8/16/18 | 2.70% | 2.70% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 31,000 | (27) | |
| Rate Swap, 8/29/28 2-Year Interest | Deutsche Bank AG | 8/27/18 | 2.75% | 2.75% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 2,000 | (1) | |
| Rate Swap, 9/08/20 | Goldman Sachs Bank USA | 9/06/18 | 1.50% | 1.50% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 26,000 | (17) | |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

OTC Interest Rate Swaptions Written (continued)

| Description | Counterparty | Expiration Date | Exercise Rate | Received by the Trust | | | Paid by the Trust | | Notional Amount (000) | Value |
|-------------------------------------|--------------------------|-----------------|---------------|-----------------------|-------------|---------------|-------------------|-----|-----------------------|----------------|
| | | | | Rate | Frequency | Rate | Frequency | | | |
| Put | | | | | | | | | | |
| 2-Year Interest Rate Swap, 10/19/20 | Barclays Bank PLC | 10/17/18 | 2.50% | 2.50% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 5,000 | \$ (3,492) |
| 5-Year Interest Rate Swap, 3/06/24 | Goldman Sachs Bank USA | 3/04/19 | 0.64% | 0.64% | Annual | 3-Month LIBOR | Semi-annual | EUR | 6,980 | (80,778) |
| 2-Year Interest Rate Swap, 3/23/21 | Goldman Sachs Bank USA | 3/21/19 | 2.60% | 2.60% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 15,400 | (20,874) |
| 2-Year Interest Rate Swap, 3/30/21 | JPMorgan Chase Bank N.A. | 3/28/19 | 2.75% | 2.75% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 8,470 | (8,886) |
| 2-Year Interest Rate Swap, 4/10/21 | JPMorgan Chase Bank N.A. | 4/08/19 | 2.35% | 2.35% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 7,530 | (17,591) |
| 2-Year Interest Rate Swap, 4/14/21 | JPMorgan Chase Bank N.A. | 4/12/19 | 2.60% | 2.60% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 13,400 | (20,038) |
| 2-Year Interest Rate Swap, 5/08/21 | JPMorgan Chase Bank N.A. | 5/06/19 | 2.65% | 2.65% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 28,440 | (43,149) |
| 15-Year Interest Rate Swap, 5/17/35 | Barclays Bank PLC | 5/15/20 | 2.10% | 2.10% | Semi-annual | 6-Month LIBOR | Semi-annual | JPY | 250,000 | (7,942) |
| 10-Year Interest Rate Swap, 2/03/31 | Bank of America N.A. | 2/01/21 | 5.50% | 5.50% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 10,000 | (25,851) |
| 10-Year Interest Rate Swap, 2/03/31 | Citibank N.A. | 2/01/21 | 5.50% | 5.50% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 10,950 | (28,307) |
| 5-Year Interest Rate Swap, 5/05/27 | Goldman Sachs Bank USA | 5/03/22 | 3.25% | 3.25% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 10,130 | (158,826) |
| 5-Year Interest Rate Swap, 5/05/27 | Goldman Sachs Bank USA | 5/03/22 | 3.25% | 3.25% | Semi-annual | 3-Month LIBOR | Quarterly | USD | 9,870 | (154,750) |
| Total | | | | | | | | | | \$ (2,777,437) |

OTC Options Written

| Description | Counterparty | Number of Contracts | Expiration Date | Exercise Price | Notional Amount (000) | Value |
|--------------|--|---------------------|-----------------|----------------|-----------------------|-------------|
| Call | | | | | | |
| AUD Currency | Citibank N.A. | | 9/04/17 | CAD 1.02 | AUD 20,115 | \$ (144) |
| EUR Currency | JPMorgan Chase Bank N.A. | | 9/22/17 | GBP 0.90 | EUR 14,325 | (407,742) |
| NZD Currency | Citibank N.A. | | 9/27/17 | USD 0.74 | NZD 16,575 | (15,435) |
| USD Currency | Morgan Stanley & Co. International PLC | | 9/27/17 | CHF 0.97 | USD 32,200 | (147,251) |
| EUR Currency | Barclays Bank PLC | | 9/28/17 | NZD 1.71 | EUR 26,770 | (79,161) |
| GBP Currency | Goldman Sachs International | | 10/16/17 | USD 1.35 | GBP 12,190 | (11,854) |
| EUR Currency | HSBC Bank PLC | | 11/14/17 | JPY 135.00 | EUR 20,330 | (122,607) |
| EUR Currency | JPMorgan Chase Bank N.A. | | 11/29/17 | GBP 0.95 | EUR 13,655 | (100,622) |
| | | | | | | (884,816) |
| Put | | | | | | |
| GBP Currency | Deutsche Bank AG | | 9/04/17 | NOK 10.25 | GBP 12,110 | (341,298) |
| NZD Currency | Citibank N.A. | | 9/04/17 | USD 0.72 | NZD 21,580 | (69,446) |
| GBP Currency | Goldman Sachs International | | 9/28/17 | SEK 10.05 | GBP 12,440 | (41,679) |
| GBP Currency | Goldman Sachs International | | 10/16/17 | NOK 10.20 | GBP 12,355 | (338,010) |
| GBP Currency | Morgan Stanley & Co. International PLC | | 10/16/17 | NOK 10.30 | GBP 12,355 | (466,235) |
| USD Currency | Barclays Bank PLC | | 10/23/17 | JPY 105.00 | USD 15,985 | (38,811) |
| NZD Currency | Deutsche Bank AG | | 10/27/17 | CAD 0.91 | NZD 32,160 | (517,074) |
| | | | | | | (1,812,553) |

Total

\$ (2,697,369)

See Notes to Financial Statements.

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AUGUST 31, 2017

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

Centrally Cleared Credit Default Swaps - Sell Protection

| Reference Obligation/Index | Financing Rate Received by the Trust | Payment Frequency | Termination Date | Credit Rating ¹ | Notional Amount (000) ² | Value | Upfront Premium (Received) | Unrealized Appreciation (Depreciation) |
|----------------------------|--------------------------------------|-------------------|------------------|----------------------------|------------------------------------|-------------|----------------------------|--|
| Chesapeake Energy Corp. | 5.00% | Quarterly | 12/20/21 | CCC | USD 270 | \$ (33,840) | \$ (9,679) | \$ (24,161) |

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

| Paid by the Trust | | Received by the Trust | | Effective Date | Termination Date | Notional Amount (000) | Value | Upfront Premium (Received) | Unrealized Appreciation (Depreciation) |
|-------------------|-------------|------------------------------------|-------------|-----------------------|------------------|-----------------------|------------|----------------------------|--|
| Rate | Frequency | Rate | Frequency | Date | Date | (000) | | | |
| 1.22% | Semi-annual | 3-Month LIBOR | Quarterly | 12/13/17 ¹ | 1/31/18 | USD 223,540 | \$ 1,257 | | \$ 1,257 |
| 1.26% | Semi-annual | 3-Month LIBOR | Quarterly | 12/13/17 ¹ | 1/31/18 | USD 223,600 | (11,181) | | (11,181) |
| 0.77% | Semi-annual | 3-Month LIBOR | Quarterly | N/A | 2/05/18 | USD 107,000 | 272,812 | \$ 267 | 272,545 |
| 6-Month EURIBOR | Semi-annual | (0.21)% | Annual | 9/11/17 ¹ | 6/14/19 | EUR 17,180 | (784) | 240 | (1,024) |
| 3-Month LIBOR | Quarterly | 1.64% | Semi-annual | 1/04/18 ¹ | 9/30/19 | USD 21,100 | 21,392 | 249 | 21,143 |
| 3-Month LIBOR | Quarterly | 1.62% | Semi-annual | 1/04/18 ¹ | 9/30/19 | USD 28,100 | 16,927 | 331 | 16,596 |
| 1.65% | Semi-annual | 3-Month LIBOR | Quarterly | 11/21/17 ¹ | 11/21/19 | USD 13,200 | (19,487) | 151 | (19,638) |
| 1.87% | Semi-annual | 3-Month LIBOR | Quarterly | 1/19/18 ¹ | 1/19/20 | USD 2,600 | (13,437) | 29 | (13,466) |
| 2.17% | Semi-annual | 3-Month LIBOR | Quarterly | 3/13/18 ¹ | 3/13/20 | USD 5,000 | (52,877) | 56 | (52,933) |
| 1.75% | Semi-annual | 3-Month LIBOR | Quarterly | 5/21/18 ¹ | 5/21/20 | USD 10,950 | (18,427) | | (18,427) |
| 1.83% | Semi-annual | 3-Month LIBOR | Quarterly | 6/29/18 ¹ | 6/30/20 | USD 2,000 | (6,224) | | (6,224) |
| 1.87% | Semi-annual | 3-Month LIBOR | Quarterly | 7/03/18 ¹ | 7/03/20 | USD 2,810 | (10,302) | | (10,302) |
| 1.94% | Semi-annual | 3-Month LIBOR | Quarterly | 7/09/18 ¹ | 7/07/20 | USD 6,000 | (29,981) | | (29,981) |
| 3-Month LIBOR | Quarterly | 1.84% | Semi-annual | 8/06/18 ¹ | 8/06/20 | USD 11,500 | 30,666 | 136 | 30,530 |
| 1.55% | Annual | Overnight FED Funds Effective Rate | Annual | 1/04/18 ¹ | 2/28/22 | USD 7,400 | (20,407) | 98 | (20,505) |
| 1.81% | Semi-annual | 3-Month LIBOR | Quarterly | N/A | 6/06/22 | USD 2,820 | (8,841) | | (8,841) |
| 6-Month EURIBOR | Semi-annual | 0.41% | Annual | 4/03/18 ¹ | 4/03/23 | EUR 1,800 | 12,465 | | 12,465 |
| 0.72% | Annual | 6-Month EURIBOR | Semi-annual | 12/11/17 ¹ | 8/15/26 | EUR 1,870 | (3,291) | 32 | (3,323) |
| 3-Month LIBOR | Quarterly | 1.97% | Semi-annual | 10/27/21 ¹ | 10/27/26 | USD 720 | (11,184) | 9 | (11,193) |
| 3-Month LIBOR | Quarterly | 2.07% | Semi-annual | 10/29/21 ¹ | 10/29/26 | USD 6,160 | (68,208) | 77 | (68,285) |
| 3-Month LIBOR | Quarterly | 2.95% | Semi-annual | 12/21/21 ¹ | 12/21/26 | USD 4,100 | 112,538 | 828 | 111,710 |
| 3-Month LIBOR | Quarterly | 2.75% | Semi-annual | 1/05/22 ¹ | 1/05/27 | USD 6,930 | 127,009 | 87 | 126,922 |
| 3-Month LIBOR | Quarterly | 3.02% | Semi-annual | 3/14/22 ¹ | 3/14/27 | USD 5,220 | 153,860 | 63 | 153,797 |
| 3-Month LIBOR | Quarterly | 2.32% | Semi-annual | N/A | 5/03/27 | USD 1,380 | 32,804 | | 32,804 |
| 2.17% | Semi-annual | 3-Month LIBOR | Quarterly | 12/29/17 ¹ | 5/15/27 | USD 12,400 | (96,117) | 195 | (96,312) |
| 6-Month EURIBOR | Semi-annual | 1.40% | Annual | 6/08/22 ¹ | 6/08/27 | EUR 200 | 213 | | 213 |
| 2.37% | Semi-annual | 3-Month LIBOR | Quarterly | N/A | 7/13/27 | USD 455 | (12,769) | | (12,769) |
| 2.22% | Semi-annual | 3-Month LIBOR | Quarterly | N/A | 8/18/27 | USD 1,330 | (18,630) | 21 | (18,651) |
| 2.13% | Semi-annual | 3-Month LIBOR | Quarterly | N/A | 8/30/27 | USD 445 | (2,636) | 7 | (2,643) |
| 3-Month LIBOR | Quarterly | 2.07% | Semi-annual | N/A | 8/31/27 | USD 1,800 | 30 | 28 | 2 |
| 3-Month LIBOR | Quarterly | 2.07% | Semi-annual | N/A | 8/31/27 | USD 900 | 98 | 14 | 84 |
| 3-Month LIBOR | Quarterly | 2.11% | Semi-annual | N/A | 9/05/27 | USD 408 | 1,531 | 6 | 1,525 |
| 2.90% | Semi-annual | 3-Month LIBOR | Quarterly | 1/27/27 ¹ | 1/27/37 | USD 730 | (14,627) | 10 | (14,637) |
| 3.07% | Semi-annual | 3-Month LIBOR | Quarterly | 3/22/27 ¹ | 3/20/37 | USD 1,000 | (32,911) | 14 | (32,925) |
| 2.68% | Semi-annual | 3-Month LIBOR | Quarterly | 6/28/27 ¹ | 6/28/37 | USD 1,130 | (3,504) | | (3,504) |
| 2.45% | Semi-annual | 3-Month LIBOR | Quarterly | 12/29/17 ¹ | 11/15/43 | USD 1,200 | (16,429) | 25 | (16,454) |
| Total | | | | | | | \$ 311,348 | \$ 2,973 | \$ 308,375 |

¹ Forward Swap.

OTC Credit Default Swaps Buy Protection

| Reference Obligation/Index | Financing Rate Paid by the Trust | Payment Frequency | Counterparty | Termination Date | Notional Amount (000) | Value | Upfront | |
|--|--|----------------------|------------------|---------------------|-----------------------------|--------|-------------------------------|--|
| | | | | | | | Premium Paid (Received) | Unrealized Appreciation (Depreciation) |
| Australia & New Zealand Banking Group Ltd. | 1.00% | Quarterly | Deutsche Bank AG | 9/20/17 | USD 1 | \$ (1) | \$ | (1) |
| Westpac Banking Corp. | 1.00% | Quarterly | Deutsche Bank AG | 9/20/17 | USD 1 | 1 | | 1 |
| Total | | | | | | | | |

See Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

OTC Credit Default Swaps Sell Protection

| Reference Obligation/Index | Financing Rate Received by the Trust | Payment Frequency | Counterparty | Termination Date | Credit Rating ¹ | Notional Amount (000) ² | Value | Upfront Premium Paid (Received) | Unrealized Appreciation (Depreciation) |
|---|---|----------------------|--|---------------------|-------------------------------|--|----------------|--|--|
| Hellenic Telecommunications Organization SA | 5.00% | Quarterly | Barclays Bank PLC | 12/20/21 | B+ | EUR 20 | \$ 3,770 | \$ 1,159 | \$ 2,611 |
| Jaguar Land Rover Automotive PLC | 5.00% | Quarterly | Barclays Bank PLC | 6/20/22 | BB+ | EUR 10 | 1,980 | 1,882 | 98 |
| Jaguar Land Rover Automotive PLC | 5.00% | Quarterly | Credit Suisse International | 6/20/22 | BB+ | EUR 20 | 3,956 | 3,795 | 161 |
| Markit CMBX North America, Series 8 | 3.00% | Monthly | Barclays Bank PLC | 10/17/57 | N/R | USD 5,000 | (822,770) | (521,588) | (301,182) |
| Markit CMBX North America, Series 8 | 3.00% | Monthly | Credit Suisse International | 10/17/57 | N/R | USD 2,500 | (411,385) | (257,706) | (153,679) |
| Markit CMBX North America, Series 8 | 3.00% | Monthly | Morgan Stanley & Co. International PLC | 10/17/57 | N/R | USD 5,550 | (912,813) | (762,415) | (150,398) |
| Markit CMBX North America, Series 9 | 3.00% | Monthly | Morgan Stanley & Co. International PLC | 9/17/58 | N/R | USD 9,450 | (1,093,344) | (1,199,543) | 106,199 |
| Markit CMBX North America, Series 9 | 3.00% | Monthly | Credit Suisse International | 9/17/58 | N/R | USD 5,000 | (578,489) | (556,917) | (21,572) |
| Markit CMBX North America, Series 9 | 3.00% | Monthly | Credit Suisse International | 9/17/58 | N/R | USD 5,000 | (578,489) | (556,917) | (21,572) |
| Markit CMBX North America, Series 9 | 3.00% | Monthly | Credit Suisse International | 9/17/58 | N/R | USD 5,000 | (578,489) | (550,834) | (27,655) |
| Markit CMBX North America, Series 9 | 3.00% | Monthly | Credit Suisse International | 9/17/58 | N/R | USD 5,000 | (578,489) | (556,864) | (21,625) |
| Total | | | | | | | \$ (5,544,562) | \$ (4,955,948) | \$ (588,614) |

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.

Balances reported in the Statements of Assets and Liabilities for Centrally Cleared Swaps and OTC Derivatives

| | Swap Premiums Paid | Swap Premiums Received | Unrealized Appreciation | Unrealized Depreciation |
|--------------------------------------|--------------------------|------------------------------|----------------------------|----------------------------|
| Centrally Cleared Swaps ¹ | \$ 2,973 | \$ (9,679) | \$ 781,593 | \$ (497,379) |
| OTC Derivatives | 6,836 | (4,962,784) | 109,070 | (697,684) |

¹ Includes cumulative appreciation (depreciation) on centrally cleared swaps, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statements of Assets and Liabilities and is net of any previously paid (received) swap premium amounts.

Derivative Financial Instruments Categorized by Risk Exposure

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

| 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 | | | | | \$ 340,494 | | \$ 340,494 |
| Forward foreign currency exchange contracts | Unrealized appreciation on forward foreign currency exchange | | | | \$ 1,753,240 | | | 1,753,240 |

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| | | | | |
|--------------------------------|--|------------|---------------------------|--------------|
| Options purchased ² | contracts | | | |
| | Investments at value unaffiliated ³ | 3,204,934 | 3,522,192 | 6,727,126 |
| Swaps centrally cleared | Net unrealized appreciation ¹ | | 781,593 | 781,593 |
| Swaps OTC | Unrealized appreciation on OTC swaps; Swap premiums paid | \$ 115,906 | | 115,906 |
| Total | | \$ 115,906 | \$ 4,958,174 \$ 4,644,279 | \$ 9,718,359 |

See Notes to Financial Statements.

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AUGUST 31, 2017

Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

| Liabilities | | Commodity | Credit | Equity | Foreign | Interest | Other | Total |
|---|--|-----------|--------------|-----------|--------------|--------------|-----------|---------------|
| Derivative Financial Instruments | | Contracts | Contracts | Contracts | Currency | Rate | Contracts | |
| | | | | | Exchange | Contracts | Contracts | |
| Futures contracts | Net unrealized depreciation ¹ | | | | | \$ 784,275 | | \$ 784,275 |
| Forward foreign currency exchange contracts | Unrealized depreciation on forward foreign currency exchange contracts | | | | \$ 1,460,480 | | | 1,460,480 |
| Options written | Options written at value; | | | | 2,697,369 | 2,777,437 | | 5,474,806 |
| Swaps centrally cleared | Net unrealized depreciation ¹ | | \$ 24,161 | | | 473,218 | | 497,379 |
| Swaps OTC | Unrealized depreciation on OTC swaps; Swap premiums received | | 5,660,468 | | | | | 5,660,468 |
| Total | | | \$ 5,684,629 | | \$ 4,157,849 | \$ 4,034,930 | | \$ 13,877,408 |

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 swaptions.

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

For the year ended August 31, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

| Net Realized Gain (Loss) from: | Commodity | Credit | Equity | Foreign | Interest | Other | Total |
|---|-----------|--------------|-----------|----------------|----------------|-----------|----------------|
| | Contracts | Contracts | Contracts | Currency | Rate | Contracts | |
| | | | | Exchange | Contracts | Contracts | |
| Futures contracts | | | | | \$ (2,298,146) | | \$ (2,298,146) |
| Forward foreign currency exchange contracts | | | | \$ (1,315,804) | | | (1,315,804) |
| Options purchased ¹ | | | | (2,819,559) | (274,949) | | (3,094,508) |
| Options written | | | | 2,486,847 | 3,203,801 | | 5,690,648 |
| Swaps | | \$ 751,188 | | | 1,325,884 | | 2,077,072 |
| Total | | \$ 751,188 | | \$ (1,648,516) | \$ 1,956,590 | | \$ 1,059,262 |
| Net Change in Unrealized Appreciation (Depreciation) on: | | | | | | | |
| Futures contracts | | | | | \$ (405,664) | | \$ (405,664) |
| Forward foreign currency exchange contracts | | | | \$ 327,015 | | | 327,015 |
| Options purchased ² | | | | 1,448,862 | (879,620) | | 569,242 |
| Options written | | | | (1,094,222) | (2,644,501) | | (3,738,723) |
| Swaps | | \$ (191,081) | | | 220,352 | | 29,271 |
| Total | | \$ (191,081) | | \$ 681,655 | \$ (3,709,433) | | \$ (3,218,859) |

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 | \$ 136,146,930 |
| Average notional value of contracts | short | \$ 213,040,529 |
| Forward foreign currency exchange contracts: | | |
| Average amounts purchased | in USD | \$ 172,306,985 |
| Average amounts sold | in USD | \$ 117,908,531 |

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Options:

| | |
|--|----------------|
| Average value of option contracts purchased | \$ 1,336,707 |
| Average value of option contracts written | \$ 1,097,285 |
| Average notional value of swaption contracts purchased | \$ 230,233,322 |
| Average notional value of swaption contracts written | \$ 692,250,985 |
| Credit default swaps: | |
| Average notional amount-buy protection | \$ 23,467 |
| Average notional amount-sell protection | \$ 29,295,820 |
| Interest rate swaps: | |
| Average notional amount-pays fixed rate | \$ 571,546,100 |
| Average notional amount-receives fixed rate | \$ 81,848,365 |

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

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Core Bond Trust (BHK)

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 | \$ 38,062 | \$ 179,241 |
| Forward foreign currency exchange contracts | 1,753,240 | 1,460,480 |
| Options ¹ | 6,727,126 ² | 5,474,806 |
| Swaps Centrally cleared | | 8,785 |
| Swaps OTC | 115,906 | 5,660,468 |
| Total derivative assets and liabilities in the Statements of Assets and Liabilities | \$ 8,634,334 | \$ 12,783,780 |
| Derivatives not subject to a Master Netting Agreement or similar agreement (MNA) | (38,062) | (188,026) |
| Total derivative assets and liabilities subject to an MNA | \$ 8,596,272 | \$ 12,595,754 |

¹ Includes forward settling swaptions.² 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.³ Includes unrealized appreciation (depreciation) on OTC swaps and swap premiums paid/received in the Statements of Assets and Liabilities.

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

| Counterparty | Derivative Assets Subject to an MNA by Counterparty | Derivatives Available for Offset ¹ | Non-cash Collateral Received | Cash Collateral Received ² | Net Amount of Derivative Assets ^{3,6} |
|--|---|---|------------------------------------|---|--|
| Bank of America N.A. | \$ 107,307 | \$ (107,307) | | | |
| Barclays Bank PLC | 2,176,014 | (1,922,069) | | \$ (253,945) | |
| BNP Paribas S.A. | 404,595 | (235,982) | | | \$ 168,613 |
| Citibank N.A. | 688,254 | (145,083) | | | 543,171 |
| Credit Suisse International | 195,553 | (195,553) | | | |
| Deutsche Bank AG | 982,026 | (982,026) | | | |
| Goldman Sachs Bank USA | 484,730 | (484,730) | | | |
| Goldman Sachs International | 790,663 | (488,526) | | | 302,137 |
| HSBC Bank PLC | 198,367 | (122,607) | | | 75,760 |
| HSBC Bank USA N.A. | 186,008 | | | | 186,008 |
| JPMorgan Chase Bank N.A. | 1,552,289 | (1,327,505) | | (224,784) | |
| Morgan Stanley & Co. International PLC | 784,443 | (784,443) | | | |
| State Street Bank and Trust Co. | 46,023 | (46,023) | | | |
| Total | \$ 8,596,272 | \$ (6,841,854) | | \$ (478,729) | \$ 1,275,689 |

| Counterparty | Derivative Liabilities Subject to an MNA by Counterparty | Derivatives Available for Offset ¹ | Non-cash Collateral Pledged | Cash Collateral Pledged ⁴ | Net Amount of Derivative Liabilities ^{5,6} |
|----------------------|--|---|-----------------------------------|--|---|
| Bank of America N.A. | \$ 312,536 | \$ (107,307) | | | \$ 205,229 |
| Barclays Bank PLC | 1,922,069 | (1,922,069) | | | |
| BNP Paribas S.A. | 235,982 | (235,982) | | | |

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| | | | | |
|--|----------------------|-----------------------|-----------------------|---------------------|
| Citibank N.A. | 145,083 | (145,083) | | |
| Credit Suisse International | 2,794,330 | (195,553) | \$ (1,400,000) | 1,198,777 |
| Deutsche Bank AG | 1,361,504 | (982,026) | (379,478) | |
| Goldman Sachs Bank USA | 941,082 | (484,730) | (456,352) | |
| Goldman Sachs International | 488,526 | (488,526) | | |
| HSBC Bank PLC | 122,607 | (122,607) | | |
| JPMorgan Chase Bank N.A. | 1,327,505 | (1,327,505) | | |
| Morgan Stanley & Co. International PLC | 2,785,631 | (784,443) | (2,001,188) | |
| Royal Bank of Canada | 17,084 | | | 17,084 |
| Royal Bank of Scotland PLC | 39,070 | | | 39,070 |
| State Street Bank and Trust Co. | 77,253 | (46,023) | | 31,230 |
| UBS AG | 25,492 | | | 25,492 |
| Total | \$ 12,595,754 | \$ (6,841,854) | \$ (4,237,018) | \$ 1,516,882 |

¹ The amount of derivatives available for offset is limited to the amount of derivative asset 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 to the individual counterparty is not shown for financial reporting purposes.

⁵ Net amount represents the net amount payable due to counterparty in the event of default. Net amount may be offset further by the options written receivable/payable on the Statements of Assets and Liabilities.

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 (concluded)

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 | | \$ 86,112,225 | \$ 2,069,938 | \$ 88,182,163 |
| Corporate Bonds | \$ 510,283 | 539,290,517 | 7,166,469 | 546,967,269 |
| Floating Rate Loan Interests | | 10,944,137 | 707,182 | 11,651,319 |
| Foreign Agency Obligations | | 21,951,005 | | 21,951,005 |
| Municipal Bonds | | 25,313,846 | | 25,313,846 |
| Non-Agency Mortgage-Backed Securities | | 87,109,413 | | 87,109,413 |
| Preferred Securities | 9,635,434 | 91,774,929 | | 101,410,363 |
| U.S. Government Sponsored Agency Securities | | 85,417,530 | 2 | 85,417,532 |
| U.S. Treasury Obligations | | 117,440,211 | | 117,440,211 |
| Short-Term Securities: | | | | |
| Money Market Funds | 4,374,729 | | | 4,374,729 |
| Options Purchased: | | | | |
| Interest rate contracts ¹ | | 3,522,192 | | 3,522,192 |
| Foreign currency exchange contracts | | 3,204,934 | | 3,204,934 |
| Total | \$ 14,520,446 | \$ 1,072,080,939 | \$ 9,943,591 | \$ 1,096,544,976 |
| Derivative Financial Instruments ² | | | | |
| Asset: | | | | |
| Credit contracts | | \$ 109,070 | | \$ 109,070 |
| Foreign currency exchange contracts | | 1,753,240 | | 1,753,240 |
| Interest rate contracts | \$ 340,494 | 781,593 | | 1,122,087 |
| Liabilities: | | | | |
| Credit contracts | | (721,845) | | (721,845) |
| Foreign currency exchange contracts | | (4,157,849) | | (4,157,849) |
| Interest rate contracts | (782,117) | (3,252,813) | | (4,034,930) |
| Total | \$ (441,623) | \$ (5,488,604) | | \$ (5,930,227) |

¹ Includes forward settling swaptions.

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 or face value, including accrued interest, for financial statement purposes. As of period end, reverse repurchase agreements of \$289,078,038 are categorized as level 2 within the disclosure hierarchy.

During the year ended August 31, 2017, there were no transfers between Level 1 and Level 2.

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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 year 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 | | | 172,809 | | | 172,809 |
| Transfers out of Level 3 | (897,270) | | | | | (897,270) |
| Accrued discounts/premiums | (178,903) | | 8,338 | | | (170,565) |
| Net realized gain (loss) | (803,877) | | 9,571 | \$ 4 | | (794,302) |
| Net change in unrealized appreciation (depreciation) ^{1,2} | 519,686 | (406,045) | (1,305) | | | 112,336 |
| Purchases | 1,750,000 | | 223,046 | | | 1,973,046 |
| Sales | (4,555,000) | (261,089) | (130,572) | (4) | | (4,946,665) |
| Closing Balance, as of August 31, 2017 | \$ 2,069,938 | \$ 7,166,469 | \$ 707,182 | | \$ 2 | \$ 9,943,591 |
| Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2017 ² | \$ 582,580 | \$ (406,045) | \$ (1,305) | | | \$ 175,230 |

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

² Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at August 31, 2017 is generally due to derivative financial 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 August 31, 2017

BlackRock Corporate High Yield Fund, Inc. (HYT)

(Percentages shown are based on Net Assets)

| Common Stocks | Shares | Value |
|--|---------------|--------------|
| Chemicals 0.1% | | |
| Advanced Emissions Solutions, Inc. | 168,580 | \$ 1,749,860 |
| Consumer Finance 0.0% | | |
| Ally Financial, Inc. | 2 | 45 |
| Diversified Financial Services 0.2% | | |
| Concrete Investments II S.C.A. (a)(b) | 4,997 | |
| Kcad Holdings I Ltd. (a)(b) | 2,223,465,984 | 3,046,149 |
| | | 3,046,149 |
| Energy Equipment & Services (c) 0.1% | | |
| Laricina Energy Ltd. (a)(b) | 211,764 | 2 |
| Osum Oil Sands Corp. (a)(b) | 400,000 | 794,394 |
| | | 794,396 |
| Media 0.1% | | |
| Altice USA, Inc. (b) | 45,696 | 1,394,185 |
| Emmis Communications Corp., Class A (b) | 7,210 | 19,106 |
| | | 1,413,291 |
| Metals & Mining 0.1% | | |
| Peninsula Energy Ltd. (b) | 2,051,920 | 603,534 |
| Teck Resources Ltd., Class B | 35,860 | 893,990 |
| | | 1,497,524 |
| Oil, Gas & Consumable Fuels 0.4% | | |
| Gener8 Maritime Corp. (b) | 965,338 | 4,344,021 |
| Halcon Resources Corp. (b) | 316,000 | 1,956,040 |
| | | 6,300,061 |
| Real Estate Management & Development 0.0% | | |
| Aroundtown Property Holdings PLC | 38,059 | 253,675 |
| Semiconductors & Semiconductor Equipment 0.0% | | |
| SunPower Corp. | 1,025 | 9,061 |
| Wireless Telecommunication Services 0.2% | | |
| T-Mobile U.S., Inc. (b) | 59,550 | 3,853,481 |
| Total Common Stocks 1.2% | | 18,917,543 |

| Asset-Backed Securities | Par (000) | Value |
|---|----------------------|--------------|
| Asset-Backed Securities 3.9% | | |
| Accunia European CLO I BV, Series 1X, Class E, (3 mo. EURIBOR + 7.000%), 7.00%, 7/15/29 (d) | EUR 1,400 | 1,685,476 |
| Allegro CLO II Ltd., Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.850%), 5.16%, 1/21/27 (d)(e) | USD 1,000 | 1,000,255 |
| ALM Loan Funding (d)(e): | | |
| Series 2013-7R2A, Class BR, (3 mo. LIBOR US + 2.750%), 4.05%, 10/15/27 | USD 500 | 504,813 |
| Series 2013-8A, Class CR, (3 mo. LIBOR US + 3.950%), 5.25%, 10/15/28 | 1,400 | 1,407,680 |
| ALM VI Ltd., Series 2012-6A, Class B1RR, (3 mo. LIBOR US + 2.050%), 3.35%, 7/15/26 (d)(e) | 1,000 | 1,000,305 |
| ALM VII R Ltd., Series 2013-7RA, Class BR, (3 mo. LIBOR US + 2.700%), 4.00%, 10/15/28 (d)(e) | 500 | 504,912 |
| ALM XII Ltd., Series 2015-12A (d)(e): | | |
| Class BR, (3 mo. LIBOR US + 2.050%), 3.35%, 4/16/27 | 500 | 500,960 |
| Class C1R, (3 mo. LIBOR US + 3.200%), 4.50%, 4/16/27 | 1,500 | 1,504,821 |
| | Par (000) | Value |
| Asset-Backed Securities | | |
| Asset-Backed Securities (continued) | | |

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| | | | |
|---|-----|-------|------------|
| ALM XIV Ltd., Series 2014-14A, Class C, (3 mo. LIBOR US + 3.450%), 4.76%, 7/28/26 (d)(e) | USD | 500 | \$ 502,548 |
| ALM XVI Ltd/ALM XVI LLC, Series 2015-16A (d)(e): | | | |
| Class BR, (3 mo. LIBOR US + 2.050%), 3.35%, 7/15/27 | | 590 | 590,188 |
| Class C1R, (3 mo. LIBOR US + 3.200%), 4.50%, 7/15/27 | | 742 | 736,043 |
| AMMC CLO 18 Ltd., Series 2016-18A, Class D, (3 mo. LIBOR US + 5.000%), 6.32%, 5/26/28 (d)(e) | | 500 | 508,057 |
| AMMC CLO 19 Ltd., Series 2016-19A, Class C, (3 mo. LIBOR US + 2.800%), 4.10%, 10/15/28 (d)(e) | | 413 | 414,145 |
| Anchorage Capital CLO Ltd. (d)(e): | | | |
| Series 2012-1A, Class DR, (3 mo. LIBOR US + 7.250%), 8.55%, 1/13/27 | | 600 | 605,367 |
| Series 2014-3A, Class C, (3 mo. LIBOR US + 3.500%), 4.81%, 4/28/26 | | 500 | 499,896 |
| Series 2014-4A, Class CR, (3 mo. LIBOR US + 3.400%), 4.71%, 7/28/26 | | 1,000 | 999,757 |
| Series 2016-8A, Class D, (3 mo. LIBOR US + 4.200%), 5.51%, 7/28/28 | | 1,000 | 1,007,686 |
| Apidos CLO XIX, Series 2014-19A, Class CR, (3 mo. LIBOR US + 2.200%), 3.50%, 10/17/26 (d)(e) | | 500 | 500,761 |
| Apidos CLO XVIII, Series 2014-18A, Class CR, (3 mo. LIBOR US + 3.250%), 4.56%, 7/22/26 (d)(e) | | 550 | 550,285 |
| Apidos CLO XX, Series 2015-20A, Class BR, (3 mo. LIBOR US + 2.600%), 3.90%, 1/16/27 (d)(e) | | 250 | 250,150 |
| Apidos CLO XXIII, Series 2015-23A, Class D2, (3 mo. LIBOR US + 5.950%), 7.25%, 1/14/27 (d)(e) | | 750 | 758,183 |
| Ares XXVII CLO Ltd., Series 2013-2A, Class DR, (3 mo. LIBOR US + 3.750%), 5.00%, 7/28/29 (d)(e) | | 500 | 504,336 |
| Ares XXVIII CLO Ltd., Series 2013-3A, Class DR, (3 mo. LIBOR US + 3.250%), 4.55%, 10/17/24 (d)(e) | | 350 | 351,019 |
| Ares XXXII CLO Ltd., Series 2014-32A, Class CR, (3 mo. LIBOR US + 3.450%), 4.77%, 11/15/25 (d)(e) | | 750 | 750,077 |
| Ares XXXIII CLO Ltd., Series 2015-1A, Class CR, (3 mo. LIBOR US + 4.200%), 5.42%, 12/05/25 (d)(e) | | 1,000 | 1,014,345 |
| Ares XXXIX CLO Ltd., Series 2016-39A, Class E, (3 mo. LIBOR US + 7.250%), 8.55%, 7/18/28 (d)(e) | | 1,000 | 1,004,583 |
| Ares XXXVII CLO Ltd., Series 2015-4A (d)(e): | | | |
| Class C, (3 mo. LIBOR US + 4.250%), 5.55%, 10/15/26 | | 1,000 | 1,004,374 |
| Class D1, (3 mo. LIBOR US + 6.800%), 8.10%, 10/15/26 | | 500 | 502,051 |
| Aurium CLO II DAC, Series 2X, Class E, (3 mo. EURIBOR + 5.950%), 5.95%, 7/13/29 (d) | EUR | 2,024 | 2,429,399 |
| Ballyrock CLO Ltd., Series 2016-1A, Class C, (3 mo. LIBOR US + 2.700%), 4.00%, 10/15/28 (d)(e) | USD | 1,000 | 1,000,286 |
| Betony CLO Ltd., Series 2015-1A, Class CR, (3 mo. LIBOR US + 2.850%), 4.15%, 4/15/27 (d)(e) | | 250 | 250,285 |

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) | | | |
| BlueMountain CLO Ltd., Series 2012-2A, Class CR, (3 mo. LIBOR US + 2.600%), 3.92%, 11/20/28 (d)(e) | USD | 500 | \$ 503,755 |
| Cairn CLO VII BV, Series 2016-7X, Class E, (3 mo. EURIBOR + 6.350%), 6.35%, 1/31/30 (d) | EUR | 900 | 1,095,225 |
| Carlyle Global Market Strategies CLO Ltd. (e): | | | |
| Series 2012-4A, Class DR, (3 mo. LIBOR US + 4.100%), 5.41%, 1/20/29 (d) | USD | 500 | 508,380 |
| Series 2013-3A, Class B, (3 mo. LIBOR US + 2.650%), 3.95%, 7/15/25 (d) | | 500 | 500,216 |
| Series 2014-1A, Class CR, (3 mo. LIBOR US + 2.750%), 4.05%, 4/17/25 (d) | | 500 | 502,003 |
| Series 2015-3A, Class D, 6.87%, 7/28/28 (f) | | 500 | 500,894 |
| Series 2016-3A, Class D, (3 mo. LIBOR US + 7.000%), 8.31%, 10/20/29 (d) | | 500 | 504,924 |
| Cedar Funding Ltd., Series 2017-8A, Class D, 1.00%, 10/17/30 (a)(e)(f)(g) | | 535 | 529,490 |
| CIFC Funding I Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 3.500%), 4.81%, 4/23/29 (d)(e) | | 500 | 500,693 |
| CIFC Funding II Ltd., Series 2014-2A, Class A3LR, (3 mo. LIBOR US + 2.250%), 3.57%, 5/24/26 (d)(e) | | 500 | 500,671 |
| CIFC Funding III Ltd. (d)(e): | | | |
| Series 2014-3A, Class C1R, (3 mo. LIBOR US + 1.900%), 3.21%, 7/22/26 | | 1,250 | 1,250,157 |
| Series 2015-3A, Class E, (3 mo. LIBOR US + 6.050%), 7.36%, 10/19/27 | | 750 | 749,186 |
| CIFC Funding V Ltd. (d)(e): | | | |
| Series 2014-5A, Class CR, (3 mo. LIBOR US + 2.700%), 4.00%, 1/17/27 | | 750 | 753,708 |
| Series 2015-5A, Class D, (3 mo. LIBOR US + 6.300%), 7.61%, 10/25/27 | | 500 | 497,826 |
| Dryden Senior Loan Fund (d)(e): | | | |
| Series 2014-31A, Class DR, (3 mo. LIBOR US + 3.350%), 4.65%, 4/18/26 | | 500 | 502,683 |
| Series 2014-36A, Class CR, (3 mo. LIBOR US + 2.800%), 4.10%, 1/15/28 | | 250 | 252,947 |
| Series 2014-36A, Class DR, (3 mo. LIBOR US + 4.240%), 5.54%, 1/15/28 | | 1,500 | 1,520,850 |
| Series 2017-50A, Class C, (3 mo. LIBOR US + 2.250%), 3.51%, 7/15/30 (a) | | 500 | 500,000 |
| Highbridge Loan Management Ltd., Series 5A-2015 (d)(e): | | | |
| Class C1R, (3 mo. LIBOR US + 2.100%), 3.41%, 1/29/26 | | 500 | 501,261 |
| Class D1R, (3 mo. LIBOR US + 3.300%), 4.61%, 1/29/26 | | 500 | 500,260 |
| Class D2R, (3 mo. LIBOR US + 3.300%), 4.61%, 1/29/26 | | 500 | 500,260 |
| HPS Loan Management Ltd., Series 9A-2016, Class D2, (3 mo. LIBOR US + 6.450%), 7.76%, 7/19/27 (d)(e) | | 800 | 803,948 |
| LCM XV LP, Series 15A, Class CR, (3 mo. LIBOR US + 2.400%), 3.59%, 7/20/30 (d)(e) | | 500 | 504,026 |
| Madison Park Funding XIV Ltd., Series 2014-14A, Class DR, (3 mo. LIBOR US + 3.250%), 4.56%, 7/20/26 (d)(e) | | 500 | 500,009 |
| Madison Park Funding XV Ltd., Series 2014-15A, Class CR, (3 mo. LIBOR US + 3.450%), 4.77%, 1/27/26 (d)(e) | | 500 | 500,571 |
| Madison Park Funding XVI Ltd., Series 2015-16A, Class D, (3 mo. LIBOR US + 5.500%), 6.81%, 4/20/26 (d)(e) | | 500 | 499,438 |
| | | Par (000) | Value |
| Asset-Backed Securities | | | |
| Asset-Backed Securities (continued) | | | |
| Mill Creek II CLO Ltd., Series 2016-1A, Class E, (3 mo. LIBOR US + 7.750%), 9.06%, 4/20/28 (d)(e) | USD | 500 | \$ 501,576 |
| MP CLO VI Ltd., Series 2014-2A, Class DR, (3 mo. LIBOR US + 3.500%), 4.80%, 1/15/27 (d)(e) | | 1,000 | 993,739 |
| Neuberger Berman CLO XVII Ltd., Series 2014-17A, Class DR, (3 mo. LIBOR US + 3.650%), 4.96%, 4/22/29 (d)(e) | | 500 | 499,876 |
| Neuberger Berman CLO XVIII Ltd., Series 2014-18A (d)(e): | | | |
| Class BR, (3 mo. LIBOR US + 2.550%), 3.86%, 11/14/27 | | 500 | 502,913 |
| Class CR, (3 mo. LIBOR US + 4.250%), 5.56%, 11/14/27 | | 1,500 | 1,511,657 |
| Neuberger Berman CLO XX Ltd., Series 2015-20A, Class E, (3 mo. LIBOR US + 6.450%), 7.75%, 1/15/28 (d)(e) | | 500 | 500,546 |
| Neuberger Berman CLO XXII Ltd., Series 2016-22A, Class E, (3 mo. LIBOR US + 6.750%), 8.05%, 10/17/27 (d)(e) | | 500 | 502,525 |
| Neuberger Berman CLO XXIII Ltd., Series 2016-23A, Class E, (3 mo. LIBOR US + 6.580%), 7.88%, 10/17/27 (d)(e) | | 500 | 499,369 |
| OCP CLO, Series 2014-7A, Class A1A, (3 mo. LIBOR US + 1.600%), 2.91%, 10/20/26 (d)(e) | | 500 | 501,335 |
| Octagon Investment Partners XVII Ltd., Series 2013-1A, Class A2R, (3 mo. LIBOR US + 1.680%), 2.99%, 10/25/25 (d)(e) | | 1,500 | 1,500,910 |

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| | | |
|---|-------|-----------|
| Octagon Investment Partners XX Ltd., Series 2014-1A, Class D1R, (3 mo. LIBOR US + 3.300%), 4.61%, 11/25/25 (d)(e) | 1,000 | 1,001,032 |
| Octagon Investment Partners XXVI Ltd., Series 2016-1A, Class D, (3 mo. LIBOR US + 4.950%), 6.25%, 4/15/27 (d)(e) | 500 | 507,167 |
| Octagon Investment Partners XXVII Ltd., Series 2016-1A, Class E, (3 mo. LIBOR US + 7.100%), 8.40%, 7/15/27 (d)(e) | 1,000 | 1,007,295 |
| Octagon Investment Partners XXXII Ltd., Series 2017-1A, Class E, 7.52%, 7/15/29 (a)(e)(f) | 500 | 490,000 |
| OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (e) | 200 | 200,367 |
| OZLM IX Ltd., Series 2014-9A Class CR, (3 mo. LIBOR US + 3.550%), 4.86%, 1/20/27 (d)(e) | 1,000 | 1,001,185 |
| Race Point IX CLO Ltd., Series 2015-9A (e): | | |
| Class A1, (3 mo. LIBOR US + 1.510%), 2.81%, 4/15/27 (d) | 500 | 500,065 |
| Class A1AR, 1.00%, 10/15/30 (f)(g) | 500 | 500,000 |
| Sound Point CLO IV Ltd., Series 2013-3A, Class CR, (3 mo. LIBOR US + 2.250%), 3.56%, 1/21/26 (d)(e) | 500 | 500,548 |
| Symphony CLO Ltd., Series 2016-17A, Class D, (3 mo. LIBOR US + 4.800%), 6.10%, 4/15/28 (d)(e) | 250 | 253,824 |
| Symphony CLO XII Ltd., Series 2013-12A, Class DR, (3 mo. LIBOR US + 3.250%), 4.55%, 10/15/25 (d)(e) | 1,000 | 1,000,225 |
| Venture XIII CLO Ltd., Series 2013-13A, Class D, (3 mo. LIBOR US + 3.550%), 4.78%, 6/10/25 (d)(e) | 1,000 | 1,000,097 |
| Venture XXVI CLO Ltd., Series 2017-26A, Class D, (3 mo. LIBOR US + 4.250%), 5.56%, 1/20/29 (d)(e) | 750 | 763,144 |

See Notes to Financial Statements.

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

| | | Par (000) | Value |
|---|-----|--------------|-------------------|
| Asset-Backed Securities | | | |
| Asset-Backed Securities (continued) | | | |
| Voya CLO Ltd., Series 2016-3A (d)(e): | | | |
| Class C, (3 mo. LIBOR US + 3.850%), 5.15%, 10/18/27 | USD | 1,000 | \$ 1,010,683 |
| Class D, (3 mo. LIBOR US + 6.850%), 8.15%, 10/18/27 | | 500 | 502,886 |
| Westcott Park CLO Ltd., Series 2016-1A (d)(e): | | | |
| Class D, (3 mo. LIBOR US + 4.350%), 5.66%, 7/20/28 | | 500 | 506,724 |
| Class E, (3 mo. LIBOR US + 7.200%), 8.51%, 7/20/28 | | 500 | 502,754 |
| York CLO-3 Ltd., Series 2016-1A (a)(d)(e): | | | |
| Class DR, (3 mo. LIBOR US + 3.600%), 4.91%, 10/20/29 | | 500 | 500,000 |
| Class ER, (3 mo. LIBOR US + 6.400%), 7.71%, 10/20/29 | | 500 | 488,750 |
| Total Asset-Backed Securities | | | 60,577,616 |
| 3.9% | | | |
| Corporate Bonds | | | |
| Aerospace & Defense 3.0% | | | |
| Arconic, Inc.: | | | |
| 6.15%, 8/15/20 | | 1,540 | 1,685,145 |
| 5.13%, 10/01/24 | | 4,644 | 4,922,640 |
| 5.90%, 2/01/27 | | 1,890 | 2,060,100 |
| 6.75%, 1/15/28 | | 969 | 1,104,660 |
| 5.95%, 2/01/37 | | 674 | 705,880 |
| Bombardier, Inc. (e): | | | |
| 8.75%, 12/01/21 | | 7,009 | 7,961,733 |
| 6.00%, 10/15/22 | | 1,580 | 1,603,700 |
| 6.13%, 1/15/23 | | 518 | 531,437 |
| 7.50%, 3/15/25 | | 4,763 | 5,069,618 |
| EnPro Industries, Inc., 5.88%, 9/15/22 | | 130 | 135,525 |
| KLX, Inc., 5.88%, 12/01/22 (e) | | 5,434 | 5,698,907 |
| Koppers, Inc., 6.00%, 2/15/25 (e) | | 1,190 | 1,261,400 |
| Kratos Defense & Security Solutions, Inc., 7.00%, 5/15/19 | | 621 | 630,315 |
| Meccanica Holdings USA, Inc., 6.25%, 1/15/40 (e) | | 100 | 112,500 |
| TransDigm, Inc.: | | | |
| 5.50%, 10/15/20 | | 1,563 | 1,586,914 |
| 6.00%, 7/15/22 | | 5,866 | 6,071,310 |
| 6.50%, 7/15/24 | | 3,382 | 3,513,053 |
| 6.50%, 5/15/25 | | 1,619 | 1,667,570 |
| 6.38%, 6/15/26 | | 341 | 350,804 |
| | | | 46,673,211 |
| Air Freight & Logistics 0.5% | | | |
| Air Medical Merger Sub Corp., 6.38%, 5/15/23 (e) | | 944 | 889,720 |
| XPO Logistics, Inc.: | | | |
| 5.75%, 6/15/21 | EUR | 383 | 474,077 |
| 6.50%, 6/15/22 (e) | USD | 5,733 | 6,031,689 |
| 6.13%, 9/01/23 (e) | | 147 | 153,431 |
| | | | 7,548,917 |
| Airlines 0.4% | | | |
| US Airways Pass-Through Trust, Series 2013-1, Class B, 5.38%, 5/15/23 | | 2,947 | 3,123,766 |
| Virgin Australia Trust, Series 2013-1, Class C, 7.13%, 10/23/18 (e) | | 2,707 | 2,776,009 |
| | | | 5,899,775 |
| Auto Components 1.6% | | | |
| Adient Global Holdings Ltd., 3.50%, 8/15/24 | EUR | 336 | 410,451 |
| Allison Transmission, Inc., 5.00%, 10/01/24 (e) | USD | 827 | 851,810 |
| Corporate Bonds | | | |
| Auto Components (continued) | | | |
| CNH Industrial Finance Europe SA, 1.75%, 9/12/25 (g) | EUR | 300 | \$ 354,450 |
| Faurecia, 3.63%, 6/15/23 | | 300 | 376,593 |

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| | | | |
|---|-----|-------|------------|
| Fiat Chrysler Automobiles NV, 3.75%, 3/29/24 | | 100 | 129,185 |
| Fiat Chrysler Finance Europe, 4.75%, 7/15/22 | | 267 | 360,961 |
| FTE Verwaltungs GmbH, 9.00%, 7/15/20 | | 100 | 123,597 |
| Gestamp Funding Luxembourg SA, 3.50%, 5/15/23 | | 100 | 124,527 |
| Goodyear Tire & Rubber Co., 5.00%, 5/31/26 | USD | 471 | 491,606 |
| Grupo-Antolin Irausa SA, 3.25%, 4/30/24 | EUR | 316 | 385,587 |
| HP Pelzer Holding GmbH, 4.13%, 4/01/24 | | 286 | 349,406 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 4.88%, 3/15/19 | USD | 8,471 | 8,555,710 |
| 6.25%, 2/01/22 | | 1,620 | 1,670,625 |
| 6.75%, 2/01/24 | | 1,528 | 1,608,679 |
| IHO Verwaltungs GmbH (h): (2.75% Cash or 3.50% PIK), 2.75%, 9/15/21 | EUR | 600 | 732,484 |
| (3.25% Cash or 4.00% PIK), 3.25%, 9/15/23 | | 475 | 584,433 |
| (3.75% Cash or 4.50% PIK), 3.75%, 9/15/26 | | 225 | 280,708 |
| (4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (e) | USD | 1,280 | 1,297,600 |
| (4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (e) | | 1,367 | 1,390,923 |
| Jaguar Land Rover Automotive PLC, 2.20%, 1/15/24 | EUR | 200 | 240,174 |
| Schaeffler Finance BV, 4.75%, 5/15/23 (e) | USD | 1,440 | 1,490,400 |
| Tesla, Inc., 5.30%, 8/15/25 (e) | | 2,376 | 2,343,211 |
| ZF North America Capital, Inc., 4.75%, 4/29/25 (e) | | 291 | 305,186 |
| | | | 24,458,306 |
| Banks 0.9% | | | |
| Allied Irish Banks PLC, (5 year EUR Swap + 3.950%), 4.13%, 11/26/25 (i) | EUR | 710 | 905,442 |
| Banco Espirito Santo SA (b)(j): 4.75%, 1/15/18 | | 1,900 | 681,384 |
| 4.00%, 1/21/19 | | 1,100 | 394,486 |
| Banco Popolare, 2.75%, 7/27/20 | | 800 | 993,710 |
| Banco Popolare di Milano Scarl, 4.25%, 1/30/19 | | 200 | 249,591 |
| Bank of Ireland, (5 year EUR Swap + 3.550%), 4.25%, 6/11/24 (i) | | 540 | 678,888 |
| Bankia SA (i): (5 year EUR Swap + 3.166%), 4.00%, 5/22/24 | | 800 | 991,026 |
| (5 year EUR Swap + 3.350%), 3.38%, 3/15/27 | | 200 | 248,031 |
| CaixaBank SA, (5 year EUR Swap + 3.350%), 3.50%, 2/15/27 (i) | | 400 | 505,228 |
| CIT Group, Inc.: 5.50%, 2/15/19 (e) | USD | 2,311 | 2,417,884 |
| 5.00%, 8/15/22 | | 278 | 300,907 |
| 5.00%, 8/01/23 | | 690 | 749,513 |
| 6.00%, 4/01/36 | | 2,800 | 2,842,000 |
| Deutsche Pfandbriefbank AG, 4.60%, 2/22/27 | EUR | 100 | 130,209 |
| Intesa Sanpaolo SpA, 6.63%, 9/13/23 | | 1,100 | 1,624,168 |
| | | | 13,712,467 |
| Beverages 0.1% | | | |
| ARD Finance SA, (6.63% Cash or 7.38% PIK), 6.63%, 9/15/23 (h) | | 200 | 253,928 |
| Horizon Parent Holdings Sarl, (8.25% Cash or 9.00% PIK), 8.25%, 2/15/22 (h) | | 350 | 444,666 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

| | | Par (000) | Value |
|---|-----|--------------|------------|
| Corporate Bonds | | | |
| Beverages (continued) | | | |
| OI European Group BV, 3.13%, 11/15/24 | EUR | 175 | \$ 214,793 |
| | | | 913,387 |
| Biotechnology 0.0% | | | |
| Senvion Holding GmbH, 3.88%, 10/25/22 | | 301 | 369,255 |
| Building Materials 0.0% | | | |
| Titan Global Finance PLC, 3.50%, 6/17/21 | | 400 | 510,770 |
| Building Products 1.1% | | | |
| American Builders & Contractors Supply Co., Inc. (e): | | | |
| 5.63%, 4/15/21 | USD | 526 | 540,465 |
| 5.75%, 12/15/23 | | 982 | 1,032,328 |
| BMBG Bond Finance SCA, 3.00%, 6/15/21 | EUR | 225 | 275,552 |
| Building Materials Corp. of America (e): | | | |
| 5.38%, 11/15/24 | USD | 299 | 312,455 |
| 6.00%, 10/15/25 | | 2,308 | 2,481,100 |
| CPG Merger Sub LLC, 8.00%, 10/01/21 (e) | | 3,218 | 3,338,675 |
| Masonite International Corp., 5.63%, 3/15/23 (e) | | 2,950 | 3,075,375 |
| Maxeda DIY Holding BV, 6.13%, 7/15/22 | EUR | 100 | 122,941 |
| Ply Gem Industries, Inc., 6.50%, 2/01/22 | USD | 1,249 | 1,302,082 |
| Standard Industries, Inc., 5.50%, 2/15/23 (e) | | 1,708 | 1,799,805 |
| USG Corp. (e): | | | |
| 5.50%, 3/01/25 | | 904 | 960,500 |
| 4.88%, 6/01/27 | | 1,586 | 1,625,650 |
| | | | 16,866,928 |
| Capital Markets 1.1% | | | |
| Blackstone CQP Holdco LP (e): | | | |
| 6.50%, 3/20/21 | | 13,913 | 14,341,101 |
| 6.00%, 8/18/21 | | 2,265 | 2,262,345 |
| LPL Holdings, Inc., 5.75%, 9/15/25 (e) | | 323 | 338,342 |
| | | | 16,941,788 |
| Chemicals 3.4% | | | |
| Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 2/01/25 (e) | | 4,100 | 4,212,750 |
| Axalta Coating Systems Dutch Holding B BV, 3.75%, 1/15/25 | EUR | 225 | 282,096 |
| Axalta Coating Systems LLC, 4.88%, 8/15/24 (e) | USD | 1,451 | 1,483,648 |
| Blue Cube Spenco, Inc.: | | | |
| 9.75%, 10/15/23 | | 1,012 | 1,227,050 |
| 10.00%, 10/15/25 | | 1,319 | 1,625,667 |
| CF Industries, Inc.: | | | |
| 7.13%, 5/01/20 | | 860 | 948,150 |
| 5.15%, 3/15/34 | | 540 | 510,300 |
| 4.95%, 6/01/43 | | 1,231 | 1,067,893 |
| Chemours Co.: | | | |
| 6.13%, 5/15/23 | EUR | 100 | 127,954 |
| 6.63%, 5/15/23 | USD | 375 | 397,969 |
| 7.00%, 5/15/25 | | 1,387 | 1,529,168 |
| 5.38%, 5/15/27 | | 1,561 | 1,627,342 |
| Hexion, Inc., 10.38%, 2/01/22 (e) | | 1,360 | 1,326,000 |
| Huntsman International LLC: | | | |
| 4.88%, 11/15/20 | | 1,450 | 1,520,688 |
| 5.13%, 4/15/21 | EUR | 379 | 513,218 |
| 5.13%, 11/15/22 | USD | 844 | 892,530 |
| Ineos Finance PLC, 4.00%, 5/01/23 | EUR | 448 | 551,967 |
| INEOS Group Holdings SA, 5.38%, 8/01/24 | | 100 | 127,182 |
| Inovyn Finance PLC, 6.25%, 5/15/21 | | 160 | 198,567 |
| Momentive Performance Materials, Inc., 3.88%, 10/24/21 | USD | 6,758 | 6,774,895 |
| NOVA Chemicals Corp. (e): | | | |
| 4.88%, 6/01/24 | | 1,815 | 1,815,000 |
| 5.25%, 6/01/27 | | 2,351 | 2,345,122 |

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| | | Par (000) | Value |
|---|-----|--------------|--------------|
| Corporate Bonds | | | |
| Chemicals (continued) | | | |
| Platform Specialty Products Corp. (e): | | | |
| 10.38%, 5/01/21 | USD | 1,818 | \$ 1,992,982 |
| 6.50%, 2/01/22 | | 9,736 | 10,101,100 |
| PQ Corp., 6.75%, 11/15/22 (e) | | 2,337 | 2,529,802 |
| PSPC Escrow Corp., 6.00%, 2/01/23 | EUR | 394 | 492,489 |
| Tronox Finance LLC: | | | |
| 6.38%, 8/15/20 | USD | 1,587 | 1,612,789 |
| 7.50%, 3/15/22 (e) | | 481 | 503,848 |
| Venator Finance Sarl/Venator Materials LLC, 5.75%, 7/15/25 (e) | | 764 | 783,100 |
| Versum Materials, Inc., 5.50%, 9/30/24 (e) | | 834 | 877,785 |
| WR Grace & Co-Conn, 5.13%, 10/01/21 (e) | | 1,817 | 1,975,987 |
| | | | 51,975,038 |
| Commercial Services & Supplies 2.0% | | | |
| ADT Corp.: | | | |
| 3.50%, 7/15/22 | | 1,271 | 1,266,933 |
| 4.13%, 6/15/23 | | 1,781 | 1,803,262 |
| 4.88%, 7/15/32 (e) | | 4,049 | 3,750,386 |
| Advanced Disposal Services, Inc., 5.63%, 11/15/24 (e) | | 1,563 | 1,625,520 |
| Bilbao Luxembourg SA. (10.50% Cash or 11.25% PIK), 10.50%, 12/01/18 (h) | EUR | 428 | 512,772 |
| Booz Allen Hamilton, Inc., 5.13%, 5/01/25 (e) | USD | 2,772 | 2,774,495 |
| Catalent Pharma Solutions, Inc., 4.75%, 12/15/24 | EUR | 100 | 127,465 |
| CD&R Waterworks Merger Sub LLC, 6.13%, 8/15/25 (e) | USD | 1,075 | 1,096,500 |
| Covanta Holding Corp., 5.88%, 7/01/25 | | 924 | 917,070 |
| Exela Intermediate LLC/Exela Finance, Inc., 10.00%, 7/15/23 (e) | | 1,132 | 1,109,360 |
| Harland Clarke Holdings Corp., 8.38%, 8/15/22 (e) | | 1,870 | 1,998,562 |
| Iron Mountain Europe PLC, 6.13%, 9/15/22 | GBP | 100 | 135,191 |
| KAR Auction Services, Inc., 5.13%, 6/01/25 (e) | USD | 4,224 | 4,368,461 |
| La Financiere Atalian SAS, 4.00%, 5/15/24 | EUR | 415 | 515,034 |
| Mobile Mini, Inc., 5.88%, 7/01/24 | USD | 3,503 | 3,625,605 |
| Paprec Holding SA, 5.25%, 4/01/22 | EUR | 271 | 337,130 |
| Park Aerospace Holdings Ltd., 5.25%, 8/15/22 (e) | USD | 1,631 | 1,700,317 |
| Ritchie Bros Auctioneers, Inc., 5.38%, 1/15/25 (e) | | 1,289 | 1,340,560 |
| Silk Bidco AS, 7.50%, 2/01/22 | EUR | 247 | 310,214 |
| United Rentals North America, Inc.: | | | |
| 7.63%, 4/15/22 | USD | 404 | 421,372 |
| 5.75%, 11/15/24 | | 1,354 | 1,449,186 |
| 5.50%, 5/15/27 | | 200 | 212,000 |
| Verisure Holding AB, 6.00%, 11/01/22 | EUR | 167 | 214,677 |
| | | | 31,612,072 |
| Communications Equipment 1.8% | | | |
| CommScope Technologies Finance LLC, 6.00%, 6/15/25 (e) | USD | 147 | 156,188 |
| CommScope Technologies LLC, 5.00%, 3/15/27 (e) | | 2,797 | 2,787,350 |
| CommScope, Inc. (e): | | | |
| 5.00%, 6/15/21 | | 2,278 | 2,337,798 |
| 5.50%, 6/15/24 | | 1,804 | 1,880,670 |
| Nokia OYJ: | | | |
| 3.38%, 6/12/22 | | 714 | 721,140 |
| 4.38%, 6/12/27 | | 1,003 | 1,030,272 |
| 6.63%, 5/15/39 | | 3,513 | 4,039,950 |
| Telefonaktiebolaget LM Ericsson, Series 7Y, 1.88%, 3/01/24 | EUR | 200 | 233,948 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

| | | Par (000) | Value |
|--|-----|--------------|--------------|
| Corporate Bonds | | | |
| Communications Equipment (continued) | | | |
| Zayo Group LLC/Zayo Capital, Inc.: | | | |
| 6.00%, 4/01/23 | USD | 4,752 | \$ 5,029,754 |
| 6.38%, 5/15/25 | | 3,973 | 4,269,743 |
| 5.75%, 1/15/27 (e) | | 4,358 | 4,624,840 |
| | | | 27,111,653 |
| Construction & Engineering 1.2% | | | |
| AECOM, 5.13%, 3/15/27 | | 625 | 635,938 |
| BlueLine Rental Finance Corp., 9.25%, 3/15/24 (e) | | 8,326 | 9,091,159 |
| Brand Energy & Infrastructure Services, Inc., 8.50%, 7/15/25 (e) | | 4,448 | 4,792,720 |
| Engility Corp., 8.88%, 9/01/24 | | 1,728 | 1,885,680 |
| SPIE SA, 3.13%, 3/22/24 | EUR | 300 | 371,599 |
| Tutor Perini Corp., 6.88%, 5/01/25 (e) | USD | 937 | 1,007,275 |
| Weekley Homes LLC/Weekley Finance Corp., 6.63%, 8/15/25 (e) | | 804 | 779,880 |
| | | | 18,564,251 |
| Construction Materials 0.9% | | | |
| American Tire Distributors, Inc., 10.25%, 3/01/22 (e) | | 1,953 | 2,016,473 |
| Autodis SA: (3 mo. EURIBOR + 4.375%), 4.38%, 5/01/22 (d) | EUR | 100 | 120,684 |
| 4.38%, 5/01/22 | | 150 | 184,603 |
| Beacon Roofing Supply, Inc., 6.38%, 10/01/23 | USD | 366 | 387,960 |
| H&E Equipment Services, Inc., 5.63%, 9/01/25 (e) | | 512 | 528,640 |
| HD Supply, Inc., 5.75%, 4/15/24 (e) | | 5,518 | 5,918,055 |
| LKQ Italia Bondco SpA, 3.88%, 4/01/24 | EUR | 200 | 260,113 |
| New Enterprise Stone & Lime Co., Inc., 10.13%, 4/01/22 (e) | USD | 1,106 | 1,194,480 |
| PulteGroup, Inc., 5.50%, 3/01/26 | | 1,503 | 1,615,725 |
| Rexel SA: 3.50%, 6/15/23 | EUR | 461 | 578,021 |
| 2.63%, 6/15/24 | | 250 | 302,100 |
| | | | 13,106,854 |
| Consumer Discretionary 0.2% | | | |
| AA Bond Co., Ltd., 2.75%, 7/31/43 | GBP | 175 | 229,309 |
| Arch Merger Sub, Inc., 8.50%, 9/15/25 (e) | USD | 1,685 | 1,632,344 |
| Nielsen Co. Luxembourg SARL, 5.00%, 2/01/25 (e) | | 1,178 | 1,216,285 |
| ServiceMaster Co. LLC, 5.13%, 11/15/24 (e) | | 606 | 622,665 |
| | | | 3,700,603 |
| Consumer Finance 2.5% | | | |
| Alliance Data Systems Corp. (e): | | | |
| 5.25%, 12/01/17 | | 150 | 150,938 |
| 5.88%, 11/01/21 | | 3,207 | 3,295,192 |
| 5.38%, 8/01/22 | | 2,283 | 2,334,367 |
| Ally Financial, Inc.: | | | |
| 5.13%, 9/30/24 | | 1,230 | 1,325,325 |
| 4.63%, 3/30/25 | | 904 | 942,420 |
| 8.00%, 11/01/31 | | 12,769 | 16,440,087 |
| CDK Global, Inc., 4.88%, 6/01/27 (e) | | 2,140 | 2,172,100 |
| IHS Markit Ltd., 4.75%, 2/15/25 (e) | | 1,125 | 1,198,125 |
| Navient Corp.: | | | |
| 6.63%, 7/26/21 | | 2,431 | 2,592,054 |
| 6.50%, 6/15/22 | | 370 | 390,813 |
| 5.50%, 1/25/23 | | 932 | 941,320 |
| 7.25%, 9/25/23 | | 1,100 | 1,193,060 |
| 6.13%, 3/25/24 | | 642 | 654,840 |

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| | | | |
|---|-----|--------------|--------------|
| 5.88%, 10/25/24 | | 723 | 730,592 |
| 6.75%, 6/25/25 | | 730 | 751,900 |
| 5.63%, 8/01/33 | | 1,821 | 1,525,087 |
| | | Par | |
| | | (000) | Value |
| Corporate Bonds | | | |
| Consumer Finance (continued) | | | |
| OneMain Financial Holdings LLC (e): | | | |
| 6.75%, 12/15/19 | USD | 1,661 | \$ 1,733,669 |
| 7.25%, 12/15/21 | | 436 | 457,255 |
| Springleaf Finance Corp., 6.13%, 5/15/22 | | 490 | 513,275 |
| | | | 39,342,419 |
| Containers & Packaging 3.8% | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: | | | |
| 6.00%, 6/30/21 (e) | | 3,968 | 4,074,144 |
| 4.25%, 9/15/22 (e) | | 627 | 642,675 |
| 4.13%, 5/15/23 | EUR | 275 | 348,483 |
| 4.63%, 5/15/23 (e) | USD | 1,738 | 1,785,795 |
| 2.75%, 3/15/24 | EUR | 675 | 823,643 |
| 6.75%, 5/15/24 | | 450 | 599,987 |
| 7.25%, 5/15/24 (e) | USD | 9,905 | 10,926,205 |
| 6.00%, 2/15/25 (e) | | 6,546 | 6,971,490 |
| 4.75%, 7/15/27 (e) | GBP | 427 | 558,399 |
| 4.75%, 7/15/27 | | 362 | 473,397 |
| Ball Corp.: | | | |
| 5.00%, 3/15/22 | USD | 710 | 759,700 |
| 4.00%, 11/15/23 | | 1,374 | 1,394,610 |
| 4.38%, 12/15/23 | EUR | 100 | 136,009 |
| BWAY Holding Co., 5.50%, 4/15/24 (e) | USD | 5,001 | 5,219,794 |
| Crown European Holdings SA: | | | |
| 4.00%, 7/15/22 | EUR | 200 | 266,518 |
| 3.38%, 5/15/25 | | 303 | 379,644 |
| Horizon Holdings I SASU, 7.25%, 8/01/23 | | | |
| | | 100 | 127,378 |
| JH-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (h) | | | |
| | | 300 | 390,904 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu: | | | |
| 5.75%, 10/15/20 | USD | 6,454 | 6,574,303 |
| (3 mo. LIBOR US + 3.500%), 4.80%, 7/15/21 (d)(e) | | 3,182 | 3,241,662 |
| 5.13%, 7/15/23 (e) | | 1,259 | 1,312,117 |
| 7.00%, 7/15/24 (e) | | 6,231 | 6,674,959 |
| Sappi Papier Holding GmbH, 4.00%, 4/01/23 | EUR | 150 | 188,521 |
| Sealed Air Corp.: | | | |
| 4.88%, 12/01/22 (e) | USD | 709 | 746,222 |
| 4.50%, 9/15/23 | EUR | 560 | 755,904 |
| 6.88%, 7/15/33 (e) | USD | 700 | 819,000 |
| Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (e) | | 1,901 | 1,962,782 |
| Silgan Holdings, Inc., 3.25%, 3/15/25 | EUR | 230 | 281,675 |
| Smurfit Kappa Acquisitions Unltd Co., 2.38%, 2/01/24 | | 100 | 123,269 |
| Verallia Packaging SASU, 5.13%, 8/01/22 | | 575 | 725,101 |
| | | | 59,284,290 |
| Diversified Consumer Services 1.6% | | | |
| APX Group, Inc.: | | | |
| 6.38%, 12/01/19 | USD | 216 | 220,828 |
| 8.75%, 12/01/20 | | 1,718 | 1,769,540 |
| 7.88%, 12/01/22 | | 1,874 | 2,033,290 |
| Ascend Learning LLC, 6.88%, 8/01/25 (e) | | 1,485 | 1,544,400 |
| Cognita Financing PLC, 7.75%, 8/15/21 | GBP | 225 | 301,858 |
| GW Honos Security Corp., 8.75%, 5/15/25 (e) | USD | 586 | 625,690 |
| Laureate Education, Inc., 8.25%, 5/01/25 (e) | | 591 | 642,712 |
| Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (e) | | 14,774 | 16,325,270 |
| Sotheby s, 5.25%, 10/01/22 (e) | | 1,036 | 1,063,195 |
| | | | 24,526,783 |

See Notes to Financial Statements.

Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

| | | Par (000) | Value |
|---|-----|--------------|------------|
| Corporate Bonds | | | |
| Diversified Financial Services 1.8% | | | |
| Aircastle Ltd.: | | | |
| 7.63%, 4/15/20 | USD | 128 | \$ 142,880 |
| 5.13%, 3/15/21 | | 643 | 681,580 |
| 5.50%, 2/15/22 | | 2,249 | 2,451,410 |
| Arrow Global Finance PLC: | | | |
| 5.13%, 9/15/24 | GBP | 125 | 167,828 |
| (3 mo. EURIBOR + 2.875%), 2.88%, 4/01/25 (d) | EUR | 254 | 303,036 |
| ASP AMC Merger Sub, Inc., 8.00%, 5/15/25 (e) | USD | 637 | 605,150 |
| Barclays PLC, 2.75%, 2/07/28 (f) | EUR | 125 | 147,969 |
| Cabot Financial Luxembourg SA: | | | |
| 6.50%, 4/01/21 | GBP | 100 | 133,231 |
| 7.50%, 10/01/23 | | 100 | 139,739 |
| CNH Industrial Finance Europe SA, 1.38%, 5/23/22 | EUR | 401 | 484,582 |
| DFC Finance Corp., (12.00 % Cash or 11.00% PIK), 12.00%, 6/16/20 (e)(h) | USD | 2,223 | 1,339,484 |
| FBM Finance, Inc., 8.25%, 8/15/21 (e) | | 2,660 | 2,839,550 |
| HRG Group, Inc., 7.88%, 7/15/19 | | 2,745 | 2,796,469 |
| Intrum Justitia AB: | | | |
| (3 mo. EURIBOR + 2.625%), 2.63%, 7/15/22 (d) | EUR | 208 | 251,330 |
| 2.75%, 7/15/22 | | 229 | 275,316 |
| Jefferies Finance LLC/JFIN Co-Issuer Corp. (e): | | | |
| 7.38%, 4/01/20 | USD | 2,695 | 2,775,850 |
| 6.88%, 4/15/22 | | 2,552 | 2,552,000 |
| Lehman Brother Holding Escrow, 1.00%, 9/22/18 (b)(j) | | 430 | 25,800 |
| Lehman Brothers Holdings, Inc. (b)(j): | | | |
| 5.38%, 10/17/17 | EUR | 350 | 30,208 |
| 4.75%, 1/16/18 | | 1,890 | 163,121 |
| 1.00%, 2/05/18 | | 3,950 | 340,915 |
| 1.00%, 12/31/49 | USD | 1,535 | 92,100 |
| LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 8/15/24 (h) | EUR | 604 | 725,968 |
| Lincoln Finance Ltd., 6.88%, 4/15/21 | | 100 | 126,926 |
| Mercury Bondco PLC (h): | | | |
| (7.13% Cash or 7.88% PIK), 7.13%, 5/30/21 | | 525 | 650,236 |
| (8.25% Cash or 9.00% PIK), 8.25%, 5/30/21 | | 564 | 704,706 |
| Pershing Square Holdings Ltd., | | | |
| 5.50%, 7/15/22 (e) | USD | 2,100 | 2,224,215 |
| ProGroup AG: | | | |
| 5.13%, 5/01/22 | EUR | 206 | 258,220 |
| (3 mo. EURIBOR + 2.500%), 2.50%, 3/31/24 (d) | | 112 | 134,164 |
| Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 6/01/25 (e) | USD | 1,383 | 1,414,117 |
| UniCredit SpA: | | | |
| 6.95%, 10/31/22 | EUR | 375 | 542,141 |
| (5 year EUR Swap + 4.100%), 5.75%, 10/28/25 (i) | | 700 | 924,604 |
| (5 year EUR Swap + 4.316%), 4.38%, 1/03/27 (i) | | 675 | 862,550 |
| WMG Acquisition Corp., 4.13%, 11/01/24 | | 250 | 314,874 |
| | | | 27,622,269 |