

BLACKROCK CORPORATE HIGH YIELD FUND, INC.

Form N-Q

July 24, 2017

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-21318

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 08/31/2017

Date of reporting period: 05/31/2017

Item 1 Schedule of Investments

Consolidated Schedule of Investments May 31, 2017
(Unaudited)

BlackRock Corporate High Yield Fund, Inc. (HYT)

(Percentages shown are based on Net Assets)

	Shares	Value
Common Stocks		
Capital Markets 0.0%		
Uranium Participation Corp. (a)	65,107	\$ 181,221
Chemicals 0.1%		
Advanced Emissions Solutions, Inc. (a)	168,580	1,581,280
Consumer Finance 0.0%		
Ally Financial, Inc.	2	37
Diversified Financial Services 0.2%		
Concrete Investments II S.C.A. (b)	4,997	
Kcad Holdings I Ltd. (a)(b)	2,223,465,984	3,046,148
		3,046,148
Diversified Telecommunication Services 0.1%		
Broadview Networks Holdings, Inc. (a)	137,799	892,937
Energy Equipment & Services 0.1%		
Laricina Energy Ltd. (a)(b)(c)	211,764	2
Osum Oil Sands Corp. (a)(b)(c)	400,000	840,952
		840,954
Media 0.0%		
Emmis Communications Corp., Class A (a)	7,210	23,505
Metals & Mining 0.1%		
Peninsula Energy Ltd. (a)	2,051,920	541,261
Teck Resources Ltd., Class B	35,860	640,460
		1,181,721
Oil, Gas & Consumable Fuels 0.5%		
Gener8 Maritime Corp.	965,338	5,116,292
Halcon Resources Corp. (a)	350,000	2,128,000
		7,244,292
Real Estate Management & Development 0.0%		
Aroundtown Property Holdings PLC	88,854	460,143
Semiconductors & Semiconductor Equipment 0.0%		
SunPower Corp. (a)	1,025	8,067
Wireless Telecommunication Services 0.2%		
T-Mobile U.S., Inc. (a)	59,550	4,014,861
Total Common Stocks - 1.3%		19,475,166
	Par	
	(000)	
Asset-Backed Securities		
Asset-Backed Securities 4.0%		
Accunia European CLO I BV, Series 1X, Class E, 7.00%, 7/15/29 (d)	EUR 1,400	1,590,501
	Par	
	(000)	Value
Asset-Backed Securities		
Asset-Backed Securities (continued)		
Allegro CLO II Ltd., Series 2014-1A, Class CR, 5.01%, 1/21/27 (b)(d)(e)	USD 1,000	\$ 1,000,100
ALM Loan Funding (d)(e): Series 2013-7R2A, Class BR, 3.91%, 10/15/27	500	503,977
Series 2013-8A, Class CR, 5.11%, 10/15/28	1,400	1,407,879

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ALM VII R Ltd., Series 2013-7RA, Class BR, 3.86%, 10/15/28 (d)(e)	500	505,539
ALM XII Ltd., Series 2015-12A (d)(e): Class C1, 4.91%, 4/16/27	1,500	1,502,709
Class D, 6.66%, 4/16/27	250	249,066
ALM XIV Ltd., Series 2014-14A, Class C, 4.62%, 7/28/26 (d)(e)	500	500,549
AMMC CLO 18 Ltd., Series 2016-18A, Class D, 6.20%, 5/26/28 (d)(e)	500	508,322
AMMC CLO 19 Ltd., Series 2016-19A, Class C, 3.96%, 10/15/28 (d)(e)	413	415,754
AMMC CLO IX Ltd., Series 2011-9A (d)(e): Class DR, 6.81%, 1/15/22	1,000	1,001,092
Class ER, 8.81%, 1/15/22	1,000	1,001,967
Anchorage Capital CLO 3 Ltd., Series 2014-3A, Class C, 4.67%, 4/28/26 (d)(e)	500	499,898
Anchorage Capital CLO 8 Ltd., Series 2016-8A, Class D, 5.37%, 7/28/28 (d)(e)	1,000	1,007,886
Anchorage Capital CLO Ltd. (d)(e): Series 2012-1A, Class DR, 8.41%, 1/13/27	600	605,445
Series 2014-4A, Class CR, 4.57%, 7/28/26 (b)	1,000	1,000,000
Apidos CLO XIX, Series 2014-19A, Class CR, 3.36%, 10/17/26 (d)(e)	500	500,781
Apidos CLO XVIII, Series 2014-18A, Class CR, 4.40%, 7/22/26 (d)(e)	550	550,280
Apidos CLO XX, Series 2015-20A, Class BR, 2.96%, 1/16/27 (d)(e)	250	250,151
Apidos CLO XXIII, Series 2015-23A, Class D2, 7.11%, 1/14/27 (d)(e)	750	758,432
Ares XXVIII CLO Ltd., Series 2013-3A, Class DR, 4.41%, 10/17/24 (d)(e)	350	351,056
Ares XXXII CLO Ltd., Series 2014-32A, Class CR, 4.63%, 11/15/25 (d)(e)	750	750,083

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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)		
Ares XXXIII CLO Ltd., Series 2015-1A, Class CR, 5.30%, 12/05/25 (d)(e)	USD 1,000	\$ 1,014,731
Ares XXXIX CLO Ltd., Series 2016-39A, Class E, 8.41%, 7/18/28 (d)(e)	1,000	1,021,637
Ares XXXVII CLO Ltd., Series 2015-4A (d)(e):		
Class C, 5.41%, 10/15/26	1,000	1,004,460
Class D1, 7.96%, 10/15/26	500	502,097
Aurium CLO II DAC, Series 2X, Class E, 5.95%, 7/13/29 (d)	EUR 2,024	2,292,355
Ballyrock CLO Ltd., Series 2016-1A, Class C, 3.86%, 10/15/28 (d)(e)	USD 1,000	1,003,918
Betony CLO Ltd., Series 2015-1A, Class CR, 4.01%, 4/15/27 (d)(e)	250	250,292
BlueMountain CLO Ltd., Series 2012-2A, Class CR, 3.77%, 11/20/28 (d)(e)	500	503,052
Cairn CLO VII BV, Series 2016-7X, Class E, 6.35%, 1/31/30 (d)	EUR 900	1,018,909
Carlyle Global Market Strategies CLO Ltd. (d)(e):		
Series 2012-4A, Class DR, 5.26%, 1/20/29	USD 500	506,219
Series 2013-3A, Class B, 3.81%, 7/15/25	500	500,235
Series 2014-1A, Class CR, 3.91%, 4/17/25	500	501,860
Series 2015-3A, Class D, 6.87%, 7/28/28	500	498,737
Series 2016-3A, Class D, 8.16%, 10/20/29	500	507,294
Cedar Funding Ltd., Series 2014-3A, Class D, 4.72%, 5/20/26 (d)(e)	535	530,544
CIFC Funding Ltd. (d)(e):		
Series 2014-2A, Class A3LR, 3.44%, 5/24/26 (b)	500	500,015
Series 2014-3A, Class C1, 3.95%, 7/22/26	1,250	1,250,474
Series 2017-1A, Class D, 4.38%, 4/23/29	500	498,835
CIFC Funding III Ltd., Series 2015-3A, Class E, 7.21%, 10/19/27 (d)(e)	750	751,189
CIFC Funding V Ltd. (d)(e):		
Series 2014-5A, Class CR, 3.86%, 1/17/27	750	753,526
Series 2015-5A, Class D, 7.46%, 10/25/27	500	497,755
	Par	
	(000)	Value
Asset-Backed Securities		
Asset-Backed Securities (continued)		
Dryden Senior Loan Fund (d)(e):		
Series 2014-31A, Class DR, 4.51%, 4/18/26	USD 500	\$ 502,766
Series 2014-36A, Class CR, 3.96%, 1/15/28 (b)	250	251,750
Dryden XXXVI Senior Loan Fund, Series 2014-36A, Class DR, 5.40%, 1/15/28 (b)(d)(e)	1,500	1,515,000
HPS Loan Management Ltd., Series 9A-2016, Class D2, 7.61%, 7/19/27 (d)(e)	800	804,061
LCM XV LP, Series 15A, Class CR, 3.59%, 7/20/30 (d)(e)	500	500,000
Madison Park Funding XIV Ltd., Series 2014-14A, Class DR, 4.41%, 7/20/26 (d)(e)	500	500,004
Madison Park Funding XV Ltd., Series 2014-15A, Class CR, 4.62%, 1/27/26 (d)(e)	500	500,593
Mill Creek II CLO Ltd., Series 2016-1A, Class E, 8.91%, 4/20/28 (d)(e)	500	501,622
MP CLO VI Ltd., Series 2014-2A, Class DR, 4.66%, 1/15/27 (d)(e)	1,000	991,070
Neuberger Berman CLO XIII Ltd., Series 2012-13A, Class C, 4.00%, 1/23/24 (d)(e)	1,000	1,001,266
Neuberger Berman CLO XVII Ltd., Series 2014-17A, Class DR, 4.78%, 4/22/29 (d)(e)	500	499,869
Neuberger Berman CLO XVIII Ltd.,		
Series 2014-18A (d)(e):		
Class BR, 3.73%, 11/14/27	500	501,798
Class CR, 5.43%, 11/14/27	1,500	1,512,094
Neuberger Berman CLO XX Ltd., Series 2015-20A, Class E, 7.61%, 1/15/28 (d)(e)	500	500,562
Neuberger Berman CLO XXIII Ltd., Series 2016-23A, Class E, 7.74%, 10/17/27 (d)(e)	500	500,351
OCP CLO, Series 2014-7A, Class A1A, 2.76%, 10/20/26 (d)(e)	500	501,437
Octagon Investment Partners XVII Ltd., Series 2013-1A, Class A2R,		
2.84%, 10/25/25 (b)(d)(e)	1,500	1,501,050
Octagon Investment Partners XX Ltd., Series 2014-1A, Class D1R, 1.00%, 11/25/25 (e)(f)	1,000	1,000,000
Octagon Investment Partners XXII Ltd.,		
Series 2014-1A (d)(e):		
Class C1, 4.40%, 11/25/25	1,000	999,996
Class D1, 5.05%, 11/25/25	1,000	1,000,098

Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

	Par	Value
	(000)	
Asset-Backed Securities		
Asset-Backed Securities (continued)		
Octagon Investment Partners XXVI Ltd., Series 2016-1A, Class D, 6.11%, 4/15/27 (d)(e)	USD 500	\$ 507,388
Octagon Investment Partners XXVII Ltd., Series 2016-1A, Class E, 8.26%, 7/15/27 (d)(e)	1,000	1,016,678
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (e)	200	200,269
OZLM IX Ltd., Series 2014-9A Class CR, 4.71%, 1/20/27 (d)(e)	1,000	1,001,208
Race Point VII CLO Ltd., Series 2012-7A, Class CR, 3.83%, 11/08/24 (d)(e)	2,000	2,001,342
Race Point IX CLO Ltd., Series 2015-9A, Class A1, 2.67%, 4/15/27 (d)(e)	500	500,686
Sound Point CLO IV Ltd., Series 2013-3A, Class CR, 3.41%, 1/21/26 (b)(d)(e)	500	500,000
Symphony CLO Ltd., Series 2016-17A, Class D, 5.96%, 4/15/28 (d)(e)	250	253,937
Symphony CLO XI Ltd., Series 2013-11A, Class B1, 3.36%, 1/17/25 (d)(e)	500	501,797
Symphony CLO XII Ltd., Series 2013-12A, Class DR, 4.41%, 10/15/25 (d)(e)	1,000	1,000,228
Venture XIII CLO Ltd., Series 2013-13A, Class D, 4.66%, 6/10/25 (d)(e)	1,000	1,003,285
Venture XVII CLO Ltd., Series 2014-17A, Class B1, 3.26%, 7/15/26 (d)(e)	500	501,133
Venture XXVI CLO Ltd., Series 2017-26A, Class D, 5.29%, 1/20/29 (b)(d)(e)	750	755,625
Voya CLO Ltd. (d)(e):		
Series 2014-4A, Class C, 5.16%, 10/14/26	1,750	1,756,262
Series 2016-3A, Class C, 5.01%, 10/18/27	1,000	1,003,955
Series 2016-3A, Class D, 8.01%, 10/18/27	500	507,997
Westcott Park CLO Ltd., Series 2016-1A (d)(e):		
Class D, 5.51%, 7/20/28	500	506,930
Class E, 8.36%, 7/20/28	500	510,029
Total Asset-Backed Securities - 4.0%		61,983,737
	Par	
	(000)	Value
Corporate Bonds		
Aerospace & Defense 2.3%		
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)	USD 4,994	\$ 5,056,425
Bombardier, Inc. (e):		
8.75%, 12/01/21	5,699	6,340,137
6.00%, 10/15/22	2,189	2,190,379
6.13%, 1/15/23	518	519,619
7.50%, 3/15/25	3,753	3,882,403
KLX, Inc., 5.88%, 12/01/22 (e)	4,084	4,308,947
Koppers, Inc., 6.00%, 2/15/25 (e)	1,190	1,249,500
Kratos Defense & Security Solutions, Inc., 7.00%, 5/15/19	621	634,973
Meccanica Holdings USA, Inc., 6.25%, 1/15/40 (e)	100	110,500
TransDigm, Inc.:		
5.50%, 10/15/20	1,563	1,601,575
6.00%, 7/15/22	4,352	4,509,216
6.50%, 7/15/24	4,075	4,238,000
6.50%, 5/15/25 (e)	1,169	1,209,915
6.38%, 6/15/26	341	349,525
		36,201,114
Air Freight & Logistics 0.5%		
Air Medical Merger Sub Corp., 6.38%, 5/15/23 (e)	944	901,520
XPO Logistics, Inc.:		
5.75%, 6/15/21	EUR 383	453,420
6.50%, 6/15/22 (e)	USD 4,805	5,101,468
6.13%, 9/01/23 (e)	1,317	1,389,435
		7,845,843
Airlines 1.0%		
Norwegian Air Shuttle ASA Pass-Through Trust, Series 2016-1, Class B, 7.50%, 5/10/25 (e)	1,557	1,659,162

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US Airways Pass-Through Trust:		
Series 2012-2, Class C, 5.45%, 6/03/18	5,720	5,848,700
Series 2013-1, Class B, 5.38%, 5/15/21	4,412	4,599,538
Virgin Australia Trust, Series 2013-1, Class C, 7.13%, 10/23/18 (e)	3,201	3,265,148
		15,372,548
Auto Components 1.3%		
Adient Global Holdings Ltd., 3.50%, 8/15/24	EUR 250	289,487
Allison Transmission, Inc., 5.00%, 10/01/24 (e)	USD 827	843,540
Aston Martin Capital Holdings Ltd., 5.75%, 4/15/22	GBP 164	224,248
Faurecia, 3.63%, 6/15/23	EUR 300	356,580

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Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

	Par	Value
	(000)	
Corporate Bonds		
Auto Components (continued)		
Federal-Mogul Holdings LLC, 4.88%, 4/15/24 (d)	EUR 230	\$ 259,171
Fiat Chrysler Finance Europe, 4.75%, 7/15/22	267	329,029
FTE Verwaltungs GmbH, 9.00%, 7/15/20	100	117,473
Goodyear Tire & Rubber Co., 5.00%, 5/31/26	USD 471	485,422
Grupo-Antolin Irausa SA, 3.25%, 4/30/24	EUR 316	363,853
Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 4.88%, 3/15/19	USD 7,711	7,803,532
5.88%, 2/01/22	800	819,000
6.25%, 2/01/22	820	853,825
6.75%, 2/01/24	1,528	1,596,760
IHO Verwaltungs GmbH (g): (2.75% Cash or 3.50% PIK), 2.75%, 9/15/21	EUR 600	697,600
(3.25% Cash or 4.00% PIK), 3.25%, 9/15/23	475	560,991
(3.75% Cash or 4.50% PIK), 3.75%, 9/15/26	225	268,611
(4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (e)	USD 1,280	1,307,200
(4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (e)	1,367	1,396,049
Schaeffler Finance BV, 4.75%, 5/15/23 (e)	1,440	1,503,000
ZF North America Capital, Inc., 4.75%, 4/29/25 (e)	291	306,278
		20,381,649
Banks 1.0%		
Allied Irish Banks PLC, 4.13%, 11/26/25 (d)	EUR 820	984,518
Banco Espirito Santo SA (a)(h): 4.75%, 1/15/18	1,900	597,622
4.00%, 1/21/19	1,100	345,991
Banco Popolare, 2.75%, 7/27/20	800	929,190
Banco Popolare di Milano Scarl, 4.25%, 1/30/19	200	235,881
Bank of Ireland, 4.25%, 6/11/24 (d)	540	640,894
Bankia SA (d): 4.00%, 5/22/24	1,200	1,401,940
3.38%, 3/15/27	200	230,637
BPE Financiaciones SA, 2.00%, 2/03/20	200	210,969
BPER Banca, 5.13%, 5/31/27 (d)	300	340,803
CaixaBank SA, 3.50%, 2/15/27 (d)	400	470,590
CIT Group, Inc.: 5.50%, 2/15/19 (e)	2,311	2,438,105
	Par	
	(000)	Value
Corporate Bonds		
Banks (continued)		
CIT Group, Inc. (continued): 5.00%, 8/01/23	USD 560	\$ 604,100
6.00%, 4/01/36	2,800	2,912,000
Deutsche Pfandbriefbank AG, 4.60%, 2/22/27	EUR 100	124,154
Ibercaja Banco SA, 5.00%, 7/28/25 (d)	300	345,194
Intesa Sanpaolo SpA: 6.63%, 9/13/23	1,100	1,503,104
3.93%, 9/15/26	200	234,469
Unione di Banche Italiane SpA, 4.45%, 9/15/27 (d)	200	230,576
		14,780,737
Beverages 0.1%		
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 4.13%, 5/15/23	275	329,387
Horizon Holdings I SASU, 7.25%, 8/01/23	100	121,286
Horizon Parent Holdings Sarl, (8.25% Cash), 8.25%, 2/15/22 (g)	550	662,636
OI European Group BV, 3.13%, 11/15/24	175	201,049
Silgan Holdings, Inc., 3.25%, 3/15/25	230	264,494

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			1,578,852
Biotechnology 0.0%			
Senvion Holding GmbH, 3.88%, 10/25/22	301		342,527
Building Materials 0.1%			
Cemex Finance LLC, 4.63%, 6/15/24	400		483,085
Titan Global Finance PLC, 3.50%, 6/17/21	400		473,856
			956,941
Building Products 1.0%			
American Builders & Contractors Supply Co., Inc. (e):			
5.63%, 4/15/21	USD	526	541,123
5.75%, 12/15/23		982	1,040,920
BMBG Bond Finance SCA, 3.00%, 6/15/21	EUR	225	260,968
Building Materials Corp. of America (e):			
5.38%, 11/15/24	USD	299	314,324
6.00%, 10/15/25		2,308	2,492,640
CPG Merger Sub LLC, 8.00%, 10/01/21 (e)		2,715	2,837,175

Consolidated Schedule of Investments (continued)

BlackRock Corporate High Yield Fund, Inc. (HYT)

	Par	
	(000)	Value
Corporate Bonds		
Building Products (continued)		
Masonite International Corp., 5.63%, 3/15/23 (e)	USD 2,950	\$ 3,097,500
Ply Gem Industries, Inc., 6.50%, 2/01/22	1,249	1,305,205
Standard Industries, Inc. (e):		
5.13%, 2/15/21	284	296,070
5.50%, 2/15/23	1,278	1,346,692
USG Corp. (e):		
5.50%, 3/01/25	1,314	1,392,840
4.88%, 6/01/27	1,176	1,187,760
		16,113,217
Capital Markets 0.9%		
Blackstone CQP Holdco LP, 6.50%, 3/20/21 (e)	13,968	14,095,402
LPL Holdings, Inc., 5.75%, 9/15/25 (e)	323	333,498
		14,428,900
Chemicals 3.5%		
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 2/01/25 (e)	4,100	4,182,000
Axalta Coating Systems Dutch Holding B BV, 3.75%, 1/15/25	EUR 225	266,539
Axalta Coating Systems LLC, 4.88%, 8/15/24 (e)	USD 1,451	1,485,461
Blue Cube Spinco, Inc.:		
9.75%, 10/15/23	1,012	1,234,640
10.00%, 10/15/25	745	923,800
CF Industries, Inc.:		
7.13%, 5/01/20	860	950,300
5.15%, 3/15/34	540	499,500
4.95%, 6/01/43	1,231	1,086,358
Chemours Co.:		
6.63%, 5/15/23	375	400,271
7.00%, 5/15/25	1,387	1,536,103
5.38%, 5/15/27	1,431	1,488,240
Hexion, Inc., 10.38%, 2/01/22 (e)	1,360	1,377,000
Huntsman International LLC:		
4.88%, 11/15/20	1,450	1,537,000
5.13%, 4/15/21	EUR 379	482,251
5.13%, 11/15/22	USD 714	769,335
Ineos Finance PLC, 4.00%, 5/01/23	EUR 548	639,450
INEOS Group Holdings SA, 5.38%, 8/01/24	200	