

BLACKROCK NEW YORK MUNICIPAL BOND TRUST

Form N-Q

July 23, 2018

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: 811-21037

Name of Fund: BlackRock New York Municipal Bond Trust (BQH)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock New York Municipal Bond Trust, 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: 08/31/2018

Date of reporting period: 05/31/2018

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

BlackRock New York Municipal Bond Trust (BQH)

May 31, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Municipal Bonds 137.6% | | |
| New York 136.5% | | |
| Corporate 4.3% | | |
| Build NYC Resource Corp., Refunding RB, Pratt Paper, Inc. Project, AMT, 5.00%, 01/01/35 ^(a) | \$ 100 | \$ 107,826 |
| City of New York New York Industrial Development Agency, Refunding RB, Transportation Infrastructure Properties LLC, Series A, AMT, 5.00%, 07/01/28 | 690 | 738,714 |
| County of Essex New York Industrial Development Agency, RB, International Paper Co. Project, Series A, AMT, 6.63%, 09/01/32 | 100 | 101,198 |
| County of Onondaga New York Industrial Development Agency, RB, Bristol-Meyers Squibb Co. Project, AMT, 5.75%, 03/01/24 | 250 | 293,195 |
| New York Liberty Development Corp., Refunding RB, Goldman Sachs Headquarters, 5.25%, 10/01/35 | 210 | 263,380 |
| Niagara Area Development Corp., Refunding RB, Solid Waste Disposal Facility, Covanta Energy Project, Series A, AMT, 5.25%, 11/01/42 ^(a) | 375 | 375,247 |
| | | 1,879,560 |
| County/City/Special District/School District 32.1% | | |
| City of New York New York, GO, Refunding: | | |
| Series E, 5.50%, 08/01/25 | 150 | 173,930 |
| Series J, 5.00%, 08/01/32 | 500 | 567,255 |
| City of New York New York, GO: | | |
| Series A-1, 4.75%, 08/15/25 | 500 | 503,035 |
| Series D, 5.38%, 06/01/32 | 15 | 15,048 |
| Series G-1, 6.25%, 12/15/31 | 5 | 5,124 |
| Sub-Series D-1, Fiscal 2014, 5.00%, 08/01/31 | 245 | 274,966 |
| Sub-Series G-1, 6.25%, 12/15/18 ^(b) | 245 | 251,086 |
| Sub-Series G-1, 5.00%, 04/01/29 | 250 | 274,765 |
| Sub-Series I-1, 5.38%, 04/01/19 ^(b) | 115 | 118,560 |
| Sub-Series I-1, 5.38%, 04/01/36 | 20 | 20,567 |
| City of New York New York Convention Center Development Corp., RB, CAB, Sub Lien, Hotel Unit Fee, Series B (AGM), 0.00%, 11/15/55 ^(c) | 500 | 109,780 |
| City of New York New York Convention Center Development Corp., Refunding RB, Hotel Unit Fee Secured: | | |
| 5.00%, 11/15/40 | 1,110 | 1,254,788 |
| 5.00%, 11/15/45 | 670 | 755,016 |
| | <i>Par (000)</i> | <i>Value</i> |
| County/City/Special District/School District (continued) | | |
| City of New York New York Industrial Development Agency, RB, PILOT: | | |
| CAB, Yankee Stadium Project, Series A (AGC), 0.00%, 03/01/41 ^(c) | \$ 4,155 | \$ 1,710,863 |
| CAB, Yankee Stadium Project, Series A (AGC), 0.00%, 03/01/42 ^(c) | 500 | 196,170 |
| CAB, Yankee Stadium Project, Series A (AGC), 0.00%, 03/01/43 ^(c) | 2,000 | 748,880 |

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| | | |
|--|-------|-----------|
| CAB, Yankee Stadium Project, Series A (AGC), 0.00%, 03/01/45 ^(c) | 950 | 323,437 |
| (AMBAC), 5.00%, 01/01/39 | 325 | 329,088 |
| Queens Baseball Stadium (AGC), 6.38%, 01/01/39 | 100 | 102,522 |
| Queens Baseball Stadium (AMBAC), 5.00%, 01/01/46 | 175 | 177,364 |
| Yankee Stadium Project (NPFGC), 5.00%, 03/01/46 | 175 | 175,938 |
| County of Erie New York Fiscal Stability Authority, RB, Sales Tax and State Aid Secured Refunding Bonds, Series D: | | |
| 5.00%, 09/01/35 | 25 | 29,428 |
| 5.00%, 09/01/36 | 25 | 29,339 |
| 5.00%, 09/01/37 | 25 | 29,317 |
| 5.00%, 09/01/38 | 40 | 46,872 |
| 5.00%, 09/01/39 | 35 | 40,951 |
| County of Nassau New York, GO: | | |
| Series A, 5.00%, 01/15/31 | 250 | 289,343 |
| Refunding Series B, 5.00%, 04/01/32 | 190 | 219,583 |
| Hudson Yards Infrastructure Corp., Refunding RB, Series A: | | |
| 2nd Indenture, 5.00%, 02/15/45 | 125 | 142,876 |
| Fiscal 2017, 5.00%, 02/15/42 | 405 | 463,583 |
| 5.00%, 02/15/37 | 50 | 57,521 |
| New York Liberty Development Corp., Refunding RB: | | |
| 2nd Priority, Bank of America Tower at One Bryant Park Project, Class 2, 5.63%, 07/15/47 | 1,350 | 1,429,083 |
| 2nd Priority, Bank of America Tower at One Bryant Park Project, Class 3, 6.38%, 07/15/49 | 285 | 301,142 |

Schedule of Investments (unaudited) (continued)

BlackRock New York Municipal Bond Trust (BQH)

May 31, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|--|--------------|--------------|
| | <i>(000)</i> | |
| County/City/Special District/School District (continued) | | |
| New York Liberty Development Corp., Refunding RB (continued): | | |
| 3 World Trade Center Project, Class 2, 5.38%, 11/15/40 ^(a) | \$ 120 | \$ 131,939 |
| 4 World Trade Center Project, 5.00%, 11/15/31 | 750 | 816,472 |
| 7 World Trade Center Project, Class 1, 4.00%, 09/15/35 | 320 | 335,667 |
| 7 World Trade Center Project, Class 2, 5.00%, 09/15/43 | 500 | 539,925 |
| 7 World Trade Center Project, Class 3, 5.00%, 03/15/44 | 520 | 559,972 |
| World Trade Center Project, 5.75%, 11/15/51 | 340 | 377,584 |
| | | 13,928,779 |
| Education 34.3% | | |
| Amherst Development Corp., Refunding RB, University at Buffalo Foundation Faculty-Student Housing Corp., Series A (AGM), 4.63%, 10/01/20 ^(b) | 140 | 148,798 |
| Build NYC Resource Corp., RB, Inwood Academy For Leadership Charter School Project, Series A, 5.50%, 05/01/48 ^(a) | 150 | 155,559 |
| Build NYC Resource Corp., Refunding RB: City University New York-Queens College Student Residences, LLC Project, Series A, 5.00%, 06/01/38 | 250 | 278,540 |
| Ethical Culture Fieldston School Project, 5.00%, 06/01/32 | 450 | 503,073 |
| Manhattan College Project, 5.00%, 08/01/35 | 120 | 136,208 |
| Packer Collegiate Institute Project, 5.00%, 06/01/40 | 310 | 339,624 |
| City of New York New York Trust for Cultural Resources, RB, Juilliard School, Series A, 5.00%, 01/01/39 | 250 | 254,595 |
| City of New York New York Trust for Cultural Resources, Refunding RB, Series A: American Museum of Natural History, 5.00%, 07/01/37 | 110 | 123,692 |
| Carnegie Hall, 4.75%, 12/01/39 | 400 | 413,396 |
| | <i>Par</i> | <i>Value</i> |
| | <i>(000)</i> | |
| Security | | |
| Education (continued) | | |
| City of Troy New York Capital Resource Corp., Refunding RB, Rensselaer Polytechnic Institute Project: Series A, 5.13%, 09/01/40 | \$ 610 | \$ 639,359 |
| Series B, 4.00%, 08/01/35 | 110 | 113,738 |
| City of Yonkers New York Industrial Development Agency, RB, Sarah Lawrence College Project, Series A, 6.00%, 06/01/19 ^(b) | 250 | 260,350 |
| Counties of Buffalo & Erie New York Industrial Land Development Corp., Refunding RB, The Charter School for Applied Technologies Project, Series A, 5.00%, 06/01/35 | 55 | 59,668 |
| County of Cattaraugus New York, RB, St. Bonaventure University Project, 5.00%, 05/01/39 | 60 | 65,299 |
| County of Dutchess New York Local Development Corp., Refunding RB, Vassar College Project: 5.00%, 07/01/42 | 100 | 115,269 |
| 4.00%, 07/01/46 | 185 | 192,428 |

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| | | |
|---|-----|---------|
| County of Monroe New York Industrial Development Corp., RB, University of Rochester Project ^(b) : | | |
| 5.00%, 07/01/21 | 110 | 119,999 |
| 5.00%, 07/01/21 | 390 | 426,676 |
| Series A, 5.00%, 07/01/21 | 500 | 547,020 |
| County of Monroe New York Industrial Development Corp., Refunding RB: | | |
| Nazareth College of Rochester Project, 4.00%, 10/01/47 | 25 | 25,057 |
| University of Rochester Project, Series A, 5.00%, 07/01/23 ^(b) | 120 | 137,477 |
| County of Nassau New York Industrial Development Agency, Refunding RB, New York Institute of Technology Project, Series A, 4.75%, 03/01/20 ^(b) | 200 | 209,890 |
| County of Tompkins New York Development Corp., RB, Ithaca College Project (AGM), 5.50%, 01/01/21 ^(b) | 100 | 108,924 |
| Geneva Development Corp., Refunding RB, Hobart & William Smith Colleges, 5.25%, 09/01/44 | 160 | 178,733 |
| State of New York Dormitory Authority, RB: | | |
| Convent of the Sacred Heart (AGM), 5.75%, 11/01/40 | 300 | 328,683 |

Schedule of Investments (unaudited) (continued)

BlackRock New York Municipal Bond Trust (BQH)

May 31, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|--|--------------|--------------|
| | <i>(000)</i> | |
| Education (continued) | | |
| State of New York Dormitory Authority, RB (continued): | | |
| Education, Series B, 5.75%, 03/15/19(b) | \$ 300 | \$ 309,588 |
| New York University, Series 1 (AMBAC) (BHAC), 5.50%, 07/01/31 | 245 | 302,617 |
| New York University, Series B, 5.00%, 07/01/42 | 500 | 552,630 |
| State University Dormitory Facilities, Series A, 5.00%, 07/01/19 ^(b) | 150 | 155,265 |
| Teachers College, Series B, 5.00%, 07/01/42 | 750 | 814,012 |
| Touro College & University System, Series A, 5.25%, 01/01/34 | 250 | 276,485 |
| Touro College & University System, Series A, 5.50%, 01/01/39 | 500 | 556,020 |
| University of Rochester, Series A, 5.13%, 07/01/19 ^(b) | 185 | 191,739 |
| University of Rochester, Series A, 5.75%, 07/01/19 ^(b) | 150 | 156,459 |
| University of Rochester, Series A, 5.13%, 07/01/39 | 30 | 31,024 |
| University of Rochester, Series A, 5.75%, 07/01/39 | 25 | 26,057 |
| State of New York Dormitory Authority, Refunding RB: | | |
| Barnard College, Series A, 5.00%, 07/01/34 | 100 | 113,549 |
| Brooklyn Law School, 5.75%, 07/01/33 | 125 | 129,252 |
| Columbia University, Series B, 5.00%, 10/01/38 | 170 | 202,569 |
| Cornell University, Series A, 5.00%, 07/01/40 | 150 | 158,533 |
| Fordham University, 5.00%, 07/01/44 | 340 | 376,904 |
| Icahn School of Medicine at Mount Sinai, Series A, 5.00%, 07/01/35 | 345 | 382,419 |
| New York University, Series A, 5.00%, 07/01/37 | 445 | 492,206 |
| New York University, Series A, 5.00%, 07/01/42 | 1,750 | 1,934,205 |
| Skidmore College, Series A, 5.00%, 07/01/28 | 250 | 270,387 |
| State University Dormitory Facilities, Series A, 5.25%, 07/01/30 | 350 | 399,003 |
| | <i>Par</i> | <i>Value</i> |
| | <i>(000)</i> | |
| <i>Security</i> | | |
| Education (continued) | | |
| State of New York Dormitory Authority, Refunding RB (continued): | | |
| State University Dormitory Facilities, Series A, 5.25%, 07/01/32 | \$ 350 | \$ 398,464 |
| State University Dormitory Facilities, Series A, 5.00%, 07/01/46 | 190 | 217,552 |
| Teachers College, 5.50%, 03/01/19 ^(b) | 350 | 359,723 |
| Town of Hempstead New York Local Development Corp., Refunding RB: | | |
| Adelphi University Project, 5.00%, 10/01/34 | 105 | 117,204 |
| Hofstra University Project, 5.00%, 07/01/47 | 100 | 113,236 |
| | | 14,919,157 |
| Health 16.5% | | |
| Counties of Buffalo & Erie New York Industrial Land Development Corp., RB, Catholic Health System Obligation, 5.25%, 07/01/35 | | |
| | 500 | 553,745 |
| County of Dutchess New York Local Development Corp., Refunding RB, Health Quest System, Inc., Series A (AGM), 5.75%, 07/01/30 | | |
| | 350 | 380,877 |
| | 130 | 130,091 |

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|--|-------|-----------|
| County of Genesee New York Industrial Development Agency, Refunding RB, United Memorial Medical Center Project, 5.00%, 12/01/27 | | |
| County of Monroe New York Industrial Development Corp., RB, Rochester General Hospital Project: | | |
| 4.00%, 12/01/41 | 100 | 101,222 |
| 5.00%, 12/01/46 | 160 | 176,880 |
| Series A, 5.00%, 12/01/37 | 370 | 399,585 |
| County of Monroe New York Industrial Development Corp., Refunding RB, Unity Hospital of Rochester Project (FHA), 5.50%, 08/15/40 | 275 | 298,856 |
| County of Suffolk New York EDC, RB, Catholic Health Services, Series C, 5.00%, 07/01/32 | 80 | 87,984 |
| County of Westchester New York Healthcare Corp., Refunding RB, Senior Lien: Remarketing, Series A, 5.00%, 11/01/30 | 1,030 | 1,100,380 |
| Series B, 6.00%, 11/01/20 ^(b) | 175 | 191,765 |

Schedule of Investments (unaudited) (continued)

BlackRock New York Municipal Bond Trust (BQH)

May 31, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Health (continued) | | |
| County of Westchester New York Healthcare Corp., Refunding RB, Senior Lien (continued): Series B, 6.00%, 11/01/30 | \$ 25 | \$ 27,063 |
| County of Westchester New York Local Development Corp., Refunding RB, Kendal On Hudson Project, 5.00%, 01/01/34 | 500 | 538,670 |
| State of New York Dormitory Authority, RB: Mental Health Services (AGM), 5.00%, 08/15/18 ^(b) | 5 | 5,035 |
| Mental Health Services (AGM), 5.00%, 02/15/22 | 25 | 25,173 |
| New York State Association for Retarded Children, Inc., Series B (AMBAC), 6.00%, 07/01/19 ^(b) | 185 | 193,355 |
| New York University Hospitals Center, Series A, 5.75%, 07/01/20 ^(b) | 220 | 237,103 |
| North Shore-Long Island Jewish Obligated Group, Series A, 5.75%, 05/01/19 ^(b) | 500 | 518,350 |
| State of New York Dormitory Authority, Refunding RB: Memorial Sloan-Kettering Cancer Center, Series 1, 5.00%, 07/01/42 | 205 | 235,775 |
| Miriam Osborn Memorial Home Association, 5.00%, 07/01/29 | 290 | 298,074 |
| Mount Sinai Hospital, Series A, 5.00%, 07/01/26 | 315 | 333,579 |
| North Shore-Long Island Jewish Obligated Group, Series A, 5.00%, 05/01/21 ^(b) | 1,000 | 1,087,890 |
| North Shore-Long Island Jewish Obligated Group, Series E, 5.50%, 05/01/33 | 250 | 257,717 |
| | | 7,179,169 |
| Housing 5.6% | | |
| City of New York New York Housing Development Corp., RB, M/F Housing, Fund Grant Program, New York City Housing Authority Program, Series B1: 5.25%, 07/01/32 | 735 | 809,022 |
| 5.00%, 07/01/33 | 250 | 271,285 |
| | <i>Par</i> | <i>Value</i> |
| <i>Security</i> | | |
| Housing (continued) | | |
| City of New York New York Housing Development Corp., Refunding RB, M/F Housing, 8 Spruce Street, Class F, 4.50%, 02/15/48 | \$ 500 | \$ 518,875 |
| County of Onondaga New York Trust for Cultural Resources, Refunding RB, Abby Lane Housing Corporation Project, 5.00%, 05/01/40 | 135 | 149,725 |
| State of New York HFA, RB: Affordable Housing, Series E (SONYMA), 4.15%, 11/01/47 | 165 | 170,618 |
| M/F Housing, Highland Avenue Senior Apartments, Series A, AMT (SONYMA), 5.00%, 02/15/39 | 490 | 491,705 |
| | | 2,411,230 |
| State 9.5% | | |
| City of New York New York Transitional Finance Authority, Refunding RB, Fiscal 2018: Series S-1, 5.00%, 07/15/35 | 115 | 133,417 |

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| Series S-2, 5.00%, 07/15/35 | 115 | 133,417 |
| City of New York New York Transitional Finance Authority Building Aid Revenue, RB, Series S-3, 5.25%, 07/15/36 | 150 | 179,829 |
| City of New York New York Transitional Finance Authority Future Tax Secured, RB: | | |
| Sub-Series B-1, 5.00%, 11/01/35 | 200 | 224,962 |
| Sub-Series C-3, 4.00%, 05/01/42 | 355 | 372,782 |
| Sub-Series F-1, 5.00%, 05/01/38 | 325 | 375,472 |
| Sub-Series F-1, 5.00%, 05/01/39 | 135 | 155,737 |
| State of New York, GO, Series A, 5.00%, 02/15/39 | 250 | 255,318 |
| State of New York Dormitory Authority, RB: | | |
| 5.00%, 03/15/30 | 500 | 588,045 |
| General Purpose, Series A, 5.00%, 02/15/42 | 500 | 571,390 |
| Group 4, Series A, 5.00%, 03/15/45 | 265 | 309,380 |
| Series A, 5.00%, 03/15/36 | 110 | 126,805 |
| State of New York Dormitory Authority, Refunding RB, General Purpose, Series A, 5.00%, 02/15/38 | 370 | 425,959 |

Schedule of Investments (unaudited) (continued)

BlackRock New York Municipal Bond Trust (BQH)

May 31, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| State (continued) | | |
| State of New York Urban Development Corp., RB, State Personal Income Tax, Series C, 5.00%, 03/15/30 | \$ 250 | \$ 280,265 |
| | | 4,132,778 |
| Tobacco 3.8% | | |
| Counties of New York Tobacco Trust IV, Refunding RB, Settlement Pass-Through Turbo, Series A, 6.25%, 06/01/41 ^(a) | 200 | 208,494 |
| Counties of New York Tobacco Trust VI, Refunding RB: Settlement Pass-Through Turbo, Series C, 4.00%, 06/01/51 | 400 | 380,300 |
| Tobacco Settlement Pass-Through, Series A-2B, 5.00%, 06/01/51 | 340 | 356,188 |
| County of Chautauqua New York Tobacco Asset Securitization Corp., Refunding RB, Asset-Backed, 4.75%, 06/01/39 | 75 | 75,975 |
| County of Niagara New York Tobacco Asset Securitization Corp., Refunding RB, Asset-Backed, 5.25%, 05/15/40 | 170 | 182,633 |
| Westchester New York Tobacco Asset Securitization, Refunding RB, Tobacco Settlement Bonds, Sub-Series C, 4.00%, 06/01/42 | 245 | 242,018 |
| Westchester Tobacco Asset Securitization, Refunding RB, Tobacco Settlement Bonds, Sub-Series C, 5.13%, 06/01/51 | 200 | 206,322 |
| | | 1,651,930 |
| Transportation 22.2% | | |
| Buffalo & Fort Erie Public Bridge Authority, RB, Toll Bridge System, 5.00%, 01/01/42 | 120 | 136,856 |
| County of Albany Airport Authority, Refunding RB, AMT, Series B: 4.00%, 12/15/34 | 235 | 239,282 |
| 4.00%, 12/15/35 | 120 | 121,819 |
| Metropolitan Transportation Authority, RB: Series A, 5.63%, 11/15/18 ^(b) | 45 | 45,811 |
| Series C, 6.50%, 11/15/28 | 130 | 132,731 |
| Series D, 5.25%, 11/15/21 ^(b) | 220 | 244,790 |
| Sub-Series A-1, 5.00%, 11/15/45 | 165 | 182,825 |
| | <i>Par (000)</i> | <i>Value</i> |
| Transportation (continued) | | |
| Metropolitan Transportation Authority, Refunding RB: Green Bonds, Climate Bond Certified, Sub-Series B-2, 4.00%, 11/15/34 | \$ 200 | \$ 212,786 |
| Series D, 5.25%, 11/15/21 ^(b) | 780 | 867,890 |
| Series D, 5.25%, 11/15/23 ^(b) | 170 | 198,473 |
| Series D, 5.25%, 11/15/23 ^(b) | 250 | 291,873 |
| Series D, 5.25%, 11/15/23 ^(b) | 250 | 291,873 |
| Series F, 5.00%, 11/15/30 | 500 | 553,185 |
| | 450 | 484,825 |

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| Metropolitan Transportation Authority Hudson Rail Yards Trust Obligations, Refunding RB, Series A, 5.00%, 11/15/56 | | |
| New York Transportation Development Corp., ARB, LaGuardia Airport Terminal B Redevelopment Project, Series A, AMT: 5.25%, 01/01/50 | 165 | 180,675 |
| (AGM), 4.00%, 07/01/41 | 150 | 153,245 |
| New York Transportation Development Corp., Refunding ARB, American Airlines, Inc., AMT, 5.00%, 08/01/31 | 690 | 727,639 |
| Port Authority of New York & New Jersey, ARB, Special Project, JFK International Air Terminal LLC Project, Series 8, 6.00%, 12/01/42 | 500 | 547,990 |
| Port Authority of New York & New Jersey, Refunding ARB: 179th Series, 5.00%, 12/01/38 | 150 | 168,395 |
| Consolidated, 195th Series, AMT, 5.00%, 04/01/36 | 250 | 282,260 |
| Consolidated, 206th Series, AMT, 5.00%, 11/15/42 | 225 | 256,806 |
| Port Authority of New York & New Jersey, Refunding RB, 178th Series, AMT, 5.00%, 12/01/32 | 270 | 299,751 |
| State of New York Thruway Authority, RB, Junior Lien, Series A, 5.25%, 01/01/56 | 370 | 420,390 |
| State of New York Thruway Authority, Refunding RB, General: 2nd Highway & Bridge Trust, Series A, 5.00%, 04/01/32 | 1,000 | 1,103,310 |
| Series I, 5.00%, 01/01/37 | 440 | 478,645 |
| Series I, 5.00%, 01/01/42 | 140 | 151,896 |
| Series J, 5.00%, 01/01/41 | 250 | 275,758 |
| Triborough Bridge & Tunnel Authority, RB, Series B, 5.00%, 11/15/40 | 140 | 159,562 |

Schedule of Investments (unaudited) (continued)

BlackRock New York Municipal Bond Trust (BQH)

May 31, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Transportation (continued) | | |
| Triborough Bridge & Tunnel Authority, Refunding RB, General: MTA Bridges & Tunnels, Series C-2, 5.00%, 11/15/42 | \$ 85 | \$ 99,122 |
| Series A, 5.25%, 11/15/45 | 275 | 316,140 |
| | | 9,626,603 |
| Utilities 8.2% | | |
| City of New York New York Municipal Water Finance Authority, RB, Water & Sewer System, 2nd General Resolution, Fiscal 2017, Series DD, 5.25%, 06/15/47 | 120 | 141,076 |
| City of New York New York Municipal Water Finance Authority, Refunding RB, Water & Sewer System, 2nd General Resolution, Fiscal 2015, Series HH, 5.00%, 06/15/39 | 250 | 283,682 |
| Long Island Power Authority, RB, General, Electric Systems: 5.00%, 09/01/42 | 110 | 125,917 |
| Series A (AGM), 5.00%, 05/01/21 ^(b) | 225 | 244,775 |
| Series C (CIFG), 5.25%, 09/01/29 | 500 | 602,680 |
| Long Island Power Authority, Refunding RB, Electric System: Series A, 5.50%, 04/01/19 ^(b) | 100 | 103,198 |
| Series B, 5.00%, 09/01/41 | 50 | 56,744 |
| Series B, 5.00%, 09/01/46 | 75 | 84,824 |
| State of New York Power Authority, Refunding RB, Series A, 5.00%, 11/15/38 | 600 | 655,470 |
| Utility Debt Securitization Authority, Refunding RB, Restructuring, Series E, 5.00%, 12/15/41 | 1,115 | 1,251,398 |
| | | 3,549,764 |
| Total Municipal Bonds in New York | | 59,278,970 |
| Puerto Rico 1.1% | | |
| Tobacco 1.1% | | |
| Children s Trust Fund, Refunding RB, Tobacco Settlement Asset-Backed Bonds, 5.63%, 05/15/43 | 500 | 496,335 |
| Total Municipal Bonds 137.6% (Cost \$55,569,910) | | 59,775,305 |
| | <i>Par (000)</i> | <i>Value</i> |
| Security | | |
| Municipal Bonds Transferred to Tender Option Bond Trusts^(d) | | |
| New York 25.5% | | |
| County/City/Special District/School District 7.4% | | |
| City of New York New York, GO, Sub-Series I-1, 5.00%, 03/01/36 | \$ 250 | \$ 280,325 |
| City of New York New York Convention Center Development Corp., Refunding RB, Hotel Unit Fee Secured, 5.00%, 11/15/32 | 300 | 345,608 |

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| | | |
|---|-------|-----------|
| Hudson Yards Infrastructure Corp., RB, Fiscal 2012, Series A, 5.75%, 02/15/47 ^(e) | 700 | 765,395 |
| New York Liberty Development Corp., ARB, 1 World Trade Center Port Authority Consolidated Bonds, 5.25%, 12/15/43 | 630 | 689,847 |
| New York Liberty Development Corp., Refunding RB, 7 World Trade Center Project, Class 1, 5.00%, 09/15/40 | 1,050 | 1,149,428 |
| | | 3,230,603 |
| State 3.9% | | |
| City of New York New York Transitional Finance Authority, BARB, Fiscal 2009, Series S-3, 5.25%, 01/15/39 | 500 | 509,870 |
| City of New York New York Transitional Finance Authority, RB, Future Tax Secured, Sub-Series D-1, 5.00%, 11/01/38 | 825 | 894,251 |
| Sales Tax Asset Receivable Corp., Refunding RB, Fiscal 2015, Series A, 5.00%, 10/15/31 | 255 | 293,157 |
| | | 1,697,278 |
| Transportation 3.8% | | |
| Port Authority of New York & New Jersey, Refunding ARB, 194th Series, 5.25%, 10/15/55 | 360 | 411,317 |
| State of New York Thruway Authority, Refunding RB, Transportation, Personal Income Tax, Series A, 5.00%, 03/15/31 | 600 | 652,848 |

Schedule of Investments (unaudited) (continued)

BlackRock New York Municipal Bond Trust (BQH)

May 31, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Transportation (continued) | | |
| Triborough Bridge & Tunnel Authority, Refunding RB, General, Series A, 5.00%, 11/15/46 | \$ 500 | \$ 570,235 |
| | | 1,634,400 |
| Utilities 10.4% | | |
| City of New York New York Municipal Water Finance Authority, RB, Water & Sewer System, Fiscal 2009, Series A: | | |
| 5.75%, 06/15/18 ^(b) | 93 | 93,343 |
| 5.75%, 06/15/40 | 312 | 312,145 |
| City of New York New York Municipal Water Finance Authority, Refunding RB, Water & Sewer System, 2nd General Resolution: | | |
| Fiscal 2011, Series HH, 5.00%, 06/15/32 | 990 | 1,072,117 |
| Fiscal 2012, Series BB, 5.00%, 06/15/44 | 1,500 | 1,624,225 |
| New York State Environmental Facilities Corp., Refunding RB, Subordinated SRF Bonds, Series 2016 A, 4.00%, 06/15/46 | 511 | 535,191 |
| | <i>Par (000)</i> | <i>Value</i> |
| Security | | |
| Utilities (continued) | | |
| Utility Debt Securitization Authority, Refunding RB, Restructuring: 5.00%, 12/15/36 | \$ 496 | \$ 567,233 |
| Series B, 4.00%, 12/15/35 | 280 | 299,089 |
| | | 4,503,343 |
| Total Municipal Bonds Transferred to Tender Option Bond Trusts 25.5% (Cost \$10,755,886) | | 11,065,624 |
| Total Long-Term Investments 163.1% (Cost \$66,325,796) | | 70,840,929 |
| | <i>Shares</i> | |
| Short-Term Securities 0.9% | | |
| BlackRock Liquidity Funds, MuniCash, Institutional Class, 0.92% ^{(f)(g)} | 374,325 | 374,363 |
| Total Short-Term Securities 0.9% (Cost \$374,346) | | 374,363 |
| Total Investments 164.0% (Cost \$66,700,142) | | 71,215,292 |
| Other Assets Less Liabilities 1.7% | | 733,457 |
| Liability for TOB Trust Certificates, Including Interest Expense and Fees Payable (15.1)% | | (6,551,218) |
| VRDP Shares at Liquidation Value, Net of Deferred Offering Costs (50.6)% | | (21,963,977) |

Net Assets Applicable to Common

Shares 100.0%

\$ 43,433,554

- (a) 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.
- (b) U.S. Government securities, held in escrow, are used to pay interest on this security, as well as to retire the bond in full at the date indicated, typically at a premium to par.
- (c) Zero-coupon bond.
- (d) Represent bonds transferred to a TOB Trust in exchange of cash and residual certificates received by the Trust. These bonds serve as collateral in a secured borrowing.
- (e) All or a portion of security is subject to a recourse agreement. The aggregate maximum potential amount the Fund could ultimately be required to pay under the agreement, which expires on February 15, 2019, is \$370,682.
- (f) Annualized 7-day yield as of period end.

Schedule of Investments (unaudited) (continued)

BlackRock New York Municipal Bond Trust (BQH)

May 31, 2018

(g) During the period ended May 31, 2018, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| <i>Affiliated</i> | <i>Shares Held at 08/31/17</i> | <i>Net Activity</i> | <i>Shares Held at 05/31/18</i> | <i>Value at 05/31/18</i> | <i>Income</i> | <i>Change in Net Unrealized</i> | |
|---|--|-------------------------|--|------------------------------|---------------|---|---------------------|
| | | | | | | <i>Gain (Loss)</i> | <i>Depreciation</i> |
| BlackRock Liquidity Funds, MuniCash, Institutional Class | 225,260 | 149,065 | 374,325 | \$ 374,363 | \$ 3,541 | \$ (49) | \$ (16) |

(a) Includes net capital gain distributions, if applicable.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Notional Amount (000)</i> | <i>Value/ Unrealized Appreciation (Depreciation)</i> |
|----------------------------|--------------------------------|----------------------------|----------------------------------|--|
| <i>Short Contracts:</i> | | | | |
| 10-Year U.S. Treasury Note | 8 | 09/19/18 | \$ 964 | \$ (8,662) |
| Long U.S. Treasury Bond | 14 | 09/19/18 | 2,032 | (41,323) |
| 5-Year U.S. Treasury Note | 6 | 09/28/18 | 683 | (3,641) |
| | | | | \$ (53,626) |

Portfolio Abbreviations

AGC Assured Guarantee Corp.

AGM Assured Guaranty Municipal Corp.

AMBAC American Municipal Bond Assurance Corp.

AMT Alternative Minimum Tax (subject to)

ARB Airport Revenue Bonds

BARB Building Aid Revenue Bonds

BHAC Berkshire Hathaway Assurance Corp.

CAB Capital Appreciation Bonds

CIFG CIFG

CIFG CIFG Assurance North America, Inc.

EDC Economic Development Corp.

FHA Federal Housing Administration

GO General Obligation Bonds

HFA Housing Finance Agency

M/F Multi-Family

NPFGC National Public Finance Guarantee Corp.

PILOT Payment in Lieu of Taxes

RB Revenue Bonds

SONYMA State of New York Mortgage Agency

SRF State Revolving Fund

May 31, 2018

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a fair value hierarchy consisting of three broad levels for financial reporting purposes as follows:

Level 1 Unadjusted price quotations in active markets/exchanges for identical assets or liabilities that the Trust has the ability to access

Level 2 Other observable inputs (including, but not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market-corroborated inputs)

Level 3 Unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available (including the Trust's own assumptions used in determining the fair value of investments and derivative financial instruments)

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Investments classified within Level 3 have significant unobservable inputs used by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) in determining the price for Fair Valued Investments. Level 3 investments include equity or debt issued by privately held companies or funds. There may not be a secondary market, and/or there are a limited number of investors. Level 3 investments may also be adjusted to reflect illiquidity and/or non-transferability, with the amount of such discount estimated by the Global Valuation Committee in the absence of market information.

Changes in valuation techniques may result in transfers into or out of an assigned level within the hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value hierarchy are deemed to have occurred as of the beginning of the reporting period. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investments and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to the Trust's most recent financial statements as contained in its semi-annual report.

As of May 31, 2018, the following tables summarize the Trust's investments and derivative financial instruments categorized in the disclosure hierarchy:

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| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|---|----------------|----------------|----------------|---------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments ^(a) | \$ | \$ 70,840,929 | \$ | \$ 70,840,929 |
| Short-Term Securities | 374,363 | | | 374,363 |
| | \$ 374,363 | \$ 70,840,929 | \$ | \$ 71,215,292 |
| Derivative Financial Instruments ^(b) | | | | |
| Liabilities: | | | | |
| Interest rate contracts | \$ (53,626) | \$ | \$ | \$ (53,626) |

^(a) See above Schedule of Investments for values in each sector.

^(b) Derivative financial instruments are futures contracts which are valued at the unrealized appreciation (depreciation) on the instrument.

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

| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|----------------------------------|----------------|----------------|----------------|----------------|
| Liabilities: | | | | |
| TOB Trust Certificates | \$ | \$ (6,521,464) | \$ | \$ (6,521,464) |
| VRDP Shares at Liquidation Value | | (2,210,000) | | (2,210,000) |
| | \$ | \$ (8,731,464) | \$ | \$ (8,731,464) |

During the period ended May 31, 2018, there were no transfers between levels.

Item 2 Controls and Procedures

- 2(a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act")) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.
- 2(b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3 Exhibits

Certifications Attached hereto

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

BlackRock New York Municipal Bond Trust

By: /s/ John M. Perlowski
John M. Perlowski
Chief Executive Officer (principal executive officer) of
BlackRock New York Municipal Bond Trust

Date: July 19, 2018

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ John M. Perlowski
John M. Perlowski
Chief Executive Officer (principal executive officer) of
BlackRock New York Municipal Bond Trust

Date: July 19, 2018

By: /s/ Neal J. Andrews
Neal J. Andrews
Chief Financial Officer (principal financial officer) of
BlackRock New York Municipal Bond Trust

Date: July 19, 2018