

BLACKROCK NEW YORK MUNICIPAL INCOME TRUST

Form N-Q

June 22, 2016

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 811-10337

Name of Fund: BlackRock New York Municipal Income Trust (BNY)

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 Income 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: 07/31/2016

Date of reporting period: 04/30/2016

Item 1 Schedule of Investments

Schedule of Investments April 30, 2016 (Unaudited)

BlackRock New York Municipal Income Trust (BNY)

(Percentages shown are based on Net Assets)

| | Par (000) | Value |
|--|----------------------|--------------|
| Municipal Bonds | | |
| New York 126.1% | | |
| Corporate 7.0% | | |
| City of New York New York Build Resource Corp., Refunding RB, Pratt Paper, Inc. Project, AMT, 5.00%, 1/01/35 (a) | \$ 280 | \$ 303,946 |
| City of New York New York Industrial Development Agency, ARB, American Airlines, Inc., JFK International Airport Project, AMT (b): | | |
| 7.63%, 8/01/25 | 3,200 | 3,288,032 |
| 7.75%, 8/01/31 | 4,000 | 4,111,320 |
| City of New York New York Industrial Development Agency, Refunding RB, Transportation Infrastructure Properties LLC, Series A, AMT, 5.00%, 7/01/28 | 795 | 876,877 |
| County of Essex New York Industrial Development Agency, RB, International Paper Co. Project, Series A, AMT, 6.63%, 9/01/32 | 550 | 602,129 |
| County of Onondaga New York Industrial Development Agency, RB, Bristol-Meyers Squibb Co. Project, AMT, 5.75%, 3/01/24 | 1,000 | 1,279,450 |
| New York Liberty Development Corp., Refunding RB, Goldman Sachs Headquarters, 5.25%, 10/01/35 | 1,655 | 2,101,254 |
| Niagara Area Development Corp., Refunding RB, Solid Waste Disposal Facility, Covanta Energy Project, Series A, AMT, 5.25%, 11/01/42 (a) | 1,500 | 1,522,410 |
| | | 14,085,418 |
| County/City/Special District/School District 34.8% | | |
| City of New York New York, GO: | | |
| Series A-1, 4.75%, 8/15/25 | 750 | 814,013 |
| Series A-1, 5.00%, 8/01/35 | 1,000 | 1,164,940 |
| Series D, 5.38%, 6/01/32 | 25 | 25,103 |
| Series G-1, 6.25%, 12/15/31 | 15 | 17,178 |
| Sub-Series D-1, Fiscal 2014, 5.00%, 8/01/31 | 690 | 831,719 |
| Sub-Series G-1, 6.25%, 12/15/18 (c) | 485 | 554,049 |
| Sub-Series G-1, 5.00%, 4/01/28 | 630 | 752,932 |
| Sub-Series G-1, 5.00%, 4/01/29 | 750 | 894,240 |
| | Par (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| County/City/Special District/School District (continued) | | |
| City of New York New York, GO (continued): | | |
| Sub-Series I-1, 5.38%, 4/01/19 (c) | \$ 305 | \$ 344,748 |
| Sub-Series I-1, 5.38%, 4/01/36 | 1,445 | 1,629,411 |
| City of New York New York, GO, Refunding: | | |
| Series E, 5.50%, 8/01/25 | 1,280 | 1,636,954 |
| Series E, 5.00%, 8/01/30 | 1,000 | 1,195,930 |
| Series I, 5.00%, 8/01/30 | 1,000 | 1,190,450 |
| City of New York New York Convention Center Development Corp., Refunding RB, Hotel Unit Fee Secured: | | |
| 5.00%, 11/15/40 | 2,500 | 2,948,650 |
| 4.00%, 11/15/45 | 440 | 476,172 |
| 5.00%, 11/15/45 | 3,700 | 4,336,992 |
| 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%, 7/01/32 | 1,140 | 1,348,745 |
| 5.00%, 7/01/33 | 500 | 577,685 |
| City of New York New York Industrial Development Agency, ARB, American Airlines, Inc., JFK International Airport Project, AMT, Series B, | | |
| 2.00%, 8/01/28 (b) | 4,170 | 4,177,881 |
| City of New York New York Industrial Development Agency, RB, PILOT: | | |
| CAB, Yankee Stadium Project, Series A (AGC), 0.00%, 3/01/42 (d) | 1,960 | 736,999 |
| CAB, Yankee Stadium Project, Series A (AGC), 0.00%, 3/01/45 (d) | 1,500 | 499,095 |
| Queens Baseball Stadium (AGC), | | |
| 6.38%, 1/01/39 | 150 | 170,096 |
| Queens Baseball Stadium (AMBAC), | | |
| 5.00%, 1/01/39 | 3,000 | 3,057,060 |
| | 250 | 254,405 |

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| | | |
|--|-----|---------|
| Queens Baseball Stadium (AMBAC), 5.00%, 1/01/46 | | |
| Yankee Stadium Project (NPFGC), 5.00%, 3/01/46 | 500 | 505,110 |
| Yankee Stadium Project (NPFGC), 4.75%, 3/01/46 | 350 | 354,053 |

BLACKROCK NEW YORK MUNICIPAL INCOME TRUST

APRIL 30, 2016

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Schedule of Investments (continued)

BlackRock New York Municipal Income Trust (BNY)

| | Par (000) | Value |
|---|----------------------|--------------|
| Municipal Bonds | | |
| New York (continued) | | |
| County/City/Special District/School District (continued) | | |
| City of New York New York Industrial Development Agency, Refunding ARB, Transportation Infrastructure Properties LLC, Series A, AMT, 5.00%, 7/01/22 | \$ 650 | \$ 741,189 |
| City of New York New York Transitional Finance Authority, RB, Fiscal 2012, Sub-Series E-1, 5.00%, 2/01/42 | 2,500 | 2,919,200 |
| Haverstraw-Stony Point Central School District, GO, Refunding: | | |
| 5.00%, 10/15/35 | 240 | 288,566 |
| (AGM), 3.00%, 10/15/34 | 465 | 471,468 |
| Hudson Yards Infrastructure Corp., RB, Series A: | | |
| 5.00%, 2/15/47 | 5,485 | 5,645,711 |
| 5.75%, 2/15/47 | 200 | 235,146 |
| (AGC), 5.00%, 2/15/47 | 1,000 | 1,030,760 |
| (AGM), 5.00%, 2/15/47 | 1,000 | 1,030,760 |
| (NPFGC), 4.50%, 2/15/47 | 4,500 | 4,609,440 |
| Metropolitan Transportation Authority, Refunding RB, Transportation, Series D, 5.00%, 11/15/34 | 800 | 927,856 |
| New York Liberty Development Corp., Refunding RB: | | |
| 2nd Priority, Bank of America Tower at One Bryant Park Project, Class 2, 5.63%, 7/15/47 | 2,000 | 2,297,460 |
| 2nd Priority, Bank of America Tower at One Bryant Park Project, Class 3, 6.38%, 7/15/49 | 1,200 | 1,350,384 |
| 3 World Trade Center Project, Class 2, 5.38%, 11/15/40 (a) | 480 | 528,821 |
| 4 World Trade Center Project, 5.00%, 11/15/31 | 860 | 1,014,542 |
| 4 World Trade Center Project, 5.00%, 11/15/44 | 7,655 | 8,798,121 |
| 4 World Trade Center Project, 5.75%, 11/15/51 | 1,340 | 1,599,357 |
| 7 World Trade Center Project, Class 1, 4.00%, 9/15/35 | 1,935 | 2,133,879 |
| 7 World Trade Center Project, Class 2, 5.00%, 9/15/43 | 1,670 | 1,885,163 |
| | Par (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| County/City/Special District/School District (continued) | | |
| New York Liberty Development Corp., Refunding RB (continued): | | |
| 7 World Trade Center Project, Class 3, 5.00%, 3/15/44 | \$ 2,070 | \$ 2,321,132 |
| | | 70,323,565 |
| Education 30.4% | | |
| Amherst Development Corp., Refunding RB, University at Buffalo Foundation Faculty-Student Housing Corp., Series A (AGM), 4.63%, 10/01/40 | 1,100 | 1,179,849 |
| Build New York City Resource Corp., Refunding RB, New York Law School Project: | | |
| 5.00%, 7/01/41 | 400 | 452,360 |
| 4.00%, 7/01/45 | 735 | 753,360 |
| Build NYC Resource Corp., Refunding RB, City University New York-Queens College Student Residences, LLC Project, Series A, 5.00%, 6/01/38 | 250 | 288,385 |
| City of New York New York Trust for Cultural Resources, RB, Juilliard School, Series A, 5.00%, 1/01/39 | 750 | 828,060 |
| City of New York New York Trust for Cultural Resources, Refunding RB: | | |
| American Museum of Natural History, Series A, 5.00%, 7/01/37 | 225 | 264,337 |
| Carnegie Hall, Series A, 4.75%, 12/01/39 | 2,000 | 2,224,960 |
| Museum of Modern Art, Series 1A, 5.00%, 4/01/31 | 1,000 | 1,091,640 |
| City of Niagara Falls New York, GO, Refunding (BAM) (e): | | |
| 3.00%, 5/15/36 | 265 | 255,012 |
| 3.00%, 5/15/37 | 400 | 382,352 |
| City of Troy New York Capital Resource Corp., Refunding RB, Rensselaer Polytechnic Institute Project: | | |
| Series A, 5.13%, 9/01/40 | 3,135 | 3,551,265 |
| Series B, 4.00%, 8/01/35 | 470 | 505,358 |
| City of Yonkers New York Industrial Development Agency, RB, Sarah Lawrence College Project, Series A, 6.00%, 6/01/41 | 625 | 704,475 |

Schedule of Investments (continued)

BlackRock New York Municipal Income Trust (BNY)

| | Par (000) | Value |
|---|----------------------|--------------|
| Municipal Bonds | | |
| New York (continued) | | |
| Education (continued) | | |
| County of Cattaraugus New York, RB, St. Bonaventure University Project, 5.00%, 5/01/34 | \$ 170 | \$ 189,049 |
| County of Dutchess New York Industrial Development Agency, RB, Bard College Civic Facility, Series A-2, 4.50%, 8/01/36 | 4,155 | 3,783,418 |
| County of Madison New York Industrial Development Agency, RB, Commons II LLC, Student Housing, Series A (CIFG), 5.00%, 6/01/18 (c) | 275 | 298,257 |
| County of Monroe New York Industrial Development Corp., RB, University of Rochester Project, Series A, 5.00%, 7/01/31 | 1,900 | 2,179,737 |
| County of Monroe New York Industrial Development Corp., Refunding RB, University of Rochester Project, Series A, 5.00%, 7/01/38 | 320 | 370,627 |
| County of Nassau New York Industrial Development Agency, Refunding RB, New York Institute of Technology Project, Series A, 4.75%, 3/01/26 | 1,165 | 1,264,141 |
| County of Orange New York Funding Corp., Refunding RB, Mount St. Mary College Project, Series A: 5.00%, 7/01/37 | 360 | 401,353 |
| 5.00%, 7/01/42 | 220 | 244,092 |
| County of St. Lawrence New York Industrial Development Agency, RB, Clarkson University Project, 5.38%, 9/01/41 | 750 | 880,035 |
| County of Tompkins New York Development Corp., RB, Ithaca College Project (AGM), 5.50%, 7/01/33 | 700 | 812,476 |
| Geneva Development Corp., Refunding RB, Hobart and William Smith Colleges, 5.25%, 9/01/44 | 500 | 580,020 |
| State of New York Dormitory Authority, Refunding RB, Barnard College, Series A, 5.00%, 7/01/33 | 530 | 636,541 |
| | Par (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Education (continued) | | |
| State of New York Dormitory Authority, RB: | | |
| Convent of the Sacred Heart (AGM), 5.75%, 11/01/40 | \$ 210 | \$ 246,351 |
| Convent of the Sacred Heart (AGM), 5.25%, 11/01/24 | 155 | 183,145 |
| Convent of the Sacred Heart (AGM), 5.63%, 11/01/32 | 750 | 892,275 |
| New York University Mount Sinai School of Medicine, 5.13%, 7/01/19 (c) | 2,000 | 2,256,280 |
| New York University, Series 1 (AMBAC), 5.50%, 7/01/40 | 1,440 | 1,994,213 |
| New York University, Series A (AMBAC), 5.00%, 7/01/17 (c) | 1,000 | 1,050,590 |
| New York University, Series B, 5.00%, 7/01/37 | 1,250 | 1,479,437 |
| Series B, 5.75%, 3/15/36 | 600 | 684,132 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/39 | 750 | 833,363 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/41 | 2,000 | 2,306,140 |
| Teachers College, Series B, 5.00%, 7/01/42 | 1,625 | 1,879,101 |
| Touro College & University System, Series A, 5.25%, 1/01/34 | 800 | 884,936 |
| Touro College & University System, Series A, 5.50%, 1/01/39 | 2,000 | 2,219,020 |
| University of Rochester, Series A, 5.13%, 7/01/39 | 850 | 953,675 |
| University of Rochester, Series A, 5.75%, 7/01/39 | 650 | 737,971 |
| University of Rochester, Series B, 5.00%, 1/01/17 (c) | 500 | 514,700 |
| State of New York Dormitory Authority, Refunding RB: | | |
| 3rd General Resolution, State University Educational Facilities Issue, Series A, 5.00%, 5/15/29 | 2,000 | 2,393,560 |
| Barnard College, Series A, 4.00%, 7/01/36 | 410 | 446,424 |
| Brooklyn Law School, 5.75%, 7/01/33 | 475 | 531,421 |
| Cornell University, Series A, 5.00%, 7/01/40 | 1,000 | 1,145,170 |

Schedule of Investments (continued)

BlackRock New York Municipal Income Trust (BNY)

| | Par (000) | Value |
|---|--------------|------------|
| Municipal Bonds | | |
| New York (continued) | | |
| Education (continued) | | |
| State of New York Dormitory Authority, Refunding RB (continued): | | |
| Culinary Institute of America, 5.00%, 7/01/42 | \$ 300 | \$ 331,962 |
| Fordham University, 5.00%, 7/01/44 | 850 | 975,681 |
| Icahn School of Medicine at Mount Sinai, Series A, 5.00%, 7/01/35 | 1,600 | 1,866,032 |
| New York University, Series A, 5.00%, 7/01/37 | | |