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BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

Form N-Q

July 23, 2015

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: 811-08217

Name of Fund: BlackRock MuniHoldings New York Quality Fund, Inc. (MHN)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock MuniHoldings

New York Quality 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: 08/31/2015

Date of reporting period: 05/31/2015

Item 1 Schedule of Investments

Schedule of Investments May 31, 2015 (Unaudited)

BlackRock MuniHoldings New York Quality Fund, Inc. (MHN)

(Percentages shown are based on Net Assets)

| | Par | |
|--|------------|--------------|
| | (000) | Value |
| Municipal Bonds | | |
| New York 135.9% | | |
| Corporate 3.7% | | |
| City of New York New York Industrial Development Agency, Refunding RB, AMT: | | |
| Terminal One Group Association Project, 5.50%, 1/01/24 (a) | \$ 1,500 | \$ 1,541,595 |
| Transportation Infrastructure Properties LLC, Series A, 5.00%, 7/01/28 | 820 | 896,654 |
| County of Suffolk New York Industrial Development Agency, RB, KeySpan Generation LLC, Port Jefferson, AMT, 5.25%, 6/01/27 | 4,340 | 4,358,358 |
| New York Liberty Development Corp., RB, Goldman Sachs Headquarters, 5.25%, 10/01/35 | 5,750 | 6,770,165 |
| New York State Energy Research & Development Authority, Refunding RB, Brooklyn Union Gas/Keyspan, Series A, AMT (NPFGC), 4.70%, 2/01/24 | 3,340 | 3,424,001 |
| | | 16,990,773 |
| County/City/Special District/School District 26.8% | | |
| City of New York New York, GO.: | | |
| Fiscal 2012, Sub-Series D-1, 5.00%, 10/01/33 | 4,175 | 4,690,445 |
| Fiscal 2014, 5.00%, 8/01/31 | 945 | 1,074,437 |
| Series A-1, 5.00% 8/01/35 | 2,350 | 2,607,349 |
| City of New York New York, GO, Refunding: | | |
| Series I, 5.00%, 8/01/32 | 490 | 552,127 |
| Fiscal 2014, Series E, 5.50%, 8/01/25 | 5,500 | 6,770,885 |
| Fiscal 2014, Series E, 5.00%, 8/01/32 | 2,000 | 2,264,680 |
| Series E, 5.00%, 8/01/30 | 2,000 | 2,273,700 |
| City of New York New York Convention Center Development Corp., RB, Hotel Unit Fee Secured (AMBAC), 5.00%, 11/15/35 | 19,150 | 19,529,744 |
| | Par | |
| | | |
| Municipal Bonds | | |
| New York (continued) | | |
| 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%, 3/01/39 (b) | \$ 1,380 | \$ 482,379 |
| Queens Baseball Stadium (AGC), 6.38%, 1/01/39 | 800 | 917,616 |
| Queens Baseball Stadium (AMBAC), 5.00%, 1/01/31 | 3,500 | 3,594,535 |
| Queens Baseball Stadium (AMBAC), 5.00%, 1/01/36 | 6,640 | 6,802,746 |
| Yankee Stadium Project (NPFGC), 5.00%, 3/01/36 | 2,200 | 2,294,974 |
| Yankee Stadium Project (NPFGC), 5.00%, 3/01/46 | 9,500 | 9,680,025 |
| City of New York New York Transitional Finance Authority Future Tax Secured, RB: | | |
| Sub-Series A-1, 5.00%, 11/01/38 | 950 | 1,067,145 |
| Sub-Series B-1, 5.00%, 11/01/35 | 2,100 | 2,373,924 |
| Sub-Series B-1, 5.00%, 11/01/36 | 1,690 | 1,906,269 |
| Sub-Series E-1, 3.00%, 2/01/30 | 1,900 | 1,844,862 |
| City of New York New York Transitional Finance Authority Future Tax Secured, Refunding RB, Series C, 5.00%, 11/01/30 | 1,145 | 1,339,169 |
| Counties of Buffalo & Erie New York Industrial Land Development Corp., Refunding RB, Buffalo State College Foundation Housing Corp. Project, Series A, 5.38%, 10/01/41 | 1,000 | 1,105,140 |
| County of Erie New York Industrial Development Agency, RB, City School District of Buffalo Project, Series A, 5.25%, 5/01/31 | 1,000 | 1,148,690 |
| Hudson Yards Infrastructure Corp., RB, Series A: | | |
| 5.00%, 2/15/47 | 2,350 | 2,475,490 |
| (AGC), 5.00%, 2/15/47 | 305 | 322,135 |
| (AGC), 5.00%, 2/15/47 | 7,370 | 7,784,047 |
| (AGM), 5.00%, 2/15/47 | 7,530 | 7,953,035 |
| (NPFGC), 4.50%, 2/15/47 | 11,905 | 12,296,674 |
| (NPFGC), 5.00%, 2/15/47 | 1,500 | 1,580,100 |

Schedule of Investments (continued)

BlackRock MuniHoldings New York Quality Fund, Inc. (MHN)

(Percentages shown are based on Net Assets)

| | Par (000) | Value |
|--|----------------------|--------------|
| Municipal Bonds | | |
| New York (continued) | | |
| County/City/Special District/School District (concluded) | | |
| New York Liberty Development Corp., Refunding RB: | | |
| 4 World Trade Center Project, 5.00%, 11/15/31 | \$ 1,710 | \$ 1,930,915 |
| 4 World Trade Center Project, 5.00%, 11/15/44 | 4,000 | 4,400,520 |
| 4 World Trade Center Project, 5.75%, 11/15/51 | 1,755 | 2,024,287 |
| 7 World Trade Center Project, Class 1, 4.00%, 9/15/35 | 885 | 950,269 |
| 7 World Trade Center Project, Class 2, 5.00%, 9/15/43 | 3,530 | 3,885,648 |
| Syracuse New York Industrial Development Agency, RB, PILOT, Carousel Center Project, Series A, AMT (Syncora), 5.00%, 1/01/36 | 3,100 | 3,153,599 |
| | | 123,077,560 |
| Education 24.3% | | |
| Albany Capital Resource Corp., Refunding RB, Albany College of Pharmacy and Health Sciences, Series A: | | |
| 5.00%, 12/01/30 | 250 | 278,175 |
| 5.00%, 12/01/32 | 100 | 110,930 |
| 4.00%, 12/01/34 | 110 | 109,409 |
| Amherst Development Corp., Refunding RB, University at Buffalo Foundation Faculty-Student Housing Corp., Series A (AGM), 4.63%, 10/01/40 | 4,975 | 5,246,436 |
| Build New York City Resource Corp., Refunding RB, Series A, 5.00%, 6/01/43 | 450 | 498,092 |
| City of New York New York Trust for Cultural Resources, Refunding RB, Series A: | | |
| American Museum of National History, 5.00%, 7/01/37 | 1,775 | 2,011,732 |
| American Museum of National History, 5.00%, 7/01/41 | 750 | 841,883 |
| Carnegie Hall, 4.75%, 12/01/39 | 3,150 | 3,373,366 |
| Carnegie Hall, 5.00%, 12/01/39 | 1,850 | 2,047,968 |
| | Par (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Education (continued) | | |
| City of New York New York Trust for Cultural Resources, Refunding RB, Series A (concluded): | | |
| Wildlife Conservation Society, 5.00%, 8/01/42 | \$ 2,840 | \$ 3,129,765 |
| City of Troy New York Capital Resource Corp., Refunding RB, Rensselaer Polytechnic Institute Project, Series A, 5.13%, 9/01/40 | 5,535 | 6,000,770 |
| County of Madison New York Industrial Development Agency, RB, Colgate University Project, Series A (AMBAC), 5.00%, 7/01/30 | 4,000 | 4,016,800 |
| County of Monroe New York Industrial Development Corp., Refunding RB, University of Rochester Project, Series A, 5.00%, 7/01/38 | 1,240 | 1,376,462 |
| County of Onondaga New York, RB, Syracuse University Project: | | |
| 5.00%, 12/01/29 | 1,135 | 1,284,729 |
| 5.00%, 12/01/36 | 1,100 | 1,225,708 |
| County of Orange New York Funding Corp., Refunding RB, Mount St. Mary College Project, Series A: | | |
| 5.00%, 7/01/37 | 715 | 754,661 |
| 5.00%, 7/01/42 | 445 | 463,565 |
| County of St. Lawrence New York Industrial Development Agency, RB, Clarkson University Project: | | |
| 6.00%, 9/01/34 | 300 | 351,129 |
| 5.38%, 9/01/41 | 125 | 138,985 |
| County of Tompkins New York Development Corp., RB, Ithaca College Project (AGM): | | |
| 5.50%, 7/01/33 | 500 | 558,680 |
| 5.25%, 7/01/36 | 700 | 769,503 |
| County of Tompkins New York Industrial Development Agency, RB, Civic Facility Cornell University Project, Series A, 5.00%, 7/01/37 | | |
| | 500 | 570,150 |
| Dobbs Ferry Local Development Corp., RB, Mercy College Project, 5.00%, 7/01/39 | 750 | 819,803 |

Schedule of Investments (continued)

BlackRock MuniHoldings New York Quality Fund, Inc. (MHN)

(Percentages shown are based on Net Assets)

| | Par (000) | Value |
|---|----------------------|--------------|
| Municipal Bonds | | |
| New York (continued) | | |
| Education (continued) | | |
| State of New York Dormitory Authority, RB: | | |
| Barnard College, Series A, 5.00%, 7/01/34 | \$ 900 | \$ 1,032,030 |
| Barnard College, Series A, 4.00%, 7/01/37 | 850 | 868,411 |
| Convent of the Sacred Heart (AGM), 5.75%, 11/01/40 | 1,770 | 2,038,190 |
| Fordham University, Series A, 5.00%, 7/01/28 | 175 | 200,046 |
| Fordham University, Series A, 5.50%, 7/01/36 | 1,375 | 1,614,883 |
| General Purpose, Series A, 5.00%, 2/15/36 | 4,500 | 5,036,355 |
| New York University Mount Sinai School of Medicine, 5.13%, 7/01/39 | 1,000 | 1,102,240 |
| New York University, Series 1 (AMBAC), 5.50%, 7/01/40 | 3,500 | 4,451,090 |
| New York University, Series B, 5.00%, 7/01/34 | 400 | 447,804 |
| New York University, Series B, 5.00%, 7/01/42 | 3,000 | 3,300,030 |
| New York University, Series C, 5.00%, 7/01/18 (c) | 2,000 | 2,234,940 |
| Series C, 5.00%, 12/15/31 | 1,460 | 1,558,316 |
| Siena College, 5.13%, 7/01/39 | 1,345 | 1,429,130 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/35 | 750 | 848,258 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/40 | 1,500 | 1,679,955 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/41 | 1,500 | 1,663,650 |
| The New School (AGM), 5.50%, 7/01/43 | 3,265 | 3,738,686 |
| State of New York Dormitory Authority, Refunding RB: | | |
| 3rd General Resolution, State University Educational Facilities Issue, Series A, 5.00%, 5/15/29 | 1,000 | 1,151,370 |
| Cornell University, Series A, 5.00%, 7/01/40 | 1,000 | 1,126,650 |
| Fordham University, 4.13%, 7/01/39 | 740 | 760,587 |
| Fordham University, 5.00%, 7/01/44 | 1,900 | 2,110,805 |
| | Par (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Education (concluded) | | |
| State of New York Dormitory Authority, Refunding RB (concluded): | | |
| New York University Mount Sinai School of Medicine (NPFGC), 5.00%, 7/01/35 | \$ 4,500 | \$ 4,782,420 |
| New York University, Series A, 5.00%, 7/01/31 | 3,000 | 3,360,180 |
| New York University, Series A, 5.00%, 7/01/37 | 4,180 | 4,648,118 |
| Rochester Institute of Technology, 4.00%, 7/01/31 | 3,300 | 3,423,717 |
| Rochester Institute of Technology, 5.00%, 7/01/38 | 500 | 549,345 |
| Rochester Institute of Technology, 5.00%, 7/01/42 | 750 | 821,048 |
| Rockefeller University, Series B, 4.00%, 7/01/38 | 1,550 | 1,613,070 |
| St. John's University, Series A, 5.00%, 7/01/37 | 2,400 | 2,699,376 |
| St. John's University, Series A, 5.00%, 7/01/28 | 500 | 567,350 |
| State University Dormitory Facilities, Series A, 5.25%, 7/01/31 | 4,755 | 5,547,944 |
| State University Dormitory Facilities, Series A, 5.25%, 7/01/32 | 6,435 | 7,482,940 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/42 | 1,490 | 1,650,890 |
| | | 111,518,525 |
| Health 9.6% | | |
| Buffalo & Erie County Industrial Land Development Corp., RB, Catholic Health Services, 4.00%, 7/01/45 | 730 | 705,165 |
| City of New York New York Health & Hospital Corp., Refunding RB, Health System, Series A, 5.00%, 2/15/30 | 1,800 | 1,982,754 |
| County of Dutchess New York Industrial Development Agency, RB, Vassar Brothers Medical Center (AGC), 5.50%, 4/01/34 | 500 | 568,620 |

Schedule of Investments (continued)

BlackRock MuniHoldings New York Quality Fund, Inc. (MHN)

(Percentages shown are based on Net Assets)

| | Par | |
|--|--------------|--------------|
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Health (continued) | | |
| County of Monroe New York Industrial Development Corp., RB, Rochester General Hospital Project, Series A, 5.00%, 12/01/37 | \$ 1,180 | \$ 1,262,966 |
| County of Monroe New York Industrial Development Corp., Refunding RB: | | |
| Rochester General Hospital Project, Series B, 3.60%, 12/01/32 | 795 | 778,591 |
| Unity Hospital of Rochester Project (FHA), 5.50%, 8/15/40 | 5,925 | 6,841,953 |
| County of Suffolk New York EDC, RB, Catholic Health Services, Series C, 5.00%, 7/01/32 | 460 | 506,156 |
| County of Westchester New York Healthcare Corp., Refunding RB, Senior Lien, Remarketing, Series A, 5.00%, 11/01/30 | 1,500 | 1,613,325 |
| State of New York Dormitory Authority, RB: | | |
| Healthcare, Series A, 5.00%, 3/15/38 | 2,250 | 2,509,898 |
| Hudson Valley Hospital (BHAC) (FHA), 5.00%, 8/15/36 | 5,500 | 5,916,460 |
| Montefiore Hospital (NPFGB) (FHA), 5.00%, 8/01/33 | 1,000 | 1,003,570 |
| New York University Hospitals Center, Series A, 5.75%, 7/01/31 | 2,680 | 3,081,276 |
| New York University Hospitals Center, Series A, 6.00%, 7/01/40 | 1,800 | 2,065,860 |
| North Shore-Long Island Jewish Obligated Group, Series A, 5.50%, 5/01/19 (c) | 1,825 | 2,021,096 |
| North Shore-Long Island Jewish Obligated Group, Series C, 4.25%, 5/01/39 | 1,000 | 1,027,140 |
| North Shore-Long Island Jewish Obligated Group, Series D, 4.25%, 5/01/39 | 685 | 703,591 |
| State of New York Dormitory Authority, Refunding RB, Series A: | | |
| New York University Hospitals Center, 5.00%, 7/01/17 (c) | 1,000 | 1,089,230 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Health (concluded) | | |
| North Shore-Long Island Jewish Obligated Group, 5.00%, 5/01/32 | \$ 2,000 | \$ 2,184,860 |
| State of New York Dormitory Authority, Refunding RB, Series A (concluded): | | |
| North Shore-Long Island Jewish Obligated Group, 5.25%, 5/01/34 | 7,375 | 8,138,534 |
| | | 44,001,045 |
| Housing 5.5% | | |
| City of New York New York Housing Development Corp., RB, Fund Grant Program, New York City Housing Authority Program, Series B1: | | |
| 5.25%, 7/01/32 | 6,505 | 7,349,609 |
| 5.00%, 7/01/33 | 1,375 | 1,516,103 |
| City of New York New York Housing Development Corp., RB, M/F Housing, AMT: | | |
| Series A-1-A, 5.00%, 11/01/30 | 750 | 766,313 |
| Series A-1-A, 5.45%, 11/01/46 | 1,335 | 1,355,452 |
| Series C, 5.00%, 11/01/26 | 1,250 | 1,257,700 |
| Series C, 5.05%, 11/01/36 | 2,000 | 2,018,600 |
| Series H-1, 4.70%, 11/01/40 | 1,000 | 1,025,100 |
| Series H-2-A, 5.20%, 11/01/35 | 835 | 850,924 |
| Series H-2-A, 5.35%, 5/01/41 | 600 | 617,490 |
| City of New York New York Housing Development Corp., Refunding RB, M/F Housing, 8 Spruce Street, Class F, 4.50%, 2/15/48 | 1,075 | 1,117,172 |
| City of Yonkers New York Industrial Development Agency, RB, Monastery Manor Associates LP Project, AMT (SONYMA), 5.25%, 4/01/37 | 2,000 | 2,006,280 |
| State of New York HFA, RB, St. Philip's Housing, Series A, AMT (Fannie Mae), 4.65%, 11/15/38 | 1,000 | 1,006,160 |
| State of New York Mortgage Agency, RB, S/F Housing, 49th Series, 4.00%, 10/01/43 | 1,525 | 1,533,616 |
| State of New York Mortgage Agency, Refunding RB, S/F Housing, 143rd Series, AMT: 4.85%, 10/01/27 | 1,085 | 1,118,060 |

Schedule of Investments (continued)

BlackRock MuniHoldings New York Quality Fund, Inc. (MHN)

(Percentages shown are based on Net Assets)

| | Par | |
|--|--------------|--------------|
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Housing (concluded) | | |
| (NPFGC), 4.85%, 10/01/27 | \$ 2,000 | \$ 2,041,680 |
| | | 25,580,259 |
| State 19.7% | | |
| City of New York New York Transitional Finance Authority, BARB: | | |
| Fiscal 2008, Series S-1, 4.50%, 1/15/38 | 1,510 | 1,550,211 |
| City of New York New York Transitional Finance Authority, BARB (concluded): | | |
| Fiscal 2009, Series S-1 (AGC), 5.50%, 7/15/38 | 4,000 | 4,481,840 |
| Fiscal 2009, Series S-4 (AGC), 5.50%, 1/15/33 | 3,000 | 3,419,520 |
| Fiscal 2009, Series S-4 (AGC), 5.50%, 1/15/39 | 1,250 | 1,424,800 |
| Fiscal 2015, Series S-1, 5.00%, 7/15/43 | 2,980 | 3,327,081 |
| Series S-2 (AGM) (NPFGC), 5.00%, 1/15/37 | 3,750 | 3,966,788 |
| Series S-2 (NPFGC), 4.25%, 1/15/34 | 4,000 | 4,055,160 |
| Metropolitan Transportation Authority, RB, Dedicated Tax Fund, Series A (NPFGC), 5.00%, 11/15/31 | 7,000 | 7,417,130 |
| Metropolitan Transportation Authority, Refunding RB, Dedicated Tax Fund: | | |
| Series B, 5.00%, 11/15/34 | 2,500 | 2,835,575 |
| Sub-Series B-1, 5.00%, 11/15/31 | 4,000 | 4,542,640 |
| Sales Tax Asset Receivable Corp., Refunding RB, Fiscal 2015, Series A, 4.00%, 10/15/32 | 9,070 | 9,691,476 |
| State of New York Dormitory Authority, RB: | | |
| General Purpose, Series B, 5.00%, 3/15/37 | 3,000 | 3,352,500 |
| General Purpose, Series B, 5.00%, 3/15/42 | 4,600 | 5,095,880 |
| Master BOCES Program Lease (AGC), 5.00%, 8/15/28 | 250 | 277,985 |
| Mental Health Services Facilities Improvement, Series B (AGM), 5.00%, 2/15/33 | 4,500 | 4,951,530 |
| School Districts Financing Program, Series C (AGM), 5.00%, 10/01/37 | 2,500 | 2,699,125 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| State (concluded) | | |
| State Personal Income Tax, Series A, 5.00%, 2/15/43 | \$ 495 | \$ 549,009 |
| State Supported Debt, Series A, 5.00%, 3/15/44 | 4,850 | 5,451,060 |
| State of New York Dormitory Authority, Refunding RB: | | |
| School Districts Financing Program, Series A (AGM), 5.00%, 10/01/17 (c) | 450 | 493,421 |
| School Districts Financing Program, Series A (AGM), 5.00%, 10/01/35 | 5,000 | 5,504,600 |
| Secured Hospital, North General Hospital (Syncora), 5.75%, 2/15/17 | 2,000 | 2,007,580 |
| State of New York Thruway Authority, RB: | | |
| 2nd General Highway & Bridge Trust, Series A (AMBAC), 5.00%, 4/01/26 | 8,700 | 9,025,902 |
| 2nd General Highway & Bridge Trust, Series B, 5.00%, 4/01/27 | 1,000 | 1,084,970 |
| Transportation, Series A, 5.00%, 3/15/32 | 2,740 | 3,097,899 |
| | | 90,303,682 |
| Tobacco 1.1% | | |
| Chautauqua New York Tobacco Asset Securitization Corp., Refunding RB, 4.75%, 6/01/39 | 1,875 | 1,814,981 |
| County of Niagara New York Tobacco Asset Securitization Corp., Refunding RB, Asset-Backed: | | |
| 5.25%, 5/15/34 | 1,495 | 1,667,927 |
| 5.25%, 5/15/40 | 1,500 | 1,655,460 |
| | | 5,138,368 |
| Transportation 33.3% | | |
| Metropolitan Transportation Authority, RB: | | |
| Series A, 5.00%, 11/15/27 | 1,000 | 1,153,870 |
| Series A, 5.00%, 11/15/30 | 5,500 | 6,236,285 |
| Series A-1, 5.25%, 11/15/33 | 1,620 | 1,864,442 |
| Series A-1, 5.25%, 11/15/34 | 1,620 | 1,859,274 |
| Series B, 5.25%, 11/15/44 | 1,000 | 1,130,310 |

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| | | |
|---------------------------|-------|-----------|
| Series C, 6.50%, 11/15/28 | 6,015 | 7,085,971 |
| Series D, 5.25%, 11/15/41 | 2,000 | 2,260,800 |
| Series E, 5.00%, 11/15/38 | 8,750 | 9,703,925 |
| Series E, 5.00%, 11/15/43 | 1,000 | 1,102,090 |
| Series H, 5.00%, 11/15/25 | 1,000 | 1,183,200 |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

MAY 31, 2015

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Schedule of Investments (continued)

BlackRock MuniHoldings New York Quality Fund, Inc. (MHN)

(Percentages shown are based on Net Assets)

| | Par | |
|--|------------|--------------|
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Transportation (continued) | | |
| Sub-Series B, 5.00%, 11/15/25 | \$ 1,000 | \$ 1,173,870 |
| Metropolitan Transportation Authority, Refunding RB, Series D, 5.00%, 11/15/30 | 885 | 1,015,015 |
| New York Liberty Development Corp., RB, 1 World Trade Center Port Authority Consolidated, 5.25%, 12/15/43 | 11,500 | 13,122,305 |
| Niagara Falls Bridge Commission, RB, Series A (BAM), 4.00%, 10/01/44 | 1,110 | 1,116,882 |
| Niagara Falls Bridge Commission, Refunding RB, Toll Bridge System, Series A (AGC), 4.00%, 10/01/19 | 1,600 | 1,717,792 |
| Port Authority of New York & New Jersey, ARB: | | |
| Consolidated, 163rd Series, 5.00%, 7/15/35 | 2,500 | 2,817,650 |
| Consolidated, 183rd Series, 4.00%, 6/15/44 | 7,750 | 7,861,678 |
| Special Project, JFK International Air Terminal LLC Project, Series 6, AMT (NPFGC), 6.25%, 12/01/15 | 7,830 | 7,966,555 |
| Special Project, JFK International Air Terminal LLC Project, Series 6, AMT (NPFGC), 5.90%, 12/01/17 | 4,000 | 4,008,160 |
| Special Project, JFK International Air Terminal LLC Project, Series 6, AMT (NPFGC), 5.75%, 12/01/22 | 19,725 | 19,834,474 |
| Port Authority of New York & New Jersey, Refunding ARB: | | |
| 178th Series, AMT, 5.00%, 12/01/33 | 1,000 | 1,104,880 |
| 179th Series, 5.00%, 12/01/38 | 1,390 | 1,564,000 |
| Consolidated, 146th Series, AMT (AGM), 4.50%, 12/01/34 | 4,000 | 4,102,560 |
| Consolidated, 147th Series, AMT, 4.75%, 4/15/37 | 2,250 | 2,317,140 |
| Consolidated, 177th Series, AMT, 4.00%, 1/15/43 | 615 | 611,919 |
| Consolidated, 178th Series, AMT, 5.00%, 12/01/43 | 750 | 815,460 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Transportation (concluded) | | |
| Port Authority of New York & New Jersey, Refunding RB, Consolidated, 189th Series, 5.00%, 5/01/45 | \$ 2,305 | \$ 2,598,841 |
| State of New York Thruway Authority, Refunding RB: | | |
| General, Series G (AGM), 4.75%, 7/01/15 (c) | 1,250 | 1,254,925 |
| General, Series G (AGM), 4.75%, 7/01/15 (c) | 1,030 | 1,034,058 |
| General, Series G (AGM), 5.00%, 7/01/15 (c) | 15,450 | 15,514,272 |
| General, Series I, 5.00%, 1/01/37 | 4,825 | 5,370,466 |
| General, Series I, 5.00%, 1/01/42 | 4,270 | 4,656,990 |
| Series J, 5.00%, 1/01/41 | 5,000 | 5,493,700 |
| Triborough Bridge & Tunnel Authority, RB, General, Series A, 5.25%, 11/15/45 | 1,280 | 1,477,478 |
| Triborough Bridge & Tunnel Authority, Refunding RB: | | |
| General, Remarketing, Series A, 5.00%, 11/15/36 | 1,000 | 1,138,530 |
| General, CAB, Series B, 0.00%, 11/15/32 (b) | 7,400 | 3,996,148 |
| Series C, 5.00%, 11/15/38 | 1,385 | 1,528,957 |
| Sub-Series A, 5.00%, 11/15/28 | 2,500 | 2,864,350 |
| Sub-Series A, 5.00%, 11/15/29 | 875 | 997,439 |
| | | 152,656,661 |
| Utilities 11.9% | | |
| City of New York New York Municipal Water Finance Authority, RB, Water & Sewer System, Series B, 5.00%, 6/15/36 | 3,500 | 3,655,505 |
| City of New York New York Municipal Water Finance Authority, Refunding RB, Water & Sewer System, 2nd General Resolution: | | |
| Fiscal 2010, Series FF, 5.00%, 6/15/31 | 1,500 | 1,715,025 |
| Fiscal 2011, Series BB, 5.00%, 6/15/31 | 1,000 | 1,143,350 |
| Fiscal 2011, Series GG, 5.00%, 6/15/43 | 2,070 | 2,286,439 |
| Series DD, 5.00%, 6/15/32 | 5,750 | 6,346,907 |

Schedule of Investments (continued)

BlackRock MuniHoldings New York Quality Fund, Inc. (MHN)

(Percentages shown are based on Net Assets)

| | Par | |
|--|--------------|--------------------|
| | (000) | Value |
| Municipal Bonds | | |
| New York (concluded) | | |
| Utilities (concluded) | | |
| Long Island Power Authority, RB, General, Series A (AGM), 5.00%, 5/01/36 | \$ 2,375 | \$ 2,624,137 |
| Long Island Power Authority, Refunding RB, Electric Systems: | | |
| Series A (AGC), 5.75%, 4/01/39 | 1,000 | 1,143,160 |
| General, Series A, 5.00%, 9/01/44 | 1,285 | 1,398,029 |
| General, Series A (AGC), 6.00%, 5/01/33 | 1,500 | 1,741,665 |
| General, Series B (AGM), 5.00%, 12/01/35 | 3,500 | 3,638,075 |
| New York City Water & Sewer System, Refunding RB, 2nd General Resolution, 5.00%, 6/15/39 | 2,250 | 2,535,750 |
| State of New York Environmental Facilities Corp., Refunding RB, Series B, Revolving Funds, New York City Municipal Water, 5.00%, 6/15/36 | 3,200 | 3,569,632 |
| State of New York Power Authority, Refunding RB, Series A, 5.00%, 11/15/38 | 2,580 | 2,879,383 |
| Utility Debt Securitization Authority, Refunding RB, Restructuring, Series E, 5.00%, 12/15/41 | 15,490 | 17,572,166 |
| Western Nassau County Water Authority, RB, Series A: | | |
| 3.25%, 4/01/33 | 1,000 | 947,860 |
| 5.00%, 4/01/40 | 1,065 | 1,189,435 |
| | | 54,386,518 |
| Total Municipal Bonds in New York | | 623,653,391 |
| Guam 0.3% | | |
| Utilities 0.3% | | |
| Guam Power Authority, RB, Series A (AGM), 5.00%, 10/01/37 | 1,175 | 1,297,646 |
| Puerto Rico 0.8% | | |
| Housing 0.8% | | |
| Puerto Rico Housing Finance Authority, Refunding RB, M/F Housing, Subordinate, Capital Fund Modernization, 5.13%, 12/01/27 | 3,300 | 3,528,294 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| U.S. Virgin Islands 1.6% | | |
| State 1.6% | | |
| Virgin Islands Public Finance Authority, Virgin Island Gross Receipts, Refunding RB, Series C: | | |
| 5.00%, 10/01/39 | \$ 6,260 | \$ 6,698,200 |
| 4.50%, 10/01/44 | 700 | 713,335 |
| Total Municipal Bonds in U.S. Virgin Islands | | 7,411,535 |
| Total Municipal Bonds 138.6% | | 635,890,866 |
| Municipal Bonds Transferred to | | |
| Tender Option Bond Trusts (d) | | |
| New York 22.9% | | |
| County/City/Special District/School District 5.7% | | |
| City of New York New York, GO: | | |
| Sub-Series C-3 (AGC), 5.75%, 8/15/28 (e) | 10,000 | 11,510,200 |
| Sub-Series I-1, 5.00%, 3/01/36 | 2,500 | 2,814,700 |
| City of New York New York Transitional Finance Authority, RB, Future Tax Secured, Sub-Series D-1, 5.00%, 11/01/38 | 1,650 | 1,845,525 |
| Hudson Yards Infrastructure Corp., RB, Fiscal 2012, Series A, 5.75%, 2/15/47 (e) | 6,000 | 6,848,682 |
| New York Liberty Development Corp., Refunding RB, 7 World Trade Center Project, Class 1, 5.00%, 9/15/40 | 2,610 | 2,950,866 |
| | | 25,969,973 |
| Education 4.8% | | |
| City of New York New York Trust for Cultural Resources, Refunding RB, Wildlife Conservation Society, Series A, 5.00%, 8/01/33 | 1,981 | 2,241,905 |

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State of New York Dormitory Authority, New York University, Series A, LRB, State University

Dormitory Facilities:

| | | |
|--|-------|-----------|
| 5.25%, 7/01/29 | 5,000 | 5,609,850 |
| 5.00%, 7/01/35 | 4,448 | 4,985,760 |
| State of New York Dormitory Authority, RB (c): | | |
| 5.00%, 7/01/18 | 5,498 | 6,144,517 |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

MAY 31, 2015

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Schedule of Investments (continued)

BlackRock MuniHoldings New York Quality Fund, Inc. (MHN)

(Percentages shown are based on Net Assets)

| Municipal Bonds Transferred to | Par | |
|---|-----------|-----------------------|
| Tender Option Bond Trusts (d) | (000) | Value |
| New York (continued) | | |
| Education (concluded) | | |
| State of New York Dormitory Authority, RB (c) (concluded): (AMBAC), 5.00%, 7/01/17 | \$ 2,999 | \$ 3,262,931 |
| | | 22,244,963 |
| State 5.1% | | |
| Sales Tax Asset Receivable Corp., Refunding RB, Fiscal 2015, Series A, 5.00%, 10/15/31 | 7,380 | 8,677,404 |
| State of New York Dormitory Authority, ERB, Series B, 5.75%, 3/15/36 | 5,000 | 5,748,100 |
| State of New York Dormitory Authority, RB, Series C: | | |
| General Purpose, 5.00%, 3/15/41 | 2,500 | 2,783,525 |
| Mental Health Services Facilities, AMT (AGM), 5.40%, 2/15/33 | 5,458 | 6,049,724 |
| | | 23,258,753 |
| Transportation 4.0% | | |
| Port Authority of New York & New Jersey, ARB, Consolidated, 169th Series, AMT, 5.00%, 10/15/25 | 8,005 | 9,126,634 |
| State of New York Thruway Authority, Refunding RB, General, Series H (AGM), 5.00%, 1/01/37 | 8,500 | 9,214,085 |
| | | 18,340,719 |
| Utilities 3.3% | | |
| City of New York New York Municipal Water Finance Authority, RB, Water & Sewer System, Fiscal 2009, Series A, 5.75%, 6/15/40 | 4,004 | 4,538,261 |
| Municipal Bonds Transferred to | | |
| Tender Option Bond Trusts (d) | | |
| New York (concluded) | | |
| Utilities (concluded) | | |
| City of New York New York Municipal Water Finance Authority, Refunding RB, Water & Sewer System, 2nd General Resolution: | | |
| Series FF-2, 5.50%, 6/15/40 | \$ 2,400 | \$ 2,761,543 |
| Series HH, 5.00%, 6/15/32 | 7,151 | 8,104,647 |
| | | 15,404,451 |
| Total Municipal Bonds Transferred to | | 105,218,859 |
| Tender Option Bond Trusts 22.9% | | |
| Total Long-Term Investments | | 741,109,725 |
| (Cost \$695,643,846) 161.5% | | |
| Short-Term Securities | | |
| BIF New York Municipal Money Fund, 0.00% (f)(g) | 6,075,319 | 6,075,319 |
| Total Short-Term Securities | | 6,075,319 |
| (Cost \$6,075,319) 1.3% | | |
| Total Investments (Cost \$701,719,165*) 162.8% | | 747,185,044 |
| Other Assets Less Liabilities 1.9% | | 8,727,253 |
| Liability for TOB Trust Certificates, Including | | |
| Interest Expense and Fees Payable (11.6%) | | (53,326,986) |
| VRDP Shares, at Liquidation Value (53.1%) | | (243,600,000) |
| Net Assets Applicable to Common Shares 100.0% | | \$ 458,985,311 |

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* As of May 31, 2015, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

| | | |
|-------------------------------|----|-------------|
| Tax cost | \$ | 649,150,302 |
| Gross unrealized appreciation | \$ | 46,779,105 |
| Gross unrealized depreciation | | (2,052,799) |
| Net unrealized appreciation | \$ | 44,726,306 |

Notes to Schedule of Investments

- (a) Variable rate security. Rate shown is as of report date.
- (b) Zero-coupon bond.
- (c) 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.
- (d) Represent bonds transferred to a TOB Trust. In exchange for which the Trust received cash and residual interest certificates. These bonds serve as collateral in a secured borrowing.

Schedule of Investments (continued)

BlackRock MuniHoldings New York Quality Fund, Inc.
(MHN)

(e) All or a portion of security is subject to a recourse agreement, which may require the Fund to pay the liquidity provider in the event there is a shortfall between the TOB trust certificates and proceeds received from the sale of the security contributed to the TOB trust. In the case of a shortfall, the aggregate maximum potential amount the Trust could ultimately be required to pay under the agreements, which expire from February 15, 2017 to February 15, 2019, is \$8,472,764.

(f) During the period ended May 31, 2015, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares Held at August 31, 2014 | Net Activity | Shares Held at May 31, 2015 | Income |
|-----------------------------------|--------------------------------------|-----------------|-----------------------------------|--------|
| BIF New York Municipal Money Fund | 8,416,390 | (2,341,071) | 6,075,319 | 1 |

(g) Represents the current yield as of report date.

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 |
| BAM | Build America Mutual Assurance Co. |
| BARB | Building Aid Revenue Bonds |
| BHAC | Berkshire Hathaway Assurance Corp. |
| BOCES | Board of Cooperative Educational Services |
| CAB | Capital Appreciation Bonds |
| EDC | Economic Development Corp |
| ERB | Education Revenue Bonds |
| FHA | Federal Housing Administration |
| GO | General Obligation Bonds |
| HFA | Housing Finance Agency |
| LRB | Lease Revenue Bonds |
| M/F | Multi-Family |
| NPFGC | National Public Finance Guarantee Corp. |
| PILOT | Payment in Lieu of Taxes |
| RB | Revenue Bonds |
| S/F | Single-Family |
| SONYMA | State of New York Mortgage Agency |
| Syncora | Syncora Guarantee |

As of May 31, 2015, financial futures contracts outstanding were as follows:

| Contracts Short | Issue | Exchange | Expiration | Notional Value | Unrealized Depreciation |
|--------------------|----------------------------|------------------------|----------------|-------------------|----------------------------|
| (331) | 10-Year U.S. Treasury Note | Chicago Board of Trade | September 2015 | \$ 42,264,563 | \$ (134,949) |

For Fund compliance purposes, the Fund's sector classifications refer to any 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 advisor. These definitions may not apply for purposes of this report, which may combine such sector sub-classifications for reporting ease.

Schedule of Investments (concluded)

BlackRock MuniHoldings New York Quality Fund, Inc. (MHN)

Fair Value Measurements Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a disclosure hierarchy consisting of three broad levels for financial reporting purposes. 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. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instrument and is not necessarily an indication of the risks associated with investing in those securities. The three levels of the fair value hierarchy are as follows:

Level 1 unadjusted quoted prices in active markets/exchanges for identical assets or liabilities that the Fund 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)

Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Fund's policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. For information about the Fund's policy regarding valuation of investments and derivative financial instruments, refer to the Fund's most recent financial statements as contained in its semi-annual report.

As of May 31, 2015, the following tables summarize the Fund's investments and derivative financial instruments categorized in the disclosure hierarchy:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------------------|--------------|----------------|---------|----------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments ¹ | | \$ 741,109,725 | | \$ 741,109,725 |
| Short-Term Securities | \$ 6,075,319 | | | 6,075,319 |
| Total | \$ 6,075,319 | \$ 741,109,725 | | \$ 747,185,044 |

¹ See above Schedule of Investments for values in each sector.

| | Level 1 | Level 2 | Level 3 | Total |
|---|--------------|---------|---------|--------------|
| Derivative Financial Instruments ² | | | | |
| Liabilities: | | | | |
| Interest rate contracts | \$ (134,949) | | | \$ (134,949) |

² Derivative financial instruments are financial 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 reporting purposes. As of May 31, 2015, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

| | Level 1 | Level 2 | Level 3 | Total |
|----------------|---------|---------|---------|-------|
| Assets: | | | | |

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| | | | |
|--|------------|------------------|------------------|
| Cash pledged for financial futures contracts | \$ 446,850 | | \$ 446,850 |
| Liabilities: | | | |
| TOB trust certificates | | \$ (53,308,436) | \$ (53,308,436) |
| VRDP Shares | | (243,600,000) | (243,600,000) |
| Total | \$ 446,850 | \$ (296,908,436) | \$ (296,461,586) |

During the period ended May 31, 2015, 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 MuniHoldings New York Quality Fund, Inc.

By: /s/ John M. Perlowski
John M. Perlowski
Chief Executive Officer (principal executive officer) of
BlackRock MuniHoldings New York Quality Fund, Inc.

Date: July 23, 2015

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 MuniHoldings New York Quality Fund, Inc.

Date: July 23, 2015

By: /s/ Neal J. Andrews
Neal J. Andrews
Chief Financial Officer (principal financial officer) of
BlackRock MuniHoldings New York Quality Fund, Inc.

Date: July 23, 2015