

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

Form N-Q

July 28, 2011

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 52<sup>nd</sup> Street, New York, NY 10055

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

Date of fiscal year end: 08/31/2011

Date of reporting period: 05/31/2011

Item 1 Schedule of Investments

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

**Schedule of Investments** May 31, 2011 (Unaudited)

(Percentages shown are based on Net Assets)

	Par (000)	Value
Municipal Bonds		
New York — 118.8%		
Corporate — 5.4%		
New York City Industrial Development Agency, Refunding RB, Terminal One Group Association Project, AMT, 5.50%, 1/01/24 (a)	\$ 1,500	\$ 1,537,710
New York Liberty Development Corp., RB, Goldman Sachs Headquarters, 5.25%, 10/01/35	4,000	3,983,360
New York State Energy Research & Development Authority, RB, Lilco Project, Series A (NPFGC), 5.15%, 3/01/16	1,000	1,015,110
New York State Energy Research & Development Authority, Refunding RB, Brooklyn Union Gas/Keyspan, Series A, AMT (FGIC), 4.70%, 2/01/24	3,340	3,382,218
Suffolk County Industrial Development Agency New York, RB, Keyspan, Port Jefferson, AMT, 5.25%, 6/01/27	4,355	4,271,906
Suffolk County Industrial Development Agency New York, Refunding RB, Ogden Martin System Huntington, AMT (AMBAC):		
6.15%, 10/01/11	5,000	5,089,950
6.25%, 10/01/12	3,530	3,767,428
		23,047,682
County/City/Special District/School District — 32.3%		
Amherst Development Corp., RB, University at Buffalo Foundation Faculty-Student Housing Corp., Series A (AGM), 4.63%, 10/01/40	4,975	4,477,649
Erie County Industrial Development Agency, RB, City School District of		

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Buffalo Project, Series A, 5.25%, 5/01/31 (b)	1,000	1,045,580
Hudson Yards Infrastructure Corp., RB, Series A: 5.00%, 2/15/47	2,150	1,920,380
(FGIC), 5.00%, 2/15/47	6,250	5,582,500
(NPFGC), 4.50%, 2/15/47	14,505	12,084,115
New York City Industrial Development Agency, PILOT, RB: CAB, Yankee Stadium (AGC), 6.54%, 3/01/39 (c)	1,380	254,900

	Par (000)	Value
Municipal Bonds		
New York (continued)		
County/City/Special District/School District (continued)		
New York City Industrial Development Agency, PILOT, RB :		
Queens Baseball Stadium (AGC), 6.38%, 1/01/39	\$ 800	\$ 817,520
Queens Baseball Stadium (AMBAC), 5.00%, 1/01/39	4,000	3,355,440
Queens Baseball Stadium (AMBAC), 5.00%, 1/01/46	4,200	3,424,554
Queens Baseball Stadium (AMBAC), 5.00%, 1/01/31	3,500	3,041,605
Queens Baseball Stadium (AMBAC), 5.00%, 1/01/36	12,740	10,823,140
Yankee Stadium (FGIC), 5.00%, 3/01/46	9,500	8,381,280
Yankee Stadium (NPFGC), 5.00%, 3/01/36	3,450	3,165,651
New York City Transitional Finance Authority, RB:		
Fiscal 2008, Series S-1, 4.50%, 1/15/38	1,510	1,416,365
Fiscal 2009, Series S-1 (AGC), 5.50%, 7/15/38	4,000	4,179,240
Fiscal 2009, Series S-4 (AGC),		

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5.50%, 1/15/39	1,250	1,310,113
Future Tax Secured, Series C (FGIC),		
5.00%, 2/01/33	10,000	10,041,400
Future Tax Secured, Series E		
(NPFGC), 5.25%, 2/01/22 (d)	2,455	2,644,821
Future Tax Secured, Series E		
(NPFGC), 5.25%, 2/01/22	45	47,384
Series B (NPFGC), 5.50%, 2/01/13	110	111,566
Series S-2 (AGM), 5.00%, 1/15/37	3,750	3,790,050
Series S-2 Series S-2 (NPFGC)		
(FGIC), 4.25%, 1/15/34	4,830	4,441,813
New York City Transitional Finance		
Authority, Refunding RB, Series A		
(FGIC), 5.00%, 11/15/26	1,000	1,033,670
New York Convention Center		
Development Corp., RB, Hotel Unit		
Fee Secured (AMBAC):		
5.00%, 11/15/30	2,100	2,108,274
5.00%, 11/15/35	19,150	18,700,549
5.00%, 11/15/44	4,955	4,715,673

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

MAY 31, 2011

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

## Schedule of Investments (continued)

(Percentages shown are based on Net Assets)

	Par (000)	Value
Municipal Bonds		
<b>New York (continued)</b>		
New York State Dormitory Authority, Refunding RB, School Districts Financing Program, Series A (AGM), 5.00%, 10/01/35	\$ 5,000	\$ 5,054,700
Oneida-Herkimer Solid Waste Management Authority New York, Refunding RB (AGM), 5.50%, 4/01/13	1,800	1,945,206
Sales Tax Asset Receivable Corp., RB, Series A (AMBAC), 5.00%, 10/15/32	14,175	14,504,994
Syracuse Industrial Development Agency New York, RB, Carousel Center Project, Series A, AMT (Syncora), 5.00%, 1/01/36	5,350	3,932,090
		138,352,222
<b>Education — 15.1%</b>		
City of Troy New York, Refunding RB, Rensselaer Polytechnic, Series A, 5.13%, 9/01/40	4,050	3,998,281
Madison County Industrial Development Agency New York, RB, Colgate University Project, Series A (AMBAC), 5.00%, 7/01/30	4,000	4,099,160
New York City Industrial Development Agency, Refunding RB, Nightingale- Bamford School (AMBAC), 5.25%, 1/15/17	1,200	1,266,924
New York City Transitional Finance Authority, RB, Fiscal 2009, Series S-4 (AGC), 5.50%, 1/15/33	3,000	3,177,720
New York State Dormitory Authority, LRB, State University Dormitory Facilities, Series A, 5.00%, 7/01/40	1,500	1,524,030
New York State Dormitory Authority, RB:		

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Convent Sacred Heart (AGM), 5.75%, 11/01/40	1,770	1,843,207
Cornell University, Series A, 5.00%, 7/01/40	1,000	1,039,930
Fordham University, Series A, 5.00%, 7/01/28	175	180,448
Fordham University, Series A, 5.50%, 7/01/36	1,375	1,426,659
Mount Sinai School of Medicine, 5.13%, 7/01/39	1,000	990,400
Mount Sinai School of Medicine at NYU (NPFGC), 5.00%, 7/01/35	5,100	5,015,595
New York University, Series 1 (AMBAC), 5.50%, 7/01/40	3,500	3,803,380
New York University, Series A, 5.00%, 7/01/38	2,000	2,026,100
New York University, Series A (AMBAC), 5.00%, 7/01/37	3,000	3,031,200

Municipal Bonds	Par (000)	Value
<a href="#">New York (continued)</a>		
<a href="#">Education (concluded)</a>		
New York State Dormitory Authority, RB:		
Rockefeller University, Series A1, 5.00%, 7/01/32 (a)	\$ 1,790	\$ 1,804,750
Siena College, 5.13%, 7/01/39	1,345	1,374,846
The New School (AGM), 5.50%, 7/01/43	5,475	5,648,448
Schenectady County Industrial Development Agency, Refunding RB, Union College Project, Series A (AMBAC), 5.63%, 7/01/31 (d)	3,000	3,073,260
Tompkins County Development Corp., RB, Ithaca College Project (AGM):		
5.25%, 7/01/36	700	709,436
5.50%, 7/01/33	500	523,480
Trust for Cultural Resources, RB, Carnegie Hall Series A:		

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4.75%, 12/01/39	3,150	3,026,425
5.00%, 12/01/39	1,850	1,847,206
Trust for Cultural Resources, Refunding RB, American Museum of Natural History, Series A (NPFGC), 5.00%, 7/01/36	6,300	6,348,006
Westchester County Industrial Development Agency New York, RB, Purchase College Foundation Housing, Series A (AMBAC), 5.75%, 12/01/31	7,000	7,011,270
		64,790,161
<b>Health — 8.5%</b>		
Dutchess County Industrial Development Agency, RB, Vassar Brothers Medical Center (AGC), 5.50%, 4/01/34	500	504,680
Monroe County Industrial Development Corp., RB, Unity Hospital of Rochester Project (FHA), 5.50%, 8/15/40	3,925	4,086,749
New York City Health & Hospital Corp., Refunding RB, Health System, Series A, 5.00%, 2/15/30	1,800	1,789,056
New York City Industrial Development Agency, RB, Royal Charter, New York Presbyterian (AGM), 5.75%, 12/15/29	7,965	8,270,776
New York State Dormitory Authority, MRB, Montefiore Hospital (NPFGC), 5.00%, 8/01/33	1,000	1,000,930
New York State Dormitory Authority, RB: Healthcare, Series A, 5.00%, 3/15/38	2,250	2,302,290
Hudson Valley Hospital (BHAC), 5.00%, 8/15/36	5,500	5,555,110
New York & Presbyterian Hospital (AGM), 5.25%, 2/15/31	1,500	1,538,535

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

**Schedule of Investments** (continued)

(Percentages shown are based on Net Assets)

	Par (000)	Value
Municipal Bonds		
New York (continued)		
Health (concluded)		
New York State Dormitory Authority, RB :		
New York & Presbyterian Hospital (AGM), 5.00%, 8/15/36	\$ 4,000	\$ 4,010,280
North Shore-Long Island Jewish Health System, Series A, 5.50%, 5/01/37	1,825	1,827,227
NYU Hospital Center, Series A, 5.75%, 7/01/31	2,680	2,729,178
NYU Hospital Center, Series A, 6.00%, 7/01/40	1,800	1,833,948
New York State Dormitory Authority, Refunding RB, St. Luke's Roosevelt Hospital (FHA), 4.90%, 8/15/31	1,000	961,470
		36,410,229
Housing — 5.3%		
New York City Housing Development Corp., RB, AMT:		
Series A-1-A, 5.00%, 11/01/30	750	703,005
Series A-1-A, 5.45%, 11/01/46	1,335	1,210,324
Series C, 5.00%, 11/01/26	1,250	1,248,613
Series C, 5.05%, 11/01/36	2,000	1,849,180
Series H-1, 4.70%, 11/01/40	1,000	884,250
Series H-2-A, 5.20%, 11/01/35	835	780,282
Series H-2-A, 5.35%, 5/01/41	600	546,828
New York Mortgage Agency, RB, Series 145, AMT, 5.13%, 10/01/37	1,000	961,520
New York Mortgage Agency, Refunding RB: Homeowner Mortgage, Series 67		

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AMT (NPFGC), 5.70%, 10/01/17	2,140	2,142,675
Homeowner Mortgage, Series 83 (NPFGC), 5.55%, 10/01/27	2,100	2,100,945
Series 133, AMT, 4.95%, 10/01/21	685	694,789
Series 143, AMT, 4.85%, 10/01/27	1,085	1,024,066
Series 143, AMT, 4.90%, 10/01/37	950	879,824
Series 143 AMT (NPFGC), 4.85%, 10/01/27	2,000	1,934,140
Series 82 AMT (NPFGC), 5.65%, 4/01/30	815	815,163
Series 97, AMT, 5.50%, 4/01/31	805	804,984
New York State HFA, RB, St. Philip's Housing, Series A, AMT (Fannie Mae), 4.65%, 11/15/38	1,000	904,230
Yonkers Economic Development Corp., Refunding RB, Riverview II (Freddie Mac), 4.50%, 5/01/25	1,500	1,478,595
	Par	Value
Municipal Bonds	(000)	
<a href="#">New York (continued)</a>		
<a href="#">Housing (concluded)</a>		
Yonkers Industrial Development Agency New York, RB, Monastery Manor Associates LP Project, AMT (SONYMA), 5.25%, 4/01/37	\$ 2,000	\$ 1,881,480 22,844,893
<a href="#">State — 10.5%</a>		
New York State Dormitory Authority, ERB, Series C, 5.00%, 12/15/31	2,320	2,413,148
New York State Dormitory Authority, RB: Master BOCES Program Lease (AGC), 5.00%, 8/15/28	250	261,448
Mental Health Facilities, Series B, 5.25%, 2/15/14 (d)	1,550	1,732,667
Mental Health Services Facilities		

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Improvement, Series B (AGM), 5.00%, 2/15/33	4,500	4,659,255
Mental Health Services Facilities, Series C AMT (AGM), 5.40%, 2/15/33	5,650	5,642,316
School Districts Financing Program, Series A (AGM), 5.00%, 10/01/35	450	454,347
School Districts Financing Program, Series C (AGM), 5.00%, 10/01/37	2,500	2,517,375
School Districts Financing Program, Series D (NPFGC), 5.00%, 10/01/30	1,240	1,246,262
School Districts Financing Program, Series E (NPFGC), 5.75%, 10/01/30	6,900	7,187,109
New York State Dormitory Authority, Refunding RB, Secured Hospital, North General Hospital (Syncora), 5.75%, 2/15/17	2,000	2,062,860
New York State Thruway Authority, RB: Second General, Series B, 5.00%, 4/01/27	1,000	1,062,880
Series A (AMBAC), 5.00%, 4/01/26	8,700	9,172,323
New York State Urban Development Corp., RB (NPFGC): Personal Income Tax, Series C- 1, 5.00%, 3/15/13 (d)	3,000	3,243,240
State Personal Income Tax, State Facilities, Series A-1, 5.00%, 3/15/29	2,000	2,053,760
State of New York, GO, Series A, 4.75%, 2/15/37	1,000	1,013,140
		44,722,130
<b>Tobacco — 4.5%</b>		
Tobacco Settlement Financing Corp. New York, RB, Asset-Backed, Series A- 1 (AMBAC): 5.25%, 6/01/20	5,000	5,286,700
5.25%, 6/01/21	13,275	13,969,548
		19,256,248



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

**Schedule of Investments** (continued)

(Percentages shown are based on Net Assets)

	Par (000)	Value
Municipal Bonds		
New York (continued)		
Transportation — 26.5%		
Hudson Yards Infrastructure Corp., RB:		
(AGC), 5.00%, 2/15/47	\$ 7,370	\$ 6,890,582
Series A (NPFGC), 5.00%, 2/15/47	305	285,160
Series A (AGM), 5.00%, 2/15/47	10,050	9,405,292
Metropolitan Transportation Authority, RB, Series 2008c, 6.50%, 11/15/28	6,015	6,921,641
Metropolitan Transportation Authority, Refunding RB:		
Series A, 5.13%, 1/01/29	4,000	4,020,120
Series A (FGIC), 5.25%, 11/15/31	2,500	2,509,300
Series B, 5.00%, 11/15/34	2,500	2,544,800
Series C (AGM), 4.75%, 7/01/16 (d)	2,535	2,658,049
Transportation, Series F (NPFGC), 5.25%, 11/15/12 (d)	6,300	6,749,253
New York State Thruway Authority, RB:		
Series F (AMBAC), 5.00%, 1/01/30	5,000	5,075,100
Series G (AGM), 4.75%, 1/01/29	1,250	1,283,538
Series G (AGM), 4.75%, 1/01/30	1,030	1,037,941
Series G (AGM), 5.00%, 1/01/32	5,225	5,303,741
Niagara Falls Bridge Commission, Refunding RB, Bridge System, Series A (AGC), 4.00%, 10/01/19	1,600	1,701,168
Port Authority of New York & New Jersey, RB:		
Consolidated, 160th Series, 4.13%, 9/15/32	2,310	2,192,005
Consolidated, 161st Series, 4.50%, 10/15/37	1,000	964,040
Consolidated, 163rd Series, 5.00%, 7/15/35	2,500	2,569,925
Special Project, JFK International Air Terminal, Series 6 AMT (NPFGC),		

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6.25%, 12/01/11	3,000	3,041,280
Special Project, JFK International Air Terminal, Series 6 AMT (NPFGC),		
5.75%, 12/01/22	26,725	25,923,517
Special Project, JFK International Air Terminal, Series 6 AMT (NPFGC),		
5.90%, 12/01/17	4,000	4,000,320
Special Project, JFK International Air Terminal, Series 6 AMT (NPFGC),		
6.25%, 12/01/15	7,830	8,216,880
Triborough Bridge & Tunnel Authority, RB:		
Sub-Series A (NPFGC), 5.25%, 11/15/30	6,000	6,135,600
Subordinate Bonds (AMBAC),		