

Edgar Filing: BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC. - Form N-Q

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

Form N-Q

January 24, 2013

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: 08/31/2013

Date of reporting period: 11/30/2012

Item 1 Schedule of Investments

Schedule of Investments November 30, 2012 (Unaudited)

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

(Percentages shown are based on Net Assets)

| | Par | |
|--|---------------|--------------|
| | (000) | Value |
| Municipal Bonds | | |
| New York | 114.0% | |
| Corporate | 3.2% | |
| New York City Industrial Development Agency, Refunding RB, AMT: Series A, 5.00%, 7/01/28 | \$ 820 | \$ 876,645 |
| Terminal One Group Association Project, 5.50%, 1/01/24 (a) | 1,500 | 1,618,440 |
| New York Liberty Development Corp., RB, Goldman Sachs Headquarters, 5.25%, 10/01/35 | 4,500 | 5,600,745 |
| New York State Energy Research & Development Authority, Refunding RB, Brooklyn Union Gas/Keyspan, Series A, AMT (NPFGC), 4.70%, 2/01/24 | 3,340 | 3,562,978 |
| Suffolk County Industrial Development Agency New York, RB, Keyspan, Port Jefferson, AMT, 5.25%, 6/01/27 | 4,355 | 4,443,973 |
| | | 16,102,781 |
| County/City/Special District/School District 28.6% | | |
| Buffalo & Erie County Industrial Land Development Corp., Refunding RB, Buffalo State College Foundation Housing Corp., Project, Series A, 5.38%, 10/01/41 | 1,000 | 1,178,010 |
| City of New York, New York, GO: Series A-1, 5.00%, 8/01/35 | 2,350 | 2,805,289 |
| Sub-Series A-1, 4.00%, 10/01/34 | 870 | 957,618 |
| Sub-Series A-1, 5.00%, 10/01/34 | 1,630 | 1,969,122 |
| Sub-Series D-1, 5.00%, 10/01/33 | 4,175 | 5,041,897 |
| City of New York, New York, GO, Refunding: Series B, 3.00%, 8/01/31 | 1,500 | 1,529,055 |
| Series I, 5.00%, 8/01/32 | 490 | 595,095 |
| County of Onondaga New York, RB, Syracuse University Project: 5.00%, 12/01/29 | 1,135 | 1,375,722 |
| 5.00%, 12/01/36 | 1,100 | 1,304,864 |
| Erie County Industrial Development Agency, RB, City School District of Buffalo Project, Series A, 5.25%, 5/01/31 | 1,000 | 1,198,370 |
| Hudson New York Yards Infrastructure Corp., RB, Series A: 5.00%, 2/15/47 | 2,350 | 2,564,273 |
| (AGC), 5.00%, 2/15/47 | 7,370 | 8,059,537 |
| (AGM), 5.00%, 2/15/47 | 7,530 | 8,234,507 |
| (NPFGC), 4.50%, 2/15/47 | 14,505 | 15,263,031 |
| (NPFGC), 5.00%, 2/15/47 | 1,500 | 1,636,770 |
| (NPFGC), 5.00%, 2/15/47 | 305 | 333,536 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| County/City/Special District/School District (continued) | | |
| New York City Industrial Development Agency, RB, PILOT: Queens Baseball Stadium (AGC), 6.38%, 1/01/39 | \$ 800 | \$ 958,376 |
| Queens Baseball Stadium (AMBAC), 5.00%, 1/01/31 | 3,500 | 3,641,330 |
| Queens Baseball Stadium (AMBAC), 5.00%, 1/01/36 | 8,140 | 8,415,865 |
| Yankee Stadium (AGC), 4.39%, 3/01/39 (b) | 1,380 | 440,882 |
| Yankee Stadium (NPFGC), 5.00%, 3/01/36 | 2,200 | 2,320,538 |
| Yankee Stadium (NPFGC), 5.00%, 3/01/46 | 9,500 | 9,935,005 |
| New York City Transitional Finance Authority, RB: Future Tax Secured, Series B (NPFGC), 5.50%, 2/01/13 | 110 | 110,494 |
| Future Tax Secured, Series C (NPFGC), 5.00%, 2/01/14 (c) | 1,830 | 1,929,845 |
| Future Tax Secured, Series C (NPFGC), 5.00%, 2/01/33 | 8,170 | 8,573,189 |
| Future Tax Secured, Series E (NPFGC), 5.25%, 2/01/13 (c) | 2,455 | 2,475,769 |

Edgar Filing: BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC. - Form N-Q

| | | |
|---|-------|-----------|
| Future Tax Secured, Series E (NPFGC), 5.25%, 2/01/22 | 45 | 45,374 |
| New York City Transitional Finance Authority, Refunding RB, Future Tax Secured Revenue, Series A (NPFGC), 5.00%, 11/15/26 | 250 | 250,943 |
| New York Convention Center Development Corp., RB, Hotel Unit Fee Secured (AMBAC): 5.00%, 11/15/30 | 2,100 | 2,318,967 |
| 5.00%, 11/15/35 | 1,150 | 1,269,911 |
| 5.00%, 11/15/44 | 4,955 | 5,464,077 |
| New York Liberty Development Corp., Refunding RB: | | |
| 4 World Trade Center Project, 5.00%, 11/15/31 | 1,710 | 2,021,083 |
| 4 World Trade Center Project, 5.75%, 11/15/51 | 2,080 | 2,544,693 |
| 7 World Trade Center Project, Class 2, 5.00%, 9/15/43 | 2,780 | 3,215,626 |
| New York State Dormitory Authority, Refunding RB, School Districts Financing Program, Series A (AGM), 5.00%, 10/01/35 | 5,000 | 5,678,900 |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

NOVEMBER 30, 2012

1

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) | | |
| Oneida-Herkimer Solid Waste Management Authority New York, Refunding RB, Solid Waste System (AGM), 5.50%, 4/01/13 | \$ 1,800 | \$ 1,829,034 |
| Sales Tax Asset Receivable Corp., Refunding RB, Series A (AMBAC): | | |
| 5.25%, 10/15/27 | 2,500 | 2,714,525 |
| 5.00%, 10/15/32 | 17,175 | 18,541,958 |
| St. Lawrence County Industrial Development Agency, RB, Clarkson University Project, 6.00%, 9/01/34 | 300 | 372,471 |
| Syracuse Industrial Development Agency New York, RB, Carousel Center Project, Series A, AMT (Syncora), 5.00%, 1/01/36 | 3,100 | 3,192,690 |
| Tompkins County Industrial Development Agency, RB, Civic Facility Cornell University Project, Series A, 5.00%, 7/01/37 | 500 | 600,600 |
| | | 142,908,841 |
| Education 18.2% | | |
| Amherst Development Corp., Refunding RB, University at Buffalo Foundation Faculty-Student Housing Corp., Series A (AGM), 4.63%, 10/01/40 | 4,975 | 5,506,330 |
| City of Troy Capital Resource Corp., Refunding RB, Rensselaer Polytechnic, Series A, 5.13%, 9/01/40 | 4,050 | 4,599,180 |
| Madison County Industrial Development Agency New York, RB, Colgate University Project, Series A (AMBAC), 5.00%, 7/01/30 | 4,000 | 4,298,800 |
| New York City Industrial Development Agency, Refunding RB, Nightingale-Bamford School (AMBAC), 5.25%, 1/15/17 | 1,200 | 1,206,600 |
| New York City Transitional Finance Authority, RB, Fiscal 2009, Series S-4 (AGC), 5.50%, 1/15/33 | 3,000 | 3,570,000 |
| New York City Trust for Cultural Resources, Refunding RB: | | |
| American Museum of Natural History, Series A (NPFGC), 5.00%, 7/01/36 | 6,300 | 6,708,429 |
| Carnegie Hall, Series A, 4.75%, 12/01/39 | 3,150 | 3,508,470 |
| Carnegie Hall, Series A, 5.00%, 12/01/39 | 1,850 | 2,092,109 |
| New York State Dormitory Authority, RB: | | |
| Convent Sacred Heart (AGM), 5.75%, 11/01/40 | 1,770 | 2,144,408 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Education (continued) | | |
| New York State Dormitory Authority, RB (concluded): | | |
| Fordham University, Series A, 5.00%, 7/01/28 | \$ 175 | \$ 209,062 |
| Fordham University, Series A, 5.50%, 7/01/36 | 1,375 | 1,646,122 |
| General Purpose, Series A, 4.50%, 3/15/35 | 2,000 | 2,265,780 |
| Mount Sinai School of Medicine, 5.13%, 7/01/39 | 1,000 | 1,126,750 |
| New School (AGM), 5.50%, 7/01/43 | 3,265 | 3,815,055 |
| New York University, Series I (AMBAC), 5.50%, 7/01/40 | 3,500 | 4,956,805 |
| New York University, Series B, 5.00%, 7/01/34 | 400 | 478,164 |
| New York University, Series B, 5.00%, 7/01/42 | 3,000 | 3,554,220 |
| New York University, Series C, 5.00%, 7/01/38 | 2,000 | 2,241,400 |
| Siena College, 5.13%, 7/01/39 | 1,345 | 1,513,771 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/35 | 750 | 872,625 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/40 | 1,500 | 1,721,895 |
| New York State Dormitory Authority, Refunding RB: | | |
| Cornell University, Series A, 5.00%, 7/01/40 | 1,000 | 1,198,490 |
| Mount Sinai School of Medicine at NYU (NPFGC), 5.00%, 7/01/35 | 5,100 | 5,511,162 |

Edgar Filing: BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC. - Form N-Q

| | | |
|---|-------|-----------|
| New York University, Series A, 5.00%, 7/01/37 | 4,180 | 4,967,721 |
| Rochester Institute of Technology, 4.00%, 7/01/31 (d) | 3,300 | 3,666,036 |
| Rochester Institute of Technology, 4.00%, 7/01/33 (d) | 1,605 | 1,758,839 |
| Rochester Institute of Technology, 5.00%, 7/01/38 (d) | 500 | 592,835 |
| Rochester Institute of Technology, 5.00%, 7/01/42 (d) | 750 | 885,097 |
| Rockefeller University, Series B, 4.00%, 7/01/38 | 3,085 | 3,369,869 |
| Saint John s University, Series A, 5.00%, 7/01/27 | 370 | 449,813 |
| Saint John s University, Series A, 5.00%, 7/01/28 | 500 | 605,005 |
| Third General Resolution, State University Educational Facilities, Series A, 5.00%, 5/15/29 | 1,000 | 1,239,840 |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

NOVEMBER 30, 2012

2

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 (concluded) | | |
| St. Lawrence County Industrial Development Agency, RB, Clarkson University Project, 5.38%, 9/01/41 | \$ 125 | \$ 147,488 |
| Tompkins County Development Corp., RB, Ithaca College Project (AGM): | | |
| 5.50%, 7/01/33 | 500 | 597,470 |
| 5.25%, 7/01/36 | 700 | 814,506 |
| Westchester County Industrial Development Agency New York, RB, Purchase College Foundation Housing, Series A (AMBAC), 5.75%, 12/01/31 | 7,000 | 7,082,040 |
| | | 90,922,186 |
| Health 9.1% | | |
| Dutchess County Industrial Development Agency, RB, Vassar Brothers Medical Center (AGC), 5.50%, 4/01/34 | 500 | 581,760 |
| Monroe County Industrial Development Corp., Refunding RB, Unity Hospital of Rochester Project (FHA), 5.50%, 8/15/40 | 3,925 | 4,652,891 |
| New York City Health & Hospital Corp., Refunding RB, Health System, Series A, 5.00%, 2/15/30 | 1,800 | 2,072,016 |
| New York State Dormitory Authority, RB: | | |
| Healthcare, Series A, 5.00%, 3/15/38 | 2,250 | 2,694,398 |
| Hudson Valley Hospital (BHAC), 5.00%, 8/15/36 | 5,500 | 6,209,720 |
| Montefiore Hospital (NPFGC), 5.00%, 8/01/33 | 1,000 | 1,069,090 |
| New York & Presbyterian Hospital (AGM), 5.00%, 8/15/14 (c) | 3,895 | 4,140,813 |
| North Shore-Long Island Jewish Health System, Series A, 5.50%, 5/01/37 | 1,825 | 2,119,610 |
| North Shore-Long Island Jewish Health System, Series C, 4.25%, 5/01/39 | 1,250 | 1,327,738 |
| North Shore-Long Island Jewish Health System, Series D, 4.25%, 5/01/39 | 1,500 | 1,606,995 |
| North Shore-Long Island Jewish Health System, Series D, 5.00%, 5/01/39 | 480 | 552,725 |
| NYU Hospital Center, Series A, 5.75%, 7/01/31 | 2,680 | 3,200,724 |
| NYU Hospital Center, Series A, 6.00%, 7/01/40 | 1,800 | 2,162,538 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Health (concluded) | | |
| New York State Dormitory Authority, Refunding RB: | | |
| New York University Hospitals Center, Series A, 5.00%, 7/01/36 | \$ 1,000 | \$ 1,074,420 |
| North Shore-Long Island Jewish Health System, Series A, 5.00%, 5/01/32 | 2,000 | 2,298,820 |
| North Shore-Long Island Jewish Health System, Series A, 5.25%, 5/01/34 | 7,375 | 8,649,252 |
| St. Luke's Roosevelt Hospital (FHA), 4.90%, 8/15/31 | 1,000 | 1,084,440 |
| | | 45,497,950 |
| Housing 3.8% | | |
| New York City Housing Development Corp., RB, AMT: | | |
| Series A-1-A, 5.00%, 11/01/30 | 750 | 791,055 |
| Series A-1-A, 5.45%, 11/01/46 | 1,335 | 1,398,893 |
| Series C, 5.00%, 11/01/26 | 1,250 | 1,309,712 |
| Series C, 5.05%, 11/01/36 | 2,000 | 2,090,920 |
| Series H-1, 4.70%, 11/01/40 | 1,000 | 1,029,960 |
| Series H-2-A, 5.20%, 11/01/35 | 835 | 882,119 |
| Series H-2-A, 5.35%, 5/01/41 | 600 | 643,026 |
| New York Mortgage Agency, RB, Series 145, AMT, 5.13%, 10/01/37 | 900 | 943,632 |

Edgar Filing: BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC. - Form N-Q

New York Mortgage Agency, Refunding RB, AMT:

| | | |
|---|-------|------------|
| Series 97, 5.50%, 4/01/31 | 525 | 525,719 |
| Series 133, 4.95%, 10/01/21 | 685 | 716,750 |
| Series 143, 4.85%, 10/01/27 | 1,085 | 1,138,946 |
| Series 143, 4.90%, 10/01/37 | 813 | 846,348 |
| Series 143 (NPFGC), 4.85%, 10/01/27 | 2,000 | 2,117,560 |
| New York State HFA, RB, St. Philip's Housing, Series A, AMT (Fannie Mae), 4.65%, 11/15/38 | 1,000 | 1,036,110 |
| Yonkers EDC, Refunding RB, Riverview II (Freddie Mac), 4.50%, 5/01/25 | 1,500 | 1,648,635 |
| Yonkers Industrial Development Agency New York, RB, Monastery Manor Associates LP Project, AMT (SONYMA), 5.25%, 4/01/37 | 2,000 | 2,080,960 |
| | | 19,200,345 |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

NOVEMBER 30, 2012

3

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) | | |
| State 10.5% | | |
| New York City Transitional Finance Authority, BARB: | | |
| Series S-1, 4.00%, 7/15/42 | \$ 1,000 | \$ 1,076,100 |
| Series S-2 (NPFGC), 4.25%, 1/15/34 | 4,830 | 5,081,643 |
| New York City Transitional Finance Authority, RB: | | |
| Fiscal 2008, Series S-1, 4.50%, 1/15/38 | 1,510 | 1,618,297 |
| Fiscal 2009, Series S-1 (AGC), 5.50%, 7/15/38 | 4,000 | 4,637,320 |
| Fiscal 2009, Series S-4 (AGC), 5.50%, 1/15/39 | 1,250 | 1,464,800 |
| Series S-2 (AGM), 5.00%, 1/15/37 | 3,750 | 4,084,425 |
| New York State Dormitory Authority, RB: | | |
| Master BOCES Program Lease (AGC), 5.00%, 8/15/28 | 250 | 289,375 |
| Mental Health Facilities, Series B, 5.25%, 2/15/14 (c) | 1,550 | 1,638,520 |
| Mental Health Services Facilities Improvement, Series B (AGM), 5.00%, 2/15/33 | 4,500 | 5,221,935 |
| School Districts Financing Program, Series C (AGM), 5.00%, 10/01/37 | 2,500 | 2,818,925 |
| Series C, 5.00%, 12/15/31 | 2,320 | 2,662,966 |
| New York State Dormitory Authority, Refunding RB: | | |
| School Districts Financing Program, Series A (AGM), 5.00%, 10/01/35 | 450 | 511,101 |
| Secured Hospital, North General Hospital (Syncora), 5.75%, 2/15/17 | 2,000 | 2,017,520 |
| New York State Thruway Authority, RB: | | |
| Second General, Series B, 5.00%, 4/01/27 | 1,000 | 1,155,810 |
| Series A (AMBAC), 5.00%, 4/01/26 | 8,700 | 9,765,663 |
| New York State Thruway Authority, Refunding RB, Series A, 5.00%, 4/01/32 | 1,000 | 1,206,060 |
| New York State Urban Development Corp., State Personal Income Tax, RB: | | |
| Series A, 3.50%, 3/15/28 | 1,660 | 1,816,123 |
| Series C-1 (NPFGC), 5.00%, 3/15/13 (c) | 3,000 | 3,041,880 |
| State Facilities, Series A-1 (NPFGC), 5.00%, 3/15/14 (c) | 2,000 | 2,121,240 |
| | | 52,229,703 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Tobacco 3.7% | | |
| Tobacco Settlement Financing Corp. New York, RB, Asset-Backed, Series A-1 (AMBAC): | | |
| 5.25%, 6/01/20 | \$ 5,000 | \$ 5,121,150 |
| 5.25%, 6/01/21 | 13,275 | 13,588,423 |
| | | 18,709,573 |
| Transportation 27.1% | | |
| Metropolitan Transportation Authority, RB: | | |
| Series 2008C, 6.50%, 11/15/28 | 6,015 | 7,774,688 |
| Series A, 5.00%, 11/15/27 | 1,000 | 1,203,090 |
| Series D, 5.25%, 11/15/41 | 2,250 | 2,639,295 |
| Series H, 4.00%, 11/15/34 | 2,295 | 2,462,650 |
| Metropolitan Transportation Authority, Refunding RB: | | |
| Series B, 5.00%, 11/15/34 | 2,500 | 2,881,350 |

Edgar Filing: BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC. - Form N-Q

| | | |
|--|--------|------------|
| Series F, 5.00%, 11/15/30 | 3,160 | 3,812,350 |
| New York Liberty Development Corp., RB, 1 World Trade Center Port Authority Construction: 5.00%, 12/15/41 | 6,000 | 7,021,740 |
| 5.25%, 12/15/43 | 11,500 | 13,665,910 |
| New York State Thruway Authority, RB, General, Series I, 4.13%, 1/01/42 | 1,750 | 1,881,005 |
| New York State Thruway Authority, Refunding RB: Series F (AMBAC), 5.00%, 1/01/30 | 5,000 | 5,428,100 |
| Series G (AGM), 4.75%, 1/01/29 | 1,250 | 1,366,338 |
| Series G (AGM), 4.75%, 1/01/30 | 1,030 | 1,125,862 |
| Series G (AGM), 5.00%, 1/01/32 | 3,450 | 3,815,424 |
| Series I, 5.00%, 1/01/37 | 3,315 | 3,905,169 |
| Series I, 5.00%, 1/01/42 | 1,970 | 2,313,804 |
| Niagara Falls Bridge Commission, Refunding RB, Bridge System, Series A (AGC), 4.00%, 10/01/19 | 1,600 | 1,777,328 |
| Port Authority of New York & New Jersey, RB: Consolidated, 124th Series, AMT, 5.00%, 8/01/36 | 750 | 752,445 |
| Consolidated, 163rd Series, 5.00%, 7/15/35 | 2,500 | 2,935,175 |
| Special Project, JFK International Air Terminal, Series 6 (NPFGC), 5.90%, 12/01/17 | 4,000 | 4,006,120 |
| Special Project, JFK International Air Terminal, Series 6 AMT (NPFGC), 6.25%, 12/01/15 | 7,830 | 8,611,826 |
| Special Project, JFK International Air Terminal, Series 6 AMT (NPFGC), 5.75%, 12/01/22 | 26,725 | 26,736,225 |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

NOVEMBER 30, 2012

4

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 (concluded) | | |
| Triborough Bridge & Tunnel Authority, RB: | | |
| Sub-Series A (NPFGC), 5.25%, 11/15/30 | \$ 6,000 | \$ 6,259,380 |
| Subordinate Bonds (AMBAC), 5.00%, 11/15/28 | 1,965 | 2,048,139 |
| Triborough Bridge & Tunnel Authority, Refunding RB: | | |
| General, Series A, 5.00%, 11/15/36 | 1,000 | 1,197,720 |
| Series B, 5.00%, 11/15/31 | 430 | 527,219 |
| Series B, 4.00%, 11/15/32 | 500 | 557,345 |
| Series C, 5.00%, 11/15/38 | 1,385 | 1,659,424 |
| Series E (NPFGC), 5.25%, 11/15/23 | 8,600 | 8,634,056 |
| Series E (NPFGC), 5.00%, 11/15/32 | 8,315 | 8,343,936 |
| | | 135,343,113 |
| Utilities 9.8% | | |
| Long Island Power Authority, RB, Series A: | | |
| 5.00%, 5/01/36 | 2,375 | 2,752,863 |
| (AMBAC), 5.00%, 9/01/29 | 3,000 | 3,195,450 |
| Long Island Power Authority, Refunding RB: | | |
| General, Series A (AGC), 6.00%, 5/01/33 | 1,500 | 1,832,445 |
| General, Series B (AGM), 5.00%, 12/01/35 | 3,500 | 3,898,405 |
| Series A (AGC), 5.75%, 4/01/39 | 1,000 | 1,235,500 |
| New York City Municipal Water Finance Authority, RB, Series B, 5.00%, 6/15/36 | 3,500 | 3,955,420 |
| New York City Municipal Water Finance Authority, Refunding RB: | | |
| 2nd General Resolution, Fiscal 2011, Series BB, 5.00%, 6/15/31 | 1,000 | 1,215,620 |
| 2nd Generation Resolution, Series FF, 5.00%, 6/15/31 | 1,500 | 1,823,430 |
| Series A (AGM), 4.25%, 6/15/39 | 1,700 | 1,816,399 |
| Series DD, 5.00%, 6/15/32 | 5,750 | 6,802,882 |
| Series DD (AGM), 4.50%, 6/15/39 | 2,500 | 2,710,050 |
| Series FF, 4.00%, 6/15/45 | 1,975 | 2,132,684 |
| Series FF, 5.00%, 6/15/45 | 2,100 | 2,476,782 |
| New York State Environmental Facilities Corp., RB, Long Island Water Corp. Project, Series A, AMT (NPFGC), 4.90%, 10/01/34 | 6,000 | 6,166,200 |
| New York State Environmental Facilities Corp., Refunding RB, Revolving Funds, New York City Municipal Water, Series B, 5.00%, 6/15/36 | 3,200 | 3,861,024 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (concluded) | | |
| Utilities (concluded) | | |
| New York State Power Authority, Refunding RB, Series A, 5.00%, 11/15/38 | \$ 2,580 | \$ 3,069,710 |
| | | 48,944,864 |
| Total Municipal Bonds in New York | | 569,859,356 |
| Guam 1.2% | | |
| Transportation 0.9% | | |
| Guam International Airport Authority, Refunding RB, General, Series C, AMT (NPFGC): | | |
| 5.25%, 10/01/21 | 3,700 | 3,707,807 |

Edgar Filing: BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC. - Form N-Q

| | | |
|---|--------|-----------|
| 5.25%, 10/01/22 | 1,050 | 1,052,047 |
| | | 4,759,854 |
| Utilities 0.3% | | |
| Guam Power Authority, RB, Series A (AGM), 5.00%, 10/01/37 | 1,175 | 1,282,207 |
| Total Municipal Bonds in Guam | | 6,042,061 |
| Puerto Rico 10.1% | | |
| Housing 0.5% | | |
| Puerto Rico Housing Finance Authority, Refunding RB, Subordinate, Capital Fund Modernization, 5.13%, 12/01/27 | 2,500 | 2,772,700 |
| State 6.1% | | |
| Commonwealth of Puerto Rico, GO, Refunding (NPFGC): | | |
| Public Improvement, Series A, 5.50%, 7/01/20 | 1,970 | 2,203,346 |
| Sub-Series C-7, 6.00%, 7/01/27 | 1,400 | 1,530,088 |
| Sub-Series C-7, 6.00%, 7/01/28 | 4,000 | 4,355,040 |
| Puerto Rico Commonwealth Infrastructure Financing Authority, RB, CAB, Series A (b): | | |
| (AMBAC), 5.89%, 7/01/34 | 9,300 | 2,658,591 |
| (AMBAC), 6.10%, 7/01/37 | 2,200 | 501,908 |
| (NPFGC), 5.79%, 7/01/33 | 5,500 | 1,699,830 |
| Puerto Rico Infrastructure Financing Authority, RB, CAB, Series A (NPFGC), 5.57%, 7/01/31 (b) | 10,280 | 3,701,828 |
| Puerto Rico Public Buildings Authority, Refunding RB, Government Facilities, Series M-3 (NPFGC), 6.00%, 7/01/28 | 2,500 | 2,721,900 |
| Puerto Rico Sales Tax Financing Corp., RB, First Sub-Series A: | | |
| 5.63%, 8/01/30 | 1,000 | 1,058,800 |
| 5.75%, 8/01/37 | 3,000 | 3,343,500 |
| (AGM), 5.00%, 8/01/40 | 1,905 | 2,077,136 |

Schedule of Investments(continued)

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

(Percentages shown are based on Net Assets)

| | Par | |
|--|-----------|--------------|
| | (000) | Value |
| Municipal Bonds | | |
| Puerto Rico (concluded) | | |
| State (concluded) | | |
| Puerto Rico Sales Tax Financing Corp., Refunding RB: | | |
| CAB, Series A (NPFGC), 5.42%, 8/01/41 (b) | \$ 11,000 | \$ 2,375,560 |
| CAB, Series A (NPFGC), 5.46%, 8/01/43 (b) | 2,500 | 479,350 |
| Senior Series C, 5.25%, 8/01/40 | 1,530 | 1,721,342 |
| | | 30,428,219 |
| Transportation 3.0% | | |
| Puerto Rico Highway & Transportation Authority, RB, Series Y (AGM), 6.25%, 7/01/21 | 5,025 | 6,118,490 |
| Puerto Rico Highway & Transportation Authority, Refunding RB (AGM): | | |
| Series AA, 4.95%, 7/01/26 | 3,710 | 4,012,922 |
| Series CC, 5.50%, 7/01/29 | 2,145 | 2,569,967 |
| Series CC, 5.50%, 7/01/31 | 1,855 | 2,220,083 |
| | | 14,921,462 |
| Utilities 0.5% | | |
| Puerto Rico Electric Power Authority, RB: | | |
| Series NN, 5.13%, 7/01/13 (c) | 940 | 966,931 |
| Series RR (NPFGC), 5.00%, 7/01/24 | 1,000 | 1,055,000 |
| Puerto Rico Electric Power Authority, Refunding RB, Series V (NPFGC), 5.25%, 7/01/30 | 500 | 546,490 |
| | | 2,568,421 |
| Total Municipal Bonds in Puerto Rico | | 50,690,802 |
| Total Municipal Bonds 125.3% | | 626,592,219 |

Municipal Bonds Transferred to Tender Option Bond (TOB) Trusts (e)**New York 31.0%****County/City/Special District/School District 11.9%**

| | | |
|--|--------------|--------------|
| City of New York, New York, GO: | | |
| Sub-Series C-3 (AGC), 5.75%, 8/15/28 (f) | 10,000 | 12,483,300 |
| Series J, 5.00%, 5/15/23 | 6,800 | 7,249,616 |
| New York City Transitional Finance Authority, RB, Future Tax Secured Sub-Series D-1, 5.00%, 11/01/38 | 1,650 | 1,969,193 |
| New York Convention Center Development Corp., RB, Hotel Unit Fee Secured (AMBAC), 5.00%, 11/15/35 | 18,000 | 19,876,860 |
| | Par | |
| | (000) | Value |

Municipal Bonds Transferred to Tender Option Bond (TOB) Trusts (e)**New York (continued)**

Edgar Filing: BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC. - Form N-Q

County/City/Special District/School District (concluded)

| | | |
|---|----------|--------------|
| New York Liberty Development Corp., RB, 7 World Trade Center Project, Class 1: 4.00%, 9/15/35 | \$ 2,010 | \$ 2,129,997 |
| 5.00%, 9/15/40 | 2,610 | 3,090,866 |
| New York Liberty Development Corp., Refunding RB, 4 World Trade Center Project, 5.00%, 11/15/44 | 2,000 | 2,307,060 |
| New York State Dormitory Authority, RB, State University Dormitory Facilities, Series A, 5.25%, 7/01/29 | 5,000 | 5,936,900 |
| Sales Tax Asset Receivable Corp., Refunding RB, Series A (AMBAC), 5.00%, 10/15/32 | 4,003 | 4,321,595 |
| | | 59,365,387 |

Education 4.5%

| | | |
|--|-------|------------|
| New York State Dormitory Authority, RB: | | |
| New York University, Series A, 5.00%, 7/01/38 | 5,498 | 6,162,282 |
| New York University, Series A (AMBAC), 5.00%, 7/01/37 | 2,999 | 3,338,006 |
| Series B, 5.75%, 3/15/36 | 5,000 | 6,295,100 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/35 | 4,448 | 5,261,015 |
| New York State Dormitory Authority, Refunding RB, State University Dormitory Facilities, Series A, 5.00%, 7/01/42 | 1,480 | 1,774,076 |
| | | 22,830,479 |

State 1.2%

| | | |
|---|-------|-----------|
| New York State Dormitory Authority, RB, Mental Health Services Facilities, Series C, AMT (AGM), 5.40%, 2/15/33 | 5,458 | 6,054,638 |
|---|-------|-----------|

Transportation 10.1%

| | | |
|--|--------|------------|
| Hudson New York Yards Infrastructure Corp., RB, Series A, 5.75%, 2/15/47 | 5,999 | 7,287,693 |
| Metropolitan Transportation Authority, RB, Series A (NPFGC), 5.00%, 11/15/31 | 7,002 | 8,010,793 |
| New York State Thruway Authority, Refunding RB (AGM): | | |
| Series G, 5.00%, 1/01/32 | 12,000 | 13,271,040 |
| Series H, 5.00%, 1/01/37 | 8,500 | 9,762,675 |
| Port Authority of New York & New Jersey, RB, AMT: | | |
| Consolidated, 37th Series (AGM), 5.13%, 7/15/30 | 2,500 | 2,671,375 |
| Consolidated, 169th Series, 5.00%, 10/15/25 | 8,005 | 9,532,661 |
| | | 50,536,237 |

Schedule of Investments (continued)

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

(Percentages shown are based on Net Assets)

| | Par (000) | Value |
|---|---------------|-----------------------|
| Municipal Bonds Transferred to Tender Option Bond | | |
| (TOB) Trusts (e) | | |
| New York (concluded) | | |
| Utilities 3.3% | | |
| New York City Municipal Water Finance Authority, RB, Fiscal 2009, Series A, 5.75%, 6/15/40 | \$ 4,004 | \$ 4,953,899 |
| New York City Municipal Water Finance Authority, Refunding RB: Second General Resolution, Series HH, 5.00%, 6/15/32 | 7,151 | 8,542,796 |
| Series FF-2, 5.50%, 6/15/40 | 2,399 | 2,958,342 |
| | | 16,455,037 |
| Total Municipal Bonds in New York | | 155,241,778 |
| Puerto Rico 1.8% | | |
| State 1.8% | | |
| Puerto Rico Sales Tax Financing Corp., Refunding RB, Series C, 5.00%, 8/01/40 | 8,000 | 8,852,480 |
| Total Municipal Bonds Transferred to Tender Option | | |
| | | 164,094,258 |
| Bond (TOB) Trusts 32.8% | | 164,094,258 |
| Total Long-Term Investments | | 164,094,258 |
| (Cost \$721,083,006) 158.1% | | 790,686,477 |
| Short-Term Securities | | |
| | Shares | |
| BIF New York Municipal Money Fund, 0.00% (g)(h) | 29,810,179 | 29,810,179 |
| Total Short-Term Securities | | 29,810,179 |
| (Cost \$29,810,179) 6.0% | | 29,810,179 |
| Total Investments (Cost - \$750,893,185*) 164.1% | | 820,496,656 |
| Other Assets Less Liabilities 0.2% | | 865,890 |
| Liability for TOB Trust Certificates, Including Interest Expense and Fees Payable (15.6)% | | (77,881,553) |
| VDRP Shares, at Liquidation Value (48.7)% | | (243,600,000) |
| Net Assets Applicable to Common Shares 100.0% | | \$ 499,880,993 |

* As of November 30, 2012, gross unrealized appreciation and gross unrealized depreciation based on cost for federal income tax purposes were as follows:

| | |
|-------------------------------|----------------|
| Tax cost | \$ 673,837,006 |
| Gross unrealized appreciation | \$ 71,721,053 |
| Gross unrealized depreciation | (2,898,223) |
| Net unrealized appreciation | \$ 68,822,830 |

(a) Variable rate security. Rate shown is as of report date.

(b) Represents a zero-coupon bond. Rate shown reflects the current yield as of report date.

(c) US 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.

Edgar Filing: BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC. - Form N-Q

(d) When-issued security. Unsettled when-issued transactions were as follows:

| Counterparty | Value | Unrealized Appreciation |
|---------------------|--------------|-------------------------|
| RBC Capital Markets | \$ 3,666,036 | \$ 21,615 |

- (e) Securities represent bonds transferred to a TOB in exchange for which the Fund acquired residual interest certificates. These securities serve as collateral in a financing transaction.
- (f) 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 Fund could ultimately be required to pay under the agreements is \$5,000,000.
- (g) Investments in issuers considered to be an affiliate of the Fund during the period ended November 30, 2012, 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, 2012 | Net Activity | Shares Held at November 30, 2012 | Income |
|-----------------------------------|--------------------------------|--------------|----------------------------------|--------|
| BIF New York Municipal Money Fund | 9,529,494 | 20,280,685 | 29,810,179 | |

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

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

NOVEMBER 30, 2012

7

Schedule of Investments (continued)

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

Portfolio Abbreviations

To simplify the listings of portfolio holdings in the Schedule of Investments, the names and descriptions of many of the securities have been abbreviated according to the following list:

| | |
|-------------|---|
| AGC | Assured Guaranty Corp. |
| AGM | Assured Guaranty Municipal Corp. |
| AMBAC | American Municipal Bond Assurance Corp. |
| AMT | Alternative Minimum Tax (subject to) |
| BARB | Building Aid Revenue Bonds |
| BHAC | Berkshire Hathaway Assurance Corp. |
| BOCES | Board of Cooperative Educational Services |
| CAB | Capital Appreciation Bonds |
| EDC | Economic Development Corp. |
| Fannie Mae | Federal National Mortgage Association |
| FHA | Federal Housing Administration |
| Freddie Mac | Federal Home Loan Mortgage Corporation |
| GO | General Obligation Bonds |
| HFA | Housing Finance Agency |
| NPFGC | National Public Finance Guarantee Corp. |
| PILOT | Payment in Lieu of Taxes |
| RB | Revenue Bonds |
| SONYMA | State of New York Mortgage Agency |
| Syncora | Syncora Guarantee |

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 Fund management. These definitions may not apply for purposes of this report, which may combine such sector sub-classifications for reporting ease.

Fair Value Measurements - Various inputs are used in determining the fair value of investments. These inputs to valuation techniques are categorized into a disclosure hierarchy consisting of three broad levels for financial reporting purposes as follows:

Level 1 unadjusted price quotations in active markets/exchanges for identical assets and 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 Fund's own assumptions used in determining the fair value of investments)

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 level in the fair value hierarchy within which the fair value measurement falls in its entirety is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

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. The categorization of a value determined for investments is based on the pricing transparency of the investment and is not necessarily an indication of the risks associated with investing in those securities. For information about the Fund's policy regarding valuation of investments and other significant accounting policies, please refer to the Fund's most recent financial statements as contained in its annual report.

Schedule of Investments (concluded)

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

The following table summarizes the Fund's investments categorized in the disclosure hierarchy as of November 30, 2012:

| | Level 1 | Level 2 | Level 3 | Total |
|--------------------------|---------------|----------------|---------|----------------|
| Assets: | | | | |
| Investments: | | | | |
| Long Term | | | | |
| Investments ¹ | | \$ 790,686,477 | | \$ 790,686,477 |
| Short-Term | | | | |
| Securities | \$ 29,810,179 | | | 29,810,179 |
| Total | \$ 29,810,179 | \$ 790,686,477 | | \$ 820,496,656 |

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

Certain of the Fund's liabilities are held at carrying amount, which approximates fair value for financial reporting purposes. As of November 30, 2012, such liabilities are categorized within the disclosure hierarchy as follows:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------|---------|------------------|---------|------------------|
| Liabilities: | | | | |
| TOB trust certificates | | \$ (77,836,820) | | \$ (77,836,820) |
| VRDP Shares | | (243,600,000) | | (243,600,000) |
| Total | | \$ (321,436,820) | | \$ (321,436,820) |

There were no transfers between levels during the period ended November 30, 2012.

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: January 23, 2013

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: January 23, 2013

By: /s/ Neal J. Andrews
Neal J. Andrews
Chief Financial Officer (principal financial officer) of
BlackRock MuniHoldings New York Quality Fund, Inc.
Date: January 23, 2013