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BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

Form N-Q

July 23, 2014

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: 08/31/2014

Date of reporting period: 05/31/2014

Item 1 Schedule of Investments

Schedule of Investments May 31, 2014 (Unaudited)

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

(Percentages shown are based on Net Assets)

| | Par | |
|--|------------|--------------|
| | (000) | Value |
| Municipal Bonds | | |
| New York 138.3% | | |
| 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 | \$ 1,601,505 |
| Transportation Infrastructure Properties LLC, Series A, 5.00%, 7/01/28 | 820 | 874,981 |
| County of Suffolk New York Industrial Development Agency, RB, KeySpan Generation LLC, Port Jefferson, AMT, 5.25%, 6/01/27 | 4,340 | 4,361,960 |
| New York Liberty Development Corp., RB, Goldman Sachs Headquarters, 5.25%, 10/01/35 | 5,500 | 6,427,905 |
| New York State Energy Research & Development Authority, Refunding RB, Brooklyn Union Gas/Keyspan, Series A, AMT (NPFGC), 4.70%, 2/01/24 | 3,340 | 3,527,708 |
| | | 16,794,059 |
| County/City/Special District/School District 35.3% | | |
| Buffalo & County of 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 | 1,090,530 |
| City of New York New York, GO: | | |
| Series A-1, 5.00%, 8/01/35 | 2,350 | 2,615,315 |
| Sub-Series A-1, 5.00%, 10/01/34 | 1,630 | 1,814,109 |
| Fiscal 2012, Sub-Series D-1, 5.00%, 10/01/33 | 4,175 | 4,673,119 |
| Fiscal 2014, Sub-Series D-1, 5.00%, 8/01/31 | 945 | 1,079,209 |
| City of New York New York, GO, Refunding: | | |
| Fiscal 2012, Series I, 5.00%, 8/01/32 | 490 | 549,574 |
| Fiscal 2014, Series E, 5.00%, 8/01/32 | 2,000 | 2,268,740 |
| Series E, 5.50%, 8/01/25 | 5,500 | 6,758,785 |
| Series E, 5.00%, 8/01/30 | 2,000 | 2,278,700 |
| City of New York New York Convention Center Development Corp., RB, Hotel Unit Fee Secured (AMBAC): | | |
| 5.00%, 11/15/35 | 19,150 | 20,079,158 |
| 5.00%, 11/15/44 | 5,605 | 5,881,943 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| County/City/Special District/School District (continued) | | |
| 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 | \$ 7,416,871 |
| 5.00%, 7/01/33 | 1,375 | 1,520,764 |
| 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 | 436,577 |
| Queens Baseball Stadium (AGC), 6.38%, 1/01/39 | 800 | 933,888 |
| Queens Baseball Stadium (AMBAC), 5.00%, 1/01/31 | 3,500 | 3,587,640 |
| Queens Baseball Stadium (AMBAC), 5.00%, 1/01/36 | 6,640 | 6,773,530 |
| Yankee Stadium Project (NPFGC), 5.00%, 3/01/36 | 2,200 | 2,247,762 |
| Yankee Stadium Project (NPFGC), 5.00%, 3/01/46 | 9,500 | 9,667,200 |
| City of New York New York Transitional Finance Authority Future Tax Secured, RB: | | |
| (NPFGC), 5.00%, 2/01/33 | 1,015 | 1,018,867 |
| Sub-Series A-1, 5.00%, 11/01/38 | 950 | 1,065,910 |
| Sub-Series B-1, 5.00%, 11/01/35 | 2,100 | 2,375,184 |
| Sub-Series B-1, 5.00%, 11/01/36 | 1,690 | 1,908,416 |
| City of New York New York Transitional Finance Authority Future Tax Secured, Refunding RB (NPFGC), 5.00%, 11/15/26 | 180 | 180,691 |
| County of Erie New York Industrial Development Agency, RB, City School District of Buffalo Project, Series A, 5.25%, 5/01/31 | 1,000 | 1,128,300 |
| Hudson Yards Infrastructure Corp., RB, Series A: | | |
| 5.00%, 2/15/47 | 2,350 | 2,428,349 |
| (AGC), 5.00%, 2/15/47 | 305 | 316,148 |
| (AGC), 5.00%, 2/15/47 | 7,370 | 7,639,373 |

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| | | |
|-------------------------|--------|------------|
| (AGM), 5.00%, 2/15/47 | 7,530 | 7,805,221 |
| (NPFGC), 4.50%, 2/15/47 | 12,305 | 12,454,998 |
| (NPFGC), 5.00%, 2/15/47 | 1,500 | 1,550,010 |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

MAY 31, 2014

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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) | | |
| 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 | \$ 1,874,724 |
| 4 World Trade Center Project, 5.00%, 11/15/44 | 4,000 | 4,322,640 |
| 4 World Trade Center Project, 5.75%, 11/15/51 | 2,080 | 2,332,637 |
| 7 World Trade Center Project, Class 1, 4.00%, 9/15/35 | 885 | 921,046 |
| 7 World Trade Center Project, Class 2, 5.00%, 9/15/43 | 3,530 | 3,781,195 |
| Sales Tax Asset Receivable Corp., Refunding RB, Series A (AMBAC): | | |
| 5.25%, 10/15/27 | 2,500 | 2,545,100 |
| 5.00%, 10/15/32 | 21,175 | 21,528,199 |
| Syracuse New York Industrial Development Agency, RB, PILOT, Carousel Center Project, Series A, AMT (Synchora), 5.00%, 1/01/36 | 3,100 | 3,125,265 |
| | | 161,975,687 |
| Education 23.6% | | |
| Amherst Development Corp., Refunding RB, University at Buffalo Foundation Faculty-Student Housing Corp., Series A (AGM), 4.63%, 10/01/40 | | |
| | 4,975 | 5,211,113 |
| City of New York New York Trust for Cultural Resources, Refunding RB, Series A: | | |
| American Museum of National History, 5.00%, 7/01/37 (c) | 1,775 | 2,012,477 |
| American Museum of Natural History (NPFGC), 5.00%, 7/01/36 | 6,300 | 6,322,239 |
| Carnegie Hall, 4.75%, 12/01/39 | 3,150 | 3,287,781 |
| Carnegie Hall, 5.00%, 12/01/39 | 1,850 | 1,960,241 |
| Wildlife Conservation Society, 5.00%, 8/01/42 | 2,840 | 3,110,851 |
| City of Troy New York Capital Resource Corp., Refunding RB, Rensselaer Polytechnic Institute Project, Series A, 5.13%, 9/01/40 | 5,535 | 5,926,712 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Education (continued) | | |
| County of Madison New York Industrial Development Agency, RB, Colgate University Project, Series A (AMBAC), 5.00%, 7/01/30 | \$ 4,000 | \$ 4,091,680 |
| County of Monroe New York Industrial Development Corp., Refunding RB, University of Rochester Project, Series A, 5.00%, 7/01/38 | 1,240 | 1,363,392 |
| County of Onondaga New York, RB, Syracuse University Project: | | |
| 5.00%, 12/01/29 | 1,135 | 1,274,333 |
| 5.00%, 12/01/36 | 1,100 | 1,211,859 |
| County of Orange New York Funding Corp., Refunding RB, Mount St. Mary College Project, Series A: | | |
| 5.00%, 7/01/37 | 715 | 746,374 |
| 5.00%, 7/01/42 | 445 | 460,535 |
| County of St. Lawrence New York Industrial Development Agency, RB, Clarkson University Project: | | |
| 6.00%, 9/01/34 | 300 | 349,956 |
| 5.38%, 9/01/41 | 125 | 137,246 |
| County of Tompkins New York Development Corp., RB, Ithaca College Project (AGM): | | |
| 5.50%, 7/01/33 | 500 | 557,730 |
| 5.25%, 7/01/36 | 700 | 764,589 |
| County of Tompkins New York Industrial Development Agency, RB, Civic Facility Cornell University Project, Series A, 5.00%, 7/01/37 | 500 | 555,240 |
| State of New York Dormitory Authority, RB: | | |
| Convent of the Sacred Heart (AGM), 5.75%, 11/01/40 | 1,770 | 1,989,675 |
| Fordham University, Series A, 5.00%, 7/01/28 | 175 | 197,307 |
| Fordham University, Series A, 5.50%, 7/01/36 | 1,375 | 1,546,215 |
| General Purpose, Series A, 5.00%, 2/15/36 | 4,500 | 5,020,560 |
| Mount Sinai School of Medicine, 5.13%, 7/01/39 | 1,000 | 1,056,930 |
| New York University, Series 1 (AMBAC), 5.50%, 7/01/40 | 3,500 | 4,350,395 |
| New York University, Series B, 5.00%, 7/01/34 | 400 | 452,488 |

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 (concluded): | | |
| New York University, Series B, 5.00%, 7/01/42 | \$ 3,000 | \$ 3,312,240 |
| New York University, Series C, 5.00%, 7/01/38 | 2,000 | 2,240,540 |
| Siena College, 5.13%, 7/01/39 | 1,345 | 1,423,481 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/35 | 750 | 833,363 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/40 | 1,500 | 1,623,180 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/41 | 1,500 | 1,630,275 |
| The New School (AGM), 5.50%, 7/01/43 | 3,265 | 3,578,799 |
| 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 | 1,131,570 |
| Cornell University, Series A, 5.00%, 7/01/40 | 1,000 | 1,141,530 |
| Fordham University, 4.13%, 7/01/39 | 740 | 752,173 |
| Fordham University, 5.00%, 7/01/44 | 1,900 | 2,104,611 |
| New York University Mount Sinai School of Medicine (NPFGC), 5.00%, 7/01/35 | 4,500 | 4,717,215 |
| New York University, Series A, 5.00%, 7/01/31 | 3,000 | 3,375,150 |
| New York University, Series A, 5.00%, 7/01/37 | 4,180 | 4,630,562 |
| Rochester Institute of Technology, 4.00%, 7/01/31 | 3,300 | 3,431,769 |
| Rochester Institute of Technology, 5.00%, 7/01/38 | 500 | 546,515 |
| Rochester Institute of Technology, 5.00%, 7/01/42 | 750 | 815,393 |
| Rockefeller University, Series B, 4.00%, 7/01/38 | 1,550 | 1,606,343 |
| St. John's University, Series A, 5.00%, 7/01/27 | 370 | 417,397 |
| | Par | |
| | (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Education (concluded) | | |
| State of New York Dormitory Authority, Refunding RB (concluded): | | |
| St. John's University, Series A, 5.00%, 7/01/28 | \$ 500 | \$ 559,880 |
| State University Dormitory Facilities, Series A, 5.25%, 7/01/31 | 4,755 | 5,449,515 |
| State University Dormitory Facilities, Series A, 5.25%, 7/01/32 | 6,435 | 7,342,464 |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/42 | 1,490 | 1,632,980 |
| | | 108,254,863 |
| Health 10.4% | | |
| City of New York New York Health & Hospital Corp., Refunding RB, Health System, Series A, 5.00%, 2/15/30 | 1,800 | 1,968,714 |
| County of Dutchess New York Industrial Development Agency, RB, Vassar Brothers Medical Center (AGC), 5.50%, 4/01/34 | 500 | 550,095 |
| County of Monroe New York Industrial Development Corp., RB, Rochester General Hospital Project, Series A, 5.00%, 12/01/37 | 1,180 | 1,264,346 |
| County of Monroe New York Industrial Development Corp., Refunding RB: | | |
| Rochester General Hospital Project, Series B, 3.60%, 12/01/32 | 795 | 766,420 |
| Unity Hospital of Rochester Project (FHA), 5.50%, 8/15/40 | 5,925 | 6,831,051 |
| County of Westchester New York Healthcare Corp., Refunding RB, Senior Lien, Remarketing, Series A, 5.00%, 11/01/30 | 1,500 | 1,607,370 |
| State of New York Dormitory Authority, RB: | | |
| Healthcare, Series A, 5.00%, 3/15/38 | 2,250 | 2,533,590 |
| Hudson Valley Hospital (BHAC), 5.00%, 8/15/36 | 5,500 | 6,022,005 |
| Montefiore Hospital (NPFGC), 5.00%, 8/01/33 | 1,000 | 1,006,620 |

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 (concluded) | | |
| State of New York Dormitory Authority, RB (concluded): | | |
| New York & Presbyterian Hospital (AGM), 5.00%, 8/15/14 (d) | \$ 3,880 | \$ 3,919,033 |
| New York University Hospitals Center, Series A, 5.75%, 7/01/31 | 2,680 | 3,001,653 |
| New York University Hospitals Center, Series A, 6.00%, 7/01/40 | 1,800 | 2,019,528 |
| North Shore-Long Island Jewish Obligated Group, Series A, 5.50%, 5/01/37 | 1,825 | 1,981,713 |
| North Shore-Long Island Jewish Obligated Group, Series C, 4.25%, 5/01/39 | 1,000 | 1,020,890 |
| North Shore-Long Island Jewish Obligated Group, Series D, 4.25%, 5/01/39 | 685 | 699,310 |
| State of New York Dormitory Authority, Refunding RB: | | |
| New York University Hospital Center, Series A, 5.00%, 7/01/36 | 1,000 | 1,040,810 |
| North Shore-Long Island Jewish Obligated Group, Series A, 5.00%, 5/01/32 | 2,000 | 2,163,720 |
| North Shore-Long Island Jewish Obligated Group, Series A, 5.25%, 5/01/34 | 7,375 | 8,100,036 |
| St. Luke s Roosevelt Hospital (FHA), 4.90%, 8/15/31 | 1,000 | 1,040,800 |
| | | 47,537,704 |
| Housing 6.0% | | |
| City of New York New York Housing Development Corp., RB, M/F Housing, AMT: | | |
| Series A-1-A, 5.00%, 11/01/30 | 750 | 768,728 |
| Series A-1-A, 5.45%, 11/01/46 | 1,335 | 1,353,263 |
| Series C, 5.00%, 11/01/26 | 1,250 | 1,272,488 |
| Series C, 5.05%, 11/01/36 | 2,000 | 2,056,800 |
| Series H-1, 4.70%, 11/01/40 | 1,000 | 1,005,410 |
| Series H-2-A, 5.20%, 11/01/35 | 835 | 851,566 |
| Series H-2-A, 5.35%, 5/01/41 | 600 | 618,138 |
| | Par (000) | Value |
| Municipal Bonds | | |
| New York (continued) | | |
| Housing (concluded) | | |
| City of Yonkers New York Industrial Development Agency, RB, Monastery Manor Associates LP Project, AMT (SONYMA), 5.25%, 4/01/37 | | |
| | \$ 2,000 | \$ 2,015,160 |
| State of New York HFA, RB: | | |
| Affordable Housing, Series E (SONYMA), 3.40%, 11/01/37 | 4,755 | 4,345,452 |
| Affordable Housing, Series E (SONYMA), 3.50%, 11/01/42 | 4,225 | 3,828,103 |
| St. Philip s Housing, Series A, AMT (Fannie Mae), 4.65%, 11/15/38 | 1,000 | 1,005,750 |
| State of New York Mortgage Agency, RB, S/F, 49th Series, 4.00%, 10/01/43 | 2,000 | 2,014,040 |
| State of New York Mortgage Agency, Refunding RB: | | |
| 48th Series, 3.70%, 10/01/38 | 3,210 | 3,130,296 |
| S/F, 143rd Series, AMT, 4.85%, 10/01/27 | 1,085 | 1,109,510 |
| S/F, 143rd Series, AMT (NPFGC), 4.85%, 10/01/27 | 2,000 | 2,057,080 |
| | | 27,431,784 |
| State 15.9% | | |
| City of New York New York Transitional Finance Authority, BARB: | | |
| Fiscal 2008, Series S-1, 4.50%, 1/15/38 | 1,510 | 1,555,738 |
| Fiscal 2009, Series S-1 (AGC), 5.50%, 7/15/38 | 4,000 | 4,580,800 |
| Fiscal 2009, Series S-4 (AGC), 5.50%, 1/15/33 | 3,000 | 3,456,000 |
| Fiscal 2009, Series S-4 (AGC), 5.50%, 1/15/39 | 1,250 | 1,437,012 |
| Series S-2 (AGM), 5.00%, 1/15/37 | 3,750 | 4,068,937 |
| Series S-2 (NPFGC), 4.25%, 1/15/34 | 4,000 | 4,068,440 |
| Metropolitan Transportation Authority, Refunding RB, Dedicated Tax Fund: | | |
| Series B, 5.00%, 11/15/34 | 2,500 | 2,783,675 |
| Sub-Series B-1, 5.00%, 11/15/31 | 4,000 | 4,548,560 |

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 (concluded) | | |
| State of New York Dormitory Authority, ERB, Series C, 5.00%, 12/15/31 | \$ 2,320 | \$ 2,549,587 |
| State of New York Dormitory Authority, RB: | | |
| General Purpose, Series B, 5.00%, 3/15/37 | 3,000 | 3,334,680 |
| General Purpose, Series B, 5.00%, 3/15/42 | 5,000 | 5,464,550 |
| General Purpose, Series E, 5.00%, 2/15/31 | 2,645 | 2,981,312 |
| Master BOCES Program Lease (AGC), 5.00%, 8/15/28 | 250 | 275,453 |
| Mental Health Services Facilities Improvement, Series B (AGM), 5.00%, 2/15/33 | 4,500 | 4,994,010 |
| School Districts Financing Program, Series C (AGM), 5.00%, 10/01/37 | 2,500 | 2,724,975 |
| State of New York Dormitory Authority, Refunding RB: | | |
| School Districts Financing Program, Series A (AGM), 5.00%, 10/01/35 | 5,000 | 5,477,900 |
| School Districts Financing Program, Series A (AGM), 5.00%, 10/01/35 | 450 | 493,011 |
| Secured Hospital, North General Hospital (Syncora), 5.75%, 2/15/17 | 2,000 | 2,007,560 |
| State of New York Thruway Authority, RB: | | |
| 2nd General Highway and Bridge Trust, Series A (AMBAC), 5.00%, 4/01/26 | 8,700 | 9,369,465 |
| 2nd General Highway and Bridge Trust, Series B, 5.00%, 4/01/27 | 1,000 | 1,112,360 |
| Transportation, Series A, 5.00%, 3/15/32 | 2,740 | 3,119,737 |
| State of New York Thruway Authority, Refunding RB, 2nd General Highway and Bridge Trust, Series A, 5.00%, 4/01/32 | 1,000 | 1,116,500 |
| State of New York Urban Development Corp., RB, Personal Income Tax, Series A, 3.50%, 3/15/28 | 1,660 | 1,711,211 |
| | | 73,231,473 |
| Municipal Bonds | | |
| New York (continued) | | |
| Transportation 31.4% | | |
| Metropolitan Transportation Authority, RB: | | |
| Series A, 5.00%, 11/15/27 | \$ 1,000 | \$ 1,141,910 |
| Series A, 5.00%, 11/15/30 | 5,500 | 6,174,630 |
| Series A-1, 5.25%, 11/15/33 | 1,620 | 1,849,392 |
| Series A-1, 5.25%, 11/15/34 | 1,620 | 1,840,984 |
| Series C, 6.50%, 11/15/28 | 6,015 | 7,231,654 |
| Series D, 5.25%, 11/15/41 | 2,000 | 2,190,860 |
| Series E, 5.00%, 11/15/38 | 8,750 | 9,577,575 |
| Series H, 5.00%, 11/15/25 | 1,000 | 1,162,320 |
| Sub-Series B, 5.00%, 11/15/25 | 1,000 | 1,168,230 |
| Metropolitan Transportation Authority, Refunding RB, Series D, 5.00%, 11/15/30 | 885 | 991,076 |
| New York Liberty Development Corp., RB, 1 World Trade Center Port Authority Construction, 5.25%, 12/15/43 | 11,500 | 12,671,505 |
| Niagara Falls Bridge Commission, Refunding RB, Toll Bridge System, Series A (AGC), 4.00%, 10/01/19 | 1,600 | 1,740,976 |
| Port Authority of New York & New Jersey, ARB: | | |
| Consolidated, 37th Series, AMT (AGM), 5.13%, 7/15/30 | 2,500 | 2,538,925 |
| Consolidated, 163rd Series, 5.00%, 7/15/35 | 2,500 | 2,831,075 |
| Special Project, JFK International Air Terminal LLC Project, Series 6, AMT (NPFGC), 6.25%, 12/01/15 | 7,830 | 8,187,439 |
| Special Project, JFK International Air Terminal LLC Project, Series 6, AMT (NPFGC), 5.90%, 12/01/17 | 4,000 | 4,006,600 |
| Special Project, JFK International Air Terminal LLC Project, Series 6, AMT (NPFGC), 5.75%, 12/01/22 | 19,725 | 19,848,084 |
| Port Authority of New York & New Jersey, Refunding ARB: | | |
| 179th Series, 5.00%, 12/01/38 | 1,390 | 1,562,096 |
| Consolidated, 147th Series, AMT, 4.75%, 4/15/37 | 2,250 | 2,303,280 |
| Consolidated, 177th Series, AMT, 4.00%, 1/15/43 | 1,100 | 1,085,172 |
| Consolidated, 178th Series, AMT, 5.00%, 12/01/33 | 1,000 | 1,103,360 |

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) | | |
| Port Authority of New York & New Jersey, Refunding ARB (concluded): | | |
| Consolidated, 178th Series, AMT, 5.00%, 12/01/43 | \$ 750 | \$ 806,963 |
| Port Authority of New York & New Jersey, Refunding RB, Consolidated, AMT: | | |
| 146th Series (AGM), 4.50%, 12/01/34 | 5,000 | 5,088,800 |
| 177th Series, 3.50%, 7/15/35 | 1,600 | 1,481,824 |
| State of New York Thruway Authority, Refunding RB: | | |
| General, Series G (AGM), 4.75%, 1/01/29 | 1,250 | 1,302,250 |
| General, Series G (AGM), 4.75%, 1/01/30 | 1,030 | 1,072,591 |
| General, Series G (AGM), 5.00%, 1/01/32 | 15,450 | 16,091,947 |
| General, Series I, 5.00%, 1/01/24 | 1,000 | 1,165,750 |
| General, Series I, 5.00%, 1/01/37 | 5,635 | 6,170,156 |
| General, Series I, 5.00%, 1/01/42 | 4,270 | 4,596,057 |
| Series F (AMBAC), 5.00%, 1/01/15 (d) | 3,330 | 3,424,772 |
| Series F (AMBAC), 5.00%, 1/01/30 | 1,670 | 1,709,128 |
| Triborough Bridge & Tunnel Authority, Refunding RB: | | |
| General, CAB, Series B, 0.00%, 11/15/32 (b) | 7,400 | 3,571,462 |
| General, Remarketing, Series A, 5.00%, 11/15/36 | 1,000 | 1,108,210 |
| Series C, 5.00%, 11/15/38 | 1,385 | 1,537,502 |
| Sub-Series A, 5.00%, 11/15/28 | 2,500 | 2,905,650 |
| Sub-Series A, 5.00%, 11/15/29 | 875 | 1,010,083 |
| | | 144,250,288 |
| Utilities 12.0% | | |
| City of New York New York Municipal Water Finance Authority, RB, Water & Sewer System, Series B, 5.00%, 6/15/36 | | |
| | 3,500 | 3,740,310 |
| | Par | |
| Municipal Bonds | | |
| New York (concluded) | | |
| Utilities (concluded) | | |
| 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 | \$ 1,700,460 |
| Fiscal 2011, Series BB, 5.00%, 6/15/31 | 1,000 | 1,130,060 |
| Series DD, 5.00%, 6/15/32 | 5,750 | 6,435,515 |
| Long Island Power Authority, RB, Electric System, Series A: | | |
| (AMBAC), 5.00%, 9/01/14 (d) | 3,000 | 3,036,630 |
| General (AGM), 5.00%, 5/01/36 | 2,375 | 2,543,934 |
| Long Island Power Authority, Refunding RB: | | |
| Electric System, Series A (AGC), 5.75%, 4/01/39 | 1,000 | 1,156,670 |
| General, Electric System, Series A (AGC), 6.00%, 5/01/33 | 1,500 | 1,763,910 |
| General, Series B (AGM), 5.00%, 12/01/35 | 3,500 | 3,728,340 |
| State of New York Environmental Facilities Corp., RB, Long Island Water Corp. Project, Series A, AMT (NPFGC), 4.90%, 10/01/34 | | |
| | 6,000 | 6,017,160 |
| State of New York Environmental Facilities Corp., Refunding RB, Revolving Funds New York City Municipal Water Finance Authority Projects, 2nd General Resolution, Series B, 5.00%, 6/15/36 | | |
| | 3,200 | 3,610,240 |
| State of New York Power Authority, Refunding RB, Series A, 5.00%, 11/15/38 | 2,580 | 2,864,238 |
| Utility Debt Securitization Authority, Refunding RB, Restructuring, Series E, 5.00%, 12/15/41 | 15,490 | 17,494,871 |
| | | 55,222,338 |
| Total Municipal Bonds in New York | | 634,698,196 |
| Guam 0.3% | | |
| Utility 0.3% | | |
| Guam Power Authority, RB, Series A (AGM), 5.00%, 10/01/37 | 1,175 | 1,240,130 |

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 0.7% | | |
| Housing 0.7% | | |
| Puerto Rico Housing Finance Authority, Refunding RB, M/F Housing, Subordinate, Capital Fund Modernization, 5.13%, 12/01/27 | \$ 3,300 | \$ 3,315,114 |
| Total Municipal Bonds 139.3% | | 639,253,440 |
| Municipal Bonds Transferred to | | |
| Tender Option Bond (TOB) Trusts (e) | | |
| New York 22.8% | | |
| County/City/Special District/School District 4.2% | | |
| City of New York New York, GO: | | |
| Sub-Series C-3 (AGC), 5.75%, 8/15/28 (f) | 10,000 | 11,795,700 |
| Sub-Series I-1, 5.00%, 3/01/36 | 2,500 | 2,803,075 |
| City of New York New York Transitional Finance Authority, RB, Future Tax Secured, Fiscal 2012, Sub-Series D-1, 5.00%, 11/01/38 | 1,650 | 1,830,923 |
| New York Liberty Development Corp., Refunding RB, 7 World Trade Center Project, Class 1, 5.00%, 9/15/40 | 2,610 | 2,867,372 |
| | | 19,297,070 |
| Education 4.8% | | |
| New York City Trust for Cultural Resources, Refunding RB, Wildlife Conservation Society, Series A, 5.00%, 8/01/33 | 1,981 | 2,227,405 |
| State of New York Dormitory Authority, New York University, LRB, State University Dormitory Facilities, Series A: | | |
| 5.25%, 7/01/29 | 5,000 | 5,629,950 |
| 5.00%, 7/01/35 | 4,448 | 4,982,511 |
| State of New York Dormitory Authority, RB, New York University: (AMBAC), 5.00%, 7/01/37 | 2,999 | 3,308,261 |
| Series A, 5.00%, 7/01/38 | 5,498 | 6,098,647 |
| | | 22,246,774 |
| State 3.2% | | |
| State of New York Dormitory Authority, ERB, Series B, 5.75%, 3/15/36 | 5,000 | 5,823,600 |
| Municipal Bonds Transferred to | | |
| | Par | |
| Tender Option Bond (TOB) Trusts (e) | | |
| New York (concluded) | (000) | Value |
| State (concluded) | | |
| State of New York Dormitory Authority, RB, Series C: | | |
| General Purpose, 5.00%, 3/15/41 | \$ 2,500 | \$ 2,732,700 |
| Mental Health Services Facilities, AMT (AGM), 5.40%, 2/15/33 | 5,458 | 6,157,122 |
| | | 14,713,422 |
| Transportation 7.2% | | |
| Hudson Yards Infrastructure Corp., RB, Fiscal 2012, Series A, 5.75%, 2/15/47 (f) | 6,000 | 6,852,882 |
| Metropolitan Transportation Authority, RB, Dedicated Tax, Series A (NPPGC), 5.00%, 11/15/31 | 7,002 | 7,574,483 |
| Port Authority of New York & New Jersey, ARB, Consolidated, 169th Series, AMT, 5.00%, 10/15/25 | 8,005 | 9,141,693 |
| State of New York Thruway Authority, Refunding RB, General, Series H (AGM), 5.00%, 1/01/37 | 8,500 | 9,354,080 |
| | | 32,923,138 |
| Utilities 3.4% | | |
| 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 | 4,604,503 |

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| | | |
|--|-------|-------------|
| City of New York New York Municipal Water Finance Authority, Refunding RB, Water & Sewer System, 2nd General Resolution: | | |
| Fiscal 2011, Series HH, 5.00%, 6/15/32 | 7,151 | 8,093,486 |
| Series FF-2, 5.50%, 6/15/40 | 2,400 | 2,743,039 |
| | | 15,441,028 |
| Total Municipal Bonds Transferred to Tender Option Bond (TOB) Trusts 22.8% | | 104,621,432 |
| Total Long-Term Investments (Cost \$700,399,980) 162.1% | | 743,874,872 |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

MAY 31, 2014

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Schedule of Investments (continued)

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

(Percentages shown are based on Net Assets)

| | Shares | Value |
|--|-----------|----------------|
| Short-Term Securities | | |
| BIF New York Municipal Money Fund, 0.00% (g)(h) | 3,748,685 | \$ 3,748,685 |
| Total Short-Term Securities (Cost \$3,748,685) 0.8% | | 3,748,685 |
| Total Investments (Cost \$704,148,665*) 162.9% | | 747,623,557 |
| Other Assets Less Liabilities 1.5% | | 6,736,349 |
| Liability for TOB Trust Certificates, Including Interest Expense and Fees Payable (11.3%) | | (51,905,498) |
| VRDP Shares, at Liquidation Value (53.1%) | | (243,600,000) |
| Net Assets Applicable to Common Shares 100.0% | | \$ 458,854,408 |

* As of May 31, 2014, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

| | |
|-------------------------------|----------------|
| Tax cost | \$ 652,789,939 |
| Gross unrealized appreciation | \$ 45,157,282 |
| Gross unrealized depreciation | (2,214,053) |
| Net unrealized appreciation | \$ 42,943,229 |

Notes to Schedule of Investments

- (a) Variable rate security. Rate shown is as of report date.
- (b) Zero-coupon bond.
- (c) When-issued security. Unsettled when-issued transactions were as follows:

| Counterparty | Value | Unrealized Appreciation |
|--------------------------|-------------|-------------------------|
| Morgan Stanley & Co. LLC | \$2,012,477 | \$ 13,171 |

- (d) 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.
- (e) Represent bonds transferred to a TOB. In exchange for which the Fund acquired residual interest certificates. These bonds serve as collateral in a financing transaction.

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(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, which expire from February 15, 2017 to February 15, 2019 is \$8,472,296.

(g) Investments in issuers considered to be an affiliate of the Fund during the period ended May 31, 2014, 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, 2013 | Net Activity | Shares Held at May 31, 2014 | Income |
|-----------------------------------|---|-------------------------|--|---------------|
| BIF New York Municipal Money Fund | 9,101,817 | (5,353,132) | 3,748,685 | \$ 570 |

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

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Schedule of Investments (continued)

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

Portfolio Abbreviations

| | |
|----------------|---|
| AGC | Assured Guarantee Corp. |
| AGM | Assured Guaranty Municipal Corp. |
| AMBAC | American Municipal Bond Assurance Corp. |
| AMT | Alternative Minimum Tax (subject to) |
| ARB | Airport Revenue Bonds |
| BARB | Building Aid Revenue Bonds |
| BHAC | Berkshire Hathaway Assurance Corp. |
| BOCES | Board of Cooperative Educational Services |
| CAB | Capital Appreciation Bonds |
| 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 |

Financial futures contracts outstanding as of May 31, 2014 were as follows:

| Contracts Sold | Issue | Exchange | Expiration | Notional Value | Unrealized Depreciation |
|-----------------------|----------------------------|------------------------|-------------------|-----------------------|--------------------------------|
| (685) | 10-Year U.S. Treasury Note | Chicago Board of Trade | September 2014 | \$ 85,978,203 | \$ (354,162) |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

MAY 31, 2014

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Schedule of Investments (continued)

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

For Trust compliance purposes, the Trust'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.

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 as follows:

Level 1 unadjusted price quotations 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 Fund's own assumptions used in determining the fair value of investments and derivative financial instruments)

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

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 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. For information about the Fund's policy regarding valuation of investments and derivative financial instruments, please refer to the Fund's most recent financial statements as contained in its semi-annual report.

The following tables summarize the Fund's investments and derivative financial instruments categorized in the disclosure hierarchy as of May 31, 2014:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------------------|--------------|----------------|---------|----------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments ¹ | | \$ 743,874,872 | | \$ 743,874,872 |
| Short-Term Securities | \$ 3,748,685 | | | 3,748,685 |
| Total | \$ 3,748,685 | \$ 743,874,872 | | \$ 747,623,557 |

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 | \$ (354,162) | | | \$ (354,162) |

² Derivative financial instruments are financial futures contracts, which are valued at the unrealized appreciation/depreciation on the instrument.

Schedule of Investments (concluded)

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

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial reporting purposes. As of May 31, 2014, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

| | Level 1 | Level 2 | Level 3 | Total |
|--|------------|------------------|---------|------------------|
| Assets: | | | | |
| Cash pledged for financial futures contracts | \$ 899,000 | | | \$ 899,000 |
| Liabilities: | | | | |
| TOB trust certificates | | \$ (51,890,389) | | (51,890,389) |
| VRDP Shares | | (243,600,000) | | (243,600,000) |
| Total | \$ 899,000 | \$ (295,490,389) | | \$ (294,591,389) |

There were no transfers between levels during the period ended May 31, 2014.

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, 2014

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, 2014

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, 2014