

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 52nd Street, New York, NY 10055

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

Date of fiscal year end: 08/31/2011

Date of reporting period: 05/31/2011

Item 1 Schedule of Investments

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

1

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)		
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
Education — 15.1%		
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
New York (continued)		
Education (concluded)		
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
Health — 8.5%		
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)	
New York (continued)		
Housing (concluded)		
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
State — 10.5%		
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
Tobacco — 4.5%		
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),		