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BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

Form N-Q

July 27, 2016

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: 08/31/2016

Date of reporting period: 05/31/2016

Item 1 Schedule of Investments

## Schedule of Investments May 31, 2016 (Unaudited)

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

(Percentages shown are based on Net Assets)

|  | Par          |              |
|--|--------------|--------------|
|  | (000)        | Value        |
| <b>Municipal Bonds</b>   |              |              |
| <b>New York 132.5%</b>   |              |              |
| <b>Corporate 2.3%</b>  |              |              |
| City of New York New York Industrial Development Agency, Refunding RB, Transportation Infrastructure Properties LLC, Series A, AMT, 5.00%, 7/01/28                     | \$ 820       | \$ 906,231   |
| County of Onondaga New York Industrial Development Agency, RB, Bristol-Meyers Squibb Co. Project, AMT, 5.75%, 3/01/24  | 2,250        | 2,854,778    |
| New York Liberty Development Corp., Refunding RB, Goldman Sachs Headquarters, 5.25%, 10/01/35  | 5,775        | 7,394,079    |
|  |              | 11,155,088   |
| <b>County/City/Special District/School District 27.3%</b>  |              |              |
| City of New York New York, GO, Refunding:  |              |              |
| Fiscal 2012, Series I, 5.00%, 8/01/32  | 490          | 580,180      |
| Fiscal 2014, 5.00%, 8/01/32  | 2,000        | 2,412,040    |
| 5.50%, 8/01/25   | 5,500        | 7,022,070    |
| 5.00%, 8/01/30   | 2,000        | 2,398,120    |
| City of New York New York, GO, Series E:   |              |              |
| Series A-1, 5.00%, 8/01/35   | 2,350        | 2,745,082    |
| Sub-Series D-1, 5.00%, 10/01/33  | 4,175        | 4,895,480    |
| Sub-Series D-1, Fiscal 2014, 5.00%, 8/01/31  | 945          | 1,142,505    |
| City of New York New York Convention Center Development Corp., Refunding RB, Hotel Unit Fee Secured:   |              |              |
| 5.00%, 11/15/40  | 5,000        | 5,944,800    |
| 4.00%, 11/15/45  | 965          | 1,058,923    |
| 5.00%, 11/15/45  | 12,215       | 14,455,964   |
| City of New York New York Industrial Development Agency, RB, PILOT:  |              |              |
| CAB, Yankee Stadium Project, Series A (AGC), 0.00%, 3/01/39 (a)  | 1,380        | 608,483      |
| Queens Baseball Stadium (AGC), 6.38%, 1/01/39  | 800          | 903,456      |
| Queens Baseball Stadium (AMBAC), 5.00%, 1/01/31  | 3,500        | 3,565,695    |
| Queens Baseball Stadium (AMBAC), 5.00%, 1/01/36  | 6,150        | 6,262,422    |
| Yankee Stadium Project (NPFGC), 5.00%, 3/01/36   | 2,200        | 2,220,922    |
|  | <b>Par</b>   |              |
|  | <b>(000)</b> | <b>Value</b> |
| <b>Municipal Bonds</b>   |              |              |
| <b>New York (continued)</b>  |              |              |
| <b>County/City/Special District/School District (continued)</b>  |              |              |
| City of New York New York Industrial Development Agency, RB, PILOT (continued):  |              |              |
| Yankee Stadium Project (NPFGC), 5.00%, 3/01/46   | \$ 9,500     | \$ 9,574,195 |
| City of New York New York Transitional Finance Authority Future Tax Secured, RB:   |              |              |
| Sub-Series A-1, 5.00%, 11/01/38  | 950          | 1,133,246    |
| Sub-Series B-1, 5.00%, 11/01/35  | 2,100        | 2,525,040    |
| Sub-Series B-1, 5.00%, 11/01/36  | 1,690        | 2,025,262    |
| Sub-Series B-1, 5.00%, 11/01/38  | 1,455        | 1,753,071    |
| Sub-Series E-1, 5.00%, 2/01/30   | 1,000        | 1,248,440    |
| City of New York New York Transitional Finance Authority Future Tax Secured, Refunding RB, Series C, 5.00%, 11/01/30   | 1,145        | 1,411,785    |
| Counties of Buffalo & Erie New York Industrial Land Development Corp., Refunding RB, Buffalo State College Foundation Housing Corp. Project, Series A, 5.38%, 10/01/41 | 1,000        | 1,149,760    |
| County of Erie New York Industrial Development Agency, RB, City School District of Buffalo Project, Series A, 5.25%, 5/01/31   | 1,000        | 1,165,910    |
| County of Erie New York Industrial Development Agency, Refunding RB, City School District of Buffalo Project, 5.00%, 5/01/28   | 2,250        | 2,786,760    |

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|  |        |            |
|--|--------|------------|
| County of Nassau New York, GO, Series B,<br>5.00%, 10/01/30  | 1,500  | 1,844,580  |
| Hudson Yards Infrastructure Corp., RB, Series A:<br>5.00%, 2/15/47                                 | 2,350  | 2,407,669  |
| (AGC), 5.00%, 2/15/47  | 305    | 313,778    |
| (AGC), 5.00%, 2/15/47  | 7,370  | 7,582,109  |
| (AGM), 5.00%, 2/15/47  | 7,530  | 7,746,713  |
| (NPFGC), 4.50%, 2/15/47  | 11,905 | 12,197,268 |
| (NPFGC), 5.00%, 2/15/47  | 1,500  | 1,536,810  |
| New York Liberty Development Corp., Refunding RB:<br>4 World Trade Center Project, 5.00%, 11/15/31 | 1,710  | 2,015,509  |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

MAY 31, 2016

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## Schedule of Investments (continued)

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

|   | Par          |              |
|---|--------------|--------------|
|   | (000)        | Value        |
| <b>Municipal Bonds</b>  |              |              |
| <b>New York (continued)</b>   |              |              |
| <b>County/City/Special District/School District (continued)</b>   |              |              |
| New York Liberty Development Corp., Refunding RB (continued):   |              |              |
| 4 World Trade Center Project,<br>5.00%, 11/15/44  | \$ 4,000     | \$ 4,612,800 |
| 4 World Trade Center Project,<br>5.75%, 11/15/51  | 1,755        | 2,100,559    |
| 7 World Trade Center Project,<br>Class 1, 4.00%, 9/15/35  | 885          | 978,217      |
| 7 World Trade Center Project,<br>Class 2, 5.00%, 9/15/43  | 3,530        | 4,000,725    |
| Syracuse New York Industrial Development Agency, RB, PILOT, Carousel Center Project, Series A,<br>AMT (Sincora), 5.00%, 1/01/36               | 3,100        | 3,126,629    |
|   |              | 131,452,977  |
| <b>Education 25.1%</b>  |              |              |
| Albany Capital Resource Corp., Refunding RB, Albany College of Pharmacy and Health Sciences,<br>Series A:                                     |              |              |
| 5.00%, 12/01/30   | 250          | 290,938      |
| 5.00%, 12/01/32   | 100          | 116,704      |
| Amherst Development Corp., Refunding RB, University at Buffalo Foundation Faculty-Student Housing<br>Corp., Series A (AGM), 4.63%, 10/01/40   | 4,975        | 5,352,403    |
| Build NYC Resource Corp., Refunding RB:   |              |              |
| New York Law School Project,<br>5.00%, 7/01/41  | 930          | 1,067,194    |
| New York Law School Project,<br>4.00%, 7/01/45  | 370          | 386,787      |
| Series A, 5.00%, 6/01/43  | 450          | 517,041      |
| City of New York Albany Capital Resource Corp., Refunding RB, Albany College of Pharmacy and<br>Health Sciences, Series A,<br>4.00%, 12/01/34 | 110          | 117,943      |
| City of New York New York Trust for Cultural Resources, Refunding RB, Series A:   |              |              |
| American Museum of Natural History,<br>5.00%, 7/01/37   | 1,775        | 2,092,228    |
| American Museum of Natural History,<br>5.00%, 7/01/41   | 750          | 875,685      |
| Carnegie Hall,<br>4.75%, 12/01/39   | 3,150        | 3,506,832    |
|   | <b>Par</b>   |              |
|   | <b>(000)</b> | <b>Value</b> |
| <b>Municipal Bonds</b>  |              |              |
| <b>New York (continued)</b>   |              |              |
| <b>Education (continued)</b>  |              |              |
| City of New York New York Trust for Cultural Resources, Refunding RB, Series A (continued):   |              |              |
| Carnegie Hall, 5.00%, 12/01/39  | \$ 1,850     | \$ 2,074,627 |
| Wildlife Conservation Society,<br>5.00%, 8/01/42  | 2,840        | 3,282,955    |
| City of Troy New York Capital Resource Corp., Refunding RB, Rensselaer Polytechnic Institute Project,<br>Series A,<br>5.13%, 9/01/40          | 5,535        | 6,274,033    |
| County of Madison New York Capital Resource Corp., RB, Colgate University Project, Series B:  |              |              |
| 5.00%, 7/01/40  | 685          | 806,313      |
| 5.00%, 7/01/43  | 2,480        | 2,908,346    |
| County of Monroe New York Industrial Development Corp., Refunding RB, University of Rochester Project,<br>Series A:                           |              |              |
| 5.00%, 7/01/38  | 1,240        | 1,440,074    |
| 4.00%, 7/01/39  | 350          | 380,545      |
| County of Onondaga New York, RB, Syracuse University Project:   |              |              |
| 5.00%, 12/01/29   | 1,135        | 1,324,431    |
| 5.00%, 12/01/36   | 1,100        | 1,288,353    |

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|  |     |         |
|--|-----|---------|
| County of Orange New York Funding Corp., Refunding RB, Mount St. Mary College Project, Series A:                                   |     |         |
| 5.00%,7/01/37  | 715 | 799,863 |
| 5.00%,7/01/42  | 445 | 496,500 |
| County of St. Lawrence New York Industrial Development Agency, RB, Clarkson University Project:                                    |     |         |
| 6.00%,9/01/34  | 300 | 357,477 |
| 5.38%,9/01/41  | 125 | 146,648 |
| County of Tompkins New York Development Corp., RB, Ithaca College Project (AGM):   |     |         |
| 5.50%,7/01/33  | 500 | 579,595 |
| 5.25%,7/01/36  | 700 | 803,782 |
| County of Tompkins New York Industrial Development Agency, RB, Civic Facility Cornell University Project, Series A, 5.00%, 7/01/37 |     |         |
|  | 500 | 573,985 |

## Schedule of Investments (continued)

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

|  | Par          |              |
|--|--------------|--------------|
|  | (000)        | Value        |
| <b>Municipal Bonds</b>   |              |              |
| <b>New York (continued)</b>  |              |              |
| <b>Education (continued)</b>   |              |              |
| Dobbs Ferry Local Development Corp., RB, Mercy College Project, 5.00%, 7/01/39                     | \$ 750       | \$ 868,605   |
| State of New York Dormitory Authority, RB:   |              |              |
| Columbia University, Series A-2,<br>5.00%, 10/01/46  | 2,000        | 2,916,360    |
| Convent of the Sacred Heart (AGM),<br>5.75%, 11/01/40  | 1,770        | 2,076,015    |
| Fordham University, Series A,<br>5.00%, 7/01/28  | 175          | 206,136      |
| Fordham University, Series A,<br>5.50%, 7/01/36  | 1,375        | 1,643,964    |
| General Purpose, Series A,<br>5.00%, 2/15/36   | 4,500        | 5,315,220    |
| New School (AGM),<br>5.50%, 7/01/43  | 3,265        | 3,797,293    |
| New York University Mount Sinai School of Medicine, 5.13%, 7/01/19 (b)                             | 1,000        | 1,121,360    |
| New York University, Series I (AMBAC),<br>5.50%, 7/01/40   | 3,500        | 4,902,450    |
| New York University, Series B,<br>5.00%, 7/01/34   | 400          | 447,880      |
| New York University, Series B,<br>5.00%, 7/01/42   | 3,000        | 3,503,670    |
| New York University, Series C,<br>5.00%, 7/01/18 (b)   | 2,000        | 2,172,760    |
| Series C, 5.00%, 12/15/16 (b)  | 1,000        | 1,023,740    |
| Siena College, 5.13%, 7/01/39  | 1,345        | 1,449,950    |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/35                                    | 750          | 860,977      |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/40                                    | 1,500        | 1,710,375    |
| State University Dormitory Facilities, Series A, 5.00%, 7/01/41                                    | 1,500        | 1,729,800    |
| State of New York Dormitory Authority, Refunding RB:   |              |              |
| 3rd General Resolution, State University Educational Facilities Issue, Series A,<br>5.00%, 5/15/29 | 1,000        | 1,189,310    |
| Barnard College, Series A, 5.00%, 7/01/34  | 900          | 1,079,370    |
| Barnard College, Series A, 4.00%, 7/01/37  | 850          | 927,018      |
|  | <b>Par</b>   |              |
|  | <b>(000)</b> | <b>Value</b> |
| <b>Municipal Bonds</b>   |              |              |
| <b>New York (continued)</b>  |              |              |
| <b>Education (continued)</b>   |              |              |
| State of New York Dormitory Authority, Refunding RB (continued):                                   |              |              |
| Barnard College, Series A,<br>5.00%, 7/01/43   | \$ 1,500     | \$ 1,759,080 |
| Cornell University, Series A,<br>5.00%, 7/01/40  | 1,000        | 1,145,390    |
| Fordham University, 5.00%, 7/01/44   | 1,900        | 2,209,415    |
| Icahn School of Medicine at Mount Sinai, Series A, 5.00%, 7/01/35                                  | 1,200        | 1,423,104    |
| New York University Mount Sinai School of Medicine (NPFGC), 5.00%, 7/01/17 (b)                     | 4,500        | 4,707,450    |
| New York University, Series A,<br>5.00%, 7/01/31   | 3,000        | 3,598,590    |
| New York University, Series A,<br>5.00%, 7/01/37   | 4,180        | 4,955,348    |
| Rochester Institute of Technology,<br>4.00%, 7/01/31   | 3,300        | 3,571,854    |
| Rochester Institute of Technology,<br>5.00%, 7/01/42   | 750          | 854,737      |
| St. John's University, Series A,<br>5.00%, 7/01/37   | 2,400        | 2,812,416    |
| State University Dormitory Facilities, Series A, 5.25%, 7/01/31                                    | 4,755        | 5,760,350    |
| State University Dormitory Facilities, Series A, 5.25%, 7/01/32                                    | 6,435        | 7,771,936    |

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|  |       |             |
|--|-------|-------------|
| State University Dormitory Facilities, Series A, 5.00%, 7/01/42  | 1,490 | 1,717,136   |
| State University Dormitory Facilities, Series B, 5.00%, 7/01/32  | 500   | 608,255     |
| State University Dormitory Facilities, Series B, 5.00%, 7/01/33  | 860   | 1,041,503   |
|  |       | 120,740,099 |
| <b>Health 9.7%</b>   |       |             |
| City of New York New York Health & Hospital Corp., Refunding RB, Health System, Series A, 5.00%, 2/15/30 | 1,800 | 2,013,012   |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

MAY 31, 2016

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## Schedule of Investments (continued)

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

|   | Par          |              |
|---|--------------|--------------|
|   | (000)        | Value        |
| <b>Municipal Bonds</b>  |              |              |
| <b>New York (continued)</b>   |              |              |
| <b>Health (continued)</b>   |              |              |
| County of Dutchess New York Industrial Development Agency, RB, Vassar Brothers Medical Center (AGC), 5.50%, 4/01/34             | \$ 500       | \$ 574,295   |
| County of Monroe New York Industrial Development Corp., RB, Rochester General Hospital Project, Series A, 5.00%, 12/01/37       | 1,180        | 1,331,807    |
| County of Monroe New York Industrial Development Corp., Refunding RB, Unity Hospital of Rochester Project (FHA), 5.50%, 8/15/40 | 5,925        | 6,935,983    |
| County of Suffolk New York EDC, RB, Catholic Health Services, Series C, 5.00%, 7/01/32  | 460          | 530,587      |
| County of Westchester New York Healthcare Corp., Refunding RB, Senior Lien, Remarketing, Series A, 5.00%, 11/01/30              | 1,340        | 1,515,339    |
| State of New York Dormitory Authority, RB:  |              |              |
| Healthcare, Series A, 5.00%, 3/15/38  | 2,250        | 2,494,125    |
| Hudson Valley Hospital (BHAC) (FHA), 5.00%, 8/15/36   | 5,500        | 5,767,850    |
| Montefiore Hospital (NPFGC) (FHA), 5.00%, 8/01/33   | 1,000        | 1,001,980    |
| New York University Hospitals Center, Series A, 5.75%, 7/01/20 (b)  | 2,680        | 3,180,972    |
| New York University Hospitals Center, Series A, 6.00%, 7/01/20 (b)  | 1,800        | 2,154,402    |
| North Shore-Long Island Jewish Obligated Group, Series A, 5.50%, 5/01/19 (b)  | 1,825        | 2,064,988    |
| North Shore-Long Island Jewish Obligated Group, Series C, 4.25%, 5/01/39  | 1,000        | 1,083,650    |
| North Shore-Long Island Jewish Obligated Group, Series D, 4.25%, 5/01/39  | 685          | 742,300      |
| State of New York Dormitory Authority, Refunding RB, Series A:  |              |              |
| New York University Hospitals Center, 5.00%, 7/01/17 (b)  | 1,000        | 1,046,210    |
|   | <b>Par</b>   |              |
|   | <b>(000)</b> | <b>Value</b> |
| <b>Municipal Bonds</b>  |              |              |
| <b>New York (continued)</b>   |              |              |
| <b>Health (continued)</b>   |              |              |
| State of New York Dormitory Authority, Refunding RB, Series A (continued):  |              |              |
| North Shore-Long Island Jewish Obligated Group, 5.00%, 5/01/32  | \$ 2,645     | \$ 3,168,208 |
| North Shore-Long Island Jewish Obligated Group, 5.00%, 5/01/32  | 2,000        | 2,307,980    |
| North Shore-Long Island Jewish Obligated Group, 5.25%, 5/01/34  | 7,375        | 8,582,066    |
|   |              | 46,495,754   |
| <b>Housing 3.8%</b>   |              |              |
| City of New York New York Housing Development Corp., RB, M/F Housing:   |              |              |
| Fund Grant Program, New York City Housing Authority Program, Series B1, 5.25%, 7/01/32  | 6,505        | 7,729,176    |
| Fund Grant Program, New York City Housing Authority Program, Series B1, 5.00%, 7/01/33  | 1,375        | 1,596,856    |
| Series A-1-A, AMT, 5.00%, 11/01/30  | 750          | 771,240      |
| Series A-1-A, AMT, 5.45%, 11/01/46  | 1,335        | 1,365,665    |
| Series H-1, AMT, 4.70%, 11/01/40  | 1,000        | 1,007,200    |
| Series H-2-A, AMT, 5.20%, 11/01/35  | 835          | 858,681      |
| Series H-2-A, AMT, 5.35%, 5/01/41   | 600          | 620,388      |
| City of New York New York Housing Development Corp., Refunding RB, M/F Housing, 8 Spruce Street, Class F, 4.50%, 2/15/48        | 1,075        | 1,142,983    |
| City of Yonkers New York Industrial Development Agency, RB, Monastery Manor Associates LP Project, AMT (SONYMA), 5.25%, 4/01/37 | 2,000        | 2,006,220    |



## Schedule of Investments (continued)

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

|   | Par          |              |
|---|--------------|--------------|
|   | (000)        | Value        |
| <b>Municipal Bonds</b>  |              |              |
| <b>New York (continued)</b>   |              |              |
| <b>Housing (continued)</b>  |              |              |
| State of New York HFA, RB, St. Philip s Housing, Series A, AMT (Fannie Mae), 4.65%, 11/15/38            | \$ 1,000     | \$ 1,005,030 |
|   |              | 18,103,439   |
| <b>State 15.8%</b>  |              |              |
| City of New York New York Transitional Finance Authority, BARB:   |              |              |
| Fiscal 2008, Series S-1,<br>4.50%, 1/15/38  | 1,510        | 1,589,486    |
| Fiscal 2009, Series S-1 (AGC),<br>5.50%, 7/15/38  | 4,000        | 4,378,560    |
| Fiscal 2009, Series S-4 (AGC),<br>5.50%, 1/15/33  | 3,000        | 3,360,600    |
| Fiscal 2009, Series S-4 (AGC),<br>5.50%, 1/15/39  | 1,250        | 1,400,250    |
| Series S-2 (AGM) (NPFGC),<br>5.00%, 1/15/37   | 3,750        | 3,845,325    |
| Series S-2 (NPFGC), 4.25%, 1/15/34  | 3,220        | 3,278,185    |
| Metropolitan Transportation Authority, RB, Dedicated Tax Fund, Series A (NPFGC),<br>5.00%, 11/15/16 (b) | 7,000        | 7,140,840    |
| Metropolitan Transportation Authority, Refunding RB, Dedicated Tax Fund:                                |              |              |
| Series B, 5.00%, 11/15/34   | 2,500        | 2,852,000    |
| Sub-Series B-1, 5.00%, 11/15/31   | 4,000        | 4,833,440    |
| Sales Tax Asset Receivable Corp., Refunding RB, Series A, 4.00%, 10/15/32                               | 2,070        | 2,363,650    |
| State of New York Dormitory Authority, RB:  |              |              |
| General Purpose, Series B,<br>5.00%, 3/15/37  | 3,000        | 3,545,340    |
| General Purpose, Series B,<br>5.00%, 3/15/42  | 4,600        | 5,357,252    |
| Master BOCES Program Lease (AGC),<br>5.00%, 8/15/28   | 250          | 275,710      |
| Mental Health Services Facilities Improvement, Series B (AGM), 5.00%, 2/15/33                           | 4,500        | 4,881,600    |
| School Districts Financing Program, Series C (AGM), 5.00%, 10/01/37                                     | 2,500        | 2,634,325    |
| Series B, 5.00%, 3/15/37  | 1,500        | 1,820,160    |
|   | <b>Par</b>   |              |
|   | <b>(000)</b> | <b>Value</b> |
| <b>Municipal Bonds</b>  |              |              |
| <b>New York (continued)</b>   |              |              |
| <b>State (continued)</b>  |              |              |
| State of New York Dormitory Authority, RB (continued):  |              |              |
| State Personal Income Tax, Series A,<br>5.00%, 2/15/43  | \$ 495       | \$ 580,957   |
| State Supported Debt, Series A,<br>5.00%, 3/15/44   | 4,850        | 5,752,148    |
| State of New York Dormitory Authority, Refunding RB:  |              |              |
| School Districts Financing Program, Series A (AGM), 5.00%, 10/01/17 (b)                                 | 450          | 475,290      |
| School Districts Financing Program, Series A (AGM), 5.00%, 10/01/18 (b)                                 | 5,000        | 5,484,400    |
| Secured Hospital, North General Hospital (Syncora), 5.75%, 2/15/17                                      | 2,000        | 2,007,760    |
| State of New York Thruway Authority, RB:  |              |              |
| 2nd General Highway & Bridge Trust, Series B, 5.00%, 10/01/17 (b)                                       | 1,000        | 1,056,820    |
| Transportation, Series A,<br>5.00%, 3/15/32   | 2,740        | 3,276,602    |
| State of New York Urban Development Corp., RB, State Personal Income Tax, Series C,<br>5.00%, 3/15/32   | 2,000        | 2,391,680    |
| State of New York Urban Development Corp., Refunding RB, State Personal Income Tax, Series A:           |              |              |
| 4.00%,3/15/36   | 1,000        | 1,108,420    |
| 4.00%,3/15/37   | 350          | 385,417      |
|   |              | 76,076,217   |

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**Tobacco 1.1%**

|   |       |           |
|---|-------|-----------|
| County of Chautauqua New York Tobacco Asset Securitization Corp., Refunding RB,<br>4.75%, 6/01/39           | 1,875 | 1,918,856 |
| County of Niagara New York Tobacco Asset Securitization Corp., Refunding RB, Asset-Backed:<br>5.25%,5/15/34 | 1,495 | 1,736,069 |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

MAY 31, 2016

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## Schedule of Investments (continued)

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

|   | Par          |              |
|---|--------------|--------------|
|   | (000)        | Value        |
| <b>Municipal Bonds</b>  |              |              |
| <b>New York (continued)</b>   |              |              |
| <b>Tobacco (continued)</b>  |              |              |
| County of Niagara New York Tobacco Asset Securitization Corp., Refunding RB, Asset-Backed (continued):                |              |              |
| 5.25%,5/15/40   | \$ 1,500     | \$ 1,721,250 |
|   |              | 5,376,175    |
| <b>Transportation 33.1%</b>   |              |              |
| Metropolitan Transportation Authority, RB:  |              |              |
| Series A, 5.00%, 11/15/27   | 1,000        | 1,170,170    |
| Series A, 5.00%, 11/15/30   | 3,000        | 3,592,710    |
| Series A-1, 5.25%, 11/15/33   | 1,620        | 1,981,714    |
| Series A-1, 5.25%, 11/15/34   | 1,620        | 1,975,444    |
| Series B, 5.25%, 11/15/44   | 1,000        | 1,209,300    |
| Series C, 6.50%, 11/15/18 (b)   | 4,490        | 5,099,877    |
| Series C, 6.50%, 11/15/28   | 1,525        | 1,736,731    |
| Series D, 5.25%, 11/15/41   | 2,000        | 2,368,420    |
| Series E, 5.00%, 11/15/38   | 8,750        | 10,426,150   |
| Series E, 5.00%, 11/15/43   | 1,000        | 1,184,760    |
| Series H, 5.00%, 11/15/25   | 1,000        | 1,210,730    |
| Sub-Series B, 5.00%, 11/15/25   | 1,000        | 1,227,910    |
| Metropolitan Transportation Authority, Refunding RB:  |              |              |
| Green Bonds, Series A-1,  |              |              |
| 4.00%, 11/15/46   | 315          | 343,350      |
| Green Bonds, Series A-1,  |              |              |
| 5.25%, 11/15/56   | 2,330        | 2,833,956    |
| Series D, 5.00%, 11/15/30   | 885          | 1,058,363    |
| New York Liberty Development Corp., RB, 1 World Trade Center Port Authority Consolidated,                             |              |              |
| 5.25%, 12/15/43   | 11,500       | 13,702,940   |
| New York Transportation Development Corp., RB, Laguardia Airport Terminal B Redevelopment Project, Series A, AMT (c): |              |              |
| 4.00%,7/01/46   | 1,100        | 1,131,372    |
| 5.25%,1/01/50   | 10,900       | 12,421,858   |
| Niagara Falls Bridge Commission, Refunding RB, Toll Bridge System, Series A (AGC),                                    |              |              |
| 4.00%, 10/01/19   | 1,315        | 1,391,480    |
| Port Authority of New York & New Jersey, ARB:   |              |              |
| Consolidated, 163rd Series,   |              |              |
| 5.00%, 7/15/35  | 2,500        | 2,860,850    |
| Consolidated, 183rd Series,   |              |              |
| 4.00%, 6/15/44  | 3,250        | 3,543,637    |
|   | <b>Par</b>   |              |
|   | <b>(000)</b> | <b>Value</b> |
| <b>Municipal Bonds</b>  |              |              |
| <b>New York (continued)</b>   |              |              |
| <b>Transportation (continued)</b>   |              |              |
| Port Authority of New York & New Jersey, ARB (continued):   |              |              |
| Special Project, JFK International Air Terminal LLC Project, Series 6, AMT (NPFGC), 5.90%, 12/01/17                   | \$ 4,000     | \$ 4,155,280 |
| Special Project, JFK International Air Terminal LLC Project, Series 6, AMT (NPFGC), 5.75%, 12/01/22                   | 19,725       | 20,159,936   |
| Port Authority of New York & New Jersey, Refunding ARB:   |              |              |
| 178th Series, AMT, 5.00%, 12/01/33  | 1,000        | 1,167,770    |
| 179th Series, 5.00%, 12/01/38   | 1,390        | 1,663,052    |
| Consolidated, 146th Series, AMT (AGM), 4.50%, 12/01/34  | 4,000        | 4,053,120    |
| Consolidated, 147th Series, AMT,  |              |              |
| 4.75%, 4/15/37  | 2,250        | 2,299,050    |
| Consolidated, 177th Series, AMT,  |              |              |
| 4.00%, 1/15/43  | 285          | 299,370      |
| Consolidated, 178th Series, AMT,  |              |              |
| 5.00%, 12/01/43   | 750          | 861,472      |
| Consolidated, 189th Series,   |              |              |
| 5.00%, 5/01/45  | 2,305        | 2,746,730    |

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|  |       |           |
|--|-------|-----------|
| State of New York Thruway Authority, RB, Junior Lien, Series A, 5.25%, 1/01/56 | 3,880 | 4,652,003 |
| State of New York Thruway Authority, Refunding RB:                             |       |           |
| 5.00%,1/01/29  | 1,750 | 2,138,990 |
| 5.00%,1/01/31  | 1,000 | 1,210,070 |
| General, Series I, 5.00%, 1/01/37  | 4,245 | 4,929,167 |
| General, Series I, 5.00%, 1/01/42  | 4,270 | 4,958,196 |
| General, Series K, 5.00%, 1/01/32  | 1,000 | 1,205,740 |
| Series J, 5.00%, 1/01/41   | 5,000 | 5,754,100 |
| Triborough Bridge & Tunnel Authority, RB, Series B:                            |       |           |
| 5.00%,11/15/40   | 940   | 1,129,777 |
| 5.00%,11/15/45   | 820   | 981,745   |
| Triborough Bridge & Tunnel Authority, Refunding RB:                            |       |           |
| General, CAB, Series B,  |       |           |
| 0.00%, 11/15/32 (a)  | 7,670 | 4,786,540 |
| General, Remarketing, Series A,  |       |           |
| 5.00%, 11/15/36  | 1,000 | 1,170,920 |

## Schedule of Investments (continued)

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

|  | Par        |                    |
|--|------------|--------------------|
|  | (000)      | Value              |
| <b>Municipal Bonds</b>   |            |                    |
| <b>New York (continued)</b>  |            |                    |
| <b>Transportation (continued)</b>  |            |                    |
| Triborough Bridge & Tunnel Authority, Refunding RB (continued):  |            |                    |
| General, Series A, 5.25%, 11/15/45   | \$ 1,280   | \$ 1,558,566       |
| General, Series A, 5.00%, 11/15/50   | 3,000      | 3,550,860          |
| Series A, 5.00%, 11/15/46  | 5,000      | 6,046,550          |
| Series C, 5.00%, 11/15/38  | 1,385      | 1,515,772          |
| Sub-Series A, 5.00%, 11/15/28  | 2,500      | 3,007,225          |
| Sub-Series A, 5.00%, 11/15/29  | 875        | 1,048,110          |
|  |            | 159,521,833        |
| <b>Utilities 14.3%</b>   |            |                    |
| 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      | 1,721,505          |
| 2nd General Resolution, Fiscal 2011, Series BB, 5.00%, 6/15/31   | 1,000      | 1,147,670          |
| 2nd General Resolution, Fiscal 2011, Series GG, 5.00%, 6/15/43   | 2,070      | 2,394,597          |
| 2nd General Resolution, Fiscal 2015, Series HH, 5.00%, 6/15/39   | 2,250      | 2,694,487          |
| 2nd General Resolution, Series DD, 5.00%, 6/15/32  | 5,750      | 6,232,885          |
| Fiscal 2016, Series A, 3.00%, 6/15/36  | 1,250      | 1,275,700          |
| Series B, 5.00%, 6/15/36   | 645        | 646,122            |
| Long Island Power Authority, RB, General, Electric Systems, Series A (AGM), 5.00%, 5/01/36                   | 2,375      | 2,713,437          |
| Long Island Power Authority, Refunding RB, Electric Systems:   |            |                    |
| Series A (AGC), 5.75%, 4/01/39   | 1,000      | 1,127,640          |
| General, Series A (AGC), 6.00%, 5/01/19 (b)  | 1,500      | 1,717,845          |
| General, Series B (AGM), 5.00%, 6/01/16 (b)  | 3,500      | 3,500,000          |
|  | <b>Par</b> |                    |
| <b>Municipal Bonds</b>   |            |                    |
| <b>New York (continued)</b>  |            |                    |
| <b>Utilities (continued)</b>   |            |                    |
| State of New York Environmental Facilities Corp., RB, Series B, Revolving Funds, Green Bonds, 5.00%, 9/15/40 | \$ 3,170   | \$ 3,777,943       |
| State of New York Environmental Facilities Corp., Refunding RB:  |            |                    |
| Revolving Funds, New York City Municipal Water, Series B, 5.00%, 6/15/36                                     | 3,200      | 3,743,904          |
| Series A, 5.00%, 6/15/40   | 1,545      | 1,848,840          |
| Series A, 5.00%, 6/15/45   | 7,935      | 9,439,079          |
| State of New York Power Authority, Refunding RB, Series A, 5.00%, 11/15/38                                   | 2,580      | 3,046,851          |
| Utility Debt Securitization Authority, Refunding RB, Restructuring:  |            |                    |
| 3.00%, 12/15/32  | 1,715      | 1,794,610          |
| Series E, 5.00%, 12/15/41  | 15,490     | 18,559,034         |
| Western Nassau County Water Authority, RB, Series A, 5.00%, 4/01/40  | 1,065      | 1,251,748          |
|  |            | 68,633,897         |
| <b>Total Municipal Bonds in New York</b>   |            | <b>637,555,479</b> |
| <b>Guam 0.3%</b>   |            |                    |
| <b>Utilities 0.3%</b>  |            |                    |
| Guam Power Authority, RB, Series A (AGM), 5.00%, 10/01/37  | 1,175      | 1,332,873          |
| <b>Puerto Rico 0.7%</b>  |            |                    |
| <b>Housing 0.7%</b>  |            |                    |

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|  |       |                    |
|--|-------|--------------------|
| Puerto Rico Housing Finance Authority, Refunding RB, M/F Housing, Subordinate, Capital Fund Modernization, 5.13%, 12/01/27 | 3,300 | 3,572,547          |
| <b>Total Municipal Bonds 133.5%</b>  |       | <b>642,460,899</b> |

**Municipal Bonds Transferred to Tender Option Bond Trusts (d)**

|   |        |            |
|---|--------|------------|
| <b>New York 29.0%</b>   |        |            |
| <b>County/City/Special District/School District 4.6%</b>                |        |            |
| City of New York New York, GO: Sub-Series C-3 (AGC), 5.75%, 8/15/28 (e) | 10,000 | 11,233,200 |

BLACKROCK MUNIHOLDINGS NEW YORK QUALITY FUND, INC.

MAY 31, 2016

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## Schedule of Investments (continued)

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

|   | Par        |              |
|---|------------|--------------|
|   | (000)      | Value        |
| <b>Municipal Bonds Transferred to Tender Option Bond Trusts (d)</b>   |            |              |
| <b>New York (continued)</b>   |            |              |
| <b>County/City/Special District/School District (continued)</b>   |            |              |
| City of New York New York, GO (continued):  |            |              |
| Sub-Series I-1, 5.00%, 3/01/36  | \$ 2,500   | \$ 2,960,975 |
| City of New York New York Transitional Finance Authority, RB, Future Tax Secured, Sub-Series D-1, 5.00%, 11/01/38             | 1,650      | 1,916,063    |
| New York Convention Center Development Corp., Refunding RB, Hotel Unit Fee Secured, 5.00%, 11/15/32                           | 2,500      | 3,058,750    |
| New York Liberty Development Corp., Refunding RB, 7 World Trade Center Project, Class 1, 5.00%, 9/15/40                       | 2,610      | 3,068,707    |
|   |            | 22,237,695   |
| <b>Education 5.8%</b>   |            |              |
| City of New York New York Trust for Cultural Resources, Refunding RB, Wildlife Conservation Society, Series A, 5.00%, 8/01/33 |            |              |
|   | 1,981      | 2,384,993    |
| State of New York Dormitory Authority, LRB, State University Dormitory Facilities:  |            |              |
| 5.25%, 7/01/19 (b)  | 5,000      | 5,659,900    |
| 5.00%, 7/01/35  | 4,448      | 5,185,965    |
| State of New York Dormitory Authority, RB, New York University, Series A (b):   |            |              |
| 5.00%, 7/01/18  | 5,498      | 5,973,385    |
| (AMBAC), 5.00%, 7/01/17   | 2,999      | 3,136,886    |
| State of New York Dormitory Authority, Refunding RB, Series E, 5.25%, 3/15/33   | 4,500      | 5,621,490    |
|   |            | 27,962,619   |
| <b>State 8.2%</b>   |            |              |
| Hudson Yards Infrastructure Corp., RB, Fiscal 2012, Series A, 5.75%, 2/15/47 (e)  |            |              |
|   | 5,999      | 7,052,052    |
| Sales Tax Asset Receivable Corp., Refunding RB, Fiscal 2015, Series A:  |            |              |
| 5.00%, 10/15/31   | 7,380      | 9,117,178    |
| 4.00%, 10/15/32   | 6,000      | 6,851,160    |
| State of New York Dormitory Authority, ERB, Series B, 5.75%, 3/15/36  | 5,000      | 5,679,400    |
|   | <b>Par</b> |              |
| <b>Municipal Bonds Transferred to Tender Option Bond Trusts (d)</b>   |            |              |
| <b>New York (continued)</b>   |            |              |
| <b>State (continued)</b>  |            |              |
| State of New York Dormitory Authority, RB, Series C:  |            |              |
| General Purpose, 5.00%, 3/15/41   | \$ 2,500   | \$ 2,860,975 |
| Mental Health Services Facilities, AMT (AGM), 5.40%, 2/15/33  | 5,458      | 5,939,086    |
| State of New York Urban Development Corp., Refunding RB, State Personal Income Tax, Series A, 5.00%, 3/15/45                  | 1,471      | 1,749,771    |
|   |            | 39,249,622   |
| <b>Transportation 7.2%</b>  |            |              |
| Port Authority of New York & New Jersey, ARB, Consolidated, 169th Series, AMT, 5.00%, 10/15/25                                |            |              |
|   | 8,005      | 9,469,008    |
| Port Authority of New York & New Jersey, Refunding ARB, 194th Series, 5.25%, 10/15/55   | 3,405      | 4,144,464    |
| State of New York Thruway Authority, Refunding RB, General, Series H (AGM), 5.00%, 1/01/37                                    | 8,500      | 9,027,170    |
| Triborough Bridge & Tunnel Authority, Refunding RB, Series A, 5.00%, 11/15/46   | 10,000     | 12,093,100   |
|   |            | 34,733,742   |
| <b>Utilities 3.2%</b>   |            |              |
| City of New York New York Municipal Water Finance Authority, RB, Fiscal 2009, Series A:                                       |            |              |
| 5.75%, 6/15/18 (b)  | 921        | 1,013,638    |
| 5.75%, 6/15/40  | 3,081      | 3,390,696    |
| 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      | 8,366,663    |



## Schedule of Investments (continued)

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

|  | Par           |                |
|--|---------------|----------------|
|  | (000)         | Value          |
| <b>Municipal Bonds Transferred to Tender Option Bond Trusts (d)</b>  |               |                |
| <b>New York (continued)</b>  |               |                |
| <b>Utilities (continued)</b>   |               |                |
| City of New York New York Municipal Water Finance Authority, Refunding RB, Water & Sewer System, 2nd General Resolution (continued): |               |                |
| Series FF-2, 5.50%, 6/15/40  | \$ 2,400      | \$ 2,715,528   |
|  |               | 15,486,525     |
| <b>Total Municipal Bonds Transferred to Tender Option Bond Trusts 29.0%</b>  |               | 139,670,203    |
| <b>Total Long-Term Investments</b>   |               |                |
| (Cost \$715,074,832) 162.5%  |               | 782,131,102    |
| <b>Short-Term Securities</b>   | <b>Shares</b> | <b>Value</b>   |
| BlackRock Liquidity Funds, MuniCash, 0.21% (f)(g)  | 15,821,301    | \$ 15,821,301  |
| <b>Total Short-Term Securities</b>   |               |                |
| (Cost \$15,821,301) 3.3%   |               | 15,821,301     |
| <b>Total Investments (Cost \$730,896,133*) 165.8%</b>  |               | 797,952,403    |
| <b>Liabilities in Excess of Other Assets (1.1)%</b>  |               | (5,300,576)    |
| <b>Liability for TOB Trust Certificates, Including Interest Expense and Fees Payable (14.1)%</b>                                     |               | (67,863,876)   |
| <b>VRDP Shares, at Liquidation Value (50.6)%</b>   |               | (243,600,000)  |
| <b>Net Assets Applicable to Common Shares 100.0%</b>   |               | \$ 481,187,951 |

\* As of May 31, 2016, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

|                               |                |
|-------------------------------|----------------|
| Tax cost                      | \$ 663,436,272 |
| Gross unrealized appreciation | \$ 67,056,270  |
| Gross unrealized depreciation | (354,759)      |
| Net unrealized appreciation   | \$ 66,701,511  |

## Notes to Schedule of Investments

(a) Zero-coupon bond.

(b) 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.

(c) When-issued security.

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- (d) Represent bonds transferred to a TOB Trust in exchange of cash and residual certificates received by the Trust. These bonds serve as collateral in a secured borrowing.
- (e) All or a portion of security is subject to a recourse agreement. The aggregate maximum potential amount the Trust could ultimately be required to pay under the agreements, which expire between February 15, 2017 to February 15, 2019, is \$8,472,762.
- (f) During the period ended May 31, 2016, investments in issuers considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate                           | Shares Held at<br>August 31,<br>2015 | Net<br>Activity | Shares Held at<br>May 31,<br>2016 | Value at<br>May 31, 2016 | Income   | Realized |
|-------------------------------------|--------------------------------------|-----------------|-----------------------------------|--------------------------|----------|----------|
| BIF New York Municipal Money Fund   | 3,034,667                            | (3,034,667)     |                                   |                          |          | \$ 1,504 |
| BlackRock Liquidity Funds, MuniCash |                                      | 15,821,301      | 15,821,301                        | \$ 15,821,301            | \$ 1,414 |          |
| <b>Total</b>                        |                                      |                 |                                   | \$ 15,821,301            | \$ 1,414 | \$ 1,504 |

(g) Current yield as of period end.

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.

## Schedule of Investments (continued)

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

## Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

|              |                            |                |               | Unrealized         |  |
|--------------|----------------------------|----------------|---------------|--------------------|--|
| Contracts    |                            |                | Notional      |                    |  |
| Short        | Issue                      | Expiration     | Value         | Depreciation       |  |
| (43)         | 5-Year U.S. Treasury Note  | September 2016 | \$ 5,165,039  | \$ (2,374)         |  |
| (92)         | 10-Year U.S. Treasury Note | September 2016 | \$ 11,931,250 | (3,737)            |  |
| (44)         | Long U.S. Treasury Bond    | September 2016 | \$ 7,185,750  | (13,820)           |  |
| (8)          | Ultra U.S. Treasury Bond   | September 2016 | \$ 1,401,000  | (3,862)            |  |
| <b>Total</b> |                            |                |               | <b>\$ (23,793)</b> |  |

## Portfolio Abbreviations

|                |   |
|----------------|---|
| <b>AGC</b>     | Assured Guarantee Corp.                   |
| <b>AGM</b>     | Assured Guaranty Municipal Corp.          |
| <b>AMBAC</b>   | American Municipal Bond Assurance Corp.   |
| <b>AMT</b>     | Alternative Minimum Tax (subject to)      |
| <b>ARB</b>     | Airport Revenue Bonds                     |
| <b>BARB</b>    | Building Aid Revenue Bonds                |
| <b>BHAC</b>    | Berkshire Hathaway Assurance Corp.        |
| <b>BOCES</b>   | Board of Cooperative Educational Services |
| <b>CAB</b>     | Capital Appreciation Bonds                |
| <b>EDC</b>     | Economic Development Corp.                |
| <b>ERB</b>     | Education Revenue Bonds                   |
| <b>FHA</b>     | Federal Housing Administration            |
| <b>GO</b>      | General Obligation Bonds                  |
| <b>HFA</b>     | Housing Finance Agency                    |
| <b>LRB</b>     | Lease Revenue Bonds                       |
| <b>M/F</b>     | Multi-Family                              |
| <b>NPFGC</b>   | National Public Finance Guarantee Corp.   |
| <b>PILOT</b>   | Payment in Lieu of Taxes                  |
| <b>RB</b>      | Revenue Bonds                             |
| <b>SONYMA</b>  | State of New York Mortgage Agency         |
| <b>Syncora</b> | Syncora Guarantee                         |

## Schedule of Investments (continued)

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

**Fair Value Hierarchy as of Period End**

Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a fair value 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 Trust has the ability to access

Level 2 other observable inputs (including, but not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market-corroborated inputs)

Level 3 unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available (including the Trust's own assumptions used in determining the fair value of investments and derivative financial instruments)

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

Changes in valuation techniques may result in transfers into or out of an assigned level within the hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value 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 investments and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to the Trust's most recent financial statements as contained in its semi-annual report.

The following tables summarize the Trust's investments and derivative financial instruments categorized in the disclosure hierarchy:

|   | Level 1       | Level 2        | Level 3 | Total          |
|---|---------------|----------------|---------|----------------|
| <b>Assets:</b>                                |               |                |         |                |
| Investments:                                  |               |                |         |                |
| Long-Term Investments <sup>1</sup>            |               | \$ 782,131,102 |         | \$ 782,131,102 |
| Short-Term Securities                         | \$ 15,821,301 |                |         | 15,821,301     |
| <b>Total</b>                                  | \$ 15,821,301 | \$ 782,131,102 |         | \$ 797,952,403 |
| Derivative Financial Instruments <sup>2</sup> |               |                |         |                |
| <b>Liabilities:</b>                           |               |                |         |                |
| Interest rate contracts                       | \$ (23,793)   |                |         | \$ (23,793)    |

<sup>1</sup> See above Schedule of Investments for values in each sector.

<sup>2</sup> Derivative financial instruments are 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 Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial reporting purposes. As of period end, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

|                                    | Level 1    | Level 2          | Level 3 | Total            |
|------------------------------------|------------|------------------|---------|------------------|
| <b>Assets:</b>                     |            |                  |         |                  |
| Cash pledged for futures contracts | \$ 345,850 |                  |         | \$ 345,850       |
| <b>Liabilities:</b>                |            |                  |         |                  |
| Bank overdraft                     |            | \$ (10,285)      |         | (10,285)         |
| TOB Trust Certificates             |            | (67,814,620)     |         | (67,814,620)     |
| VRDP Shares                        |            | (243,600,000)    |         | (243,600,000)    |
| <b>Total</b>                       | \$ 345,850 | \$ (311,424,905) |         | \$ (311,079,055) |

During the period ended May 31, 2016, there were no transfers between levels.

Item 2 Controls and Procedures

- 2(a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act")) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.
- 2(b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3 Exhibits

Certifications Attached hereto

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

BlackRock MuniHoldings New York Quality Fund, Inc.

By: /s/ John M. Perlowski

John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock MuniHoldings New York Quality Fund, Inc.

Date: July 22, 2016

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 22, 2016

By: /s/ Neal J. Andrews

Neal J. Andrews

Chief Financial Officer (principal financial officer) of

BlackRock MuniHoldings New York Quality Fund, Inc.

Date: July 22, 2016