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BLACKROCK MUNIHOLDINGS NEW JERSEY QUALITY FUND, INC.

Form N-Q

December 22, 2015

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 811-08621

Name of Fund: BlackRock MuniHoldings New Jersey Quality Fund, Inc. (MUJ)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock MuniHoldings
New Jersey 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: 07/31/2016

Date of reporting period: 10/31/2015

Item 1 Schedule of Investments

Schedule of Investments October 31, 2015 (Unaudited)

BlackRock MuniHoldings New Jersey Quality Fund, Inc. (MUJ)

(Percentages shown are based on Net Assets)

	Par (000)	Value
Municipal Bonds		
New Jersey 135.9%		
Corporate 2.8%		
New Jersey EDA, Refunding RB:		
New Jersey American Water Co., Inc. Project, Series A, AMT, 5.70%, 10/01/39	\$ 7,500	\$ 8,502,450
New Jersey American Water Co., Inc. Project, Series B, AMT, 5.60%, 11/01/34	3,150	3,542,963
United Water of New Jersey, Inc., Series B (AMBAC), 4.50%, 11/01/25	1,000	1,076,840
		13,122,253
County/City/Special District/School District 20.5%		
Borough of Hopatcong New Jersey, GO, Refunding, Sewer (AMBAC), 4.50%, 8/01/33	3,440	3,480,282
Casino Reinvestment Development Authority, Refunding RB:		
5.25%, 11/01/39	11,130	11,225,273
5.25%, 11/01/44	3,755	3,768,368
City of Perth Amboy New Jersey, GO, CAB, Refunding (AGM):		
5.00%, 7/01/17 (a)	2,395	2,570,601
5.00%, 7/01/17 (a)	725	778,157
5.00%, 7/01/17 (a)	655	703,025
5.00%, 7/01/17 (a)	765	821,090
5.00%, 7/01/32	2,210	2,284,654
5.00%, 7/01/33	670	692,411
5.00%, 7/01/35	595	613,820
5.00%, 7/01/37	705	724,860
County of Essex New Jersey Improvement Authority, Refunding RB (NPFGC):		
AMT, 4.75%, 11/01/32	1,000	1,027,680
Project Consolidation, 5.50%, 10/01/28	4,840	6,233,145
Project Consolidation, 5.50%, 10/01/27	250	320,047
County of Hudson New Jersey, COP, Refunding, (NPFGC), 6.25%, 12/01/16	1,000	1,054,180
County of Hudson New Jersey Improvement Authority, RB:		
CAB, Series A-1 (NPFGC), 0.00%, 12/15/32 (b)	1,000	532,850
County Secured, County Services Building Project (AGM), 5.00%, 4/01/17 (a)	1,000	1,063,130
	Par (000)	Value
Municipal Bonds		
New Jersey (continued)		
County/City/Special District/School District (continued)		
County of Hudson New Jersey Improvement Authority, RB (continued):		
Harrison Parking Facility Project, Series C (AGC), 5.25%, 1/01/39	\$ 3,000	\$ 3,312,510
Harrison Parking Facility Project, Series C (AGC), 5.38%, 1/01/44	5,000	5,502,650
County of Middlesex New Jersey Improvement Authority, RB, Senior Citizens Housing Project, AMT (AMBAC), 5.50%, 9/01/30	500	501,880
County of Monmouth New Jersey Improvement Authority, RB, Governmental Loan (AMBAC):		
5.35%, 12/01/17	5	5,021
5.38%, 12/01/18	5	5,021
County of Monmouth New Jersey Improvement Authority, Refunding RB, Governmental Loan (AMBAC):		
5.25%, 12/01/15	5	5,020
5.00%, 12/01/17	5	5,015
5.00%, 12/01/18	5	5,014
5.00%, 12/01/19	5	5,013
County of Union New Jersey, GO, Refunding:		
4.00%, 3/01/21 (a)	75	85,147
4.00%, 3/01/21 (a)	70	79,470
4.00%, 3/01/21 (a)	80	90,823
4.00%, 3/01/29	3,575	3,793,468
4.00%, 3/01/30	3,580	3,782,341
4.00%, 3/01/31	4,045	4,259,304
County of Union New Jersey Utilities Authority, Refunding RB, Series A:		
Resources Recovery Facility, Covanta Union, Inc., AMT, 5.25%, 12/01/31	650	708,500
Solid Waste System, County Deficiency Agreement, 5.00%, 6/15/41	7,570	8,368,635
Edgewater Borough Board of Education, GO, Refunding, (AGM):		
4.25%, 3/01/34	1,535	1,646,656
4.25%, 3/01/35	1,600	1,716,384

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4.30%, 3/01/36

1,670

1,795,033

BLACKROCK MUNIHOLDINGS NEW JERSEY QUALITY FUND, INC.

OCTOBER 31, 2015

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Schedule of Investments (continued)

BlackRock MuniHoldings New Jersey Quality Fund, Inc.
(MUJ)

	Par (000)	Value
Municipal Bonds		
New Jersey (continued)		
County/City/Special District/School District (continued)		
Morristown Parking Authority, RB, (NPFGC):		
5.00%, 8/01/30	\$ 1,830	\$ 1,945,693
5.00%, 8/01/33	3,000	3,182,790
New Jersey Sports & Exposition Authority, Refunding RB, (NPFGC) (c):		
5.50%, 3/01/21	7,430	9,015,413
5.50%, 3/01/22	4,200	5,190,024
Newark Housing Authority, Refunding RB, Newark Redevelopment Project (NPFGC), 4.38%, 1/01/37	1,720	1,730,733
Township of Irvington New Jersey, GO, Refunding Series A (AGM), 5.00%, 7/15/33	1,700	1,896,656
		96,527,787
Education 33.7%		
County of Gloucester New Jersey Improvement Authority, RB, Rowan University:		
5.00%, 7/01/44	1,985	2,154,380
General Capital Improvement Projects, Series A, 5.00%, 7/01/31	1,950	2,205,197
General Capital Improvement Projects, Series A, 5.00%, 7/01/32	1,775	1,996,378
General Capital Improvement Projects, Series A, 5.00%, 7/01/33	2,250	2,520,810
General Capital Improvement Projects, Series A, 5.00%, 7/01/34	1,200	1,340,256
New Jersey EDA, LRB, Rutgers The State University of New Jersey, College Avenue Redevelopment Project, 5.00%, 6/15/33	3,065	3,511,417
New Jersey EDA, RB, Rowan Properties LLC, Series A:		
5.00%, 1/01/35	2,000	2,115,920
5.00%, 1/01/48	2,000	2,077,220
	Par	
	(000)	Value
Municipal Bonds		
New Jersey (continued)		
Education (continued)		
New Jersey Educational Facilities Authority, RB:		
Higher Educational Capital Improvement Fund, Series A, 5.00%, 9/01/33	\$ 6,370	\$ 6,552,883
Montclair State University, Series A (AMBAC), 5.00%, 7/01/16 (a)	2,880	2,969,654
Richard Stockton College, Series F (NPFGC), 5.00%, 7/01/31	2,625	2,691,623
New Jersey Educational Facilities Authority, Refunding RB:		
College of New Jersey, Series D, 5.00%, 7/01/18 (a)	3,285	3,644,018
College of New Jersey, Series D, 5.00%, 7/01/35	10,260	11,152,415
Montclair State University, Series A, 5.00%, 7/01/39	15,555	17,200,252
Montclair State University, Series J (NPFGC), 4.25%, 7/01/30	6,540	6,648,237
Montclair State University, Series A, 5.00%, 7/01/44	3,540	3,895,027
New Jersey Institute of Technology, Series H, 5.00%, 7/01/31	4,000	4,480,200
Ramapo College, Series I (AMBAC), 4.25%, 7/01/31	2,500	2,535,325
Rowan University, Series B (AGC), 5.00%, 7/01/26	2,575	2,820,681
Seton Hall University, Series D, 5.00%, 7/01/38	500	548,280
Seton Hall University, Series D, 5.00%, 7/01/43	600	654,990
Stevens Institute of Technology, Series A, 5.00%, 7/01/27	2,800	2,934,372
Stevens Institute of Technology, Series A, 5.00%, 7/01/34	2,400	2,520,840
William Paterson University, Series C (AGC), 5.00%, 7/01/28	250	271,583
William Paterson University, Series C (AGC), 4.75%, 7/01/34	5,115	5,504,405
New Jersey Higher Education Student Assistance Authority, RB, Senior Student Loan, Series 1A, AMT:		
4.00%, 12/01/28	1,500	1,525,860
4.50%, 12/01/28	4,550	4,797,156

Schedule of Investments (continued)

BlackRock MuniHoldings New Jersey Quality Fund, Inc.
(MUJ)

	Par (000)	Value
Municipal Bonds		
New Jersey (continued)		
Education (continued)		
New Jersey Higher Education Student Assistance Authority, RB, Senior Student Loan, Series 1A, AMT (continued):		
4.00%, 12/01/29	\$ 1,000	\$ 1,018,470
4.00%, 12/01/29	5,715	5,753,062
4.50%, 12/01/29	5,700	6,021,822
4.63%, 12/01/30	5,555	5,856,636
4.00%, 12/01/31	1,625	1,631,646
4.25%, 12/01/32	2,050	2,069,844
4.13%, 12/01/35	1,000	1,002,650
4.50%, 12/01/36	1,805	1,849,204
New Jersey Higher Education Student Assistance Authority, Refunding RB, Series 1, AMT:		
5.38%, 12/01/24	1,500	1,671,165
5.50%, 12/01/26	1,800	1,990,800
New Jersey Institute of Technology, RB, Series A:		
5.00%, 7/01/42	6,945	7,611,442
5.00%, 7/01/45	7,500	8,203,125
Rutgers The State University of New Jersey, Refunding RB, Series L:		
5.00%, 5/01/30	1,565	1,809,140
5.00%, 5/01/43	10,000	11,135,700
		158,894,085
Health 15.8%		
County of Camden New Jersey Improvement Authority, Refunding RB, The Cooper Health System, Series A, 5.00%, 2/15/33		
	2,000	2,142,760
New Jersey Health Care Facilities Financing Authority, RB:		
Meridian Health System Obligated Group, Series I (AGC), 5.00%, 7/01/38	1,405	1,485,029
Meridian Health System Obligated Group, Series II (AGC), 5.00%, 7/01/38	6,950	7,345,872
Meridian Health System Obligated Group, Series V (AGC), 5.00%, 7/01/38	4,685	4,951,858
Robert Wood Johnson University Hospital, Series A, 5.50%, 7/01/43	7,105	8,150,998
	Par (000)	Value
Municipal Bonds		
New Jersey (continued)		
Health (continued)		
New Jersey Health Care Facilities Financing Authority, RB (continued):		
Virtua Health, Series A (AGC), 5.50%, 7/01/38	\$ 4,035	\$ 4,446,328
New Jersey Health Care Facilities Financing Authority, Refunding RB:		
AHS Hospital Corp., 5.50%, 7/01/31	4,055	4,740,903
AHS Hospital Corp., 6.00%, 7/01/41	4,180	4,936,580
Catholic Health East Issue, 5.00%, 11/15/33	1,925	2,144,142
Hackensack University Medical (AGC), 5.13%, 1/01/27	1,500	1,593,390
Hackensack University Medical (AGM), 4.63%, 1/01/30	7,795	8,200,106
Meridian Health System Obligated Group, 5.00%, 7/01/25	1,000	1,148,380
Meridian Health System Obligated Group, 5.00%, 7/01/26	3,720	4,246,231
St. Barnabas Health Care System, Series A, 5.00%, 7/01/24	3,640	4,116,076
St. Barnabas Health Care System, Series A, 5.63%, 7/01/32	4,450	5,137,391
St. Barnabas Health Care System, Series A, 5.63%, 7/01/37	4,860	5,550,266
Virtua Health, 5.00%, 7/01/28	3,000	3,418,920
Virtua Health, 5.00%, 7/01/29	715	811,246
		74,566,476
Housing 6.9%		
New Jersey Housing & Mortgage Finance Agency, RB:		
Capital Fund Program, Series A (AGM), 5.00%, 5/01/27	6,770	7,187,777
M/F Housing, Series A, 4.55%, 11/01/43	5,000	5,132,050

Schedule of Investments (continued)

BlackRock MuniHoldings New Jersey Quality Fund, Inc.
(MUJ)

	Par	
	(000)	Value
Municipal Bonds		
New Jersey (continued)		
Housing (continued)		
New Jersey Housing & Mortgage Finance Agency, RB (continued):		
M/F Housing, Series A, AMT (NPFGC), 4.85%, 11/01/39	\$ 1,335	\$ 1,337,203
S/F Housing, Series AA, 6.50%, 10/01/38	445	461,429
S/F Housing, Series B, 4.50%, 10/01/30	9,455	9,961,504
New Jersey Housing & Mortgage Finance Agency, Refunding RB, AMT:		
M/F Housing, Series 2, 4.60%, 11/01/38	3,470	3,585,343
M/F Housing, Series 2, 4.75%, 11/01/46	4,220	4,339,342
S/F Housing, Series T, 4.70%, 10/01/37	745	751,794
		32,756,442
State 25.7%		
Garden State Preservation Trust, RB, CAB, Series B (AGM), 0.00%, 11/01/23 (b)	15,725	13,017,469
Garden State Preservation Trust, Refunding RB, Series C (AGM):		
5.25%, 11/01/20	5,000	5,825,100
5.25%, 11/01/21	7,705	9,097,910
Garden State Preservation Trust, RB, CAB, Series B (AGM), 0.00%, 11/01/25 (b)	10,000	7,688,500
New Jersey EDA, RB:		
CAB, Motor Vehicle Surcharge, Series A (NPFGC), 0.00%, 7/01/21 (b)	2,325	2,022,401
Liberty State Park Project, Series C, 5.00%, 3/01/22	2,670	2,680,573
Motor Vehicle Surcharge, Series A (NPFGC), 5.25%, 7/01/24	1,785	2,060,800
Motor Vehicle Surcharge, Series A (NPFGC), 5.25%, 7/01/25	5,000	5,794,700
Motor Vehicle Surcharge, Series A (NPFGC), 5.25%, 7/01/26	7,500	8,707,125
Motor Vehicle Surcharge, Series A (NPFGC), 5.25%, 7/01/33	18,105	18,338,736
	Par	Value
	(000)	Value
Municipal Bonds		
New Jersey (continued)		
State (continued)		
New Jersey EDA, RB (continued):		
School Facilities Construction (AGC), 6.00%, 12/15/18 (a)	\$ 3,960	\$ 4,573,760
School Facilities Construction (AGC), 6.00%, 12/15/34	40	45,390
School Facilities Construction, Series KK, 5.00%, 3/01/38	325	331,003
School Facilities Construction, Series U, 5.00%, 9/01/17 (a)	2,810	3,030,726
School Facilities Construction, Series U (AMBAC), 5.00%, 9/01/17 (a)	1,070	1,154,049
School Facilities Construction, Series Y, 5.00%, 9/01/18 (a)	3,000	3,342,390
Series WW, 5.25%, 6/15/33	380	399,015
Series WW, 5.00%, 6/15/34	5,500	5,660,600
Series WW, 5.00%, 6/15/36	3,115	3,191,380
Series WW, 5.25%, 6/15/40	8,375	8,727,839
New Jersey EDA, Refunding RB:		
Cigarette Tax, 5.00%, 6/15/26	1,250	1,331,325
Cigarette Tax, 5.00%, 6/15/28	2,430	2,553,298
Cigarette Tax, 5.00%, 6/15/29	3,195	3,343,216
School Facilities Construction, Series N-1 (NPFGC), 5.50%, 9/01/27	1,000	1,126,510
School Facilities Construction, Series NN, 5.00%, 3/01/29	5,000	5,192,400
State of New Jersey, COP, Equipment Lease Purchase, Series A, 5.25%, 6/15/27	1,580	1,660,659
		120,896,874
Transportation 25.5%		
Delaware River Port Authority, RB:		
5.00%, 1/01/29	2,000	2,303,480
5.00%, 1/01/37	8,830	9,896,840
Series D, 5.05%, 1/01/35	1,430	1,593,292
Series D (AGM), 5.00%, 1/01/40	5,200	5,787,860

Schedule of Investments (continued)

BlackRock MuniHoldings New Jersey Quality Fund, Inc.
(MUJ)

	Par (000)	Value
Municipal Bonds		
New Jersey (continued)		
Transportation (continued)		
New Jersey EDA, RB, The Goethals Bridge Replacement Project, AMT:		
Private Activity Bond, 5.13%, 1/01/34	\$ 2,290	\$ 2,484,513
5.38%, 1/01/43	7,730	8,242,035
New Jersey State Turnpike Authority, RB:		
Growth & Income Securities, Series B (AMBAC), 5.15%, 1/01/35	10,620	11,077,616
Series E, 5.00%, 1/01/45 (d)	8,000	8,834,000
New Jersey State Turnpike Authority, Refunding RB:		
Series A (AGM), 5.25%, 1/01/29	4,000	4,919,040
Series A (AGM), 5.25%, 1/01/30	4,000	4,938,440
Series A (BHAC), 5.25%, 1/01/29	500	619,780
New Jersey Transportation Trust Fund Authority, RB:		
CAB, Transportation System, Series C (AMBAC), 0.00%, 12/15/36 (b)	7,210	2,250,385
CAB, Transportation System, Series A, 0.00%, 12/15/35 (b)	6,000	1,981,200
CAB, Transportation System, Series C (AGM), 0.00%, 12/15/32 (b)	8,800	3,816,912
CAB, Transportation System, Series C (AMBAC), 0.00%, 12/15/35 (b)	4,160	1,374,672
Transportation Program, Series AA, 5.00%, 6/15/33	3,000	3,072,870
Transportation Program, Series AA, 5.25%, 6/15/33	5,690	5,981,328
Transportation Program, Series AA, 5.00%, 6/15/38	2,340	2,382,541
Transportation System, Series A, 6.00%, 6/15/35	6,365	7,027,215
Transportation System, Series A (AGC), 5.63%, 12/15/28	2,780	3,156,634
Transportation System, Series A (NPFGC), 5.75%, 6/15/24	1,205	1,375,845
Transportation System, Series B, 5.25%, 6/15/36	2,500	2,592,125
	Par (000)	Value
Municipal Bonds		
New Jersey (continued)		
Transportation (continued)		
New Jersey Transportation Trust Fund Authority, RB (continued):		
Transportation System, Series D, 5.00%, 6/15/32	\$ 3,300	\$ 3,404,742
Port Authority of New York & New Jersey, ARB:		
Consolidated, 93rd Series, 6.13%, 6/01/94	1,000	1,220,570
Special Project, JFK International Air Terminal LLC Project, Series 6, AMT (NPFGC), 5.75%, 12/01/25	3,000	3,008,820
Special Project, JFK International Air Terminal LLC Project, Series 8, 6.00%, 12/01/42	4,000	4,636,680
Port Authority of New York & New Jersey, Refunding ARB, AMT:		
178th Series, 5.00%, 12/01/33	4,005	4,454,601
Consolidated, 152nd Series, 5.75%, 11/01/30	7,175	7,933,828
		120,367,864
Utilities 5.0%		
County of Essex New Jersey Utilities Authority, Refunding RB (AGC), 4.13%, 4/01/22	2,000	2,150,620
North Hudson Sewerage Authority, Refunding RB, Series A (NPFGC), 5.13%, 8/01/20 (c)	6,045	7,128,083
Rahway Valley Sewerage Authority, RB, CAB, Series A (NPFGC) (b):		
0.00%, 9/01/26	4,100	2,889,065
0.00%, 9/01/28	6,600	4,243,866
0.00%, 9/01/29	9,650	5,890,167
0.00%, 9/01/33	2,350	1,213,493
		23,515,294
Total Municipal Bonds in New Jersey		640,647,075
Puerto Rico 1.3%		
Health 1.3%		
Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing Authority, RB, Hospital De La Concepcion, Series A:		
6.50%, 11/15/20	1,750	1,788,990

Schedule of Investments (continued)

BlackRock MuniHoldings New Jersey Quality Fund, Inc.
(MUJ)

	Par	
	(000)	Value
Municipal Bonds		
Puerto Rico (continued)		
Health (continued)		
Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing Authority, RB, Hospital De La Concepcion, Series A (continued):		
6.13%, 11/15/30	\$ 4,220	\$ 4,323,601
Total Municipal Bonds in Puerto Rico		6,112,591
U.S. Virgin Islands 1.1%		
State 1.1%		
Virgin Islands Public Finance Authority, Refunding RB, Series C, 5.00%, 10/01/39	4,735	5,028,712
Guam 0.2%		
State 0.2%		
Territory of Guam, RB, Business Privilege Tax Bonds:		
Series A, 5.25%, 1/01/36	425	465,681
Series B-1, 5.00%, 1/01/37	550	592,234
Total Municipal Bonds in Guam		1,057,915
Total Municipal Bonds 138.5%		652,846,293

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

New Jersey 20.6%		
County/City/Special District/School District 4.0%		
County of Union New Jersey Utilities Authority, Refunding LRB, Resource Recovery Facility, Covanta Union, Inc., Series A, AMT, 5.25%, 12/01/31	17,300	18,857,000
Education 1.2%		
Rutgers - The State University of New Jersey, RB, Series F, 5.00%, 5/01/39	4,993	5,554,157
State 4.8%		
Garden State Preservation Trust, RB, Election of 2005, Series A (AGM), 5.75%, 11/01/28	12,460	15,536,000