

NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND
Form N-Q
November 28, 2006

**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549**

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-09455

Nuveen New Jersey Dividend Advantage Municipal Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Jessica R. Droeger Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: 06/30

Date of reporting period: 09/30/06

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)

Nuveen New Jersey Dividend Advantage Municipal Fund (NXJ)

September 30, 2006

Principal Amount (000)	Description (1)	Optional Provisions
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Consumer Discretionary □ 0.6% (0.4% of Total Investments)

Middlesex County Improvement Authority, New Jersey, Senior Revenue Bonds, Heldrich Center Hotel/Conference Center Project, Series 2005A:

\$	260	5.000%, 1/01/32	1/15 at 10
	230	5.125%, 1/01/37	1/15 at 10
	45	New Jersey Economic Development Authority, General Motors Corporation, Series 1984, 5.350%, 4/01/09	No Opt.

535 Total Consumer Discretionary

Consumer Staples □ 4.6% (3.2% of Total Investments)

	895	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2002, 5.750%, 6/01/32	6/12 at 10
		Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2003:	
	2,240	6.125%, 6/01/24	6/13 at 10
	1,125	6.375%, 6/01/32	6/13 at 10

4,260 Total Consumer Staples

Education and Civic Organizations □ 21.7% (14.9% of Total Investments)

	250	New Jersey Educational Facilities Authority, Revenue Bonds, Fairleigh Dickinson University, Series 2004C, 5.500%, 7/01/23	7/14 at 10
	385	New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Series 2005B, 5.000%, 7/01/30 □ MBIA Insured	7/16 at 10
	750	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2004L, 5.125%, 7/01/21 □ MBIA Insured	7/14 at 10
		New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2005F:	
	1,200	5.000%, 7/01/17 □ FGIC Insured	7/15 at 10
	1,000	5.000%, 7/01/24 □ FGIC Insured	7/15 at 10
	520	5.000%, 7/01/32 □ FGIC Insured	7/15 at 10
	970	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2006, 5.000%, 7/01/36 □ AMBAC Insured	7/16 at 10
	1,000	New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey Institute of Technology, Series 2001G, 5.250%, 7/01/18 □ MBIA Insured	7/11 at 10
	1,000	New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey Institute of Technology, Series 2004B, 5.000%, 7/01/21 □ AMBAC Insured	1/14 at 10
	1,500	New Jersey Educational Facilities Authority, Revenue Bonds, Rowan College, Series 2001C, 5.000%, 7/01/31 □ FGIC Insured	7/11 at 10
	625	New Jersey Educational Facilities Authority, Revenue Bonds, Rowan University, Series 2004C, 5.000%, 7/01/24 □ MBIA Insured	7/14 at 10
	630	New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2004A, 5.125%, 7/01/19 □ FGIC Insured	7/14 at 10
	300	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, Rider University, Series 2002A, 5.000%, 7/01/17 □ RAAI Insured	7/12 at 10
	200	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, Seton Hall University Project, Series 2001A, 5.250%, 7/01/16 □ AMBAC Insured	7/11 at 10

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New Jersey Educational Facilities Authority, Revenue Refunding Bonds, Seton Hall University Project, Series 2001G:

3,820	4.875%, 7/01/21 ☐ AMBAC Insured	7/11 at 100
1,600	5.000%, 7/01/26 ☐ AMBAC Insured	7/11 at 100
	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, University of the Sacred Heart, Series 2001:	
2,000	5.250%, 9/01/21	9/11 at 100
500	5.250%, 9/01/31	9/11 at 100
500	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Refunding Bonds, Ana G. Mendez University System, Series 2002, 5.500%, 12/01/31	12/12 at 100
1,905	University of Puerto Rico, University System Revenue Bonds, Series 1995M, 5.250%, 6/01/25 ☐ MBIA Insured	12/06 at 100

20,655 Total Education and Civic Organizations

Energy ☐ 1.1% (0.8% of Total Investments)

1,000	Virgin Islands, Senior Secured Revenue Bonds, Government Refinery Facilities ☐ Hovensa LLC Coker, Series 2002, 6.500%, 7/01/21 (Alternative Minimum Tax)	1/13 at 100
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Financials ☐ 2.0% (1.3% of Total Investments)

850	New Jersey Economic Development Authority, Economic Development Revenue Bonds, Glimcher Properties LP, Series 1998, 6.000%, 11/01/28 (Alternative Minimum Tax)	11/08 at 100
250	New Jersey Economic Development Authority, Industrial Development Revenue Refunding Bonds, Newark Airport Marriott Hotel, Series 1996, 7.000%, 10/01/14	4/08 at 100
750	New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill Project, Series 2002, 5.750%, 10/01/21	No Opt.

1,850 Total Financials

Health Care ☐ 16.6% (11.4% of Total Investments)

310	Camden County Improvement Authority, New Jersey, Revenue Bonds, Cooper Health System, Series 2004A, 5.750%, 2/15/34	8/14 at 100
130	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Children's Specialized Hospital, Series 2005A, 5.500%, 7/01/36	7/15 at 100
180	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Series 2006, 5.125%, 7/01/35	7/16 at 100
3,500	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Kennedy Health System Obligated Group, Series 2001, 5.625%, 7/01/31	7/11 at 100
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital, Series 2000:	
750	5.750%, 7/01/25	7/10 at 100
3,000	5.750%, 7/01/31	7/10 at 100
1,000	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Somerset Medical Center, Series 2003, 5.500%, 7/01/33	7/13 at 100
1,350	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, South Jersey Hospital System, Series 2002, 5.875%, 7/01/21	7/12 at 100

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845	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Clare's Hospital, Series 2004A, 5.250%, 7/01/20 ☐ RAAI Insured	7/14 at 10
500	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Trinitas Hospital Obligated Group, Series 2000, 7.500%, 7/01/30	7/10 at 10
1,500	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Virtua Health System, Series 1998, 5.250%, 7/01/10 ☐ FSA Insured	1/09 at 10
2,500	New Jersey Health Care Facilities Financing Authority, Revenue Refunding Bonds, Burdette Tomlin Memorial Hospital, Series 1999, 5.500%, 7/01/29	7/09 at 10
40	New Jersey Health Care Facilities Financing Authority, Revenue Refunding Bonds, St. Elizabeth Hospital Obligated Group, Series 1997, 6.000%, 7/01/27	7/07 at 10

15,605 Total Health Care

Long-Term Care ☐ 2.2% (1.5% of Total Investments)

250	New Jersey Economic Development Authority, First Mortgage Revenue Bonds, Winchester Gardens at Wards Homestead, Series 2004A, 5.800%, 11/01/31	11/14 at 10
	New Jersey Economic Development Authority, Revenue Bonds, Masonic Charity Foundation of New Jersey, Series 2001:	
1,000	6.000%, 6/01/25	6/11 at 10
335	5.500%, 6/01/31	6/11 at 10
500	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group, Series 1998, 5.125%, 7/01/25	1/08 at 10

2,085 Total Long-Term Care

Tax Obligation/General ☐ 2.9% (2.0% of Total Investments)

1,000	Jersey City, New Jersey, General Obligation Bonds, Series 2006A, 5.000%, 9/01/22 ☐ AMBAC Insured	9/16 at 10
360	New Jersey, General Obligation Bonds, Series 2005L, 5.250%, 7/15/16 ☐ AMBAC Insured	No Opt.
1,350	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001, 5.250%, 7/01/27 - FSA Insured	7/11 at 10

2,710 Total Tax Obligation/General

Tax Obligation/Limited ☐ 24.0% (16.4% of Total Investments)

600	Bergen County Improvement Authority, New Jersey, Guaranteed Lease Revenue Bonds, County Administration Complex Project, Series 2005, 5.000%, 11/15/26	No Opt.
1,745	Burlington County Bridge Commission, New Jersey, Guaranteed Pooled Loan Bonds, Series 2003, 5.000%, 12/01/18 ☐ MBIA Insured	12/13 at 10
1,500	Camden County Improvement Authority, New Jersey, County Guaranteed Lease Revenue Bonds, Series 2005A, 5.000%, 9/01/16 ☐ FSA Insured	9/15 at 10
1,100	Casino Reinvestment Development Authority, New Jersey, Hotel Room Fee Revenue Bonds, Series 2004, 5.250%, 1/01/16 ☐ AMBAC Insured	1/15 at 10
500	Essex County Improvement Authority, New Jersey, Lease Revenue Bonds, Series 2003, 5.000%, 12/15/12 ☐ FSA Insured	No Opt.
815	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005C, 5.125%, 11/01/18 ☐ FSA Insured	No Opt.
1,055	Gloucester County Improvement Authority, New Jersey, Lease Revenue Bonds, Series 2005A,	9/15 at 10

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	5.000%, 9/01/20 ☐ MBIA Insured	
1,200	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004, 5.750%, 6/15/34	6/14 at 100
2,200	New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Series 2004A, 5.250%, 7/01/15 ☐ MBIA Insured	7/14 at 100
1,000	New Jersey Educational Facilities Authority, Revenue Bonds, Higher Education Capital Improvement Bonds, Fund Issue, Series 2002A, 5.250%, 9/01/19 ☐ AMBAC Insured	9/12 at 100
525	New Jersey Educational Facilities Authority, Revenue Bonds, Higher Education Capital Improvement Fund, Series 2005A, 5.000%, 9/01/15 ☐ FSA Insured	No Opt.
925	New Jersey Health Care Facilities Financing Authority, Lease Revenue Bonds, Department of Human Services ☐ Greystone Park Psychiatric Hospital, Series 2005, 5.000%, 9/15/18 ☐ AMBAC Insured	9/15 at 100
1,000	New Jersey Transit Corporation, Certificates of Participation, Federal Transit Administration Grants, Series 2002A, 5.500%, 9/15/14 ☐ AMBAC Insured	No Opt.
1,000	New Jersey Transit Corporation, Lease Appropriation Bonds, Series 2005A, 5.000%, 9/15/18 ☐ FGIC Insured	9/15 at 100
	New Jersey Transportation Trust Fund Authority, Federal Highway Aid Grant Anticipation Bonds, Series 2006:	
350	5.000%, 6/15/17 ☐ FGIC Insured	6/16 at 100
610	5.000%, 6/15/18 ☐ FGIC Insured	6/16 at 100
1,300	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2004B, 5.500%, 12/15/16 ☐ MBIA Insured	No Opt.
1,280	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2005D, 5.000%, 6/15/19 ☐ FSA Insured	6/15 at 100
1,300	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2006A, 5.500%, 12/15/22	No Opt.
405	Puerto Rico Convention Center District Authority, Hotel Occupancy Tax Revenue Bonds, Series 2006A, 4.500%, 7/01/36 ☐ CIFG Insured	7/16 at 100
1,500	Virgin Islands Public Finance Authority, Senior Lien Revenue Refunding Bonds, Matching Fund Loan Note, Series 1998A, 5.500%, 10/01/18 ☐ RAAI Insured	10/08 at 100

21,910 Total Tax Obligation/Limited

Transportation ☐ 24.8% (17.0% of Total Investments)

	Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2005:	
1,000	5.000%, 1/01/25 ☐ MBIA Insured	1/15 at 100
1,000	5.000%, 1/01/26 ☐ MBIA Insured	1/15 at 100
500	5.000%, 1/01/27 ☐ MBIA Insured	1/15 at 100
1,000	5.000%, 1/01/28 ☐ MBIA Insured	1/15 at 100
900	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum Tax)	11/10 at 100
	New Jersey Turnpike Authority, Revenue Bonds, Series 1991C:	
180	6.500%, 1/01/16	No Opt.
50	6.500%, 1/01/16 ☐ MBIA Insured	No Opt.
3,000	New Jersey Turnpike Authority, Revenue Bonds, Series 2003A, 5.000%, 1/01/19 ☐ FGIC Insured	7/13 at 100
1,195	New Jersey Turnpike Authority, Revenue Bonds, Series 2005C, 5.000%, 1/01/35 ☐ FSA Insured	1/15 at 100
375	Newark Housing Authority, New Jersey, Port Authority Terminal Revenue Bonds, Series 2004, 5.250%, 1/01/21 ☐ MBIA Insured	1/14 at 100

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2,000	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Ninth Series 1997, 5.375%, 1/15/32 ☐ MBIA Insured	1/07 at 10
500	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Thirty-Fourth Series 2004, 5.000%, 7/15/34	1/14 at 10
3,500	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Twentieth Series 2000, 5.500%, 10/15/35 ☐ MBIA Insured (Alternative Minimum Tax)	10/07 at 10
5,000	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997, 5.750%, 12/01/22 ☐ MBIA Insured (Alternative Minimum Tax)	12/07 at 10
3,435	South Jersey Transportation Authority New Jersey, Transportation System Revenue Bonds, Series 1999, 5.125%, 11/01/22 ☐ AMBAC Insured	11/09 at 10

23,635 Total Transportation

U.S. Guaranteed ☐ 20.3% (13.9% of Total Investments) (4)

Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2003A:

900	5.000%, 11/01/20 (Pre-refunded 11/01/13) ☐ FSA Insured	11/13 at 10
1,015	5.000%, 11/01/21 (Pre-refunded 11/01/13) ☐ FSA Insured	11/13 at 10
1,630	Hamilton Township, Mercer County Board of Education, New Jersey, General Obligation Bonds, Series 2001, 4.750%, 8/15/19 (Pre-refunded 8/15/10) ☐ FSA Insured	8/10 at 10
2,400	New Jersey Economic Development Authority, School Facilities Construction Bonds, Series 2001A, 5.000%, 6/15/21 (Pre-refunded 6/15/11) ☐ AMBAC Insured	6/11 at 10
1,000	New Jersey Economic Development Authority, School Facilities Construction Bonds, Series 2003F, 5.250%, 6/15/21 (Pre-refunded 6/15/13) ☐ FGIC Insured	6/13 at 10
	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2003C:	
1,000	5.500%, 6/15/17 (Pre-refunded 6/15/13)	6/13 at 10
1,000	5.500%, 6/15/18 (Pre-refunded 6/15/13)	6/13 at 10
1,020	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2005D, 5.000%, 6/15/19 (Pre-refunded 6/15/15) ☐ FSA Insured	6/15 at 10
	New Jersey Turnpike Authorit	