

NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND

Form N-Q

September 29, 2011

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)

Nuveen Investments
333 West Wacker Drive, Chicago, Illinois 60606
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy
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: 4/30

Date of reporting period: 7/31/11

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) | | | |
| July 31, 2011 | | | |
| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) Value |
| | Consumer Discretionary – 0.3% (0.2% 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 100.00 | B3 \$ 146,476 |
| 230 | 5.125%, 1/01/37 | 1/15 at 100.00 | B3 129,603 |
| 490 | Total Consumer Discretionary | | 276,079 |
| | Consumer Staples – 5.2% (3.7% of Total Investments) | | |
| | Tobacco Settlement Financing Corporation, New Jersey, Tobacco | | |
| | Settlement Asset-Backed Bonds, | | |
| | Series 2007-1A: | | |
| 910 | 4.500%, 6/01/23 | 6/17 at 100.00 | BBB 827,827 |
| 4,525 | 4.750%, 6/01/34 | 6/17 at 100.00 | Baa3 3,121,707 |
| 1,385 | 5.000%, 6/01/41 | 6/17 at 100.00 | Baa3 954,958 |
| 6,820 | Total Consumer Staples | | 4,904,492 |
| | Education and Civic Organizations – 11.0% (7.7% of Total | | |
| | Investments) | | |
| | New Jersey Educational Facilities Authority, Revenue Bonds, | | |
| 250 | Fairleigh Dickinson University, | 7/14 at 100.00 | N/R 253,960 |
| | Series 2004C, 5.500%, 7/01/23 | | |
| | New Jersey Educational Facilities Authority, Revenue Bonds, | | |
| 325 | Georgian Court University, Series | 7/17 at 100.00 | BBB+ 304,262 |
| | 2007D, 5.250%, 7/01/37 | | |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Kean | | |
| | University, Series 2007D: | | |
| 1,115 | 5.000%, 7/01/32 – FGIC Insured | 7/17 at 100.00 | A2 1,126,050 |
| 735 | 5.000%, 7/01/39 – FGIC Insured | 7/17 at 100.00 | A2 737,021 |
| 60 | New Jersey Educational Facilities Authority, Revenue Bonds, | 7/14 at 100.00 | A1 62,582 |
| | Montclair State University, Series | | |
| | 2004L, 5.125%, 7/01/21 – NPMG Insured | | |
| 970 | | | A1 966,537 |

Edgar Filing: NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

| | | | | |
|--------|--|-----------------|------|------------|
| | New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2006A, 5.000%, 7/01/36 – AMBAC Insured | 7/16 at 100.00 | | |
| 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 100.00 | A+ | 1,028,540 |
| 665 | New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 3922, 13.581%, 7/01/19 (IF) | No Opt. Call | AAA | 794,143 |
| 630 | New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2004A, 5.125%, 7/01/19 – FGIC Insured | 7/14 at 100.00 | A1 | 655,698 |
| 300 | New Jersey Educational Facilities Authority, Revenue Refunding Bonds, Rider University, Series 2002A, 5.000%, 7/01/17 – RAAI Insured | 7/12 at 100.00 | BBB+ | 305,424 |
| 135 | New Jersey Higher Education Assistance Authority Student Loan Revenue Bonds Series 2010-2, 5.000%, 12/01/30 | 12/20 at 100.00 | Aa3 | 135,842 |
| 270 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-1A, 5.000%, 12/01/25 | 12/19 at 100.00 | AA | 273,564 |
| 350 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2011-1, 5.750%, 12/01/27 (Alternative Minimum Tax) | 12/21 at 100.00 | Aa3 | 361,963 |
| 300 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust PA-4643, 20.067%, 6/01/30 (IF) (4) Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, University of the Sacred Heart, Series 2001: | 6/19 at 100.00 | AA | 357,168 |
| 2,000 | 5.250%, 9/01/21 | 9/11 at 100.00 | BBB | 2,000,780 |
| 500 | 5.250%, 9/01/31 | 9/11 at 100.00 | BBB | 482,530 |
| 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 101.00 | BBB- | 459,270 |
| 10,105 | Total Education and Civic Organizations Energy – 1.1% (0.7% of Total Investments) | | | 10,305,334 |
| 1,000 | Virgin Islands, Senior Secured Revenue Bonds, Government Refinery Facilities – Hovensa LLC Coker, Series 2002, 6.500%, 7/01/21 (Alternative Minimum Tax) Financials – 1.8% (1.3% of Total Investments) | 1/13 at 100.00 | Baa3 | 991,950 |
| 850 | New Jersey Economic Development Authority, Economic Development Revenue Bonds, Glimcher Properties LP, Series 1998, 6.000%, 11/01/28 (Alternative Minimum Tax) | 11/11 at 100.00 | N/R | 730,975 |

Edgar Filing: NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

| | | | | |
|-------|--|-----------------|------|-----------|
| 250 | New Jersey Economic Development Authority, Industrial Development Revenue Refunding Bonds, Newark Airport Marriott Hotel, Series 1996, 7.000%, 10/01/14 | 10/11 at 100.00 | Ba1 | 251,050 |
| 750 | New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill Project, Series 2002, 5.750%, 10/01/21 | No Opt. Call | Ba2 | 733,298 |
| 1,850 | Total Financials | | | 1,715,323 |
| | Health Care – 18.4% (12.8% 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 100.00 | BBB | 288,554 |
| 560 | New Jersey Health Care Facilities Finance Authority, Revenue Bonds, AHS Hospital Corporation, Series 2008A, 5.000%, 7/01/27 | 7/18 at 100.00 | A1 | 567,823 |
| 370 | New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Tender Option Bond Trust 3018, 19.701%, 7/01/38 – AGC Insured (IF) | 7/19 at 100.00 | AA+ | 417,360 |
| 850 | New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Refunding Series 2011, 6.000%, 7/01/26 (WI/DD, Settling 8/09/11) | 7/21 at 100.00 | BBB– | 851,836 |
| 865 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Atlanticare Regional Medical Center, Series 2007, 5.000%, 7/01/37 | 7/17 at 100.00 | A+ | 846,515 |
| 1,500 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, CentraState Medical Center, Series 2006A, 5.000%, 7/01/30 – AGC Insured | 7/17 at 100.00 | Aa3 | 1,523,355 |
| 130 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Children’s Specialized Hospital, Series 2005A, 5.500%, 7/01/36 | 7/15 at 100.00 | Baa3 | 121,802 |
| 440 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Series 2006B, 5.000%, 7/01/36 | 7/16 at 100.00 | A– | 409,763 |
| 180 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Series 2006, 5.125%, 7/01/35 | 7/16 at 100.00 | A– | 171,761 |
| 3,500 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Kennedy Health System Obligated Group, Series 2001, 5.625%, 7/01/31 | 1/12 at 100.00 | A2 | 3,499,895 |
| 445 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Barnabas Health Care System, Series 2006A, 5.000%, 7/01/29 | 1/17 at 100.00 | BBB– | 379,532 |
| 700 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph’s Healthcare System Obligated Group Issue, Series 2008, 6.625%, 7/01/38 | 7/18 at 100.00 | BBB– | 710,598 |
| 895 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Shore Memorial Health System, Series 2003, 5.000%, 7/01/23 – RAAI Insured | 7/13 at 100.00 | N/R | 845,730 |
| 2,000 | | | Ba2 | 1,535,760 |

Edgar Filing: NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

| | | | | |
|--------|---|--------------------|------|------------|
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Somerset Medical Center, Series 2003, 5.500%, 7/01/33 | 7/13 at 100.00 | | |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, South Jersey Hospital System, Series 2006: | | | |
| 665 | 5.000%, 7/01/36 | 7/16 at 100.00 | A2 | 640,222 |
| 615 | 5.000%, 7/01/46 | 7/16 at 100.00 | A2 | 579,164 |
| 2,500 | New Jersey Health Care Facilities Financing Authority, Revenue Refunding Bonds, Burdette Tomlin Memorial Hospital, Series 1999, 5.500%, 7/01/29 | 1/12 at 100.00 | A3 | 2,500,925 |
| 1,270 | New Jersey Health Facilities Financing Authority, Revenue Bonds, Meridian Health, Series 2007-I, 5.000%, 7/01/38 – AGC Insured | 7/18 at 100.00 | AA+ | 1,269,009 |
| 17,795 | Total Health Care Housing/Multifamily – 0.9% (0.6% of Total Investments) | | | 17,159,604 |
| | New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A: | | | |
| 560 | 5.750%, 6/01/31 | 6/20 at 100.00 | Baa3 | 551,488 |
| 300 | 5.875%, 6/01/42 | 6/20 at 100.00 | Baa3 | 288,228 |
| 860 | Total Housing/Multifamily Housing/Single Family – 5.4% (3.7% of Total Investments) | | | 839,716 |
| 5,000 | New Jersey Housing & Mortgage Finance Agency, Single Family Home Mortgage Revenue Bonds, Series 2011A, 4.650%, 10/01/29 | 10/21 at 100.00 | Aa1 | 5,017,900 |
| | Long-Term Care – 2.7% (1.9% of Total Investments) | | | |
| 585 | Burlington County Bridge Commission, New Jersey, Economic Development Revenue Bonds, The Evergreens Project, Series 2007, 5.625%, 1/01/38 | 1/18 at 100.00 | N/R | 494,249 |
| 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 100.00 | N/R | 244,443 |
| | New Jersey Economic Development Authority, Revenue Bonds, Masonic Charity Foundation of New Jersey, Series 2001: | | | |
| 1,000 | 6.000%, 6/01/25 | 12/11 at 102.00 | A– | 1,019,750 |
| 335 | 5.500%, 6/01/31 | 12/11 at 102.00 | A– | 337,124 |
| 500 | New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group, Series 1998, 5.125%, 7/01/25 | 1/12 at 100.00 | BB+ | 427,370 |
| 2,670 | Total Long-Term Care Tax Obligation/General – 4.1% (2.9% of Total Investments) | | | 2,522,936 |

Edgar Filing: NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

| | | | | |
|-------|---|--------------------|------|-----------|
| 1,000 | Jersey City, New Jersey, General Obligation Bonds, Series 2006A, 5.000%, 9/01/22 – AMBAC Insured | 9/16 at 100.00 | A2 | 1,053,690 |
| 1,100 | Linden, New Jersey, General Obligation Bonds, Refunding Series 2011, 4.000%, 5/01/23 | 5/21 at 100.00 | AA– | 1,123,595 |
| 300 | Middletown Township Board of Education, Monmouth County, New Jersey, Refunding Series 2010, 5.000%, 8/01/27 | 8/20 at 100.00 | AA | 328,077 |
| 1,350 | Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001, 5.250%, 7/01/27 – AGM Insured | 1/12 at 100.00 | AA+ | 1,350,432 |
| 3,750 | Total Tax Obligation/General Tax Obligation/Limited – 32.7% (22.8% of Total Investments) | | | 3,855,794 |
| 600 | Bergen County Improvement Authority, New Jersey, Guaranteed Lease Revenue Bonds, County Administration Complex Project, Series 2005, 5.000%, 11/15/26 | No Opt. Call | Aaa | 710,958 |
| 1,745 | Burlington County Bridge Commission, New Jersey, Guaranteed Pooled Loan Bonds, Series 2003, 5.000%, 12/01/18 – NPFQ Insured | 12/13 at 100.00 | AA | 1,892,522 |
| 1,000 | Camden County Improvement Authority, New Jersey, County Guaranteed Lease Revenue Bonds, Series 2005A, 5.000%, 9/01/16 – AGM Insured | 9/15 at 100.00 | AA+ | 1,135,780 |
| 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 102.00 | A– | 1,193,940 |
| 620 | Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Series 2007, 5.250%, 12/15/22 – AMBAC Insured | No Opt. Call | Aa2 | 704,791 |
| 815 | Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005C, 5.125%, 11/01/18 – AGM Insured | No Opt. Call | AAA | 974,210 |
| 1,785 | New Jersey Building Authority, State Building Revenue Bonds, Series 2007A, 5.000%, 6/15/27 | 6/16 at 100.00 | A+ | 1,822,431 |
| 615 | New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004: 5.500%, 6/15/24 | 6/12 at 100.00 | BBB | 607,146 |
| 600 | 5.750%, 6/15/29 | 6/14 at 100.00 | BBB | 597,306 |
| 1,200 | 5.750%, 6/15/34 | 6/14 at 100.00 | BBB | 1,151,316 |
| 1,200 | New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Series 2004A, 5.250%, 7/01/15 – NPFQ Insured | 7/14 at 100.00 | A | 1,311,936 |
| 65 | New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management Corporation Project, Series 2007: 5.125%, 6/15/27 | 6/17 at 100.00 | Baa3 | 61,125 |
| 115 | 5.125%, 6/15/37 | 6/17 at 100.00 | Baa3 | 100,627 |

Edgar Filing: NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

New Jersey Economic Development Authority, School Facilities
Construction Financing Program
Bonds, Series 2007U:

| | | | | |
|-------|---|--------------------|-----|-----------|
| 615 | 5.000%, 9/01/37 – AMBAC Insured | 9/17 at 100.00 | A+ | 616,089 |
| 1,235 | 5.000%, 9/01/37 New Jersey Educational Facilities Authority, Revenue Bonds, Higher | 9/17 at 100.00 | A+ | 1,237,186 |
| 525 | Education Capital Improvement Fund, Refunding Series 2005A, 5.000%, 9/01/15 – AGM Insured New Jersey Health Care Facilities Financing Authority, Lease Revenue Bonds, Department of Human Services – Greystone Park Psychiatric Hospital, Series 2005: | No Opt. Call | AA+ | 587,365 |
| 925 | 5.000%, 9/15/18 – AMBAC Insured | 9/15 at 100.00 | A+ | 999,500 |
| 1,400 | 5.000%, 9/15/24 – AMBAC Insured New Jersey Health Care Facilities Financing Authority, State | 9/15 at 100.00 | A+ | 1,436,638 |
| 250 | Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38 New Jersey Transportation Trust Fund Authority, Federal Highway Aid Grant Anticipation Bonds, Series 2006: | 10/18 at 100.00 | A+ | 252,960 |
| 350 | 5.000%, 6/15/17 – FGIC Insured | 6/16 at 100.00 | Aa3 | 389,459 |
| 610 | 5.000%, 6/15/18 – FGIC Insured New Jersey Transportation Trust Fund Authority, Transportation | 6/16 at 100.00 | Aa3 | 667,450 |
| 6,000 | System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/30 New Jersey Transportation Trust Fund Authority, Transportation | No Opt. Call | A+ | 1,922,700 |
| 1,300 | System Bonds, Refunding Series 2006A, 5.500%, 12/15/22 New Jersey Transportation Trust Fund Authority, Transportation | No Opt. Call | A+ | 1,477,931 |
| 1,300 | System Bonds, Series 2004B, 5.500%, 12/15/16 – NCFG Insured New Jersey Transportation Trust Fund Authority, Transportation | No Opt. Call | A+ | 1,505,127 |
| 1,280 | System Bonds, Series 2005D, 5.000%, 6/15/19 – AGM Insured New Jersey Transportation Trust Fund Authority, Transportation | 6/15 at 100.00 | AA+ | 1,371,853 |
| 3,000 | 0.000%, 12/15/32 – AGM Insured | No Opt. Call | AA+ | 812,610 |
| 3,500 | 0.000%, 12/15/33 – AGM Insured | No Opt. Call | AA+ | 880,705 |
| 6,000 | 0.000%, 12/15/34 – AGM Insured New Jersey Transportation Trust Fund Authority, Transportation | No Opt. Call | AA+ | 1,403,460 |
| 1,000 | System Bonds, Series 2007A, 5.000%, 12/15/26 – AMBAC Insured | 12/17 at 100.00 | A+ | 1,031,600 |

Edgar Filing: NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

| | | | | |
|--------|--|-----------------|------|------------|
| 800 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/24 | No Opt. Call | A+ | 858,840 |
| 405 | Puerto Rico Convention Center District Authority, Hotel Occupancy Tax Revenue Bonds, Series 2006A, 4.500%, 7/01/36 – CIFG Insured | 7/16 at 100.00 | A3 | 339,787 |
| 550 | Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Subordinate Lien Series 2010B, 5.250%, 10/01/29 | 10/20 at 100.00 | Baa2 | 550,352 |
| 42,505 | Total Tax Obligation/Limited Transportation – 23.4% (16.3% of Total Investments) Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2005: | | | 30,605,700 |
| 1,000 | 5.000%, 1/01/25 – NPFG Insured | 1/15 at 100.00 | A1 | 1,032,140 |
| 1,000 | 5.000%, 1/01/26 – NPFG Insured | 1/15 at 100.00 | A1 | 1,029,240 |
| 500 | 5.000%, 1/01/27 – NPFG Insured | 1/15 at 100.00 | A1 | 514,780 |
| 500 | Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E, 5.000%, 1/01/40 | 1/20 at 100.00 | A– | 502,880 |
| 900 | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum Tax) | 11/11 at 100.00 | B | 900,594 |
| 1,000 | New Jersey Transit Corporation, Certificates of Participation, Federal Transit Administration Grants, Series 2002A, 5.500%, 9/15/14 – AMBAC Insured | No Opt. Call | Aa3 | 1,109,660 |
| 1,000 | New Jersey Transit Corporation, Certificates of Participation, Federal Transit Administration Grants, Series 2005A, 5.000%, 9/15/18 – FGIC Insured | 9/15 at 100.00 | A1 | 1,058,290 |
| 50 | New Jersey Turnpike Authority, Revenue Bonds, Series 1991C, 6.500%, 1/01/16 – NPFG Insured | No Opt. Call | A+ | 59,605 |
| 3,000 | New Jersey Turnpike Authority, Revenue Bonds, Series 2003A, 5.000%, 1/01/19 – FGIC Insured | 7/13 at 100.00 | A+ | 3,196,410 |
| 300 | New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, 5.250%, 1/01/29 – AGM Insured | No Opt. Call | AA+ | 341,637 |
| 1,000 | New Jersey Turnpike Authority, Revenue Bonds, Series 2009I, 5.000%, 1/01/35 | 1/20 at 100.00 | A+ | 1,014,030 |
| 240 | Passaic County Improvement Authority, New Jersey, County Guaranteed Parking Revenue Bonds, 200 Hospital Plaza Project, Series 2010, 5.000%, 5/01/42 | 5/20 at 100.00 | Aa3 | 243,982 |
| 1,500 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Fortieth Series 2005, 5.000%, 12/01/34 | No Opt. Call | Aa2 | 1,543,815 |
| 310 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 18.022%, 8/15/32 – AGM Insured (IF) | 8/17 at 100.00 | AA+ | 358,757 |
| 500 | | | Aa2 | 513,470 |

Edgar Filing: NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

| | | | | |
|--------|--|-----------------|---------|------------|
| | 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 101.00 | | |
| 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 – NPFG Insured (Alternative Minimum Tax) | 12/11 at 100.00 | Baa1 | 4,992,950 |
| 3,435 | South Jersey Transportation Authority New Jersey, Transportation System Revenue Bonds, Series 1999, 5.125%, 11/01/22 – AMBAC Insured | 11/11 at 100.00 | A– | 3,445,305 |
| 21,235 | Total Transportation | | | 21,857,545 |
| | U.S. Guaranteed – 11.6% (8.1% of Total Investments) (5) | | | |
| 385 | New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Series 2005B, 5.000%, 7/01/30 (Pre-refunded 7/01/16) – NPFG Insured | 7/16 at 100.00 | A– (5) | 455,832 |
| 690 | New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2004L, 5.125%, 7/01/21 (Pre-refunded 7/01/14) – NPFG Insured | 7/14 at 100.00 | A2 (5) | 781,487 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2005F: | | | |
| 700 | 5.000%, 7/01/17 (Pre-refunded 7/01/15) – FGIC Insured | 7/15 at 100.00 | A1 (5) | 813,442 |
| 1,000 | 5.000%, 7/01/24 (Pre-refunded 7/01/15) – FGIC Insured | 7/15 at 100.00 | A1 (5) | 1,162,060 |
| 520 | 5.000%, 7/01/32 (Pre-refunded 7/01/15) – FGIC Insured | 7/15 at 100.00 | A1 (5) | 604,271 |
| 625 | New Jersey Educational Facilities Authority, Revenue Bonds, Rowan University, Series 2004C, 5.000%, 7/01/24 (Pre-refunded 7/01/14) – NPFG Insured | 7/14 at 100.00 | A+ (5) | 704,831 |
| 890 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Capital Health System Obligated Group, Series 2003A, 5.375%, 7/01/33 (Pre-refunded 7/01/13) | 7/13 at 100.00 | N/R (5) | 965,988 |
| 1,350 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, South Jersey Hospital System, Series 2002, 5.875%, 7/01/21 (Pre-refunded 7/01/12) | 7/12 at 100.00 | A2 (5) | 1,419,714 |
| 845 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Clare’s Hospital, Series 2004A, 5.250%, 7/01/20 – RAAI Insured (ETM) | No Opt. Call | N/R (5) | 1,010,375 |
| | New Jersey Turnpike Authority, Revenue Bonds, Series 1991C: | | | |
| 130 | 6.500%, 1/01/16 (ETM) | No Opt. Call | AA+ (5) | 158,990 |
| 20 | 6.500%, 1/01/16 – NPFG Insured (ETM) | No Opt. Call | A+ (5) | 24,634 |
| 905 | 6.500%, 1/01/16 (ETM) | No Opt. Call | AA+ (5) | 1,011,147 |
| 375 | Newark Housing Authority, New Jersey, Port Authority Terminal Revenue Bonds, Series 2004, 5.250%, 1/01/21 (Pre-refunded 1/01/14) – NPFG Insured | 1/14 at 100.00 | AA– (5) | 417,589 |

Edgar Filing: NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

Tobacco Settlement Financing Corporation, New Jersey, Tobacco
Settlement Asset-Backed Bonds,
Series 2003:

| | | | | |
|---------|--|--------------------|------|--------------|
| 85 | 6.125%, 6/01/24 (Pre-refunded 6/01/12) | 6/12 at 100.00 | AAA | 89,253 |
| 1,125 | 6.375%, 6/01/32 (Pre-refunded 6/01/13) | 6/13 at 100.00 | AAA | 1,230,356 |
| 9,645 | Total U.S. Guaranteed Utilities – 2.8% (2.0% of Total Investments) | | | 10,849,969 |
| 1,510 | Industrial Pollution Control Financing Authority of Cape May County (New Jersey), Pollution Control Revenue Refunding Bonds, 1991 Series A (Atlantic City Electric Company Project), 6.800%, 3/01/21 – NPMFG Insured | No Opt. Call | A | 1,870,301 |
| 750 | New Jersey Economic Development Authority, Pollution Control Revenue Refunding Bonds, Public Service Electric and Gas Company, Series 2001A, 5.000%, 3/01/12 | No Opt. Call | Baa1 | 765,008 |
| 2,260 | Total Utilities Water and Sewer – 22.0% (15.3% of Total Investments) | | | 2,635,309 |
| 225 | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25 | 7/15 at 100.00 | Ba2 | 225,452 |
| 4,635 | New Jersey Economic Development Authority, Water Facilities Revenue Bonds, American Water Company, Series 1997B, 5.375%, 5/01/32 – FGIC Insured (Alternative Minimum Tax) | 11/11 at 100.00 | A | 4,635,278 |
| 7,000 | New Jersey Economic Development Authority, Water Facilities Revenue Bonds, Middlesex Water Company, Series 1998, 5.350%, 2/01/38 – NPMFG Insured (Alternative Minimum Tax) | 2/12 at 100.00 | A | 6,694,660 |
| 250 | New Jersey Economic Development Authority, Water Facilities Revenue Bonds, New Jersey-American Water Company Inc. Project, Refunding Series 2010B, 5.600%, 11/01/34 (Alternative Minimum Tax) | 5/20 at 100.00 | A | 254,475 |
| 320 | New Jersey Economic Development Authority, Water Facilities Revenue Bonds, New Jersey-American Water Company Inc. Project, Refunding Series 2010D, 4.875%, 11/01/29 (Alternative Minimum Tax) | 11/20 at 100.00 | A | 317,114 |
| 15,840 | North Hudson Sewerage Authority, New Jersey, Sewerage Revenue Refunding Bonds, Series 2001A, 0.000%, 8/01/23 – NPMFG Insured | No Opt. Call | Baa1 | 8,408,664 |
| 28,270 | Total Water and Sewer | | | 20,535,643 |
| \$ | | | | |
| 154,255 | Total Investments (cost \$134,255,532) – 143.4% | | | 134,073,294 |
| | MuniFund Term Preferred Shares, at Liquidation Value – (48.0)% (6) | | | (44,861,000) |
| | Other Assets Less Liabilities – 4.6% | | | 4,270,716 |
| | | | | \$ |
| | Net Assets Applicable to Common Shares – 100% | | | 93,483,010 |

Fair Value Measurements

Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad levels listed below:

Level 1 – Quoted prices in active markets for identical securities.

Level 2 – Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of July 31, 2011:

| | Level 1 | Level 2 | Level 3 | Total |
|-----------------|---------|---------------|---------|---------------|
| Investments: | | | | |
| Municipal Bonds | \$ — | \$134,073,294 | \$ — | \$134,073,294 |

During the period ended July 31, 2011, the Fund recognized no significant transfers to or from Level 1, Level 2 or Level 3.

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to timing differences in recognizing taxable market discount, timing differences in recognizing certain gains and losses on investment transactions and the treatment of investments in inverse floating rate securities reflected as financing transactions, if any. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

At July 31, 2011, the cost of investments was \$134,214,188.

Gross unrealized appreciation and gross unrealized depreciation of investments at July 31, 2011, were as follows:

Gross unrealized:

Edgar Filing: NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

| | |
|---|--------------|
| Appreciation | \$ 3,125,452 |
| Depreciation | (3,266,346) |
| Net unrealized appreciation (depreciation) of investments | \$ (140,894) |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
 - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
 - (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investor Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) Investment, or portion of investment, has pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
 - (5) which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
 - (6) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 33.5%.
- N/R Not rated.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
-

Item 2. Controls and Procedures.

- 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") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

- 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 (17 CFR 270.30a-3(d))) 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.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: See EX-99 CERT attached hereto.

SIGNATURES

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.

(Registrant) Nuveen New Jersey Dividend Advantage Municipal Fund

By (Signature and Title) /s/ Kevin J. McCarthy
Kevin J. McCarthy
Vice President and Secretary

Date September 29, 2011

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 (Signature and Title) /s/ Gifford R. Zimmerman
Gifford R. Zimmerman
Chief Administrative Officer (principal executive officer)

Date September 29, 2011

By (Signature and Title) /s/ Stephen D. Foy
Stephen D. Foy
Vice President and Controller (principal financial officer)

Date September 29, 2011