

NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND

Form N-Q

March 30, 2012

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: 1/31/12

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)
 January 31, 2012

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	\$ 159,021
230	5.125%, 1/01/37	1/15 at 100.00	B3	140,916
490	Total Consumer Discretionary			299,937
	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	B1	854,790
4,525	4.750%, 6/01/34	6/17 at 100.00	B2	3,393,298
1,385	5.000%, 6/01/41	6/17 at 100.00	B2	1,045,190
6,820	Total Consumer Staples			5,293,278
	Education and Civic Organizations – 10.5% (7.3% of Total Investments) New Jersey Educational Facilities Authority, Revenue Bonds, Fairleigh Dickinson University, Series 2004C, 5.500%, 7/01/23	7/14 at 100.00	N/R	259,718
	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	1,190,318
735	5.000%, 7/01/39 – FGIC Insured	7/17 at 100.00	A2	781,673
60	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2004L, 5.125%, 7/01/21 – NPFG Insured	7/14 at 100.00	A1	63,743
970	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2006A, 5.000%, 7/01/36 – AMBAC Insured	7/16 at 100.00	A1	1,017,094
1,000	New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey Institute of	1/14 at 100.00	A+	1,043,710

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	Technology, Series 2004B, 5.000%, 7/01/21 – AMBAC Insured			
	New Jersey Educational Facilities Authority, Revenue Bonds,	No Opt.		
665	Princeton University, Tender	Call	AAA	994,481
	Option Bond Trust 3922, 13.813%, 7/01/19 (IF)			
	New Jersey Educational Facilities Authority, Revenue Bonds,	7/14 at		
630	William Paterson University,	100.00	A1	666,332
	Series 2004A, 5.125%, 7/01/19 – FGIC Insured			
	New Jersey Educational Facilities Authority, Revenue Refunding	7/12 at		
300	Bonds, Rider University, Series	100.00	BBB+	303,324
	2002A, 5.000%, 7/01/17 – RAAI Insured			
	New Jersey Higher Education Assistance Authority Student Loan	12/20 at		
135	Revenue Bonds Series 2010-2,	100.00	Aa3	147,000
	5.000%, 12/01/30			
	New Jersey Higher Education Assistance Authority, Student Loan	12/19 at		
270	Revenue Bonds, Series 2010-1A,	100.00	AA	296,671
	5.000%, 12/01/25			
	New Jersey Higher Education Assistance Authority, Student Loan	12/21 at		
350	Revenue Bonds, Series 2011-1,	100.00	Aa3	387,867
	5.750%, 12/01/27 (Alternative Minimum Tax)			
	New Jersey Higher Education Assistance Authority, Student Loan	6/19 at		
300	Revenue Bonds, Tender Option	100.00	AA	440,988
	Bond Trust PA-4643, 20.037%, 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:			
		3/12 at		
2,000	5.250%, 9/01/21	100.00	BBB	2,002,700
		3/12 at		
500	5.250%, 9/01/31	100.00	BBB	500,230
	Puerto Rico Industrial, Tourist, Educational, Medical and	12/12 at		
500	Environmental Control Facilities	101.00	BBB–	496,975
	Financing Authority, Higher Education Revenue Refunding Bonds,			
	Ana G. Mendez University			
	System, Series 2002, 5.500%, 12/01/31			
9,780	Total Education and Civic Organizations			10,592,824
	Energy – 1.0% (0.7% of Total Investments)			
	Virgin Islands, Senior Secured Revenue Bonds, Government	1/13 at		
1,000	Refinery Facilities – Hovensa LLC	100.00	Ba2	1,000,360
	Coker, Series 2002, 6.500%, 7/01/21 (Alternative Minimum Tax)			
	Financials – 1.8% (1.3% of Total Investments)			
	New Jersey Economic Development Authority, Economic	5/12 at		
850	Development Revenue Bonds, Glimcher	100.00	N/R	805,001
	Properties LP, Series 1998, 6.000%, 11/01/28 (Alternative Minimum			
	Tax)			
	New Jersey Economic Development Authority, Industrial	4/12 at		
250	Development Revenue Refunding Bonds,	100.00	Ba1	251,128
	Newark Airport Marriott Hotel, Series 1996, 7.000%, 10/01/14			
	New Jersey Economic Development Authority, Revenue Refunding	No Opt.		
750	Bonds, Kapkowski Road Landfill	Call	Ba2	791,468
	Project, Series 2002, 5.750%, 10/01/21			

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1,850	Total Financials				1,847,597
	Health Care – 19.6% (13.7% of Total Investments)				
	Camden County Improvement Authority, New Jersey, Revenue	8/14 at			
310	Bonds, Cooper Health System, Series	100.00	BBB		314,551
	2004A, 5.750%, 2/15/34				
	New Jersey Health Care Facilities Finance Authority, Revenue	7/18 at			
710	Bonds, AHS Hospital Corporation,	100.00	A1		763,740
	Series 2008A, 5.000%, 7/01/27				
	New Jersey Health Care Facilities Financing Authority, Hospital	7/19 at			
370	Revenue Bonds, Virtua Health,	100.00	AA–		512,702
	Tender Option Bond Trust 3018, 19.770%, 7/01/38 – AGC Insured				
	(IF)				
	New Jersey Health Care Facilities Financing Authority, New Jersey,	7/21 at			
850	Revenue Bonds, Saint Peters	100.00	BBB–		960,543
	University Hospital, Refunding Series 2011, 6.000%, 7/01/26				
	New Jersey Health Care Facilities Financing Authority, Revenue	7/17 at			
865	Bonds, Atlanticare Regional	100.00	A+		895,431
	Medical Center, Series 2007, 5.000%, 7/01/37				
	New Jersey Health Care Facilities Financing Authority, Revenue	7/17 at			
1,500	Bonds, CentraState Medical	100.00	Aa3		1,601,325
	Center, Series 2006A, 5.000%, 7/01/30 – AGC Insured				
	New Jersey Health Care Facilities Financing Authority, Revenue	7/15 at			
130	Bonds, Children’s Specialized	100.00	Baa3		131,911
	Hospital, Series 2005A, 5.500%, 7/01/36				
	New Jersey Health Care Facilities Financing Authority, Revenue	7/16 at			
440	Bonds, Hunterdon Medical	100.00	A–		446,332
	Center, Series 2006B, 5.000%, 7/01/36				
	New Jersey Health Care Facilities Financing Authority, Revenue	7/16 at			
180	Bonds, Hunterdon Medical	100.00	A–		184,055
	Center, Series 2006, 5.125%, 7/01/35				
	New Jersey Health Care Facilities Financing Authority, Revenue	7/12 at			
3,500	Bonds, Kennedy Health System	100.00	A3		3,506,615
	Obligated Group, Series 2001, 5.625%, 7/01/31				
	New Jersey Health Care Facilities Financing Authority, Revenue	7/18 at			
1,270	Bonds, Meridian Health, Series	100.00	AA–		1,340,841
	2007-I, 5.000%, 7/01/38 – AGC Insured				
	New Jersey Health Care Facilities Financing Authority, Revenue	No Opt.			
1,555	Bonds, Saint Barnabas Health	Call	BBB		1,637,353
	Care System, Refunding Series 2011A, 5.625%, 7/01/37				
	New Jersey Health Care Facilities Financing Authority, Revenue	1/17 at			
445	Bonds, Saint Barnabas Health	100.00	BBB		455,191
	Care System, Series 2006A, 5.000%, 7/01/29				
	New Jersey Health Care Facilities Financing Authority, Revenue	7/18 at			
700	Bonds, Saint Joseph’s	100.00	BBB–		721,469
	Healthcare System Obligated Group Issue, Series 2008, 6.625%,				
	7/01/38				
	New Jersey Health Care Facilities Financing Authority, Revenue	7/13 at			
895	Bonds, Shore Memorial Health	100.00	N/R		824,528
	System, Series 2003, 5.000%, 7/01/23 – RAAI Insured				
	New Jersey Health Care Facilities Financing Authority, Revenue	7/13 at			
2,000	Bonds, Somerset Medical Center,	100.00	Ba2		1,675,300

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Series 2003, 5.500%, 7/01/33

New Jersey Health Care Facilities Financing Authority, Revenue Bonds, South Jersey Hospital System, Refunding Series 2006:

		7/16 at		
665	5.000%, 7/01/36	100.00	A2	680,162
		7/16 at		
615	5.000%, 7/01/46	100.00	A2	626,279
	New Jersey Health Care Facilities Financing Authority, Revenue	7/12 at		
2,500	Refunding Bonds, Burdette	100.00	A3	2,503,325
	Tomlin Memorial Hospital, Series 1999, 5.500%, 7/01/29			
19,500	Total Health Care			19,781,653
	Housing/Multifamily – 0.9% (0.6% of Total Investments)			
	New Jersey Economic Development Authority, Student Housing			
	Revenue Bonds, Provident			
	Group-Montclair Properties LLC, Montclair State University			
	Student Housing Project, Series 2010A:			
		6/20 at		
560	5.750%, 6/01/31	100.00	Baa3	608,160
		6/20 at		
300	5.875%, 6/01/42	100.00	Baa3	323,196
860	Total Housing/Multifamily			931,356
	Housing/Single Family – 5.3% (3.7% of Total Investments)			
	New Jersey Housing & Mortgage Finance Agency, Single Family	10/21 at		
5,000	Home Mortgage Revenue Bonds,	100.00	Aa1	5,306,249
	Series 2011A, 4.650%, 10/01/29			
	Long-Term Care – 2.6% (1.8% of Total Investments)			
	Burlington County Bridge Commission, New Jersey, Economic	1/18 at		
520	Development Revenue Bonds, The	100.00	N/R	492,534
	Evergreens Project, Series 2007, 5.625%, 1/01/38			
	New Jersey Economic Development Authority, First Mortgage	11/14 at		
250	Revenue Bonds, Winchester Gardens at	100.00	N/R	255,953
	Wards Homestead, Series 2004A, 5.800%, 11/01/31			
	New Jersey Economic Development Authority, Revenue Bonds,			
	Masonic Charity Foundation of New			
	Jersey, Series 2001:			
		6/12 at		
1,000	6.000%, 6/01/25	101.00	A–	1,021,830
		6/12 at		
335	5.500%, 6/01/31	101.00	A–	342,075
	New Jersey Economic Development Authority, Revenue Bonds,	7/12 at		
500	United Methodist Homes of New Jersey	100.00	BB+	462,650
	Obligated Group, Series 1998, 5.125%, 7/01/25			
2,605	Total Long-Term Care			2,575,042
	Tax Obligation/General – 4.8% (3.4% of Total Investments)			
	Jersey City, New Jersey, General Obligation Bonds, Series 2006A,	9/16 at		
1,000	5.000%, 9/01/22 – AMBAC Insured	100.00	A2	1,101,140
	Linden, New Jersey, General Obligation Bonds, Refunding Series	5/21 at		
1,100	2011, 4.000%, 5/01/23	100.00	AA–	1,225,092
	Middletown Township Board of Education, Monmouth County,	8/20 at		
300	New Jersey, Refunding Series 2010,	100.00	AA	354,468

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	5.000%, 8/01/27			
1,350	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001, 5.250%, 7/01/27 – AGM Insured	7/12 at 100.00	AA–	1,351,553
740	Union County Utilities Authority, New Jersey, Resource Recovery Facility Lease Revenue Refunding Bonds, Covantan Union Inc. Lessee, Series 2011B, 5.250%, 12/01/31 (Alternative Minimum Tax)	No Opt. Call	AA+	810,455
4,490	Total Tax Obligation/General Tax Obligation/Limited – 33.3% (23.4% of Total Investments)			4,842,708
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	808,014
1,745	Burlington County Bridge Commission, New Jersey, Guaranteed Pooled Loan Bonds, Series 2003, 5.000%, 12/01/18 – NPFG Insured	12/13 at 100.00	AA	1,876,503
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	Aa2	1,135,600
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–	1,189,254
620	Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Series 2007, 5.250%, 12/15/22 – AMBAC Insured	No Opt. Call	Aa2	775,248
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	1,014,202
1,785	New Jersey Building Authority, State Building Revenue Bonds, Series 2007A, 5.000%, 6/15/27	6/16 at 100.00	A+	1,907,237
	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004:			
615	5.500%, 6/15/24	6/12 at 100.00	BBB	619,520
600	5.750%, 6/15/29	6/14 at 100.00	BBB	627,312
1,200	5.750%, 6/15/34	6/14 at 100.00	BBB	1,246,044
1,200	New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Series 2004A, 5.250%, 7/01/15 – NPFG Insured	7/14 at 100.00	A	1,304,604
	New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management Corporation Project, Series 2007:			
65	5.125%, 6/15/27	6/17 at 100.00	Baa3	66,604
115	5.125%, 6/15/37	6/17 at 100.00	Baa3	115,879
	New Jersey Economic Development Authority, School Facilities Construction Financing Program			

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Bonds, Series 2007U:

615	5.000%, 9/01/37 – AMBAC Insured	9/17 at 100.00	A+	656,094
1,235	5.000%, 9/01/37 New Jersey Educational Facilities Authority, Revenue Bonds,	9/17 at 100.00	A+	1,317,523
470	Higher 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–	526,565
925	5.000%, 9/15/18 – AMBAC Insured	9/15 at 100.00	A+	1,023,522
1,400	5.000%, 9/15/24 – AMBAC Insured New Jersey Health Care Facilities Financing Authority, State	9/15 at 100.00	A+	1,499,610
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+	267,585
350	5.000%, 6/15/17 – FGIC Insured	6/16 at 100.00	Aa3	404,394
610	5.000%, 6/15/18 – FGIC Insured New Jersey Transportation Trust Fund Authority, Transportation	6/16 at 100.00	Aa3	696,705
6,000	System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/30 New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	A+	2,508,360
1,300	System Bonds, Refunding Series 2006A, 5.500%, 12/15/22 New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	A+	1,650,493
1,300	System Bonds, Series 2004B, 5.500%, 12/15/16 – NPFG Insured New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	A+	1,562,327
1,280	System Bonds, Series 2005D, 5.000%, 6/15/19 – AGM Insured New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2006C:	6/15 at 100.00	AA–	1,418,330
3,000	0.000%, 12/15/32 – AGM Insured	No Opt. Call	AA–	1,114,920
3,500	0.000%, 12/15/33 – AGM Insured	No Opt. Call	AA–	1,230,460
6,000	0.000%, 12/15/34 – AGM Insured New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	AA–	1,984,140
1,000	System Bonds, Series 2007A, 5.000%, 12/15/26 – AMBAC Insured New Jersey Transportation Trust Fund Authority, Transportation	12/17 at 100.00	A+	1,122,190
800	System Bonds, Series 2010D,	No Opt. Call	A+	986,848

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	5.000%, 12/15/24			
	Puerto Rico Convention Center District Authority, Hotel Occupancy	7/16 at		
405	Tax Revenue Bonds, Series	100.00	BBB+	405,389
	2006A, 4.500%, 7/01/36 – CIFG Insured			
	Virgin Islands Public Finance Authority, Matching Fund Loan Notes	10/20 at		
550	Revenue Bonds, Subordinate	100.00	Baa2	588,055
	Lien Series 2010B, 5.250%, 10/01/29			
42,450	Total Tax Obligation/Limited			33,649,531
	Transportation – 22.1% (15.5% of Total Investments)			
	Delaware River and Bay Authority, Delaware and New Jersey,			
	Revenue Bonds, Series 2005:			
		1/15 at		
1,000	5.000%, 1/01/25 – NPFG Insured	100.00	A1	1,067,990
		1/15 at		
1,000	5.000%, 1/01/26 – NPFG Insured	100.00	A1	1,063,930
		1/15 at		
500	5.000%, 1/01/27 – NPFG Insured	100.00	A1	530,230
	Delaware River Port Authority, New Jersey and Pennsylvania,	1/20 at		
500	Revenue Bonds, Series 2010E,	100.00	A–	536,255
	5.000%, 1/01/40			
	New Jersey Economic Development Authority, Special Facilities	5/12 at		
900	Revenue Bonds, Continental	100.00	B	900,063
	Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum			
	Tax)			
	New Jersey Transit Corporation, Certificates of Participation,	No Opt.		
1,000	Federal Transit Administration	Call	Aa3	1,098,390
	Grants, Series 2002A, 5.500%, 9/15/14 – AMBAC Insured			
	New Jersey Transit Corporation, Certificates of Participation,	9/15 at		
1,000	Federal Transit Administration	100.00	A1	1,082,030
	Grants, Series 2005A, 5.000%, 9/15/18 – FGIC Insured			
	New Jersey Turnpike Authority, Revenue Bonds, Series 1991C,	No Opt.		
50	6.500%, 1/01/16 – NPFG Insured	Call	A+	59,632
	New Jersey Turnpike Authority, Revenue Bonds, Series 2003A,	7/13 at		
3,000	5.000%, 1/01/19 – FGIC Insured	100.00	A+	3,176,460
	New Jersey Turnpike Authority, Revenue Bonds, Series 2005A,	No Opt.		
300	5.250%, 1/01/29 – AGM Insured	Call	AA–	383,718
	New Jersey Turnpike Authority, Revenue Bonds, Series 2009I,	1/20 at		
1,000	5.000%, 1/01/35	100.00	A+	1,099,640
	Passaic County Improvement Authority, New Jersey, County	5/20 at		
240	Guaranteed Parking Revenue Bonds, 200	100.00	Aa3	264,595
	Hospital Plaza Project, Series 2010, 5.000%, 5/01/42			
	Port Authority of New York and New Jersey, Consolidated Revenue	No Opt.		
1,500	Bonds, One Hundred Fortieth	Call	Aa2	1,601,355
	Series 2005, 5.000%, 12/01/34			
	Port Authority of New York and New Jersey, Consolidated Revenue	8/17 at		
310	Bonds, One Hundred Forty	100.00	Aa2	430,702
	Eighth Series 2008, Trust 2920, 17.574%, 8/15/32 – AGM Insured			
	(IF)			
	Port Authority of New York and New Jersey, Consolidated Revenue	1/14 at		
500	Bonds, One Hundred	101.00	Aa2	522,545
	Thirty-Fourth Series 2004, 5.000%, 7/15/34			

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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)	6/12 at 100.00	Baa1	5,000,449
3,435	South Jersey Transportation Authority New Jersey, Transportation System Revenue Bonds, Series 1999, 5.125%, 11/01/22 – AMBAC Insured	5/12 at 100.00	A–	3,441,733
21,235	Total Transportation			22,259,717
	U.S. Guaranteed – 10.5% (7.3% 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)	456,410
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)	767,535
	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)	806,190
1,000	5.000%, 7/01/24 (Pre-refunded 7/01/15) – FGIC Insured	7/15 at 100.00	A1 (5)	1,151,700
520	5.000%, 7/01/32 (Pre-refunded 7/01/15) – FGIC Insured	7/15 at 100.00	A1 (5)	598,884
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)	693,350
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)	948,348
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)	1,382,144
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)	1,081,600
	New Jersey Turnpike Authority, Revenue Bonds, Series 1991C:			
130	6.500%, 1/01/16 (ETM)	No Opt. Call	AA+ (5)	159,844
20	6.500%, 1/01/16 – NPFG Insured (ETM)	No Opt. Call	A+ (5)	24,591
700	6.500%, 1/01/16 (ETM)	No Opt. Call	AA+ (5)	788,529
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	BBB (5)	410,183
	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2003:			
85	6.125%, 6/01/24 (Pre-refunded 6/01/12)		Aaa	86,692

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		6/12 at 100.00		
		6/13 at 100.00		
1,125	6.375%, 6/01/32 (Pre-refunded 6/01/13)		Aaa	1,200,634
9,440	Total U.S. Guaranteed Utilities – 2.7% (1.9% of Total Investments)			10,556,634
	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 – NPFG Insured	No Opt. Call	A	2,004,268
1,510	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	752,130
750				
2,260	Total Utilities Water and Sewer – 22.1% (15.5% of Total Investments)			2,756,398
	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 100.00	Ba2	230,063
225				
	New Jersey Economic Development Authority, Water Facilities Revenue Bonds, American Water Company, Series 1997B, 5.375%, 5/01/32 – FGIC Insured (Alternative Minimum Tax)	5/12 at 100.00	A	4,649,043
4,635				
	New Jersey Economic Development Authority, Water Facilities Revenue Bonds, Middlesex Water Company, Series 1998, 5.350%, 2/01/38 – NPFG Insured (Alternative Minimum Tax)	8/12 at 100.00	A	7,003,499
7,000				
	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	279,813
250				
	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	347,744
320				
	North Hudson Sewerage Authority, New Jersey, Sewerage Revenue Refunding Bonds, Series 2001A, 0.000%, 8/01/23 – NPFG Insured	No Opt. Call	Baa2	9,814,459
15,840				
28,270	Total Water and Sewer			22,324,621
\$				
156,050	Total Investments (cost \$136,271,541) – 142.7%			144,017,905
	MuniFund Term Preferred Shares, at Liquidation Value – (44.4)% (6)			(44,861,000)
	Other Assets Less Liabilities – 1.7%			1,801,289
				\$
	Net Assets Applicable to Common Shares – 100%			100,958,194

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 January 31, 2012:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$—	\$144,017,905	\$—	\$144,017,905

During the period ended January 31, 2012, 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 January 31, 2012, the cost of investments was \$136,209,130.

Gross unrealized appreciation and gross unrealized depreciation of investments at January 31, 2012, were as follows:

Gross unrealized:	
Appreciation	\$8,710,804
Depreciation	(902,029)
Net unrealized appreciation (depreciation) of investments	\$7,808,775

- (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 Investors 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 been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
 - (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (6) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 31.1%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
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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 March 30, 2012

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 March 30, 2012

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

Date March 30, 2012