

NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND

Form N-Q

September 29, 2010

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: 7/31/10

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.



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

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)  
 Nuveen New Jersey Dividend Advantage Municipal Fund (NXJ)  
 July 31, 2010

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	\$ 146,661
230	5.125%, 1/01/37	1/15 at 100.00	B3	129,768
490	Total Consumer Discretionary			276,429
	Consumer Staples – 3.6% (2.5% of Total Investments) Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A:			
2,095	4.750%, 6/01/34	6/17 at 100.00	BBB	1,484,538
3,000	5.000%, 6/01/41	6/17 at 100.00	BBB	1,977,270
5,095	Total Consumer Staples			3,461,808
	Education and Civic Organizations – 17.8% (12.3% of Total Investments) New Jersey Educational Facilities Authority, Revenue Bonds,			
250	Fairleigh Dickinson University, Series 2004C, 5.500%, 7/01/23	7/14 at 100.00	N/R	252,265
325	New Jersey Educational Facilities Authority, Revenue Bonds, Georgian Court University, Series 2007D, 5.250%, 7/01/37	7/17 at 100.00	BBB+	321,750
	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	A	1,133,531
735	5.000%, 7/01/39 – FGIC Insured	7/17 at 100.00	A	745,915
60	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2004L, 5.125%, 7/01/21 – NPMF Insured	7/14 at 100.00	A1	63,394
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	983,095
1,000			A+	1,034,010

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

	New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey Institute of Technology, Series 2001G, 5.250%, 7/01/18 – NPMG Insured	7/11 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+	1,047,100
1,085	New Jersey Educational Facilities Authority, Revenue Bonds, Rowan College, Series 2001C, 5.000%, 7/01/31 – FGIC Insured	7/11 at 101.00	A+	1,094,830
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	674,806
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	Baa1	307,938
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 100.00	A	206,988
3,820	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, Seton Hall University Project, Series 2001G: 4.875%, 7/01/21 – AMBAC Insured	7/11 at 100.00	A	3,860,109
1,600	5.000%, 7/01/26 – AMBAC Insured	7/11 at 100.00	A	1,632,128
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	136,076
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	275,230
300	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust PA-4643, 19.287%, 6/01/30 (IF) (4)	6/19 at 100.00	AA	371,412
2,000	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, University of the Sacred Heart, Series 2001: 5.250%, 9/01/21	9/11 at 100.00	BBB	2,011,420
500	5.250%, 9/01/31	9/11 at 100.00	BBB	494,945
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-	488,910
16,795	Total Education and Civic Organizations Energy – 1.0% (0.7% of Total Investments)			17,135,852
1,000			Baa3	1,016,770

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

	Virgin Islands, Senior Secured Revenue Bonds, Government Refinery Facilities – Hovensa LLC	1/13 at 100.00		
	Coker, Series 2002, 6.500%, 7/01/21 (Alternative Minimum Tax) Financials – 1.8% (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)	11/10 at 100.00	N/R	769,616
250	New Jersey Economic Development Authority, Industrial Development Revenue Refunding Bonds, Newark Airport Marriott Hotel, Series 1996, 7.000%, 10/01/14	10/10 at 100.00	Ba1	251,148
750	New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill Project, Series 2002, 5.750%, 10/01/21	No Opt. Call	Baa3	774,473
1,850	Total Financials			1,795,237
	Health Care – 22.3% (15.5% 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	311,097
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	570,237
370	New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Tender Option Bond Trust 3018, 19.156%, 7/01/38 – AGC Insured (IF)	7/19 at 100.00	AAA	473,200
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+	872,007
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	1,536,945
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	127,703
400	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–	384,812
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–	176,395
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 100.00	A2	3,519,565
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital, Series 2000:			
750	5.750%, 7/01/25	1/11 at 100.00	A2	750,690
3,000	5.750%, 7/01/31	1/11 at 100.00	A2	3,001,800

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

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	BB+	371,201
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-	729,001
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	867,228
2,000	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Somerset Medical Center, Series 2003, 5.500%, 7/01/33	7/13 at 100.00	Ba2	1,651,960
665	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, South Jersey Hospital System, Series 2006: 5.000%, 7/01/36	7/16 at 100.00	A2	662,101
615	5.000%, 7/01/46	7/16 at 100.00	A2	600,732
1,100	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Peter's University Hospital, Series 2000A, 6.875%, 7/01/20	1/11 at 100.00	Baa2	1,101,309
2,500	New Jersey Health Care Facilities Financing Authority, Revenue Refunding Bonds, Burdette Tomlin Memorial Hospital, Series 1999, 5.500%, 7/01/29	1/11 at 100.00	A2	2,501,050
1,275	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	AAA	1,299,161
21,760	Total Health Care Housing/Multifamily – 0.9% (0.6% of Total Investments) New Jersey Economic Development Authority, Student Hosuing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A:			21,508,194
560	5.750%, 6/01/31	6/20 at 100.00	Baa3	571,760
300	5.875%, 6/01/42	6/20 at 100.00	Baa3	304,560
860	Total Housing/Multifamily Long-Term Care – 2.7% (1.8% of Total Investments)			876,320
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	515,116
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	250,720
	New Jersey Economic Development Authority, Revenue Bonds, Masonic Charity Foundation of New Jersey, Series 2001:			

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

1,000	6.000%, 6/01/25	6/11 at 102.00	A-	1,028,780
335	5.500%, 6/01/31	6/11 at 102.00	A-	336,541
500	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group, Series 1998, 5.125%, 7/01/25	1/11 at 100.00	BB+	437,010
2,670	Total Long-Term Care Tax Obligation/General – 2.8% (2.0% of Total Investments)			2,568,167
1,000	Jersey City, New Jersey, General Obligation Bonds, Series 2006A, 5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00	Aa3	1,062,280
300	Middletown Township Board of Education, Monmouth County, New Jersey, Refunding Series 2010, 5.000%, 8/01/27	8/20 at 100.00	AA	332,889
1,350	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001, 5.250%, 7/01/27 – AGM Insured	7/11 at 100.00	AAA	1,357,938
2,650	Total Tax Obligation/General Tax Obligation/Limited – 31.5% (21.8% of Total Investments)			2,753,107
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	727,716
1,745	Burlington County Bridge Commission, New Jersey, Guaranteed Pooled Loan Bonds, Series 2003, 5.000%, 12/01/18 – NPFPG Insured	12/13 at 100.00	AA	1,934,071
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	AAA	1,148,870
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-	1,191,421
620	Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Series 2007, 5.250%, 12/15/22 – AMBAC Insured	No Opt. Call	Aa2	708,530
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	987,210
1,785	New Jersey Building Authority, State Building Revenue Bonds, Series 2007A, 5.000%, 6/15/27	6/16 at 100.00	AA-	1,855,275
615	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004: 5.500%, 6/15/24	6/12 at 100.00	BBB	610,658
1,200	5.750%, 6/15/34	6/14 at 100.00	BBB	1,177,008
1,200	New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Series 2004A, 5.250%, 7/01/15 – NPFPG Insured	7/14 at 100.00	A	1,345,092
	New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management			

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

Corporation Project, Series 2007:

65	5.125%, 6/15/27	6/17 at 100.00	Baa3	62,754
115	5.125%, 6/15/37 New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Series 2007U:	6/17 at 100.00	Baa3	105,805
615	5.000%, 9/01/37 – AMBAC Insured	9/17 at 100.00	AA–	637,423
1,235	5.000%, 9/01/37 New Jersey Educational Facilities Authority, Revenue Bonds, Higher	9/17 at 100.00	AA–	1,280,028
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	AAA	602,963
925	5.000%, 9/15/18 – AMBAC Insured	9/15 at 100.00	AA–	983,294
1,400	5.000%, 9/15/24 – AMBAC Insured New Jersey Health Care Facilities Financing Authority, State	9/15 at 100.00	AA–	1,436,162
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	AA–	254,133
350	5.000%, 6/15/17 – FGIC Insured	6/16 at 100.00	Aa3	391,052
610	5.000%, 6/15/18 – FGIC Insured New Jersey Transportation Trust Fund Authority, Transportation	6/16 at 100.00	Aa3	672,342
6,000	System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/30 New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	AA–	1,939,620
1,300	System Bonds, Refunding Series 2006A, 5.500%, 12/15/22 New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	AA–	1,528,761
1,300	System Bonds, Series 2004B, 5.500%, 12/15/16 – NPMFG Insured New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	AA–	1,528,800
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	AAA	1,407,757
4,315	0.000%, 12/15/28 – AMBAC Insured	No Opt. Call	AA–	1,552,839
3,000	0.000%, 12/15/32 – AGM Insured	No Opt. Call	AAA	841,260



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

6,000	0.000%, 12/15/34 – AGM Insured New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call 12/17 at	AAA	1,485,480
1,000	System Bonds, Series 2007A, 5.000%, 12/15/26 – AMBAC Insured	100.00	AA–	1,054,460
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	365,140
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	551,034
41,920	Total Tax Obligation/Limited Transportation – 20.5% (14.3% of Total Investments) Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2005:			30,366,958
1,000	5.000%, 1/01/25 – NPMFG Insured	1/15 at 100.00	A+	1,042,780
1,000	5.000%, 1/01/26 – NPMFG Insured	1/15 at 100.00	A+	1,038,260
500	5.000%, 1/01/27 – NPMFG Insured New Jersey Economic Development Authority, Special Facilities	1/15 at 100.00	A+	519,540
900	Revenue Bonds, Continental Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum Tax)	11/10 at 101.00	B	902,223
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	1,126,650
1,000	New Jersey Transit Corporation, Lease Appropriation Bonds, Series 2005A, 5.000%, 9/15/18 – FGIC Insured	9/15 at 100.00	A1	1,071,330
50	New Jersey Turnpike Authority, Revenue Bonds, Series 1991C, 6.500%, 1/01/16 – NPMFG Insured	No Opt. Call	A+	60,429
3,000	New Jersey Turnpike Authority, Revenue Bonds, Series 2003A, 5.000%, 1/01/19 – FGIC Insured	7/13 at 100.00	A+	3,274,470
300	New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, 5.250%, 1/01/29 – AGM Insured	No Opt. Call	AAA	344,292
1,000	New Jersey Turnpike Authority, Revenue Bonds, Series 2009I, 5.000%, 1/01/35	1/20 at 100.00	A+	1,048,580
310	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 17.470%, 8/15/32 – AGM Insured (IF)	8/17 at 100.00	AAA	390,749
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 101.00	Aa2	520,320
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 – NPMFG Insured (Alternative Minimum Tax)	12/10 at 100.00	A	5,005,449
3,435			A–	3,472,338

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

	South Jersey Transportation Authority New Jersey, Transportation System Revenue Bonds, Series 1999, 5.125%, 11/01/22 – AMBAC Insured	11/10 at 100.50		
18,995	Total Transportation			19,817,410
	U.S. Guaranteed – 16.3% (11.3% 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) – MBIA Insured	7/16 at 100.00	A (5)	458,523
690	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2004L, 5.125%, 7/01/21 (Pre-refunded 7/01/14) – MBIA Insured	7/14 at 100.00	AAA	801,580
	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)	826,511
1,000	5.000%, 7/01/24 (Pre-refunded 7/01/15) – FGIC Insured	7/15 at 100.00	A1 (5)	1,180,730
520	5.000%, 7/01/32 (Pre-refunded 7/01/15) – FGIC Insured	7/15 at 100.00	A1 (5)	613,980
625	New Jersey Educational Facilities Authority, Revenue Bonds, Rowan University, Series 2004C, 5.000%, 7/01/24 (Pre-refunded 7/01/14) – MBIA Insured	7/14 at 100.00	A+ (5)	723,069
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)	999,417
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)	1,489,941
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)	1,017,515
	New Jersey Turnpike Authority, Revenue Bonds, Series 1991C:			
130	6.500%, 1/01/16 (ETM)	No Opt. Call	AAA	162,365
20	6.500%, 1/01/16 – MBIA Insured (ETM)	No Opt. Call	A+ (5)	25,192
905	6.500%, 1/01/16 (ETM)	No Opt. Call	AAA	1,044,017
375	Newark Housing Authority, New Jersey, Port Authority Terminal Revenue Bonds, Series 2004, 5.250%, 1/01/21 (Pre-refunded 1/01/14) – NPMFG Insured	1/14 at 100.00	AA– (5)	430,148
1,500	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40 (Pre-refunded to 10/01/10)	10/10 at 101.00	AAA	1,528,470
2,150	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001, 5.250%, 7/01/27 (Pre-refunded 7/01/11) – AGM Insured	7/11 at 100.00	AAA	2,249,997
	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds,			

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

Series 2003:

		6/12 at		
825	6.125%, 6/01/24 (Pre-refunded 6/01/12)	100.00	AAA	860,698
		6/13 at		
1,125	6.375%, 6/01/32 (Pre-refunded 6/01/13)	100.00	AAA	1,276,661
14,035	Total U.S. Guaranteed			15,688,814
	Utilities – 0.8% (0.6% of Total Investments)			
	New Jersey Economic Development Authority, Pollution Control	No Opt.		
750	Revenue Refunding Bonds, Public	Call	Baa1	779,408
	Service Electric and Gas Company, Series 2001A, 5.000%, 3/01/12			
	Water and Sewer – 21.7% (15.1% of Total Investments)			
	Guam Government Waterworks Authority, Water and Wastewater	7/15 at		
225	System Revenue Bonds, Series	100.00	Ba2	230,801
	2005, 6.000%, 7/01/25			
	New Jersey Economic Development Authority, Water Facilities	11/10 at		
4,635	Revenue Bonds, American Water	100.00	N/R	4,470,503
	Company, Series 1997B, 5.375%, 5/01/32 – FGIC Insured (Alternative			
	Minimum Tax)			
	New Jersey Economic Development Authority, Water Facilities	8/10 at		
7,000	Revenue Bonds, Middlesex Water	100.00	A	6,960,099
	Company, Series 1998, 5.350%, 2/01/38 – NPMFG Insured (Alternative			
	Minimum Tax)			
	New Jersey Economic Development Authority, Water Facilities	5/20 at		
250	Revenue Bonds, New Jersey-American	100.00	A	257,938
	Water Company Inc. Project, Refunding Series 2010B, 5.600%,			
	11/01/34 (Alternative Minimum Tax)			
	New Jersey Environmental Infrastructure Trust, Environmental	9/10 at		
390	Infrastructure Bonds, Series	100.00	AAA	391,225
	1998A, 4.500%, 9/01/18			
	North Hudson Sewerage Authority, New Jersey, Sewerage Revenue	No Opt.		
15,840	Refunding Bonds, Series 2001A,	Call	Baa1	8,611,886
	0.000%, 8/01/23 – NPMFG Insured			
28,340	Total Water and Sewer			20,922,452
\$				
157,210	Total Investments (cost \$137,386,287) – 144.0%			138,966,926
	Other Assets Less Liabilities – 1.5%			1,429,937
	Auction Rate Preferred Shares, at Liquidation Value – (45.5)% (6)			(43,925,000)
				\$
	Net Assets Applicable to Common Shares – 100%			96,471,863

Fair Value Measurements

In determining the value of the Fund's investments, various inputs are used. These inputs are 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, 2010:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$ -138,966,926		\$ -138,966,926	

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 as detailed below. Temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

At July 31, 2010, the cost of investments was \$137,358,919.

Gross unrealized appreciation and gross unrealized depreciation of investments at July 31, 2010, were as follows:

Gross unrealized:	
Appreciation	\$ 4,903,434
Depreciation	(3,295,427)

Net unrealized appreciation (depreciation) of investments

\$ 1,608,007

- (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.
  - (4) Investment, or portion of investment, has been pledged to collateralize for 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. Such investments are normally considered to be equivalent to AAA rated securities.
  - (6) Auction Rate Preferred Shares, at Liquidation Value as a percentage of Total Investments is 31.6%.  
N/R Not rated.
- (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, 2010

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, 2010

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

Date September 29, 2010