

NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND

Form N-Q

September 29, 2014

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: 7/31/14

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, 2014

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 140.4% (100.0% of Total Investments)			
	MUNICIPAL BONDS – 140.4% (100.0% of Total Investments)			
	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	Caa1	\$ 182,931
230	5.125%, 1/01/37	1/15 at 100.00	Caa1	161,920
490	Total Consumer Discretionary			344,851
	Consumer Staples – 5.0% (3.6% of Total Investments)			
	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A:			
630	4.500%, 6/01/23	6/17 at 100.00	BB	620,090
5,075	4.750%, 6/01/34	6/17 at 100.00	B2	3,802,645
835	5.000%, 6/01/41	6/17 at 100.00	B2	621,165
6,540	Total Consumer Staples			5,043,900
	Education and Civic Organizations – 12.1% (8.6% of Total Investments)			
375		6/23 at 100.00	AA–	540,630

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

	New Jersey Economic Development Authority, Rutgers University General Obligation Lease Revenue Bonds, Tender Option Bond Trust 3359, 18.133%, 12/15/36 (IF) (4)			
	New Jersey Education Facilities Authority Revenue Bonds, The College of New Jersey Issue, Series 2013A:			
255	5.000%, 7/01/38	7/23 at 100.00	AA	277,751
340	5.000%, 7/01/43	7/23 at 100.00	AA	369,934
	New Jersey Educational Facilities Authority, Revenue Bonds, Fairleigh Dickinson University, Series 2004C, 5.500%, 7/01/23			
250		No Opt. Call	BBB	250,878
	New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Series 2007D:			
1,105	5.000%, 7/01/32 – FGIC Insured	7/17 at 100.00	AA–	1,200,594
735	5.000%, 7/01/39 – FGIC Insured	7/17 at 100.00	AA–	787,927
	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2006A, 5.000%, 7/01/36 – AMBAC Insured			
970		7/16 at 100.00	AA–	1,027,356
	New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 3922, 13.578%, 7/01/19 (IF)			
665		No Opt. Call	AAA	911,742
	New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 4741, 13.782%, 7/01/44 (IF) (4)			
650		7/24 at 100.00	AAA	963,268
	New Jersey Educational Facilities Authority, Revenue Bonds, Ramapo College, Series 2012B, 5.000%, 7/01/42			
300		7/22 at 100.00	A	323,871
	New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2012A:			
260	5.000%, 7/01/32	7/21 at 100.00	BBB+	274,682
170	5.000%, 7/01/37	7/21 at 100.00	BBB+	177,203
	New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2013D, 5.000%, 7/01/38			
390		7/23 at 100.00	A	424,796
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-1A, 5.000%, 12/01/25			
225		12/19 at 100.00	AA	238,358
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-2,			
135		12/20 at 100.00	Aa3	145,176

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

	5.000%, 12/01/30 New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2011-1,	12/21 at 100.00	Aa3	395,213
350	5.750%, 12/01/27 (Alternative Minimum Tax) New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1A,	12/22 at 100.00	AA	1,236,713
1,185	4.250%, 12/01/25 (Alternative Minimum Tax) New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 4736:			
560	11.799%, 12/01/23 (Alternative Minimum Tax) (IF) (4)	12/22 at 100.00	AA	600,141
370	13.711%, 12/01/27 (Alternative Minimum Tax) (IF) (4)	12/23 at 100.00	AA	372,486
300	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust PA-4643, 19.767%, 6/01/30 (IF) (4)	6/19 at 100.00	AA	438,972
250	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System Project, Refunding Series 2012, 5.125%, 4/01/32	4/22 at 100.00	BBB-	215,115
75	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Inter-American University of Puerto Rico Project, Refunding Series 2012, 5.000%, 10/01/31	10/22 at 100.00	A-	69,736
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	No Opt. Call	BBB-	438,785
315	Rutgers State University, New Jersey, Revenue Bonds, Tender Option Bond Trust 3339, 18.053%, 5/01/21 (IF) (4)	No Opt. Call	AA-	455,988
10,730	Total Education and Civic Organizations Financials – 1.7% (1.2% of Total Investments) New Jersey Economic Development Authority, Economic Development Revenue Bonds, Glimcher			12,137,315
850		No Opt. Call	N/R	850,077

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

	Properties LP, Series 1998, 6.000%, 11/01/28 (Alternative Minimum Tax) New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill	No Opt. Call	Ba2	830,295
750	Project, Series 2002, 5.750%, 10/01/21			
1,600	Total Financials Health Care – 14.0% (10.0% of Total Investments)			1,680,372
	Camden County Improvement Authority, New Jersey, Revenue Bonds, Cooper Health System, Series 2004A, 5.750%, 2/15/34	8/14 at 100.00	BBB	310,685
310				
	New Jersey Health Care Facilities Finance Authority, Revenue Bonds, AHS Hospital Corporation, Series 2008A, 5.000%, 7/01/27	7/18 at 100.00	A+	764,400
710				
	New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Tender Option Bond Trust 3018, 18.591%, 7/01/38 – AGC Insured (IF) (4)	7/19 at 100.00	AA	487,320
370				
	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Refunding Series 2011, 6.000%, 7/01/26	7/21 at 100.00	BB+	931,898
850				
	New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Barnabas Health, Series 2012A, 5.000%, 7/01/24	No Opt. Call	BBB+	203,843
180				
	New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Palisades Medical Center Obligated Group Issue, Series 2013: 5.250%, 7/01/31	7/23 at 100.00	BBB	452,827
420				
225	5.500%, 7/01/43	7/23 at 100.00	BBB	238,820
	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+	909,608
865				
	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	A3	1,559,295
1,500				
	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	BBB	132,765
130				

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

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	448,272
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	183,829
1,040	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Kennedy Health System			
	Obligated Group Issue, Refunding Series 2012:			
	3.750%, 7/01/27	No Opt. Call	A3	1,032,710
500	5.000%, 7/01/31	7/22 at 100.00	A3	543,880
240	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System	7/23 at 100.00	A	261,034
	Obligated Group, Refunding Series 2013A, 5.000%, 7/01/32			
1,225	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health, Series 2007, 5.000%, 7/01/38 – AGC Insured	7/18 at 100.00	AA	1,286,642
125	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, RWJ Health Care Corporation, Series 2005B, 5.000%, 7/01/25 – RAAI Insured	7/15 at 100.00	N/R	126,335
1,555	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Barnabas Health Care System, Refunding Series 2011A, 5.625%, 7/01/37	7/21 at 100.00	BBB+	1,691,622
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+	458,034
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-	757,533
665	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, South Jersey Hospital System, Refunding Series 2006:			
	5.000%, 7/01/36	7/16 at 100.00	A2	676,272
615	5.000%, 7/01/46	7/16 at 100.00	A2	624,514
13,290	Total Health Care Housing/Multifamily – 0.9% (0.7% of Total Investments)			14,082,138
	New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project,			

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

	Series 2010A:			
560	5.750%, 6/01/31	6/20 at 100.00	Baa3	611,570
300	5.875%, 6/01/42	6/20 at 100.00	Baa3	327,765
860	Total Housing/Multifamily			939,335
	Housing/Single Family – 5.3% (3.8% of Total Investments)			
	New Jersey Housing & Mortgage Finance Agency, Single Family Home Mortgage			
5,000	Revenue Bonds, Series 2011A, 4.650%, 10/01/29	4/21 at 100.00	Aa2	5,332,598
	Industrials – 0.7% (0.5% of Total Investments)			
	Gloucester County Improvement Authority, New Jersey, Solid Waste Resource Recovery			
670	Revenue Refunding Bonds, Waste Management Inc. Project, Series 1999B, 2.125%, 12/01/29 (Mandatory put 12/01/17)	No Opt. Call	A–	694,649
	Long-Term Care – 1.7% (1.2% of Total Investments)			
	Burlington County Bridge Commission, New Jersey, Economic Development Revenue Bonds, The			
620	Evergreens Project, Series 2007, 5.625%, 1/01/38	1/18 at 100.00	N/R	625,134
	New Jersey Economic Development Authority, First Mortgage Revenue Bonds, Winchester Gardens at			
250	Wards Homestead, Series 2004A, 5.800%, 11/01/31	11/14 at 100.00	BBB	250,615
	New Jersey Economic Development Authority, Fixed Rate Revenue Bonds, Lions Gate Project,			
75	Series 2014, 5.250%, 1/01/44	1/24 at 100.00	N/R	75,301
	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of			
290	New Jersey Obligated Group Issue, Refunding Series 2013, 5.000%, 7/01/34	7/23 at 100.00	BBB–	301,406
	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of			
500	New Jersey Obligated Group, Series 1998, 5.125%, 7/01/25	1/15 at 100.00	BBB–	500,020
1,735	Total Long-Term Care Tax Obligation/General – 5.1% (3.6% of Total Investments)			1,752,476
	Carlstadt School District, Bergen County, New Jersey, General Obligation Bonds, Refunding Series 2014, 5.000%, 5/01/26 (WI/DD, Settling 8/15/14)			
75		5/24 at 100.00	AA–	88,118

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	1,083,250
1,100	Linden, New Jersey, General Obligation Bonds, Refunding Series 2011, 4.000%, 5/01/23	5/21 at 100.00	AA–	1,185,459
300	Middletown Township Board of Education, Monmouth County, New Jersey, Refunding Series 2010, 5.000%, 8/01/27	8/20 at 100.00	AA	339,510
115	Montclair Township, Essex County, New Jersey, General Obligation Bonds, Parking Utility, Refunding Series 2014A, 5.000%, 1/01/37	1/24 at 100.00	AA+	128,783
300	New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2012, 5.000%, 9/01/31	9/22 at 100.00	A+	327,135
250	Newark Housing Authority, New Jersey, City-Secured Police Facility Revenue Bonds, South Ward Police Facility, Series 2009A, 6.750%, 12/01/38 – AGC Insured	12/19 at 100.00	A3	292,248
760	Sussex County, New Jersey, General Obligation Bonds, Refunding Series 2014, 4.000%, 2/15/22	No Opt. Call 12/21 at 100.00	AA+	854,772
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)	100.00	AA+	800,443
4,640	Total Tax Obligation/General Tax Obligation/Limited – 32.2% (22.9% of Total Investments)			5,099,718
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	753,330
35	Burlington County Bridge Commission, New Jersey, Governmental Leasing Program Revenue Bonds, County Guaranteed, Refunding Series 2014, 5.000%, 8/15/23	No Opt. Call	Aa2	41,779
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	1,049,470
1,100		1/15 at 102.00	BBB+	1,137,004

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

	Casino Reinvestment Development Authority, New Jersey, Hotel Room Fee Revenue Bonds, Series 2004, 5.250%, 1/01/16 – AMBAC Insured			
620	Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Series 2007, 5.250%, 12/15/22 – AMBAC Insured	No Opt. Call	Aa2	749,729
3,000	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Refunding Series 2012A, 5.000%, 11/01/20	No Opt. Call	AAA	3,594,658
500	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005A, 5.750%, 11/01/28 – AGM Insured	No Opt. Call	AAA	641,110
715	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	838,202
	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012:			
600	5.000%, 6/15/19	No Opt. Call	BBB+	684,492
360	5.000%, 6/15/21	No Opt. Call	BBB+	412,286
400	5.000%, 6/15/25	6/22 at 100.00	BBB+	444,276
600	5.000%, 6/15/26	6/22 at 100.00	BBB+	661,344
800	5.000%, 6/15/28	No Opt. Call	BBB+	872,432
	New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Series 2004A, 5.250%, 7/01/15 – NPFPG Insured			
1,200	New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management Corporation Project, Series 2007:	No Opt. Call	AA–	1,205,148
65	5.125%, 6/15/27	6/17 at 100.00	Baa3	67,248
115	5.125%, 6/15/37	6/17 at 100.00	Baa3	117,376
	New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Refunding Series 2013NN, 5.000%, 3/01/28			
1,105	New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Series 2007U:	No Opt. Call	A	1,217,898
230	5.000%, 9/01/37 – AMBAC Insured	9/17 at 100.00	A	250,753
430	5.000%, 9/01/37	9/17 at 100.00	A	468,799
470	New Jersey Educational Facilities Authority, Revenue Bonds, Higher Education Capital	No Opt. Call	AA	494,106

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

250	Improvement Fund, Refunding Series 2005A, 5.000%, 9/01/15 – AGM Insured New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset	10/18 at 100.00	A	263,440
350	Transformation Program, Series 2008A, 5.250%, 10/01/38 New Jersey Transportation Trust Fund Authority, Federal Highway Aid Grant Anticipation Bonds, Series 2006: 5.000%, 6/15/17 – FGIC Insured	6/16 at 100.00	AA–	378,767
610	5.000%, 6/15/18 – FGIC Insured	6/16 at 100.00	AA–	659,660
6,000	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/30	No Opt. Call	A	2,790,900
1,300	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006A, 5.500%, 12/15/22	No Opt. Call	A	1,532,882
1,300	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2004B, 5.500%, 12/15/16 – NPFM Insured	No Opt. Call	AA–	1,445,925
3,000	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2006C: 0.000%, 12/15/32 – AGM Insured	No Opt. Call	AA	1,273,170
3,500	0.000%, 12/15/33 – AGM Insured	No Opt. Call	AA	1,380,610
6,000	0.000%, 12/15/34 – AGM Insured	No Opt. Call	AA	2,255,820
1,000	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2007A, 5.000%, 12/15/26 – AMBAC Insured	12/17 at 100.00	A	1,107,540
800	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/24	No Opt. Call	A	916,944
915	Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Series 2012, 3.500%, 5/01/35	5/22 at 100.00	Aa3	858,874
255	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	BB	193,861
575	Union County Improvement Authority, New Jersey, Lease Revenue Refunding Bonds, City of	No Opt. Call	AA+	1,066,355

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

	Plainfield – Park Madison Redevelopment Project, Tender Option Trust 1145, 17.994%, 3/01/34 (IF) (4)			
550	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Subordinate	10/20 at 100.00	Baa2	585,514
40,350	Lien Series 2010B, 5.250%, 10/01/29 Total Tax Obligation/Limited Transportation – 22.8% (16.3% of Total Investments)			32,411,702
1,000	Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2005, 5.000%, 1/01/25 – NPMFG Insured	1/15 at 100.00	AA–	1,018,090
180	Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2014A: 5.000%, 1/01/34	1/24 at 100.00	A1	200,808
875	4.125%, 1/01/39	1/24 at 100.00	A1	885,544
1,000	5.000%, 1/01/44	1/24 at 100.00	A1	1,096,290
325	Delaware River Joint Toll Bridge Commission, Pennsylvania, Revenue Bonds, Refunding Series 2012A, 4.000%, 7/01/27	7/22 at 100.00	A	341,890
500	Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E, 5.000%, 1/01/40	1/20 at 100.00	A	531,750
965	Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2013, 5.000%, 1/01/40	1/24 at 100.00	A	1,053,925
1,260	Delaware River Port Authority, Pennsylvania and New Jersey, Revenue Refunding Bonds, Port District Project, Series 2012, 5.000%, 1/01/27	No Opt. Call	BBB	1,358,116
630	New Jersey Economic Development Authority, Private Activity Bonds, The Goethals Bridge Replacement Project, Series 2013, 5.625%, 1/01/52 (Alternative Minimum Tax)	1/24 at 100.00	BBB–	679,625
575	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax)	3/24 at 101.00	B	613,272
620	New Jersey Transit Corporation, Grant Anticipation Notes, Federal Transit Administration Section 5307 Urbanized Area Formula Funds, Series 2014A: 5.000%, 9/15/20 (WI/DD, Settling 8/06/14)	No Opt. Call	A	713,794
620	5.000%, 9/15/21 (WI/DD, Settling 8/06/14)	No Opt. Call	A	718,382

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

35	New Jersey Turnpike Authority, Revenue Bonds, Series 1991C, 6.500%, 1/01/16 – NPMG Insured	No Opt. Call	AA–	37,982
300	New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, 5.250%, 1/01/29 – AGM Insured	No Opt. Call	AA	364,554
1,000	New Jersey Turnpike Authority, Revenue Bonds, Series 2009I, 5.000%, 1/01/35	1/20 at 100.00	A+	1,094,310
1,660	New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/28	1/23 at 100.00	A+	1,879,552
375	New Jersey Turnpike Authority, Revenue Bonds, Tender Option Bond Trust 1154, 17.228%, 1/01/43 (IF) (4)	7/22 at 100.00	A+	498,338
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	255,310
1,500	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Fortieth Series 2005, 5.000%, 12/01/34	6/15 at 101.00	AA–	1,564,785
310	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 18.052%, 8/15/32 – AGM Insured (IF)	8/17 at 100.00	AA	438,080
450	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy Ninth Series 2013, 5.000%, 12/01/43	12/23 at 100.00	AA–	501,242
1,000	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy Seventh Series 2013, 4.000%, 1/15/43 (Alternative Minimum Tax)	1/23 at 100.00	AA–	994,090
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 – NPMG Insured (Alternative Minimum Tax)	12/14 at 100.00	AA–	5,030,048
950	South Jersey Transportation Authority, New Jersey, Transportation System Revenue Bonds, Refunding Series 2012, 5.000%, 11/01/22	No Opt. Call	A–	1,093,260
21,370	Total Transportation U.S. Guaranteed – 27.8% (19.8% of Total Investments) (5)			22,963,037
1,000	Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2005:	1/15 at 100.00	AA– (5)	1,016,730

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

	5.000%, 1/01/26 (Pre-refunded 1/01/15) – NPFG Insured			
500	5.000%, 1/01/27 (Pre-refunded 1/01/15) – NPFG Insured	1/15 at 100.00	AA– (5)	508,365
225	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005,	7/15 at 100.00	A– (5)	236,527
1,785	6.000%, 7/01/25 (Pre-refunded 7/01/15) New Jersey Building Authority, State Building Revenue Bonds, Series 2007A, 5.000%, 6/15/27 (Pre-refunded 6/15/16)	6/16 at 100.00	AA+ (5)	1,941,812
385	New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Series 2007U: 5.000%, 9/01/37 (Pre-refunded 9/01/17) – AMBAC Insured	9/17 at 100.00	AAA	437,533
805	5.000%, 9/01/37 (Pre-refunded 9/01/17) New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Series 2005B,	9/17 at 100.00	AAA	914,842
385	5.000%, 7/01/30 (Pre-refunded 7/01/16) – NPFG Insured	7/16 at 100.00	AA– (5)	419,596
700	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2005F: 5.000%, 7/01/17 (Pre-refunded 7/01/15) – FGIC Insured	7/15 at 100.00	A1 (5)	730,653
1,000	5.000%, 7/01/24 (Pre-refunded 7/01/15) – FGIC Insured	7/15 at 100.00	A1 (5)	1,043,790
520	5.000%, 7/01/32 (Pre-refunded 7/01/15) – FGIC Insured	7/15 at 100.00	A1 (5)	542,771
25	New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B: 6.500%, 12/01/19 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R (5)	31,177
100	6.500%, 12/01/20 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R (5)	124,706
5	7.125%, 12/01/23 (Pre-refunded 6/01/19) New Jersey Health Care Facilities Financing Authority, Lease Revenue Bonds, Department of Human Services – Greystone Park Psychiatric Hospital, Series 2005: 5.000%, 9/15/18 (Pre-refunded 9/15/15) – AMBAC Insured	6/19 at 100.00	N/R (5)	6,382
925	5.000%, 9/15/24 (Pre-refunded 9/15/15) – AMBAC Insured	9/15 at 100.00	A (5)	975,329
1,400	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Clare’s Hospital, No Opt. Call	9/15 at 100.00	A (5)	1,476,174
845			N/R (5)	1,012,648

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

	Series 2004A, 5.250%, 7/01/20 – RAAI Insured (ETM)			
1,000	New Jersey Transit Corporation, Certificates of Participation, Federal Transit Administration Grants, Series 2002A, 5.500%, 9/15/14 – AMBAC Insured (ETM)	No Opt. Call	A (5)	1,006,560
1,000	New Jersey Transit Corporation, Certificates of Participation, Federal Transit Administration Grants, Series 2005A, 5.000%, 9/15/18 (Pre-refunded 9/15/15) – FGIC Insured	9/15 at 100.00	AA– (5)	1,053,710
1,280	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2005D, 5.000%, 6/15/19 (Pre-refunded 6/15/15) – AGM Insured	6/15 at 100.00	AA+ (5)	1,334,374
15	New Jersey Turnpike Authority, Revenue Bonds, Series 1991C: 6.500%, 1/01/16 – NPF Insured (ETM)	No Opt. Call	AA– (5)	16,317
125	6.500%, 1/01/16 (ETM)	No Opt. Call	AA+ (5)	135,975
25	6.500%, 1/01/16 – NPF Insured (ETM)	No Opt. Call	AA– (5)	27,195
245	6.500%, 1/01/16 (ETM)	No Opt. Call	AA+ (5)	254,415
15,840	North Hudson Sewerage Authority, New Jersey, Sewerage Revenue Refunding Bonds, Series 2001A, 0.000%, 8/01/23 – NPF Insured (ETM)	No Opt. Call	A3 (5)	12,781,294
30,135	Total U.S. Guaranteed Utilities – 3.0% (2.1% of Total Investments) 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 – NPF Insured			28,028,875
1,510	New Jersey Economic Development Authority, Energy Facilities Revenue Bonds, UMM Energy Partners, LLC Project, Series 2012A, 5.125%, 6/15/43 (Alternative Minimum Tax)	No Opt. Call	AA–	1,856,938
530	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)	6/22 at 100.00	Baa3	542,026
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)	5/20 at 100.00	A1	275,110
320		11/20 at 100.00	A1	342,730

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

2,610	Total Utilities Water and Sewer – 7.8% (5.5% of Total Investments) New Jersey Economic Development Authority, Water Facilities Revenue Bonds, Middlesex Water Company, Series 2012C:			3,016,804
670	5.000%, 10/01/23	No Opt. Call 10/22 at	A	776,235
2,730	4.250%, 10/01/47 (Alternative Minimum Tax) New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Series	100.00	A	2,706,768
1,680	2012A, 3.250%, 9/01/31 New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Tender	9/21 at 100.00	AAA	1,674,943
925	Option Bond Trust 4729, 7.345%, 9/01/21 (IF) (4) North Hudson Sewerage Authority, New Jersey, Gross Revenue Senior Lien Lease Certificates, Series 2012A:	No Opt. Call	AAA	1,194,351
670	5.000%, 6/01/27 – NPFG Insured	6/22 at 100.00	A	755,425
640	5.000%, 6/01/42 – NPFG Insured	6/22 at 100.00	A	689,555
7,315	Total Water and Sewer			7,797,277
\$ 147,335	Total Long-Term Investments (cost \$132,707,610)			141,325,047
	Variable Rate Demand Preferred Shares, at Liquidation value – (44.7)% (6)			(45,000,000)
	Other Assets Less Liabilities – 4.3%			4,354,204
	Net Assets Applicable to Common Shares – 100%			\$ 100,679,251

Fair Value Measurements

Fair value is defined as the price that would be received 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 following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 – Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 – Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Prices are determined using 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 risks associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Municipal Bonds	\$ —	\$141,325,047	\$ —	\$141,325,047

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.

As of July 31, 2014, the cost of investments was \$132,565,631.

Gross unrealized appreciation and gross unrealized depreciation of investments as of July 31, 2014, were as follows:

Gross unrealized:	
Appreciation	\$ 9,764,732
Depreciation	(1,005,316)
Net unrealized appreciation (depreciation) of investments	\$ 8,759,416

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

- (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.
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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
Variable Rate Demand Preferred Shares, at Liquidation Value as a percentage of Total Investments is 31.8%.
 - (6) WI/DD Investment, or portion of investment, 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, 2014

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, 2014

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

Date: September 29, 2014