

NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND

Form N-Q

March 31, 2016

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: 1/31/16

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

Nuveen New Jersey Dividend Advantage
Municipal Fund (NXJ)
January 31, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 145.3% (100.0% of Total Investments)			
	MUNICIPAL BONDS – 145.2% (99.9% of Total Investments)			
	Consumer Discretionary – 0.4% (0.3% of Total Investments)			
	Middlesex County Improvement Authority, New Jersey, Senior Revenue Bonds, Heldrich Center Hotel/Conference Center Project, Series 2005A:			
\$ 1,720	5.000%, 1/01/32	7/16 at 100.00	Caa1	\$ 1,325,690
1,485	5.125%, 1/01/37	7/16 at 100.00	Caa1	1,152,375
3,205	Total Consumer Discretionary			2,478,065
	Consumer Staples – 5.1% (3.5% of Total Investments)			
	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A:			
3,370	4.500%, 6/01/23	6/17 at 100.00	BB	3,418,292
32,225	4.750%, 6/01/34	6/17 at 100.00	B–	27,061,581
4,890	5.000%, 6/01/41	6/17 at 100.00	B–	4,111,219
40,485	Total Consumer Staples			34,591,092
	Education and Civic Organizations – 15.7% (10.8% of Total Investments)			
	Camden County Improvement Authority, New Jersey, Lease Revenue Bonds Rowan University School	12/23 at 100.00	A	2,034,789
1,760	of Osteopathic Medicine Project, Series 2013A, 5.000%, 12/01/32			
	Gloucester County Improvement Authority, New Jersey, Revenue Bonds, Rowan University General	7/25 at 100.00	AA	207,845
205				

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

2,025	Capital Improvement Projects, Series 2015A, 3.375%, 7/01/36 – AGM Insured New Jersey Economic Development Authority, Revenue Bonds, The Seeing Eye Inc., Refunding	No Opt. Call	A	2,530,177
2,455	Series 2015, 5.000%, 3/01/25 New Jersey Economic Development Authority, Rutgers University General Obligation Lease Revenue Bonds, Tender Option Bond Trust 3359, 18.283%, 12/15/36 (IF) (4)	6/23 at 100.00	AA–	3,836,576
2,475	New Jersey Education Facilities Authority Revenue Bonds, The College of New Jersey Issue, Series 2013A: 5.000%, 7/01/38	7/23 at 100.00	AA–	2,782,841
3,250	5.000%, 7/01/43	7/23 at 100.00	AA–	3,615,528
250	New Jersey Educational Facilities Authority, Revenue Bonds, Georgian Court University, Series 2007D, 5.000%, 7/01/27	7/17 at 100.00	BBB–	261,130
1,100	New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Refunding Series 2015H, 4.000%, 7/01/39 – AGM Insured	7/25 at 100.00	AA	1,139,325
5,000	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2014A, 5.000%, 7/01/44	No Opt. Call	AA–	5,624,350
2,395	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2015D: 5.000%, 7/01/31	7/25 at 100.00	AA–	2,830,842
1,600	5.000%, 7/01/33	7/25 at 100.00	AA–	1,876,688
1,000	5.000%, 7/01/34	7/25 at 100.00	AA–	1,170,230
5,955	New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey City University, Series 2015A, 5.000%, 7/01/45	7/25 at 100.00	AA	6,631,131
1,500	New Jersey Educational Facilities Authority, Revenue Bonds, Passaic County Community College, Series 2010C: 5.250%, 7/01/32	7/20 at 100.00	A2	1,645,935
1,000	5.375%, 7/01/41	7/20 at 100.00	A2	1,091,150
1,000	New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Series 2007E, 5.000%, 7/01/33	No Opt. Call	AAA	1,059,350
4,335	New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender	No Opt. Call	AAA	6,340,241

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

	Option Bond Trust 2015-XF0099, 13.688%, 7/01/19 (IF)			
4,000	New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0149, 13.878%, 7/01/44 (IF) (4)	7/24 at 100.00	AAA	6,215,440
550	New Jersey Educational Facilities Authority, Revenue Bonds, Ramapo College, Series 2012B: 5.000%, 7/01/37	7/22 at 100.00	A	611,771
1,050	5.000%, 7/01/42	7/22 at 100.00	A	1,155,389
1,120	New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2012A: 5.000%, 7/01/32	7/21 at 100.00	BBB	1,216,107
740	5.000%, 7/01/37	7/21 at 100.00	BBB	798,157
1,200	New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Refunding Series 2015C, 5.000%, 7/01/35	7/25 at 100.00	A	1,380,804
675	New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2013D: 5.000%, 7/01/38	7/23 at 100.00	A	758,957
1,935	5.000%, 7/01/43	7/23 at 100.00	A	2,152,629
4,560	New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2015C, 5.000%, 7/01/40	7/25 at 100.00	A+	5,124,300
200	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, College of New Jersey, Series 2012A: 5.000%, 7/01/18	No Opt. Call	AA-	217,938
1,000	5.000%, 7/01/19	No Opt. Call	AA-	1,120,940
2,980	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax)	6/18 at 100.00	AA	3,222,095
1,145	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-1A, 5.000%, 12/01/25	12/19 at 100.00	AA	1,206,647
960	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-2, 5.000%, 12/01/30	12/20 at 100.00	Aa3	1,050,864
1,590	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2011-1, 5.750%, 12/01/27 (Alternative Minimum Tax)	12/21 at 100.00	Aa3	1,803,919

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

	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1A:			
5,085	4.250%, 12/01/25 (Alternative Minimum Tax)	12/22 at 100.00	AA	5,526,785
1,725	4.375%, 12/01/26 (Alternative Minimum Tax)	12/22 at 100.00	AA	1,882,682
500	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1B, 5.750%, 12/01/39 (Alternative Minimum Tax)	12/22 at 100.00	A	552,660
1,000	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2013-1A, 3.750%, 12/01/26 (Alternative Minimum Tax)	12/22 at 100.00	AA	1,042,390
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2015-1A:			
5,000	4.000%, 12/01/28 (Alternative Minimum Tax)	12/24 at 100.00	AA	5,224,450
2,575	4.000%, 12/01/30 (Alternative Minimum Tax)	12/24 at 100.00	AA	2,675,245
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2015-XF0151:			
1,400	11.829%, 12/01/23 (Alternative Minimum Tax) (IF) (4)	12/22 at 100.00	AA	1,719,816
1,250	11.762%, 12/01/24 (Alternative Minimum Tax) (IF) (4)	12/22 at 100.00	AA	1,457,050
850	12.327%, 12/01/25 (Alternative Minimum Tax) (IF) (4)	12/22 at 100.00	AA	974,814
250	12.897%, 12/01/26 (Alternative Minimum Tax) (IF) (4)	12/22 at 100.00	AA	292,390
2,500	13.898%, 12/01/27 (Alternative Minimum Tax) (IF) (4)	12/23 at 100.00	AA	3,006,600
2,000	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust PA-4643, 19.917%, 6/01/30 (IF) (4)	6/19 at 100.00	AA	2,885,600
575	New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2012A, 5.000%, 7/01/42	7/22 at 100.00	A1	643,138
2,300	New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2015A, 5.000%, 7/01/45	7/25 at 100.00	A1	2,586,603
2,170	Rutgers State University, New Jersey, Revenue Bonds, Tender Option Bond Trust	No Opt. Call	AA-	3,404,708

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

	3339, 18.403%, 5/01/21 (IF) (4)			
90,190	Total Education and Civic Organizations Financials – 1.7% (1.1% of Total Investments) New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill Project, Series 2002:			106,589,016
8,700	5.750%, 10/01/21	No Opt. Call	Ba2	9,461,598
1,500	6.500%, 4/01/28	No Opt. Call	Ba2	1,865,400
10,200	Total Financials			11,326,998
	Health Care – 24.6% (16.9% of Total Investments) Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Refunding Series 2014A:			
175	5.000%, 2/15/25	No Opt. Call	BBB+	205,258
220	5.000%, 2/15/26	No Opt. Call	BBB+	256,109
1,320	5.000%, 2/15/27	No Opt. Call	BBB+	1,526,712
1,385	5.000%, 2/15/28	No Opt. Call	BBB+	1,592,736
1,385	5.000%, 2/15/29	No Opt. Call	BBB+	1,583,249
2,500	5.000%, 2/15/32	2/24 at 100.00	BBB+	2,831,100
3,040	5.000%, 2/15/33	No Opt. Call	BBB+	3,424,195
145	5.000%, 2/15/34	No Opt. Call	BBB+	163,106
1,950	5.000%, 2/15/35	No Opt. Call	BBB+	2,189,090
	Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Series 2013A, 5.750%, 2/15/42			
6,100	New Jersey Health Care Facilities Finance Authority, Revenue Bonds, AHS Hospital Corporation, Series 2008A, 5.000%, 7/01/27	2/23 at 100.00	BBB+	7,042,816
5,110	New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Tender Option Bond Trust 3018, 18.960%, 7/01/38 – AGC Insured (IF) (4)	7/18 at 100.00	A+	5,569,593
2,500	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Refunding Series 2011:	7/19 at 100.00	AA	3,782,900
2,000	6.000%, 7/01/26	7/21 at 100.00	BB+	2,196,240
2,500	6.250%, 7/01/35	7/21 at 100.00	BB+	2,719,600
2,050	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters	7/18 at 100.00	BB+	2,127,880

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

	University Hospital, Series 2007, 5.750%, 7/01/37			
1,140	New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Barnabas Health, Series 2012A, 5.000%, 7/01/24	No Opt. Call	A-	1,338,770
	New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Palisades Medical Center Obligated Group Issue, Series 2013:			
3,125	5.250%, 7/01/31	7/23 at 100.00	BBB	3,515,531
1,560	5.500%, 7/01/43	7/23 at 100.00	BBB	1,761,802
10,000	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Barnabas Health, Refunding Series 2014A, 5.000%, 7/01/44	7/24 at 100.00	A-	11,135,900
3,765	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, ContraState Medical Center, Series 2006A, 5.000%, 7/01/30 – AGC Insured	7/17 at 100.00	A3	3,917,144
2,055	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Refunding Series 2014A: 5.000%, 7/01/45	7/24 at 100.00	A	2,315,636
3,295	4.000%, 7/01/45	7/24 at 100.00	A	3,379,088
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Kennedy Health System Obligated Group Issue, Refunding Series 2012:			
4,140	3.750%, 7/01/27	No Opt. Call	A3	4,305,227
3,375	5.000%, 7/01/31	7/22 at 100.00	A3	3,782,261
1,500	5.000%, 7/01/37	7/22 at 100.00	A3	1,652,385
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2011:			
3,000	5.000%, 7/01/25	7/18 at 100.00	A+	3,549,810
3,000	5.000%, 7/01/26	7/22 at 100.00	A+	3,528,030
2,500	5.000%, 7/01/27	7/22 at 100.00	A+	2,924,425
1,450	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2013A, 5.000%, 7/01/32	7/23 at 100.00	A+	1,660,845
7,605	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	8,166,021

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

2,280	5.000%, 7/01/38 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Princeton HealthCare System, Series 2016A:	7/18 at 100.00	AA	2,459,482
830	5.000%, 7/01/32	7/26 at 100.00	Baa2	969,116
1,055	5.000%, 7/01/33	7/26 at 100.00	Baa2	1,224,686
340	5.000%, 7/01/34	7/26 at 100.00	Baa2	394,029
30	5.000%, 7/01/39 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital Issue, Series 2014A:	7/26 at 100.00	Baa2	34,395
4,235	5.000%, 7/01/39	7/24 at 100.00	A	4,802,151
5,955	5.000%, 7/01/43 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital, Series 2013A, 5.500%, 7/01/43 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, RWJ Health Care Corporation, Series 2005B:	7/24 at 100.00	A	6,726,649
3,945	5.000%, 7/01/25 – RAAI Insured	7/23 at 100.00	A	4,626,854
1,620	5.000%, 7/01/35 – RAAI Insured	7/16 at 100.00	AA	1,623,370
2,885	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Barnabas Health Care System, Refunding Series 2011A, 5.625%, 7/01/37 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Barnabas Health Care System, Series 2006A, 5.000%, 7/01/29	7/16 at 100.00	AA	2,889,356
7,670	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008, 6.625%, 7/01/38 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Luke's Warren Hospital Obligated Group, Series 2013, 4.000%, 8/15/37 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, South Jersey Hospital System, Refunding Series 2006:	7/21 at 100.00	A–	8,935,320
3,480	5.000%, 7/01/25	1/17 at 100.00	A–	3,603,192
5,000	5.000%, 7/01/36	7/18 at 100.00	BBB–	5,526,500
2,345	5.000%, 7/01/46	8/23 at 100.00	A–	2,405,665
670		7/16 at 100.00	A2	680,713
8,780		7/16 at 100.00	A2	8,891,857
3,575		7/16 at 100.00	A2	3,615,219

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

	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, University Hospital			
	Issue, Refunding Series 2015A:			
5,155	4.125%, 7/01/38 – AGM Insured	7/25 at 100.00	AA	5,369,500
3,910	5.000%, 7/01/46 – AGM Insured	7/25 at 100.00	AA	4,408,955
3,750	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Adjustable Rate Industrial Revenue Bonds, American Home Products Corporation, Series 1983A, 5.100%, 12/01/18	6/16 at 100.00	A1	3,864,488
151,400	Total Health Care Housing/Multifamily – 4.1% (2.8% of Total Investments)			167,194,956
1,900	New Jersey Economic Development Authority, Revenue Bonds, Provident Group – Rowan Properties LLC – Rowan University Student Housing Project, Series 2015A, 5.000%, 1/01/48	1/25 at 100.00	BBB–	2,038,871
6,075	New Jersey Economic Development Authority, Revenue Bonds, West Campus Housing LLC – New Jersey City University Student Housing Project, Series 2015, 5.000%, 7/01/47	7/25 at 100.00	BBB–	6,222,319
3,870	New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A:			
	5.750%, 6/01/31	6/20 at 100.00	Baa3	4,368,688
2,100	5.875%, 6/01/42	6/20 at 100.00	Baa3	2,345,175
	New Jersey Housing and Mortgage Finance Agency, Multifamily Housing Revenue Bonds, Series 2013-2:			
2,515	4.350%, 11/01/33 (Alternative Minimum Tax)	11/22 at 100.00	AA	2,646,384
1,375	4.600%, 11/01/38 (Alternative Minimum Tax)	11/22 at 100.00	AA	1,454,626
1,375	4.750%, 11/01/46 (Alternative Minimum Tax)	11/22 at 100.00	AA	1,441,660
2,280	New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2015A, 4.000%, 11/01/45	11/24 at 100.00	AA–	2,318,692
4,870	New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2015B, 1.000%, 11/01/17	No Opt. Call	AA–	4,886,899
26,360	Total Housing/Multifamily			27,723,314

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

	Housing/Single Family – 3.3% (2.3% of Total Investments)			
	New Jersey Housing & Mortgage Finance Agency, Single Family Home Mortgage Revenue Bonds, Series 2011A:			
		10/21 at		
10,000	4.450%, 10/01/25	100.00	Aa2	10,977,200
10,000	4.650%, 10/01/29	4/21 at 100.00	Aa2	10,829,600
	New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Series			
680	2007T, 4.700%, 10/01/37 (Alternative Minimum Tax)	4/17 at 100.00	AA	688,595
20,680	Total Housing/Single Family			22,495,395
	Industrials – 0.2% (0.1% of Total Investments)			
	Gloucester County Improvement Authority, New Jersey, Solid Waste Resource Recovery Revenue Refunding Bonds, Waste Management Inc. Project, Series 1999-99A, 2.125%, 12/01/29 (Mandatory put 12/01/17)			
1,340		No Opt. Call	A–	1,366,358
	Long-Term Care – 1.9% (1.3% of Total Investments)			
	Burlington County Bridge Commission, New Jersey, Economic Development Revenue Bonds, The Evergreens Project, Series 2007, 5.625%, 1/01/38			
5,255		1/18 at 100.00	N/R	5,353,952
	New Jersey Economic Development Authority, Fixed Rate Revenue Bonds, Lions Gate Project, Series 2014, 5.250%, 1/01/44			
510		1/24 at 100.00	N/R	530,579
	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group Issue, Refunding Series 2013, 5.000%, 7/01/34			
4,920		7/23 at 100.00	BBB–	5,346,662
	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group Issue, Refunding Series 2014A, 5.000%, 7/01/29			
1,410		7/24 at 100.00	BBB–	1,567,976
12,095	Total Long-Term Care			12,799,169
	Tax Obligation/General – 7.9% (5.5% of Total Investments)			
	Cumberland County Improvement Authority, New Jersey, County General Obligation Revenue Bonds, Technical High School Project, Series 2014, 5.000%, 9/01/39 – AGM Insured			
2,225		9/24 at 100.00	AA	2,550,607

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

825	Elizabeth, Union County, New Jersey, General Obligation Bonds, General Improvement Series 2014, 3.125%, 4/01/27 – AGM Insured	4/24 at 100.00	AA	871,646
2,250	Freehold Regional High School District, Monmouth County, New Jersey, General Obligation Bonds, Refunding Series 2001, 5.000%, 3/01/17 – FGIC Insured	No Opt. Call	AA+	2,357,460
325	Glen Rock School District, Bergen County, New Jersey, General Obligation Bonds, Refunding Series 2016: 4.000%, 9/01/21	No Opt. Call	AA+	372,713
700	4.000%, 9/01/22	No Opt. Call	AA+	811,454
700	4.000%, 9/01/23	No Opt. Call	AA+	817,775
690	Haddon Heights School District, Camden County, New Jersey, General Obligation Bonds, Refunding Series 2012, 3.250%, 1/01/30	1/23 at 100.00	AA–	713,363
1,100	Linden, New Jersey, General Obligation Bonds, Refunding Series 2011, 4.000%, 5/01/23	5/21 at 100.00	AA–	1,214,059
710	Medford Township Board of Education, Burlington County, New Jersey, General Obligation Bonds, Refunding Series 2015: 5.000%, 3/01/22	No Opt. Call	Aa2	851,056
755	5.000%, 3/01/24	No Opt. Call	Aa2	924,128
1,975	Middletown Township Board of Education, Monmouth County, New Jersey, Refunding Series 2010, 5.000%, 8/01/27	8/20 at 100.00	AA	2,318,611
2,280	Monroe Township Board of Education, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2015, 5.000%, 3/01/38	3/25 at 100.00	AA–	2,660,076
760	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+	878,043
465	New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2012: 5.000%, 9/01/28	9/22 at 100.00	A+	537,647
610	5.000%, 9/01/29	9/22 at 100.00	A+	702,629
300	5.000%, 9/01/31	9/22 at 100.00	A+	342,945
250	3.625%, 9/01/34	9/22 at 100.00	A+	257,643
	New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking			

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

Revenue				
	Bonds, Refunding Series 2016:			
1,000	3.000%, 9/01/32 (WI/DD, Settling 2/24/16)	9/25 at 100.00	AA	992,880
1,000	3.000%, 9/01/33 (WI/DD, Settling 2/24/16)	9/25 at 100.00	AA	987,570
	Newark Housing Authority, New Jersey, City-Secured Police Facility Revenue Bonds, South Ward			
1,650		12/19 at 100.00	A3	1,943,849
	Police Facility, Series 2009A, 6.750%, 12/01/38 – AGC Insured			
	Ocean County, New Jersey, General Obligation Bonds, Refunding Series 2015A, 4.000%, 8/01/19 (4)			
6,175		No Opt. Call	Aaa	6,834,058
	South Brunswick Township, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2014:			
740	3.000%, 9/01/17	No Opt. Call	AA	766,751
400	5.000%, 9/01/22	No Opt. Call	AA	488,728
	Sparta Township Board of Education, Sussex County, New Jersey, General Obligation Bonds, Refunding Series 2015:			
1,595	5.000%, 2/15/32	2/25 at 100.00	AA–	1,898,911
1,000	5.000%, 2/15/34	2/25 at 100.00	AA–	1,182,580
1,395	5.000%, 2/15/35	2/25 at 100.00	AA–	1,642,361
	Sussex County, New Jersey, General Obligation Bonds, Refunding Series 2014, 4.000%, 2/15/22			
4,260		No Opt. Call	AA+	4,917,829
	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)			
5,165		12/21 at 100.00	AA+	5,753,707
	Union County Utilities Authority, New Jersey, Solid Waste System County Deficiency Revenue			
2,515		6/21 at 100.00	AA+	2,817,378
	Bonds, Series 2011A, 5.000%, 6/15/41 Washington Township Board of Education, Mercer County, New Jersey, General Obligation Bonds, Series 2005, 5.250%, 1/01/27 – AGM Insured			
1,485		No Opt. Call	A2	1,892,766
	West Deptford Township, Gloucester County, New Jersey, General Obligation Bonds, Refunding			
1,435		9/24 at 100.00	AA	1,591,042
	Bonds, Series 2014, 4.000%, 9/01/28 – BAM Insured			
	West Deptford Township, Gloucester County, New Jersey, General Obligation Bonds, Series 2005, 5.000%, 7/01/27 – AGM Insured			
635		7/17 at 100.00	AA	670,389
100		No Opt. Call	AA+	113,445

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

	Woodbridge Township, Middlesex County, New Jersey, General Obligation Bonds, Series 2010, 5.000%, 7/15/19			
47,470	Total Tax Obligation/General Tax Obligation/Limited – 32.0% (22.0% of Total Investments)			53,676,099
3,775	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	4,937,436
4,175	Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Series 2007, 5.250%, 12/15/22 – AMBAC Insured	No Opt. Call	Aa2	5,196,456
3,000	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2003B, 0.000%, 11/01/25 – AGM Insured	No Opt. Call	AA	2,415,180
3,015	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005A, 5.750%, 11/01/28 – AGM Insured	No Opt. Call	AA	3,774,840
5,120	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005C, 5.125%, 11/01/18 – AGM Insured	No Opt. Call	AA	5,666,867
5,005	Government of Guam, Business Privilege Tax Bonds, Series 2011A: 5.250%, 1/01/36	1/22 at 100.00	A	5,606,000
3,020	5.125%, 1/01/42	1/22 at 100.00	A	3,326,168
500	Government of Guam, Business Privilege Tax Bonds, Series 2012B-1, 5.000%, 1/01/29	1/22 at 100.00	A	568,695
1,110	Hudson County Improvement Authority, New Jersey, County Secured Lease Revenue Bonds, Hudson County Plaza Refunding Project, Series 2013, 3.250%, 4/01/35	4/22 at 100.00	Aa3	1,120,556
3,450	New Jersey Building Authority, State Building Revenue Bonds, Series 2007A, 5.000%, 6/15/25	6/16 at 100.00	A–	3,511,031
310	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: 5.000%, 6/15/21	No Opt. Call	BBB+	341,924
6,400	5.000%, 6/15/25	6/22 at 100.00	BBB+	6,985,984
3,480	5.000%, 6/15/26	6/22 at 100.00	BBB+	3,776,705
7,945	5.000%, 6/15/28	No Opt. Call	BBB+	8,558,990
415	5.000%, 6/15/29	No Opt. Call	BBB+	445,428

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

	New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management Corporation Project, Series 2007:			
440	5.125%, 6/15/27	6/17 at 100.00	Baa3	453,658
740	5.125%, 6/15/37	6/17 at 100.00	Baa3	757,412
	New Jersey Economic Development Authority, School Facilities Construction Financing Program			
5,000	Bonds, Refunding Series 2014PP, 5.000%, 6/15/26	6/24 at 100.00	A-	5,551,150
	New Jersey Economic Development Authority, School Facilities Construction Financing Program			
6,385	Bonds, Refunding Series 2014UU, 5.000%, 6/15/27	6/24 at 100.00	A-	7,076,368
	New Jersey Economic Development Authority, School Facilities Construction Financing Program			
12,000	Bonds, Refunding Series 2015WW, 5.250%, 6/15/40	6/25 at 100.00	A-	13,006,560
	New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset			
1,805	Transformation Program, Series 2008A, 5.250%, 10/01/38	10/18 at 100.00	A-	1,898,120
	New Jersey Transportation Trust Fund Authority, Federal Highway Aid Grant Anticipation Bonds, Series 2006:			
2,120	5.000%, 6/15/17 - FGIC Insured	6/16 at 100.00	AA-	2,157,100
3,750	5.000%, 6/15/18 - FGIC Insured	6/16 at 100.00	AA-	3,815,063
	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital			
34,000	Appreciation Series 2010A, 0.000%, 12/15/30	No Opt. Call	A-	17,371,277
	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series			
8,100	2006A, 5.500%, 12/15/22	No Opt. Call	A-	9,336,789
	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006C:			
21,000	0.000%, 12/15/32 - AGM Insured	No Opt. Call	AA	10,352,370
34,855	0.000%, 12/15/33 - AGM Insured	No Opt. Call	AA	16,333,747
30,310	0.000%, 12/15/34 - AGM Insured	No Opt. Call	AA	13,464,005
	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2004B,			
9,000	5.500%, 12/15/16 - NCFG Insured	No Opt. Call	AA-	9,382,860

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

7,500	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2007A, 5.000%, 12/15/26 – AMBAC Insured	12/17 at 100.00	A–	7,893,000
7,000	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/24	No Opt. Call	A–	7,877,660
915	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2015AA, 4.750%, 6/15/38	6/25 at 100.00	A–	950,045
3,860	Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Refunding Series 2015, 3.750%, 5/01/36	5/25 at 100.00	AA	3,977,190
865	Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Series 2012: 5.000%, 5/01/21	No Opt. Call	Aa3	1,025,951
4,560	3.500%, 5/01/35	5/22 at 100.00	Aa3	4,655,030
2,640	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	CC	2,015,112
2,500	Union County Improvement Authority, New Jersey, General Obligation Lease Bonds, County College Facility Project, Series 2014B, 5.000%, 2/01/20	No Opt. Call	AA+	2,878,375
285	Union County Improvement Authority, New Jersey, General Obligation Lease Bonds, Juvenile Detention Center Facility Project, Tender Option Bond Trust 2015-XF1019: 24.834%, 5/01/28 (IF) (4)	No Opt. Call	Aa1	734,018
285	24.919%, 5/01/29 (IF) (4)	No Opt. Call	Aa1	744,548
200	24.919%, 5/01/30 (IF) (4)	No Opt. Call	Aa1	532,260
370	24.657%, 5/01/31 (IF) (4)	No Opt. Call	Aa1	984,474
385	24.793%, 5/01/32 (IF) (4)	No Opt. Call	Aa1	1,036,501
400	24.798%, 5/01/33 (IF) (4)	No Opt. Call	Aa1	1,079,044
415	24.919%, 5/01/34 (IF) (4)	No Opt. Call	Aa1	1,116,703
3,975	Union County Improvement Authority, New Jersey, Lease Revenue Refunding Bonds, City of Plainfield – Park Madison Redevelopment Project, Tender Option Trust 1145, 18.195%, 3/01/34 (IF) (4)	No Opt. Call	AA+	8,668,601
3,550			Baa2	3,902,160

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

	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Subordinate	10/20 at 100.00		
259,930	Lien Series 2010B, 5.250%, 10/01/29 Total Tax Obligation/Limited Transportation – 25.6% (17.6% of Total Investments)			217,259,411
5,550	Casino Reinvestment Development Authority, New Jersey, Parking Revenue Bonds, Series 2005A, 5.250%, 6/01/20 – NPFG Insured	6/16 at 100.00	AA–	5,569,703
2,400	Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2012A, 5.000%, 1/01/42	1/23 at 100.00	A1	2,702,760
1,285	Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2014A: 5.000%, 1/01/34	1/24 at 100.00	A1	1,499,492
5,890	4.125%, 1/01/39	1/24 at 100.00	A1	6,300,415
7,800	5.000%, 1/01/44	1/24 at 100.00	A1	8,892,546
	Delaware River Joint Toll Bridge Commission, New Jersey and Pennsylvania, Bridge System Revenue Bonds, Refunding Series 2015:			
440	3.000%, 7/01/27 – BAM Insured	7/25 at 100.00	AA	457,503
1,000	4.000%, 7/01/34 – BAM Insured	7/25 at 100.00	AA	1,083,240
2,820	4.000%, 7/01/35 – BAM Insured	7/25 at 100.00	AA	3,040,298
	Delaware River Joint Toll Bridge Commission, Pennsylvania, Revenue Bonds, Refunding Series 2012A:			
2,115	5.000%, 7/01/24	7/22 at 100.00	A1	2,513,847
1,105	5.000%, 7/01/25	7/22 at 100.00	A1	1,303,138
650	4.000%, 7/01/26	7/22 at 100.00	A1	718,894
625	4.000%, 7/01/27	7/22 at 100.00	A1	685,944
	Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E:			
1,000	5.000%, 1/01/40 – AGM Insured	1/20 at 100.00	AA	1,116,220
5,000	5.000%, 1/01/40	1/20 at 100.00	A	5,577,100
7,035	Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2013, 5.000%, 1/01/40	1/24 at 100.00	A	8,036,362
	Delaware River Port Authority, Pennsylvania and New Jersey, Revenue Refunding Bonds, Port District Project, Series 2012:			
1,800	5.000%, 1/01/24	No Opt. Call	BBB	2,065,752
1,635	5.000%, 1/01/25	No Opt. Call	BBB	1,873,170

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

1,350	5.000%, 1/01/26	No Opt. Call	BBB	1,535,234
3,595	5.000%, 1/01/27	No Opt. Call	BBB	4,077,377
5,555	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	6,283,316
1,000	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999: 5.125%, 9/15/23 (Alternative Minimum Tax)	3/16 at 100.00	BB-	1,112,380
1,800	5.250%, 9/15/29 (Alternative Minimum Tax)	9/22 at 101.00	BB-	1,981,890
2,250	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	BB-	2,558,925
6,000	New Jersey Transit Corporation, Grant Anticipation Notes, Federal Transit Administration Section 5307 Urbanized Area Formula Funds, Series 2014A: 5.000%, 9/15/20	No Opt. Call	A	6,775,800
5,750	5.000%, 9/15/21	No Opt. Call	A	6,605,945
8,265	New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2015E, 5.000%, 1/01/45	1/25 at 100.00	A+	9,411,603
500	New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2016A, 3.125%, 1/01/35 (WI/DD, Settling 2/02/16)	1/26 at 100.00	A+	497,515
3,065	New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, 5.250%, 1/01/29 – AGM Insured	No Opt. Call	AA	3,971,106
7,500	New Jersey Turnpike Authority, Revenue Bonds, Series 2009I, 5.000%, 1/01/35	1/20 at 100.00	A+	8,347,575
7,620	New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/28	1/23 at 100.00	A+	9,015,146
3,625	New Jersey Turnpike Authority, Revenue Bonds, Tender Option Bond Trust 1154, 17.272%, 1/01/43 (IF) (4)	7/22 at 100.00	Aa3	5,474,693
2,100	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	2,361,219
2,750	Passaic County Improvement Authority, New Jersey, Revenue Bonds, Paterson Parking Deck	4/16 at 100.00	A2	2,759,818

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

	Facility, Series 2005, 5.000%, 4/15/35 – AGM Insured			
7,225	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy	12/23 at 100.00	AA–	8,380,639
	Ninth Series 2013, 5.000%, 12/01/43			
6,700	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy	1/23 at 100.00	AA–	6,859,460
	Seventh Series 2013, 4.000%, 1/15/43 (Alternative Minimum Tax)			
19,655	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)	6/16 at 100.00	AA–	20,093,304
12,130	5.750%, 12/01/25 – NPFG Insured (Alternative Minimum Tax)	6/16 at 100.00	AA–	12,455,084
156,585	Total Transportation			173,994,413
	U.S. Guaranteed – 13.9% (9.6% of Total Investments) (5)			
8,500	Jersey City, New Jersey, General Obligation Bonds, Series 2006A, 5.000%, 9/01/22 (Pre-refunded 9/01/16) – AMBAC Insured	9/16 at 100.00	A1 (5)	8,733,155
7,005	New Jersey Building Authority, State Building Revenue Bonds, Series 2007A: 5.000%, 6/15/26 (Pre-refunded 6/15/16)	6/16 at 100.00	AA+ (5)	7,131,440
1,785	5.000%, 6/15/27 (Pre-refunded 6/15/16)	6/16 at 100.00	AA+ (5)	1,817,219
95	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004, 5.500%, 6/15/16 (ETM)	No Opt. Call	Aaa	96,894
930	New Jersey Economic Development Authority, Revenue Bonds, Yeshiva Ktana of Passaic, Series 1993, 8.000%, 9/15/18 (ETM)	No Opt. Call	N/R (5)	1,032,616
2,625	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	2,807,123
5,435	5.000%, 9/01/37 (Pre-refunded 9/01/17)	9/17 at 100.00	AAA	5,812,080
1,545	5.000%, 9/01/37 (Pre-refunded 9/01/17) – AMBAC Insured	9/17 at 100.00	A– (5)	1,652,192
2,910	5.000%, 9/01/37 (Pre-refunded 9/01/17)	9/17 at 100.00	A– (5)	3,111,896
3,080	New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Series 2005B,	7/16 at 100.00	AA– (5)	3,140,553

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

	5.000%, 7/01/30 (Pre-refunded 7/01/16) – NPFPG Insured New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Series 2007D:			
7,310	5.000%, 7/01/32 (Pre-refunded 7/01/17) – FGIC Insured	7/17 at 100.00	AA– (5)	7,765,340
6,875	5.000%, 7/01/39 (Pre-refunded 7/01/17) – FGIC Insured	7/17 at 100.00	AA– (5)	7,303,244
4,710	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2006A, 5.000%, 7/01/36 (Pre-refunded 7/01/16) – AMBAC Insured	7/16 at 100.00	AA– (5)	4,802,599
25	New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B, 6.000%, 12/01/17 (ETM)	No Opt. Call	N/R (5)	26,765
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)	29,468
100	6.500%, 12/01/20 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R (5)	117,870
5	7.125%, 12/01/23 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R (5)	5,996
6,840	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Atlanticare Regional Medical Center, Series 2007, 5.000%, 7/01/37 (Pre-refunded 7/01/17)	7/17 at 100.00	A1 (5)	7,266,064
2,040	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Series 2006B, 5.000%, 7/01/36 (Pre-refunded 7/01/16)	7/16 at 100.00	A– (5)	2,080,106
1,340	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Series 2006, 5.125%, 7/01/35 (Pre-refunded 7/01/16)	7/16 at 100.00	A– (5)	1,367,055
85	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, South Jersey Hospital System, Refunding Series 2006, 5.000%, 7/01/46 (Pre-refunded 7/01/16)	7/16 at 100.00	N/R (5)	86,642
3,805	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	AA (5)	4,489,253
1,500		No Opt. Call	AA– (5)	1,880,700

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

	New Jersey Sports and Exposition Authority, Convention Center Luxury Tax Bonds, Series 2004, 5.500%, 3/01/22 – NPMG Insured (ETM)			
15,840	North Hudson Sewerage Authority, New Jersey, Sewerage Revenue Refunding Bonds, Series 2001A, 0.000%, 8/01/23 – NPMG Insured (ETM)	No Opt. Call	A3 (5)	13,973,573
7,580	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2007, 5.000%, 8/15/32 (Pre-refunded 8/15/17) – AGM Insured	8/17 at 100.00	AA (5)	8,098,396
91,990	Total U.S. Guaranteed Utilities – 2.7% (1.9% of Total Investments)			94,628,239
6,300	Essex County Improvement Authority, New Jersey, Solid Waste Disposal Revenue Bonds, Covanta Project, Series 2015, 5.250%, 7/01/45 (Alternative Minimum Tax)	7/20 at 100.00	Ba2	6,559,056
1,510	Industrial Pollution Control Financing Authority of Cape May County (New Jersey), Pollution Control Revenue Refunding Bonds, 1991 Series A (Atlantic City Electric Company Project), 6.800%, 3/01/21 – NPMG Insured	No Opt. Call	AA–	1,839,135
1,000	New Jersey Economic Development Authority, Energy Facilities Revenue Bonds, UMM Energy Partners, LLC Project, Series 2012A: 4.750%, 6/15/32 (Alternative Minimum Tax)	No Opt. Call	Baa3	1,036,450
1,225	5.125%, 6/15/43 (Alternative Minimum Tax)	6/22 at 100.00	Baa3	1,275,384
5,000	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+	5,649,050
2,040	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+	2,225,885
17,075	Total Utilities Water and Sewer – 6.1% (4.2% of Total Investments) Bergen County Utilities Authority, New Jersey, Water Pollution Control System Revenue Bonds,			18,584,960

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

Refunding Series 2014:				
1,000	3.125%, 12/15/30	12/24 at 100.00	AA-	1,031,850
1,000	3.125%, 12/15/31	12/24 at 100.00	AA-	1,025,320
New Jersey Economic Development Authority, Water Facilities Revenue Bonds, Middlesex Water Company, Series 2012C:				
1,460	5.000%, 10/01/23	No Opt. Call 10/22 at	A+	1,771,214
15,670	4.250%, 10/01/47 (Alternative Minimum Tax)	100.00	A+	16,151,379
1,680	New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Series 2012A, 3.250%, 9/01/31	9/21 at 100.00	AAA	1,752,072
6,270	New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Tender Option Bond Trust 4729, 7.477%, 9/01/21 (IF) (4)	No Opt. Call	Aaa	8,251,007
1,650	New Jersey Water Supply Authority, Water Supply Authority Bonds, Manasquan Reservoir, Series 2005, 5.000%, 8/01/31 – NPFG Insured	2/16 at 100.00	AA	1,656,056
3,820	North Hudson Sewerage Authority, New Jersey, Gross Revenue Senior Lien Lease Certificates, Series 2012A:	6/22 at 100.00	A	4,421,803
4,000	5.000%, 6/01/42 – NPFG Insured	6/22 at 100.00	A	4,441,480
570	Wanaque Valley Regional Sewer Authority, Passaic County, New Jersey, Sewer Revenue Refunding Bonds, Series 1993B, 5.750%, 9/01/18 – AMBAC Insured	No Opt. Call	A2	595,878
37,120	Total Water and Sewer			41,098,059
\$ 966,125	Total Municipal Bonds (cost \$910,083,273)			985,805,544

Shares	Description (1)	Value
	COMMON STOCKS – 0.1% (0.1% of Total Investments)	
	Airlines – 0.1% (0.1% of Total Investments)	
19,512	American Airlines Group Inc. (6)	\$ 760,773
	Total Common Stocks (cost \$0)	760,773
	Total Long-Term Investments (cost \$910,083,273) – 145.3%	986,566,317
	Variable Rate Demand Preferred Shares, at Liquidation Value – (46.2)% (7)	(313,900,000)
	Other Assets Less Liabilities – 0.9% (8)	6,326,786

Net Assets Applicable to Common Shares –
100%

\$ 678,993,103

Investments in Derivatives as of January 31, 2016

Interest Rate Swaps
outstanding:

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate			Termination Date	Unrealized Appreciation
				Fixed Rate	Payment Frequency	Effective Date (9)		
JPMorgan Chase Bank, N.A.	\$58,500,000	Receive	USD-BMA	1.825%	Quarterly	9/14/16	9/14/25	\$(2,569,012)

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 risk 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	\$ —	\$985,805,544	\$ —	\$985,805,544
Common Stocks	760,773	—	—	760,773
Investments in Derivatives:				
Interest Rate Swaps*	—	(2,569,012)	—	(2,569,012)
Total	\$760,773	\$983,236,532	\$ —	\$983,997,305

* Represents net unrealized appreciation (depreciation).

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 January 31, 2016, the cost of investments (excluding investments in derivatives) was \$909,228,088.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of January 31, 2016, were as follows:

Gross unrealized:	
Appreciation	\$79,380,222
Depreciation	(2,041,993)
Net unrealized appreciation (depreciation) of investments	\$77,338,229

- (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 derivatives and/or 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.
- (6) On November 28, 2011, AMR Corp. ("AMR"), the parent company of American Airlines Group, Inc. ("AAL") filed for federal bankruptcy protection. On December 9, 2013, AMR emerged from federal bankruptcy with the acceptance of its reorganization plan by the bankruptcy court. Under the settlement agreement established to meet AMR's unsecured bond obligations, the bondholders, including the Fund, received a distribution of AAL preferred stock which was converted to AAL common stock over a 120-day period. Every 30 days, a quarter of the preferred stock was converted to AAL common stock based on the 5-day volume-weighted average price and the amount of preferred shares tendered during the optional preferred conversion period.
- (7) Variable Rate Demand Preferred Shares, at Liquidation Value as a percentage of Total Investments is 31.8%
- (8) Other Assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter derivatives as well as the exchange-cleared and exchange-traded derivatives, when applicable.

- (9) Effective date represents the date on which both the Fund and the counterparty commence interest payment accruals on each contract.
 - (ETM) Escrowed to maturity.
 - (IF) Inverse floating rate investment.
 - USD-BMA United States Dollar-Bond Market Association
 - (WI/DD) Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
-

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

Date: March 31, 2016

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

Date: March 31, 2016

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

Date: March 31, 2016