

NUVEEN NEW YORK DIVIDEND ADVANTAGE MUNICIPAL FUND

Form N-Q

August 29, 2011

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-09135

Nuveen New York 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: 9/30

Date of reporting period: 6/30/11

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)				
Nuveen New York Dividend Advantage Municipal Fund (NAN)				
June 30, 2011				
Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Consumer Discretionary – 2.7% (1.8% of Total Investments)			
\$ 950	New York City Industrial Development Agency, New York, Liberty Revenue Bonds, IAC/InterActiveCorp, Series 2005, 5.000%, 9/01/35	9/15 at 100.00	BB+	\$ 858,411
3,350	Seneca Nation of Indians Capital Improvements Authority, New York, Special Obligation Bonds, Series 2007A, 5.000%, 12/01/23	6/17 at 100.00	BB	2,787,200
4,300	Total Consumer Discretionary			3,645,611
	Consumer Staples – 3.1% (2.0% of Total Investments)			
235	New York Counties Tobacco Trust II, Tobacco Settlement Pass-Through Bonds, Series 2001, 5.250%, 6/01/25	12/11 at 101.00	BBB	215,192
750	Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100.00	BBB	688,988
170	Rensselaer Tobacco Asset Securitization Corporation, New York, Tobacco Settlement Asset-Backed Bonds, Series 2001A, 5.200%, 6/01/25	6/12 at 100.00	BBB	157,733
750	TSASC Inc., New York, Tobacco Asset-Backed Bonds, Series 2006: 4.750%, 6/01/22	6/16 at 100.00	BBB	728,813
2,625	5.000%, 6/01/26	6/16 at 100.00	BBB	2,339,899
4,530	Total Consumer Staples			4,130,625
	Education and Civic Organizations – 18.0% (12.0% of Total Investments)			
380	Albany Industrial Development Agency, New York, Revenue Bonds, Albany Law School, Series 2007A, 5.000%, 7/01/31	7/17 at 100.00	BBB	364,238
160	Albany Industrial Development Agency, New York, Revenue Bonds, Brighter Choice Charter Schools, Series 2007A, 5.000%, 4/01/37	4/17 at 100.00	N/R	122,819
1,725	Brooklyn Areba Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.250%, 7/15/40	No Opt. Call	BBB–	1,755,740
965	Buffalo and Erie County Industrial Land Development Corporation, New York, Tax-Exempt	12/20 at 100.00	N/R	996,449

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

	Revenue Bonds (Enterprise Charter School Project), Series 2011A, 7.500%, 12/01/40			
	Cattaraugus County Industrial Development Agency, New York,	5/16 at		
120	Revenue Bonds, St. Bonaventure University, Series 2006, 5.000%, 5/01/23	100.00	BBB-	113,324
	Dormitory Authority of the State of New York, General Revenue	7/17 at		
1,635	Bonds, Manhattan College, Series 2007A, 5.000%, 7/01/41 – RAAI Insured	100.00	N/R	1,420,946
	Dormitory Authority of the State of New York, Lease Revenue	No Opt.		
1,000	Bonds, State University Dormitory Facilities, Series 2003B, 5.250%, 7/01/32 (Mandatory put 7/01/13) – SYNCORA GTY Insured	Call	Aa2	1,078,150
	Dormitory Authority of the State of New York, Lease Revenue	7/15 at		
705	Bonds, State University Dormitory Facilities, Series 2004A, 5.000%, 7/01/29 – NPFG Insured	100.00	Aa2	721,539
	Dormitory Authority of the State of New York, Revenue Bonds,	7/12 at		
195	Fashion Institute of Technology, Series 2000, 5.375%, 7/01/20 – AGM Insured	100.00	AA+	196,712
	Dormitory Authority of the State of New York, Revenue Bonds,	7/20 at		
700	New School University, Series 2010, 5.250%, 7/01/30	100.00	A-	716,380
	Dormitory Authority of the State of New York, Revenue Bonds, St.	7/20 at		
680	Joseph's College, Series 2010, 5.250%, 7/01/35	100.00	Baa1	681,448
	Dutchess County Industrial Development Agency, New York, Civic	8/17 at		
1,630	Facility Revenue Bonds, Bard College Project, Series 2007-A2, 4.500%, 8/01/36	100.00	Baa1	1,405,582
	Dutchess County Industrial Development Agency, New York, Civiv	8/17 at		
1,300	Facility Revenue Bonds, Bard College Refunding, Series 2007-A1, 5.000%, 8/01/46	100.00	Baa1	1,197,482
	Hempstead Town Industrial Development Agency, New York,	10/15 at		
370	Revenue Bonds, Adelphi University, Civic Facility Project, Series 2005, 5.000%, 10/01/35	100.00	A	372,224
	Hempstead Town Local Development Corporation, New York,	2/19 at		
250	Revenue Bonds, Adelphi University Project, Series 2009B, 5.250%, 2/01/39	100.00	A	253,973
	Hempstead Town Local Development Corporation, New York,	7/19 at		
1,085	Revenue Bonds, Molloy College Project, Series 2009, 5.750%, 7/01/39	100.00	BBB+	1,097,467
	Monroe County Industrial Development Agency, New York, Civic	12/11 at		
3,070	Facility Revenue Bonds, St. John Fisher College, Series 1999, 5.375%, 6/01/24 – RAAI Insured	100.00	N/R	3,071,658
	New York City Industrial Development Agency, New York, Civic	10/14 at		
330	Facility Revenue Bonds, St. Francis College, Series 2004, 5.000%, 10/01/34	100.00	A-	330,660
	New York City Industrial Development Agency, New York, Civic	8/21 at		
1,800	Facility Revenue Bonds, YMCA of Greater New York, Series 2002, 5.250%, 8/01/21	100.00	A-	1,801,962
	New York City Industrial Development Agency, New York, PILOT Revenue Bonds, Queens Baseball Stadium Project, Series 2006:			

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

		1/17 at		
160	5.000%, 1/01/36 – AMBAC Insured	100.00	BB+	136,237
		1/17 at		
1,000	5.000%, 1/01/39 – AMBAC Insured	100.00	BB+	839,670
		1/17 at		
1,630	4.750%, 1/01/42 – AMBAC Insured	100.00	BB+	1,294,024
	New York City Industrial Development Authority, New York,	9/16 at		
2,240	PILOT Revenue Bonds, Yankee Stadium	100.00	BBB–	1,868,384
	Project, Series 2006, 4.500%, 3/01/39 – FGIC Insured			
	Niagara County Industrial Development Agency, New York, Civic	11/11 at		
1,500	Facility Revenue Bonds, Niagara	101.00	BBB+	1,511,610
	University, Series 2001A, 5.350%, 11/01/23 – RAAI Insured			
	Seneca County Industrial Development Authority, New York,	10/17 at		
245	Revenue Bonds, New York Chiropractic	100.00	BBB	238,338
	College, Series 2007, 5.000%, 10/01/27			
	Troy Capital Resource Corporation, New York, Revenue Bonds,	9/20 at		
535	Rensselaer Polytechnic Institute,	100.00	A	526,210
	Series 2010A, 5.125%, 9/01/40			
25,410	Total Education and Civic Organizations			24,113,226
	Financials – 2.2% (1.4% of Total Investments)			
	Liberty Development Corporation, New York, Goldman Sachs	No Opt.		
1,100	Headquarter Revenue Bonds, Series	Call	A1	1,101,408
	2005, 5.250%, 10/01/35			
	Liberty Development Corporation, New York, Goldman Sachs	No Opt.		
1,740	Headquarters Revenue Bonds Series	Call	A1	1,781,395
	2007, 5.500%, 10/01/37			
2,840	Total Financials			2,882,803
	Health Care – 23.3% (15.5% of Total Investments)			
	Dormitory Authority of the State of New York, FHA-Insured	8/11 at		
1,660	Mortgage Hospital Revenue Bonds,	100.00	Baa1	1,662,025
	Memorial Hospital of William F. and Gertrude F. Jones Inc., Series			
	1999, 5.250%, 8/01/19 –			
	NPFG Insured			
	Dormitory Authority of the State of New York, FHA-Insured	2/15 at		
625	Mortgage Revenue Bonds, Montefiore	100.00	BBB	632,019
	Hospital, Series 2004, 5.000%, 8/01/29 – FGIC Insured			
	Dormitory Authority of the State of New York, FHA-Insured	8/15 at		
3,600	Revenue Bonds, St. Lukes Roosevelt	100.00	N/R	3,529,836
	Hospital, Series 2005, 4.900%, 8/15/31			
	Dormitory Authority of the State of New York, Highland Hospital	7/20 at		
200	of Rochester Revenue Bonds,	100.00	A2	201,000
	Series 2010, 5.200%, 7/01/32			
	Dormitory Authority of the State of New York, Insured Revenue			
	Bonds, Franciscan Health			
	Partnership Obligated Group – Frances Shervier Home and Hospital,			
	Series 1997:			
		1/12 at		
1,760	5.500%, 7/01/17 – RAAI Insured	100.00	A3	1,762,411
		1/12 at		
2,000	5.500%, 7/01/27 – RAAI Insured	100.00	A3	1,999,860
2,000			A–	2,004,440

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

	Dormitory Authority of the State of New York, Revenue Bonds, Catholic Health Services of Long Island Obligated Group – St. Catherine of Siena Medical Center, Series 2000A, 6.500%, 7/01/20	1/12 at 100.00		
	Dormitory Authority of the State of New York, Revenue Bonds, Lenox Hill Hospital Obligated Group, Series 2001:	7/12 at		
1,165	5.375%, 7/01/20	100.00	Baa3	1,171,932
		1/12 at		
500	5.500%, 7/01/30	101.00	Baa3	500,145
	Dormitory Authority of the State of New York, Revenue Bonds, Memorial Sloan Kettering Cancer Center, Series 2006, 5.000%, 7/01/35 (UB)	7/16 at 100.00	AA	3,184,300
	Dormitory Authority of the State of New York, Revenue Bonds, New York and Presbyterian Hospital, Series 2004A, 5.250%, 8/15/15 – AGM Insured	8/14 at 100.00	AA+	1,473,115
1,355				
	Dormitory Authority of the State of New York, Revenue Bonds, North Shore Long Island Jewish Obligated Group, Series 2005A, 5.000%, 11/01/34	11/16 at 100.00	Baa1	965,210
1,000				
	Dormitory Authority of the State of New York, Revenue Bonds, NYU Hospitals Center, Series 2007B, 5.625%, 7/01/37	7/17 at 100.00	BBB+	2,018,720
2,000				
	Dormitory Authority of the State of New York, Revenue Bonds, NYU Hospitals Center, Series 2011A, 6.000%, 7/01/40	7/20 at 100.00	BBB+	769,920
750				
	Dormitory Authority of the State of New York, Revenue Bonds, South Nassau Communities Hospital, Series 2003B, 5.500%, 7/01/23	7/13 at 100.00	Baa1	508,610
500				
	Dormitory Authority of the State of New York, Revenue Bonds, Winthrop-South Nassau University Hospital Association, Series 2003A, 5.500%, 7/01/32	7/13 at 100.00	Baa1	600,450
600				
	Livingston County Industrial Development Agency, New York, Civic Facility Revenue Bonds, Nicholas H. Noyes Hospital, Series 2005, 6.000%, 7/01/30	7/11 at 100.00	BB	372,212
420				
	Madison County Industrial Development Agency, New York, Civic Facility Revenue Bonds, Oneida Health System, Series 2007A:			
		No Opt. Call		
410	5.250%, 2/01/27		BBB–	379,906
		No Opt. Call		
360	5.500%, 2/01/32		BBB–	332,075
	Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue Bonds, Unity Hospital of Rochester Project, Series 2010, 5.750%, 8/15/35	2/21 at 100.00	Aa2	783,976
715				
	New York City Health and Hospitals Corporation, New York, Health System Revenue Bonds, Series 2003A, 5.250%, 2/15/22 – AMBAC Insured	2/13 at 100.00	Aa3	1,833,055
1,750				
	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Staten	7/12 at 100.00	Baa3	535,161
535				

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

	Island University Hospital, Series 2001B, 6.375%, 7/01/31			
	New York City Industrial Development Agency, New York, Civic	7/12 at		
95	Facility Revenue Bonds, Staten	101.00	Baa3	95,089
	Island University Hospital, Series 2002C, 6.450%, 7/01/32			
	Yates County Industrial Development Agency, New York,	8/11 at		
2,880	FHA-Insured Civic Facility Mortgage	100.00	N/R	2,930,861
	Revenue Bonds, Soldiers and Sailors Memorial Hospital, Series			
	1999A, 5.650%, 2/01/39			
	Yonkers Industrial Development Agency, New York, Revenue	1/12 at		
950	Bonds, St. John's Riverside Hospital,	101.00	B	939,826
	Series 2001A, 7.125%, 7/01/31			
30,990	Total Health Care			31,186,154
	Housing/Multifamily – 9.0% (6.0% of Total Investments)			
	Canton Capital Resource Corporation, New York, Student Housing	5/20 at		
400	Facility Revenue Bonds, Grasse	100.00	AA+	375,328
	River LLC at SUNY Canton Project Series 2010A, 5.000%,			
	5/01/40			
	New York City Housing Development Corporation, New York,	7/15 at		
2,585	Capital Fund Program Revenue Bonds,	100.00	AA+	2,680,231
	Series 2005A, 5.000%, 7/01/25 – NPMG Insured (UB)			
	New York City Housing Development Corporation, New York,	11/11 at		
3,000	Multifamily Housing Revenue Bonds,	101.00	AA	3,013,140
	Series 2001A, 5.500%, 11/01/31			
	New York City Housing Development Corporation, New York,	5/14 at		
750	Multifamily Housing Revenue Bonds,	100.00	AA	758,205
	Series 2004A, 5.250%, 11/01/30			
	New York City Housing Development Corporation, New York,	5/19 at		
4,000	Multifamily Housing Revenue Bonds,	100.00	AA	3,959,640
	Series 2009J, 4.800%, 5/01/36			
	New York City Housing Development Corporation, New York,	5/20 at		
290	Multifamily Housing Revenue Bonds,	100.00	AA	291,833
	Series 2010-D1A, 5.000%, 11/01/42			
	New York State Housing Finance Agency, Affordable Housing	5/19 at		
600	Revenue Bonds, Series 2009B,	100.00	Aa2	581,022
	4.500%, 11/01/29			
	New York State Housing Finance Agency, Affordable Housing	11/17 at		
405	Revenue, Series 2007A, 5.250%,	100.00	Aa2	396,908
	11/01/38 (Alternative Minimum Tax)			
12,030	Total Housing/Multifamily			12,056,307
	Housing/Single Family – 3.7% (2.5% of Total Investments)			
	Guam Housing Corporation, Mortgage-Backed Securities Program	No Opt.		
645	Single Family Mortgage Revenue	Call	N/R	693,994
	Bonds, Series 1998A, 5.750%, 9/01/31 (Alternative Minimum Tax)			
	New York State Mortgage Agency, Homeowner Mortgage Revenue	4/17 at		
485	Bonds, 2007 Series 145, 5.125%,	100.00	Aa1	477,735
	10/01/37 (Alternative Minimum Tax)			
	New York State Mortgage Agency, Homeowner Mortgage Revenue	4/15 at		
1,350	Bonds, Series 130, 4.650%, 4/01/27	100.00	Aa1	1,286,078
	(Alternative Minimum Tax)			
	New York State Mortgage Agency, Homeowner Mortgage Revenue	10/17 at		
510	Bonds, Series 148, 2007, 5.200%,	100.00	Aa1	510,495

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

	10/01/32 (Alternative Minimum Tax)			
1,185	New York State Mortgage Agency, Homeowner Mortgage Revenue Bonds, Series 82, 5.650%, 4/01/30 (Alternative Minimum Tax)	10/11 at 100.00	Aa1	1,185,356
840	New York State Mortgage Agency, Mortgage Revenue Bonds, Thirty-Third Series A, 4.750%, 4/01/23 (Alternative Minimum Tax)	4/13 at 101.00	Aaa	845,250
5,015	Total Housing/Single Family Long-Term Care – 5.4% (3.6% of Total Investments)			4,998,908
2,000	Dormitory Authority of the State of New York, FHA-Insured Nursing Home Mortgage Revenue Bonds, Gurwin Jewish Geriatric Center of Long Island, Series 2005A, 4.900%, 2/15/41	2/15 at 100.00	AA	1,979,820
585	Dormitory Authority of the State of New York, GNMA Collateralized Revenue Bonds, Cabrini of Westchester Project, Series 2006, 5.200%, 2/15/41	2/17 at 103.00	AAA	592,465
375	Dormitory Authority of the State of New York, Non-State Supported Debt, Ozanam Hall of Queens	11/16 at 100.00	Ba3	279,503
250	Nursing Home Revenue Bonds, Series 2006, 5.000%, 11/01/31 Dormitory Authority of the State of New York, Revenue Bonds, Providence Rest, Series 2005, 5.000%, 7/01/35 – ACA Insured	7/15 at 100.00	N/R	161,563
905	East Rochester Housing Authority, New York, Senior Living Revenue Bonds, Woodland Village Project, Series 2006, 5.500%, 8/01/33	8/16 at 101.00	N/R	720,914
225	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2000, 8.125%, 7/01/19	7/12 at 100.00	N/R	227,500
660	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2001A-1, 7.250%, 7/01/16	1/12 at 101.00	N/R	667,676
	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2008A-1:			
1,140	5.500%, 7/01/18	7/16 at 101.00	N/R	1,040,934
635	5.800%, 7/01/23	7/16 at 101.00	N/R	561,372
1,010	Yonkers Industrial Development Agency, New York, FHA-Insured Mortgage Revenue Bonds, Michael Malotz Skilled Nursing Pavilion, Series 1999, 5.450%, 2/01/29 – NPPFG Insured	8/11 at 100.00	Baa1	1,010,737
7,785	Total Long-Term Care Materials – 0.2% (0.2% of Total Investments)			7,242,484
330	Jefferson County Industrial Development Agency, New York, Solid Waste Disposal Revenue Bonds, International Paper Company Project, Series 2003A, 5.200%, 12/01/20 (Alternative Minimum Tax)	12/13 at 100.00	BBB	324,921
6,590	Tax Obligation/General – 12.0% (8.0% of Total Investments) New York City, New York, General Obligation Bonds, Series 2007D-1, 5.125%, 12/01/25 (UB)	12/17 at 100.00	AA	7,081,878

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

2,000	New York City, New York, General Obligation Bonds, Fiscal 2010 Series C, 5.000%, 8/01/23	8/19 at 100.00	AA	2,202,240
3,700	New York City, New York, General Obligation Bonds, Fiscal Series 2007A, 5.000%, 8/01/25	8/16 at 100.00	AA	3,956,595
1,000	New York City, New York, General Obligation Bonds, Series 2008C-1, 5.250%, 8/15/16 (UB)	8/14 at 100.00	AA	1,117,820
720	Rochester, New York, General Obligation Bonds, Series 1999: 5.250%, 10/01/18 – NPMFG Insured	No Opt. Call	Aa3	839,909
720	5.250%, 10/01/19 – NPMFG Insured	No Opt. Call	Aa3	836,021
14,730	Total Tax Obligation/General Tax Obligation/Limited – 37.9% (25.3% of Total Investments)			16,034,463
1,000	Battery Park City Authority, New York, Senior Revenue Bonds, Series 2003A, 5.250%, 11/01/21	11/13 at 100.00	AAA	1,090,000
590	Dormitory Authority of the State of New York, Department of Health Revenue Bonds, Series 2005A, 5.250%, 7/01/24 – CIFG Insured	7/15 at 100.00	AA–	620,037
1,850	Dormitory Authority of the State of New York, Secured Hospital Revenue Refunding Bonds, Wyckoff Heights Medical Center, Series 1998H, 5.300%, 8/15/21 – NPMFG Insured	8/11 at 100.00	AA–	1,852,165
185	Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Series 2005F, 5.000%, 3/15/21 – AGM Insured	3/15 at 100.00	AAA	203,115
550	Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2004, 5.750%, 5/01/26 – AGM Insured (UB)	5/14 at 100.00	AA+	580,927
2,000	Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 2002A: 5.250%, 11/15/25 – AGM Insured	11/12 at 100.00	AA+	2,092,240
2,000	5.000%, 11/15/30	11/12 at 100.00	AA	2,007,260
1,000	Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A, 5.125%, 1/01/29	7/12 at 100.00	AA–	1,004,940
1,130	Monroe Newpower Corporation, New York, Power Facilities Revenue Bonds, Series 2003, 5.500%, 1/01/34	1/13 at 102.00	BBB	1,018,537
1,100	New York City Sales Tax Asset Receivable Corporation, New York, Dedicated Revenue Bonds, Local Government Assistance Corporation, Series 2004A: 5.000%, 10/15/25 – NPMFG Insured (UB)	10/14 at 100.00	AAA	1,177,737
810	5.000%, 10/15/26 – NPMFG Insured (UB)	10/14 at 100.00	AAA	867,502
2,375	5.000%, 10/15/29 – AMBAC Insured (UB)	10/14 at 100.00	AAA	2,447,794

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

2,100	New York City Transitional Finance Authority, New York, Building Aid Revenue Bonds, Fiscal Series 2007S-2, 5.000%, 1/15/28 – FGIC Insured	1/17 at 100.00	AA–	2,178,582
1,670	New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003E, 5.000%, 2/01/23 – FGIC Insured	2/13 at 100.00	AAA	1,756,539
2,115	New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2007C-1, 5.000%, 11/01/27	11/17 at 100.00	AAA	2,247,441
2,500	New York City Transitional Finance Authority, New York, Future Tax Secured Revenue Bonds, Subordinate Lien Series 2011C, 5.500%, 11/01/35	11/20 at 100.00	AAA	2,729,550
4,000	New York City, New York, Educational Construction Fund, Revenue Bonds, Series 2011A, 5.750%, 4/01/41	4/21 at 100.00	AA–	4,265,560
1,000	New York State Environmental Facilities Corporation, Infrastructure Revenue Bonds, Series 2003A, 5.000%, 3/15/21	3/14 at 100.00	AA–	1,068,260
2,920	New York State Environmental Facilities Corporation, State Personal Income Tax Revenue Bonds, Series 2008A, 5.000%, 12/15/26 (UB)	12/17 at 100.00	AAA	3,128,459
1,190	New York State Housing Finance Agency, State Personal Income Tax Revenue Bonds, Economic Development and Housing, Series 2006A, 5.000%, 3/15/36	9/15 at 100.00	AAA	1,203,173
1,000	New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series 2005B, 5.000%, 4/01/21 – AMBAC Insured	10/15 at 100.00	AA	1,088,630
1,625	New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Series 2007, 5.000%, 4/01/27	10/17 at 100.00	AA	1,708,054
3,400	New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Series 2005B, 5.500%, 4/01/20 – AMBAC Insured (UB)	No Opt. Call	AA	4,085,576
510	New York State Thruway Authority, State Personal Income Tax Revenue Bonds, Series 2010A: 5.000%, 3/15/29	9/20 at 100.00	AAA	549,137
1,000	New York State Thruway Authority, State Personal Income Tax Revenue Bonds, Series 2010A: 5.000%, 3/15/30	9/20 at 100.00	AAA	1,069,580
4,000	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1: 5.250%, 6/01/20 – AMBAC Insured	6/13 at 100.00	AA–	4,226,440
2,000	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1: 5.250%, 6/01/22 – AMBAC Insured	6/13 at 100.00	AA–	2,095,880
1,000	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003B-1C, 5.500%, 6/01/21	6/13 at 100.00	AA–	1,058,370
1,330			AAA	1,428,154

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

	New York State Urban Development Corporation, State Personal Income Tax Revenue Bonds, Tender	3/17 at 100.00		
	Option Bond Trust 09-6W, 13.376%, 3/15/37 (IF) , (5)			
47,950	Total Tax Obligation/Limited Transportation – 19.5% (13.0% of Total Investments)			50,849,639
310	Albany Parking Authority, New York, Revenue Bonds, Series 2001A, 5.625%, 7/15/25	7/11 at 101.00	BBB+	310,797
2,000	Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2003A, 5.000%, 11/15/25 – AGM Insured	11/13 at 100.00	AA+	2,033,220
3,000	Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2007B, 5.000%, 11/15/33	11/17 at 100.00	A	2,977,860
1,000	Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2010D, 5.000%, 11/15/34	11/20 at 100.00	A	979,020
1,000	Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002A, 5.125%, 11/15/22 – FGIC Insured	11/12 at 100.00	A	1,039,850
1,750	New York City Industrial Development Agency, New York, American Airlines-JFK International Airport Special Facility Revenue Bonds, Series 2005, 7.750%, 8/01/31 (Alternative Minimum Tax)	8/16 at 101.00	B–	1,791,353
	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007:			
200	5.750%, 10/01/37	10/17 at 100.00	N/R	114,588
2,000	5.875%, 10/01/46	10/17 at 102.00	N/R	1,145,700
105	New York City Industrial Development Agency, New York, Special Facilities Revenue Bonds, British Airways PLC, Series 1998, 5.250%, 12/01/32 (Alternative Minimum Tax)	12/11 at 100.00	BB–	85,990
1,000	New York City Industrial Development Agency, New York, Special Facilities Revenue Bonds, JFK Airport – American Airlines Inc., Series 2002B, 8.500%, 8/01/28 (Alternative Minimum Tax)	8/12 at 101.00	B–	1,022,450
900	New York City Industrial Development Agency, New York, Special Facilities Revenue Bonds, Terminal One Group JFK Project, Series 2005, 5.500%, 1/01/24 (Alternative Minimum Tax)	1/16 at 100.00	A3	925,236
	New York City Industrial Development Agency, New York, Special Facility Revenue Bonds, JetBlue Airways Corporation Project, Series 2006:			
450	5.000%, 5/15/20 (Alternative Minimum Tax)	5/12 at 100.00	B–	393,593
1,000	5.125%, 5/15/30 (Alternative Minimum Tax)	5/12 at 100.00	B–	809,100
160	New York State Thruway Authority, General Revenue Bonds, Series 2005F, 5.000%, 1/01/30 –	1/15 at 100.00	A+	162,333

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

	AMBAC Insured			
700	New York State Thruway Authority, General Revenue Bonds, Series 2005G, 5.000%, 1/01/30 – AGM Insured (UB)	7/15 at 100.00	AA+	719,789
500	Niagara Frontier Airport Authority, New York, Airport Revenue Bonds, Buffalo Niagara International Airport, Series 1999A, 5.625%, 4/01/29 – NPFQ Insured (Alternative Minimum Tax)	10/11 at 100.00	Baa1	484,410
	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Fortieth Series 2005:			
1,300	5.000%, 12/01/28 – SYNCORA GTY Insured	6/15 at 101.00	Aa2	1,359,501
615	5.000%, 12/01/31 – SYNCORA GTY Insured	6/15 at 101.00	Aa2	637,251
440	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 17.932%, 8/15/32 – AGM Insured (IF)	8/17 at 100.00	AA+	495,598
2,000	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Sixty Sixth Series 2011, 5.000%, 1/15/41	No Opt. Call	Aa2	2,057,300
	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC Project, Eighth Series 2010:			
290	6.500%, 12/01/28	12/15 at 100.00	BBB–	305,788
1,470	6.000%, 12/01/36	12/20 at 100.00	BBB–	1,494,226
1,000	Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Bonds, Series 2001A, 5.250%, 1/01/16	1/12 at 100.00	Aa2	1,023,820
2,500	Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Refunding Bonds, Series 2002B, 5.000%, 11/15/21	11/12 at 100.00	Aa2	2,641,325
1,000	Triborough Bridge and Tunnel Authority, New York, Subordinate Lien General Purpose Revenue Refunding Bonds, Tender Option Bond Trust 1184, 9.161%, 5/15/16 (IF)	No Opt. Call	Aa2	1,070,320
26,690	Total Transportation U.S. Guaranteed – 0.4% (0.3% of Total Investments) (4)			26,080,418
535	Metropolitan Transportation Authority, New York, Commuter Facilities Revenue Bonds, Series 1997B, 5.000%, 7/01/20 – AMBAC Insured (ETM)	1/12 at 100.00	N/R (4)	558,460
1,300	Utilities – 6.5% (4.3% of Total Investments) Chautauqua County Industrial Development Agency, New York, Exempt Facility Revenue Bonds, NRG Dunkirk Power Project, Series 2009, 5.875%, 4/01/42	2/20 at 100.00	Baa3	1,247,805
2,500	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: 5.000%, 12/01/23 – FGIC Insured		A–	2,623,300

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

		6/16 at		
		100.00		
		6/16 at		
500	5.000%, 12/01/24 – FGIC Insured	100.00	A–	522,340
	Nassau County Industrial Development Authority, New York,	6/13 at		
1,400	Keyspan Glenwood Energy Project,	100.00	A–	1,409,702
	Series 2003, 5.250%, 6/01/27 (Alternative Minimum Tax)			
	Niagara County Industrial Development Agency, New York, Solid	11/11 at		
250	Waste Disposal Facility Revenue	101.00	Baa2	253,715
	Bonds, American Ref-Fuel Company of Niagara LP, Series 2001C,			
	5.625%, 11/15/24 (Mandatory			
	put 11/15/14) (Alternative Minimum Tax)			
	Niagara County Industrial Development Agency, New York, Solid	11/11 at		
600	Waste Disposal Facility Revenue	101.00	Baa2	608,574
	Refunding Bonds, American Ref-Fuel Company of Niagara LP,			
	Series 2001B, 5.550%, 11/15/24			
	(Mandatory put 11/15/13) (Alternative Minimum Tax)			
	Power Authority of the State of New York, General Revenue Bonds,	11/11 at		
2,000	Series 2000A, 5.250%, 11/15/30	100.00	Aa2	2,005,460
8,550	Total Utilities			8,670,896
	Water and Sewer – 6.2% (4.1% of Total Investments)			
	New York City Municipal Water Finance Authority, New York,	6/19 at		
2,000	Water and Sewer System Revenue	100.00	AA+	2,140,060
	Bonds, Second Generation Resolution, Fiscal 2010 Series 2009BB,			
	5.000%, 6/15/27			
	New York City Municipal Water Finance Authority, New York,	6/12 at		
1,130	Water and Sewerage System Revenue	100.00	AAA	1,180,308
	Bonds, Fiscal Series 2003A, 5.375%, 6/15/19			
	New York State Environmental Facilities Corporation, State Clean	6/21 at		
4,875	Water and Drinking Water	100.00	AA+	5,043,080
	Revolving Funds Revenue Bonds, New York City Municipal Water			
	Finance Authority Projects,			
	Second Resolution Series 2011B, 5.000%, 6/15/41			
8,005	Total Water and Sewer			8,363,458
\$ 199,690	Total Investments (cost \$199,995,043) – 150.1%			201,138,363
	Floating Rate Obligations – 13.2%			(17,735,000)
	MuniFund Term Preferred Shares, at Liquidation Value – (41.3)%			(55,360,000)
	(6)			(55,360,000)
	Other Assets Less Liabilities – 4.4%			5,954,572
				\$
	Net Assets Applicable to Common Shares – 100%			133,997,935

Fair Value Measurements

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

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

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

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

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of June 30, 2011:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$ —	\$201,138,363	\$ —	\$201,138,363

During the period ended June 30, 2011, the Fund recognized no significant transfers to or from Level 1, Level 2 or Level 3.

Income Tax Information

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

At June 30, 2011, the cost of investments was \$182,308,542.

Gross unrealized appreciation and gross unrealized depreciation of investments at June 30, 2011, were as follows:

Gross unrealized:	
Appreciation	\$ 4,989,134
Depreciation	(3,896,233)
Net unrealized appreciation (depreciation) of investments	\$ 1,092,901

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investor Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
- (4) which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
- (5) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (6) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 27.5%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.

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 York Dividend Advantage Municipal Fund

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

Date August 29, 2011

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

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

Date August 29, 2011

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

Date August 29, 2011