

NUVEEN NEW YORK DIVIDEND ADVANTAGE MUNICIPAL FUND
Form N-Q
February 29, 2012

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-09135

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: 12/31/11

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)
 December 31, 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	BBB–	\$ 920,085
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	2,818,020
4,300	Total Consumer Discretionary			3,738,105
	Consumer Staples – 3.0% (2.1% of Total Investments)			
235	New York Counties Tobacco Trust II, Tobacco Settlement Pass-Through Bonds, Series 2001, 5.250%, 6/01/25	6/12 at 100.00	A3	215,953
745	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	702,528
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	A3	158,245
750	TSASC Inc., New York, Tobacco Asset-Backed Bonds, Series 2006: 4.750%, 6/01/22	6/16 at 100.00	BBB	729,248
2,625	5.000%, 6/01/26	6/16 at 100.00	BBB	2,456,895
4,525	Total Consumer Staples			4,262,869
	Education and Civic Organizations – 18.8% (13.0% 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	384,279
550	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	460,152
1,725	Brooklyn Arena 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–	1,810,974
965	Buffalo and Erie County Industrial Land Development Corporation, New York, Tax-Exempt	12/20 at 100.00	N/R	1,045,771

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	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-	120,828
	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	1,550,569
	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	1,067,350
	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 – NCFG Insured	100.00	Aa2	737,804
	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-	753,914
	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	716,441
	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	1,542,925
	Dutchess County Industrial Development Agency, New York, Civic	8/17 at		
1,300	Facility Revenue Bonds, Bard College Refunding, Series 2007-A1, 5.000%, 8/01/46	100.00	Baa1	1,306,539
	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	379,572
	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	266,803
	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+	1,146,856
	Monroe County Industrial Development Agency, New York, Civic	6/12 at		
3,070	Facility Revenue Bonds, St. John Fisher College, Series 1999, 5.375%, 6/01/24 – RAAI Insured	100.00	N/R	3,079,916
	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-	336,818
	New York City Industrial Development Agency, New York, Civic	2/12 at		
1,800	Facility Revenue Bonds, YMCA of Greater New York, Series 2002, 5.250%, 8/01/21	100.00	A-	1,802,988
	New York City Industrial Development Agency, New York, PILOT Revenue Bonds, Queens Baseball Stadium Project, Series 2006:	1/17 at		
160	5.000%, 1/01/36 – AMBAC Insured	100.00	BB+	142,483
1,000	5.000%, 1/01/39 – AMBAC Insured		BB+	881,020

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		1/17 at		
		100.00		
		1/17 at		
1,630	4.750%, 1/01/42 – AMBAC Insured	100.00	BB+	1,370,797
	New York City Industrial Development Authority, New York,	9/16 at		
2,240	PILOT Revenue Bonds, Yankee Stadium	100.00	BBB–	2,072,224
	Project, Series 2006, 4.500%, 3/01/39 – FGIC Insured			
	New York City Trust for Cultural Resources, New York, Revenue	1/21 at		
1,000	Bonds, Whitney Museum of	100.00	A	1,067,570
	American Art, Series 2011, 5.000%, 7/01/31			
	Niagara County Industrial Development Agency, New York, Civic	11/12 at		
1,500	Facility Revenue Bonds, Niagara	100.00	BBB+	1,515,420
	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	249,268
	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–	546,224
	Series 2010A, 5.125%, 9/01/40			
26,605	Total Education and Civic Organizations			26,355,505
	Financials – 2.1% (1.5% of Total Investments)			
	Liberty Development Corporation, New York, Goldman Sachs	No Opt.		
1,100	Headquarter Revenue Bonds, Series	Call	A1	1,132,461
	2005, 5.250%, 10/01/35			
	Liberty Development Corporation, New York, Goldman Sachs	No Opt.		
1,740	Headquarters Revenue Bonds Series	Call	A1	1,850,681
	2007, 5.500%, 10/01/37			
2,840	Total Financials			2,983,142
	Health Care – 19.7% (13.6% of Total Investments)			
	Dormitory Authority of the State of New York, FHA-Insured	2/12 at		
1,555	Mortgage Hospital Revenue Bonds,	100.00	BBB	1,558,405
	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	671,731
	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	3,748,140
	Hospital, Series 2005, 4.900%, 8/15/31			
	Dormitory Authority of the State of New York, Highland Hospital of	7/20 at		
200	Rochester Revenue Bonds,	100.00	A2	208,438
	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:			
		7/12 at		
1,760	5.500%, 7/01/17 – RAAI Insured	100.00	A3	1,762,957
		7/12 at		
2,000	5.500%, 7/01/27 – RAAI Insured	100.00	A3	2,000,680

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3,160	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	Aa2	3,293,668
1,350	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–	1,465,128
1,000	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	A3	1,022,540
2,000	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+	2,057,060
750	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+	795,300
500	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	510,285
600	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	604,764
420	Livingston County Industrial Development Agency, New York, Civic Facility Revenue Bonds, Nicholas H. Noyes Hospital, Series 2005, 6.000%, 7/01/30	1/12 at 100.00	BB	392,876
	Madison County Industrial Development Agency, New York, Civic Facility Revenue Bonds, Oneida Health System, Series 2007A:			
410	5.250%, 2/01/27	No Opt. Call	BBB–	392,473
360	5.500%, 2/01/32	No Opt. Call	BBB–	344,999
715	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	827,906
1,750	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	1,820,595
470	Suffolk County Economic Development Corp / Nassau County Local Economic Assistance & Financing Corp., New York, Revenue Bonds, Catholic Health Services of Long Island Obligated Group Project, Series 2011, 5.000%, 7/01/28	7/21 at 100.00	A–	489,670
2,675	Yates County Industrial Development Agency, New York, FHA-Insured Civic Facility Mortgage Revenue Bonds, Soldiers and Sailors Memorial Hospital, Series 1999A, 5.650%, 2/01/39	2/12 at 100.00	N/R	2,777,907
950	Yonkers Industrial Development Agency, New York, Revenue Bonds, St. John’s Riverside Hospital, Series 2001A, 7.125%, 7/01/31	7/12 at 100.00	B	950,684
26,850	Total Health Care			27,696,206

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Housing/Multifamily – 6.6% (4.6% of Total Investments)				
400	Canton Capital Resource Corporation, New York, Student Housing Facility Revenue Bonds, Grasse	5/20 at 100.00	AA–	403,364
2,585	River LLC at SUNY Canton Project Series 2010A, 5.000%, 5/01/40 New York City Housing Development Corporation, New York, Capital Fund Program Revenue Bonds, Series 2005A, 5.000%, 7/01/25 – FGIC Insured (UB)	7/15 at 100.00	AA+	2,741,987
750	New York City Housing Development Corporation, New York, Multifamily Housing Revenue Bonds, Series 2004A, 5.250%, 11/01/30	5/14 at 100.00	AA	764,798
4,000	New York City Housing Development Corporation, New York, Multifamily Housing Revenue Bonds, Series 2009J, 4.800%, 5/01/36	5/19 at 100.00	AA	4,089,080
290	New York City Housing Development Corporation, New York, Multifamily Housing Revenue Bonds, Series 2010-D1A, 5.000%, 11/01/42	5/20 at 100.00	AA	300,173
600	New York State Housing Finance Agency, Affordable Housing Revenue Bonds, Series 2009B, 4.500%, 11/01/29	5/19 at 100.00	Aa2	607,830
405	New York State Housing Finance Agency, Affordable Housing Revenue, Series 2007A, 5.250%, 11/01/38 (Alternative Minimum Tax)	11/17 at 100.00	Aa2	410,512
9,030	Total Housing/Multifamily			9,317,744
Housing/Single Family – 3.7% (2.5% of Total Investments)				
645	Guam Housing Corporation, Mortgage-Backed Securities Program Single Family Mortgage Revenue Bonds, Series 1998A, 5.750%, 9/01/31 (Alternative Minimum Tax)	No Opt. Call	N/R	729,921
1,350	New York State Mortgage Agency, Homeowner Mortgage Revenue Bonds, Series 130, 4.650%, 4/01/27 (Alternative Minimum Tax)	4/15 at 100.00	Aa1	1,350,108
485	New York State Mortgage Agency, Homeowner Mortgage Revenue Bonds, Series 145, 5.125%, 10/01/37 (Alternative Minimum Tax)	4/17 at 100.00	Aa1	491,645
510	New York State Mortgage Agency, Homeowner Mortgage Revenue Bonds, Series 148, 5.200%, 10/01/32 (Alternative Minimum Tax)	10/17 at 100.00	Aa1	521,266
1,185	New York State Mortgage Agency, Homeowner Mortgage Revenue Bonds, Series 82, 5.650%, 4/01/30 (Alternative Minimum Tax)	4/12 at 100.00	Aa1	1,185,794
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	853,709
5,015	Total Housing/Single Family			5,132,443
Long-Term Care – 5.2% (3.6% of Total Investments)				
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	2,044,560
585	Dormitory Authority of the State of New York, GNMA Collateralized Revenue Bonds, Cabrini of Westchester Project, Series 2006, 5.200%, 2/15/41	No Opt. Call	AA+	624,265

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375	Dormitory Authority of the State of New York, Non-State Supported Debt, Ozanam Hall of Queens Nursing Home Revenue Bonds, Series 2006, 5.000%, 11/01/31	11/16 at 100.00	Ba3	296,884
250	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	179,928
960	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	818,774
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	227,216
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	7/12 at 100.50	N/R	666,593
1,140	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2008A-1: 5.500%, 7/01/18	7/16 at 101.00	N/R	1,068,773
635	5.800%, 7/01/23	7/16 at 101.00	N/R	580,676
845	Yonkers Industrial Development Agency, New York, FHA-Insured Mortgage Revenue Bonds, Michael Malotz Skilled Nursing Pavilion, Series 1999, 5.450%, 2/01/29 – NPFPG Insured	2/12 at 100.00	BBB	846,225
7,675	Total Long-Term Care Materials – 0.2% (0.2% of Total Investments)			7,353,894
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	331,538
2,000	Tax Obligation/General – 12.1% (8.4% of Total Investments) New York City, New York, General Obligation Bonds, Fiscal 2010 Series C, 5.000%, 8/01/23	8/19 at 100.00	AA	2,322,520
3,700	New York City, New York, General Obligation Bonds, Fiscal Series 2007A, 5.000%, 8/01/25	8/16 at 100.00	AA	4,197,761
1,000	New York City, New York, General Obligation Bonds, Series 2004C-1, 5.250%, 8/15/16 (UB)	8/14 at 100.00	AA	1,109,520
6,590	New York City, New York, General Obligation Bonds, Fiscal 2008 Series 2007D-1, 5.125%, 12/01/25 (UB)	12/17 at 100.00	AA	7,559,653
720	Rochester, New York, General Obligation Bonds, Series 1999: 5.250%, 10/01/18 – NPFPG Insured	No Opt. Call	Aa3	883,267
720	5.250%, 10/01/19 – NPFPG Insured	No Opt. Call	Aa3	892,217
14,730	Total Tax Obligation/General Tax Obligation/Limited – 36.6% (25.3% of Total Investments)			16,964,938
1,000	Battery Park City Authority, New York, Lease Revenue Bonds, Senior Lien Series 2003A,	11/13 at 100.00	AAA	1,081,090

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	5.250%, 11/01/21			
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–	639,448
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 – NPFG Insured	2/12 at 100.00	AA–	1,853,830
185	Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Series 2005F, 5.000%, 3/15/21 – AGM Insured	No Opt. Call	AAA	204,793
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–	585,288
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	2,064,000
2,000	5.000%, 11/15/30	11/12 at 100.00	AA	2,058,460
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–	1,017,560
1,130	Monroe Newpower Corporation, New York, Power Facilities Revenue Bonds, Series 2003, 5.500%, 1/01/34	1/13 at 102.00	BBB	1,077,647
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 – NPFG Insured (UB)	10/14 at 100.00	AAA	1,207,547
810	5.000%, 10/15/26 – NPFG Insured (UB)	10/14 at 100.00	AAA	887,792
2,375	5.000%, 10/15/29 – AMBAC Insured (UB)	10/14 at 100.00	AAA	2,561,129
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–	2,267,076
485	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	505,656
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	2,362,032
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	2,884,275
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–	4,525,080

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1,000	New York State Environmental Facilities Corporation, Infrastructure Revenue Bonds, Series 2003A, 5.000%, 3/15/21	3/14 at 100.00	AA-	1,075,880
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	3,324,887
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	1,252,142
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	1,119,530
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	1,787,809
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	4,348,668
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	575,668
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	1,121,520
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-	4,238,080
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-	2,119,040
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-	1,063,040
1,330	New York State Urban Development Corporation, State Personal Income Tax Revenue Bonds, Tender Option Bond Trust 09-6W, 13.676%, 3/15/37 (IF) (4)	3/17 at 100.00	AAA	1,566,740
46,765	Total Tax Obligation/Limited Transportation – 18.4% (12.7% of Total Investments)			51,375,707
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-	2,126,420
3,000	Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2007B, 5.000%, 11/15/33	11/17 at 100.00	A	3,124,470
1,000	Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2010D, 5.000%, 11/15/34	11/20 at 100.00	A	1,054,540
1,000	Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds,	11/12 at 100.00	A	1,030,740

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	Series 2002A, 5.125%, 11/15/22 – FGIC Insured			
	New York City Industrial Development Agency, New York,	8/16 at		
1,750	American Airlines-JFK International	101.00	N/R	1,548,330
	Airport Special Facility Revenue Bonds, Series 2005, 7.750%,			
	8/01/31 (Alternative Minimum Tax)			
	New York City Industrial Development Agency, New York, Civic			
	Facility Revenue Bonds, Bronx			
	Parking Development Company, LLC Project, Series 2007:			
		10/17 at		
200	5.750%, 10/01/37	100.00	N/R	101,246
		10/17 at		
2,000	5.875%, 10/01/46	102.00	N/R	1,011,980
	New York City Industrial Development Agency, New York, Special	6/12 at		
105	Facilities Revenue Bonds,	100.00	BB–	83,375
	British Airways PLC, Series 1998, 5.250%, 12/01/32 (Alternative			
	Minimum Tax)			
	New York City Industrial Development Agency, New York, Special	8/12 at		
1,000	Facilities Revenue Bonds, JFK	101.00	N/R	884,260
	Airport – American Airlines Inc., Series 2002B, 8.500%, 8/01/28			
	(Alternative Minimum Tax)			
	New York City Industrial Development Agency, New York, Special	1/16 at		
900	Facilities Revenue Bonds,	100.00	A3	942,867
	Terminal One Group JFK Project, Series 2005, 5.500%, 1/01/24			
	(Alternative Minimum Tax)			
	New York City Industrial Development Agency, New York, Special			
	Facility Revenue Bonds, JetBlue			
	Airways Corporation Project, Series 2006:			
		5/12 at		
450	5.000%, 5/15/20 (Alternative Minimum Tax)	100.00	B–	407,439
		5/12 at		
1,000	5.125%, 5/15/30 (Alternative Minimum Tax)	100.00	B–	841,400
	New York Liberty Development Corporation, Liberty Revenue	11/21 at		
845	Bonds, 4 World Trade Center Project,	100.00	A+	861,790
	Series 2011, 5.000%, 11/15/44			
	New York State Thruway Authority, General Revenue Bonds, Series	1/15 at		
160	2005F, 5.000%, 1/01/30 –	100.00	A+	171,430
	AMBAC Insured			
	New York State Thruway Authority, General Revenue Bonds, Series	7/15 at		
700	2005G, 5.000%, 1/01/30 –	100.00	AA–	758,835
	AGM Insured (UB)			
	Niagara Frontier Airport Authority, New York, Airport Revenue	4/12 at		
500	Bonds, Buffalo Niagara	100.00	BBB	491,935
	International Airport, Series 1999A, 5.625%, 4/01/29 – NPMFG Insured			
	(Alternative Minimum Tax)			
	Port Authority of New York and New Jersey, Consolidated Revenue			
	Bonds, One Hundred Fortieth			
	Series 2005:			
		6/15 at		
1,300	5.000%, 12/01/28 – SYNCORA GTY Insured	101.00	Aa2	1,385,761
		6/15 at		
615	5.000%, 12/01/31 – SYNCORA GTY Insured	101.00	Aa2	649,422

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440	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 17.424%, 8/15/32 – AGM Insured (IF)	8/17 at 100.00	Aa2	563,006
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	2,168,620
290	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC Project, Eighth Series 2010: 6.500%, 12/01/28	12/15 at 100.00	BBB–	308,047
1,470	6.000%, 12/01/36	12/20 at 100.00	BBB–	1,549,689
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	2,593,375
1,000	Triborough Bridge and Tunnel Authority, New York, Subordinate Lien General Purpose Revenue Refunding Bonds, Tender Option Bond Trust 1184, 9.233%, 5/15/16 (IF)	No Opt. Call	Aa2	1,194,000
26,225	Total Transportation U.S. Guaranteed – 1.8% (1.2% of Total Investments) (5)			25,852,977
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 (5)	558,711
535	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Staten Island University Hospital, Series 2001B, 6.375%, 7/01/31 (Pre-refunded 7/01/12)	7/12 at 100.00	Baa3 (5)	550,392
95	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Staten Island University Hospital, Series 2002C, 6.450%, 7/01/32 (Pre-refunded 7/01/12)	7/12 at 101.00	Baa3 (5)	98,715
1,185	New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003E, 5.000%, 2/01/23 (Pre-refunded 2/01/13) – FGIC Insured	2/13 at 100.00	Aaa	1,246,253
2,350	Total U.S. Guaranteed Utilities – 6.7% (4.6% of Total Investments)			2,454,071
1,300	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	1,320,813
2,500	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: 5.000%, 12/01/23 – FGIC Insured	6/16 at 100.00	A–	2,745,200
500	5.000%, 12/01/24 – FGIC Insured	6/16 at 100.00	A–	543,140
2,380	Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2011A, 5.000%, 12/01/24 – FGIC Insured	5/21 at 100.00	A–	2,511,543

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	5.000%, 5/01/38			
1,400	Nassau County Industrial Development Authority, New York, Keyspan Glenwood Energy Project, Series 2003, 5.250%, 6/01/27 (Alternative Minimum Tax)	6/13 at 100.00	A-	1,425,704
250	Niagara County Industrial Development Agency, New York, Solid Waste Disposal Facility Revenue Bonds, American Ref-Fuel Company of Niagara LP, Series 2001C, 5.625%, 11/15/24 (Mandatory put 11/15/14) (Alternative Minimum Tax)	5/12 at 101.00	Baa2	252,803
600	Niagara County Industrial Development Agency, New York, Solid Waste Disposal Facility Revenue Refunding Bonds, American Ref-Fuel Company of Niagara LP, Series 2001B, 5.550%, 11/15/24 (Mandatory put 11/15/13) (Alternative Minimum Tax)	5/12 at 101.00	Baa2	606,413
8,930	Total Utilities Water and Sewer – 7.0% (4.9% of Total Investments)			9,405,616
1,185	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2010, 5.625%, 7/01/40	7/20 at 100.00	Ba2	1,139,507
2,000	New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Fiscal 2010 Series 2009BB, 5.000%, 6/15/27	6/19 at 100.00	AA+	2,249,159
1,130	New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Bonds, Fiscal Series 2003A, 5.375%, 6/15/19	6/12 at 100.00	AAA	1,155,322
4,875	New York State Environmental Facilities Corporation, State Clean Water and Drinking Water Revolving Funds Revenue Bonds, New York City Municipal Water Finance Authority Projects, Second Resolution Series 2011B, 5.000%, 6/15/41	6/21 at 100.00	AA+	5,321,890
9,190	Total Water and Sewer			9,865,878
\$				
195,360	Total Investments (cost \$195,399,770) – 144.6%			203,090,633
	Floating Rate Obligations – (12.6)%			(17,735,000)
	MuniFund Term Preferred Shares, at Liquidation Value – (39.4)% (6)			(55,360,000)
	Other Assets Less Liabilities – 7.4%			10,499,510
				\$
	Net Assets Applicable to Common Shares – 100%			140,495,143

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 December 31, 2011:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$—	\$203,090,633	\$—	\$203,090,633

During the period ended December 31, 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 December 31, 2011, the cost of investments was \$177,698,124.

Gross unrealized appreciation and gross unrealized depreciation of investments at December 31, 2011, were as follows:

Gross unrealized:	
Appreciation	\$10,459,989
Depreciation	(2,802,969)

Net unrealized appreciation
(depreciation) of investments \$ 7,657,020

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption.
 - (2) There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
 - (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) Investment, or portion of investment has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
 - (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (6) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 27.3%.
- 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 February 29, 2012

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

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

Date February 29, 2012

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

Date February 29, 2012