

NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND

Form N-Q

April 01, 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 811-09455

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: 1/31/11

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 Jersey Dividend Advantage Municipal Fund (NXJ)			
January 31, 2011			
Principal Amount (000)	Description (1)	Optional Call Provisions (2) Ratings (3)	Value
	Consumer Discretionary – 0.3% (0.2% of Total Investments)		
	Middlesex County Improvement Authority, New Jersey, Senior Revenue Bonds, Heldrich Center Hotel/Conference Center Project, Series 2005A:		
\$ 260	5.000%, 1/01/32	1/15 at 100.00	\$ 120,193
230	5.125%, 1/01/37	1/15 at 100.00	B3 106,143
490	Total Consumer Discretionary		226,336
	Consumer Staples – 4.8% (3.2% of Total Investments)		
	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A:		
800	4.500%, 6/01/23	6/17 at 100.00	BBB 670,432
2,895	4.750%, 6/01/34	6/17 at 100.00	Baa3 1,729,357
3,000	5.000%, 6/01/41	6/17 at 100.00	Baa3 1,815,930
6,695	Total Consumer Staples		4,215,719
	Education and Civic Organizations – 17.5% (11.8% of Total Investments)		
	New Jersey Educational Facilities Authority, Revenue Bonds, 250 Fairleigh Dickinson University, Series 2004C, 5.500%, 7/01/23	7/14 at 100.00	N/R 249,543
325	New Jersey Educational Facilities Authority, Revenue Bonds, Georgian Court University, Series 2007D, 5.250%, 7/01/37	7/17 at 100.00	BBB+ 287,216
	New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Series 2007D:		
1,115	5.000%, 7/01/32 – FGIC Insured	7/17 at 100.00	A2 1,039,983
735	5.000%, 7/01/39 – FGIC Insured	7/17 at 100.00	A2 674,561
60	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2004L, 5.125%, 7/01/21 – NPFG Insured	7/14 at 100.00	A1 61,622
970	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series	7/16 at 100.00	A1 897,735

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	2006A, 5.000%, 7/01/36 – AMBAC Insured			
1,000	New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey Institute of Technology, Series 2004B, 5.000%, 7/01/21 – AMBAC Insured	1/14 at 100.00	A+	1,020,750
1,085	New Jersey Educational Facilities Authority, Revenue Bonds, Rowan College, Series 2001C, 5.000%, 7/01/31 – FGIC Insured	7/11 at 101.00	A+	1,040,721
630	New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2004A, 5.125%, 7/01/19 – FGIC Insured	7/14 at 100.00	A1	656,202
300	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, Rider University, Series 2002A, 5.000%, 7/01/17 – RAAI Insured	7/12 at 100.00	BBB+	304,500
200	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, Seton Hall University Project, Series 2001A, 5.250%, 7/01/16 – AMBAC Insured	7/11 at 100.00	A	203,062
	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, Seton Hall University Project, Series 2001G:			
3,820	4.875%, 7/01/21 – AMBAC Insured	7/11 at 100.00	A	3,825,346
1,600	5.000%, 7/01/26 – AMBAC Insured	7/11 at 100.00	A	1,571,264
135	New Jersey Higher Education Assistance Authority Student Loan Revenue Bonds Series 2010-2, 5.000%, 12/01/30	12/20 at 100.00	Aa3	123,175
270	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-1A, 5.000%, 12/01/25	12/19 at 100.00	AA	256,017
300	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust PA-4643, 19.160%, 6/01/30 (IF) (4)	6/19 at 100.00	AA	299,892
	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, University of the Sacred Heart, Series 2001:			
2,000	5.250%, 9/01/21	9/11 at 100.00	BBB	1,993,480
500	5.250%, 9/01/31	9/11 at 100.00	BBB	448,905
500	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Refunding Bonds, Ana G. Mendez University System, Series 2002, 5.500%, 12/01/31	12/12 at 101.00	BBB–	440,215
15,795	Total Education and Civic Organizations Energy – 1.1% (0.8% of Total Investments)			15,394,189
1,000	Virgin Islands, Senior Secured Revenue Bonds, Government Refinery Facilities – Hovensa LLC Coker, Series 2002, 6.500%, 7/01/21 (Alternative Minimum Tax)	1/13 at 100.00	Baa3	996,420

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Financials – 1.9% (1.3% of Total Investments)				
850	New Jersey Economic Development Authority, Economic Development Revenue Bonds, Glimcher Properties LP, Series 1998, 6.000%, 11/01/28 (Alternative Minimum Tax)	5/11 at 100.00	N/R	706,724
250	New Jersey Economic Development Authority, Industrial Development Revenue Refunding Bonds, Newark Airport Marriott Hotel, Series 1996, 7.000%, 10/01/14	4/11 at 100.00	Ba1	248,965
750	New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill Project, Series 2002, 5.750%, 10/01/21	No Opt. Call	Ba2	715,155
1,850	Total Financials			1,670,844
Health Care – 18.8% (12.7% of Total Investments)				
310	Camden County Improvement Authority, New Jersey, Revenue Bonds, Cooper Health System, Series 2004A, 5.750%, 2/15/34	8/14 at 100.00	BBB	284,487
560	New Jersey Health Care Facilities Finance Authority, Revenue Bonds, AHS Hospital Corporation, Series 2008A, 5.000%, 7/01/27	7/18 at 100.00	A1	529,956
370	New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Tender Option Bond Trust 3018, 19.402%, 7/01/38 – AGC Insured (IF)	7/19 at 100.00	AA+	385,318
865	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Atlanticare Regional Medical Center, Series 2007, 5.000%, 7/01/37	7/17 at 100.00	A+	789,390
1,500	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, CentraState Medical Center, Series 2006A, 5.000%, 7/01/30 – AGC Insured	7/17 at 100.00	Aa3	1,413,675
130	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Children’s Specialized Hospital, Series 2005A, 5.500%, 7/01/36	7/15 at 100.00	Baa3	116,444
400	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Series 2006B, 5.000%, 7/01/36	7/16 at 100.00	A–	345,356
180	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Series 2006, 5.125%, 7/01/35	7/16 at 100.00	A–	159,100
3,500	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Kennedy Health System Obligated Group, Series 2001, 5.625%, 7/01/31	7/11 at 100.00	A2	3,260,845
445	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Barnabas Health Care System, Series 2006A, 5.000%, 7/01/29	1/17 at 100.00	BBB–	373,480
700	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph’s Healthcare System Obligated Group Issue, Series 2008, 6.625%, 7/01/38	7/18 at 100.00	BBB–	690,802
895	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Shore Memorial Health System, Series 2003, 5.000%, 7/01/23 – RAAI Insured	7/13 at 100.00	N/R	815,918

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2,000	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Somerset Medical Center, Series 2003, 5.500%, 7/01/33	7/13 at 100.00	Ba2	1,497,560
665	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, South Jersey Hospital System, Series 2006: 5.000%, 7/01/36	7/16 at 100.00	A2	590,660
615	5.000%, 7/01/46	7/16 at 100.00	A2	527,406
1,100	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Peter's University Hospital, Series 2000A, 6.875%, 7/01/20	7/11 at 100.00	BBB-	1,100,781
2,500	New Jersey Health Care Facilities Financing Authority, Revenue Refunding Bonds, Burdette Tomlin Memorial Hospital, Series 1999, 5.500%, 7/01/29	7/11 at 100.00	A2	2,443,300
1,275	New Jersey Health Facilities Financing Authority, Revenue Bonds, Meridian Health, Series 2007-I, 5.000%, 7/01/38 – AGC Insured	7/18 at 100.00	AA+	1,192,916
18,010	Total Health Care Housing/Multifamily – 0.9% (0.6% of Total Investments) New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A:			16,517,394
560	5.750%, 6/01/31	6/20 at 100.00	Baa3	517,670
300	5.875%, 6/01/42	6/20 at 100.00	Baa3	271,686
860	Total Housing/Multifamily Long-Term Care – 2.8% (1.9% of Total Investments) Burlington County Bridge Commission, New Jersey, Economic			789,356
585	Development Revenue Bonds, The Evergreens Project, Series 2007, 5.625%, 1/01/38	1/18 at 100.00	N/R	463,917
250	New Jersey Economic Development Authority, First Mortgage Revenue Bonds, Winchester Gardens at Wards Homestead, Series 2004A, 5.800%, 11/01/31	11/14 at 100.00	N/R	233,418
1,000	New Jersey Economic Development Authority, Revenue Bonds, Masonic Charity Foundation of New Jersey, Series 2001:			
	6.000%, 6/01/25	6/11 at 102.00	A-	1,007,890
335	5.500%, 6/01/31	6/11 at 102.00	A-	316,193
500	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group, Series 1998, 5.125%, 7/01/25	7/11 at 100.00	BB+	410,105
2,670	Total Long-Term Care Tax Obligation/General – 3.1% (2.0% of Total Investments)			2,431,523
1,000			A1	1,018,470

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	Jersey City, New Jersey, General Obligation Bonds, Series 2006A, 5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00		
300	Middletown Township Board of Education, Monmouth County, New Jersey, Refunding Series 2010, 5.000%, 8/01/27	8/20 at 100.00	AA	308,802
1,350	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001, 5.250%, 7/01/27 – AGM Insured	7/11 at 100.00	AAA	1,345,532
2,650	Total Tax Obligation/General Tax Obligation/Limited – 33.5% (22.6% of Total Investments)			2,672,804
600	Bergen County Improvement Authority, New Jersey, Guaranteed Lease Revenue Bonds, County Administration Complex Project, Series 2005, 5.000%, 11/15/26	No Opt. Call	Aaa	658,968
1,745	Burlington County Bridge Commission, New Jersey, Guaranteed Pooled Loan Bonds, Series 2003, 5.000%, 12/01/18 – NPMG Insured	12/13 at 100.00	AA	1,889,469
1,000	Camden County Improvement Authority, New Jersey, County Guaranteed Lease Revenue Bonds, Series 2005A, 5.000%, 9/01/16 – AGM Insured	9/15 at 100.00	AA+	1,111,960
1,100	Casino Reinvestment Development Authority, New Jersey, Hotel Room Fee Revenue Bonds, Series 2004, 5.250%, 1/01/16 – AMBAC Insured	1/15 at 102.00	A–	1,168,596
620	Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Series 2007, 5.250%, 12/15/22 – AMBAC Insured	No Opt. Call	Aa2	669,073
815	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005C, 5.125%, 11/01/18 – AGM Insured	No Opt. Call	AAA	931,692
1,785	New Jersey Building Authority, State Building Revenue Bonds, Series 2007A, 5.000%, 6/15/27	6/16 at 100.00	AA–	1,767,186
615	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004: 5.500%, 6/15/24	6/12 at 100.00	BBB	567,270
600	5.750%, 6/15/29	6/14 at 100.00	BBB	540,222
1,200	5.750%, 6/15/34	6/14 at 100.00	BBB	1,054,692
1,200	New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Series 2004A, 5.250%, 7/01/15 – NPMG Insured	7/14 at 100.00	A	1,299,408
65	New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management Corporation Project, Series 2007: 5.125%, 6/15/27	6/17 at 100.00	Baa3	57,603
115	5.125%, 6/15/37	6/17 at 100.00	Baa3	94,916
	New Jersey Economic Development Authority, School Facilities Construction Financing Program			

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Bonds, Series 2007U:

615	5.000%, 9/01/37 – AMBAC Insured	9/17 at 100.00	AA–	582,959
1,235	5.000%, 9/01/37 New Jersey Educational Facilities Authority, Revenue Bonds, Higher	9/17 at 100.00	AA–	1,170,657
525	Education Capital Improvement Fund, Refunding Series 2005A, 5.000%, 9/01/15 – AGM Insured New Jersey Health Care Facilities Financing Authority, Lease Revenue Bonds, Department of Human Services – Greystone Park Psychiatric Hospital, Series 2005:	No Opt. Call	AA+	578,167
925	5.000%, 9/15/18 – AMBAC Insured	9/15 at 100.00	AA–	963,878
1,400	5.000%, 9/15/24 – AMBAC Insured New Jersey Health Care Facilities Financing Authority, State	9/15 at 100.00	AA–	1,380,890
250	Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38 New Jersey Transportation Trust Fund Authority, Federal Highway Aid Grant Anticipation Bonds, Series 2006:	10/18 at 100.00	AA–	233,425
350	5.000%, 6/15/17 – FGIC Insured	6/16 at 100.00	Aa3	376,366
610	5.000%, 6/15/18 – FGIC Insured New Jersey Transportation Trust Fund Authority, Transportation	6/16 at 100.00	Aa3	645,880
6,000	System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/30 New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	AA–	1,644,660
1,300	System Bonds, Refunding Series 2006A, 5.500%, 12/15/22 New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	AA–	1,389,206
1,300	System Bonds, Series 2004B, 5.500%, 12/15/16 – NPFG Insured New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	AA–	1,456,494
1,280	System Bonds, Series 2005D, 5.000%, 6/15/19 – AGM Insured New Jersey Transportation Trust Fund Authority, Transportation	6/15 at 100.00	AA+	1,327,962
4,315	0.000%, 12/15/28 – AMBAC Insured	No Opt. Call	AA–	1,354,349
3,000	0.000%, 12/15/32 – AGM Insured	No Opt. Call	AA+	712,170
6,000	0.000%, 12/15/34 – AGM Insured New Jersey Transportation Trust Fund Authority, Transportation	No Opt. Call	AA+	1,232,220
1,000	System Bonds, Series 2007A, 5.000%, 12/15/26 – AMBAC Insured New Jersey Transportation Trust Fund Authority, Transportation	12/17 at 100.00	AA–	982,740
800	System Bonds, Series 2010D,	No Opt. Call	AA–	796,864

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	5.000%, 12/15/24			
	Puerto Rico Convention Center District Authority, Hotel Occupancy	7/16 at		
405	Tax Revenue Bonds, Series	100.00	A3	320,063
	2006A, 4.500%, 7/01/36 – CIFG Insured			
	Virgin Islands Public Finance Authority, Matching Fund Loan Notes	10/20 at		
550	Revenue Bonds, Subordinate	100.00	Baa2	504,009
	Lien Series 2010B, 5.250%, 10/01/29			
43,320	Total Tax Obligation/Limited			29,464,014
	Transportation – 24.3% (16.4% of Total Investments)			
	Delaware River and Bay Authority, Delaware and New Jersey,			
	Revenue Bonds, Series 2005:			
		1/15 at		
1,000	5.000%, 1/01/25 – NPMG Insured	100.00	A+	1,008,440
		1/15 at		
1,000	5.000%, 1/01/26 – NPMG Insured	100.00	A+	1,003,480
		1/15 at		
500	5.000%, 1/01/27 – NPMG Insured	100.00	A+	501,740
	Delaware River Port Authority, New Jersey and Pennsylvania,	1/20 at		
500	Revenue Bonds, Series 2010E,	100.00	A–	475,785
	5.000%, 1/01/40			
	New Jersey Economic Development Authority, Special Facilities	5/11 at		
900	Revenue Bonds, Continental	101.00	B	885,690
	Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum			
	Tax)			
	New Jersey Transit Corporation, Certificates of Participation, Federal	No Opt.		
1,000	Transit Administration	Call	Aa3	1,093,910
	Grants, Series 2002A, 5.500%, 9/15/14 – AMBAC Insured			
	New Jersey Transit Corporation, Certificates of Participation, Federal	9/15 at		
1,000	Transit Administration	100.00	A1	1,044,050
	Grants, Series 2005A, 5.000%, 9/15/18 – FGIC Insured			
	New Jersey Turnpike Authority, Revenue Bonds, Series 1991C,	No Opt.		
50	6.500%, 1/01/16 – NPMG Insured	Call	A+	58,441
	New Jersey Turnpike Authority, Revenue Bonds, Series 2003A,	7/13 at		
3,000	5.000%, 1/01/19 – FGIC Insured	100.00	A+	3,183,030
	New Jersey Turnpike Authority, Revenue Bonds, Series 2005A,	No Opt.		
300	5.250%, 1/01/29 – AGM Insured	Call	AA+	311,142
	New Jersey Turnpike Authority, Revenue Bonds, Series 2009I,	1/20 at		
1,000	5.000%, 1/01/35	100.00	A+	976,770
	Passaic County Improvement Authority, New Jersey, County	5/20 at		
240	Guaranteed Parking Revenue Bonds, 200	100.00	Aa3	229,397
	Hospital Plaza Project, Series 2010, 5.000%, 5/01/42			
	Port Authority of New York and New Jersey, Consolidated Revenue	No Opt.		
1,500	Bonds, One Hundred Fortieth	Call	Aa2	1,474,260
	Series 2005, 5.000%, 12/01/34			
	Port Authority of New York and New Jersey, Consolidated Revenue	8/17 at		
310	Bonds, One Hundred Forty	100.00	AA+	294,674
	Eighth Series 2008, Trust 2920, 17.094%, 8/15/32 – AGM Insured (IF)			
	Port Authority of New York and New Jersey, Consolidated Revenue	1/14 at		
500	Bonds, One Hundred	101.00	Aa2	491,515
	Thirty-Fourth Series 2004, 5.000%, 7/15/34			
5,000			Baa1	4,887,248

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	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997, 5.750%, 12/01/22 – NPMFG Insured (Alternative Minimum Tax)	6/11 at 100.00		
3,435	South Jersey Transportation Authority New Jersey, Transportation System Revenue Bonds, Series 1999, 5.125%, 11/01/22 – AMBAC Insured	5/11 at 100.50	A–	3,445,889
21,235	Total Transportation			21,365,461
	U.S. Guaranteed – 16.8% (11.3% of Total Investments) (5)			
385	New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Series 2005B, 5.000%, 7/01/30 (Pre-refunded 7/01/16) – NPMFG Insured	7/16 at 100.00	A– (5)	444,540
690	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2004L, 5.125%, 7/01/21 (Pre-refunded 7/01/14) – NPMFG Insured	7/14 at 100.00	A2 (5)	778,534
	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2005F:			
700	5.000%, 7/01/17 (Pre-refunded 7/01/15) – FGIC Insured	7/15 at 100.00	A1 (5)	799,645
1,000	5.000%, 7/01/24 (Pre-refunded 7/01/15) – FGIC Insured	7/15 at 100.00	A1 (5)	1,142,350
520	5.000%, 7/01/32 (Pre-refunded 7/01/15) – FGIC Insured	7/15 at 100.00	A1 (5)	594,022
1,000	New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey Institute of Technology, Series 2001G, 5.250%, 7/01/18 (Pre-refunded 7/01/11) – NPMFG Insured	7/11 at 100.00	A+ (5)	1,020,060
625	New Jersey Educational Facilities Authority, Revenue Bonds, Rowan University, Series 2004C, 5.000%, 7/01/24 (Pre-refunded 7/01/14) – NPMFG Insured	7/14 at 100.00	A+ (5)	702,588
890	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Capital Health System Obligated Group, Series 2003A, 5.375%, 7/01/33 (Pre-refunded 7/01/13)	7/13 at 100.00	N/R (5)	975,440
1,350	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, South Jersey Hospital System, Series 2002, 5.875%, 7/01/21 (Pre-refunded 7/01/12)	7/12 at 100.00	A2 (5)	1,450,400
845	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Clare’s Hospital, Series 2004A, 5.250%, 7/01/20 – RAAI Insured (ETM)	No Opt. Call	N/R (5)	961,280
130	New Jersey Turnpike Authority, Revenue Bonds, Series 1991C: 6.500%, 1/01/16 (ETM)	No Opt. Call	AAA	156,822
20	6.500%, 1/01/16 – NPMFG Insured (ETM)	No Opt. Call	A+ (5)	24,314
905	6.500%, 1/01/16 (ETM)	No Opt. Call	AAA	1,020,876
375	Newark Housing Authority, New Jersey, Port Authority Terminal Revenue Bonds, Series 2004, 5.250%, 1/01/21 (Pre-refunded 1/01/14) – NPMFG Insured	1/14 at 100.00	AA– (5)	415,376

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2,150	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001, 5.250%, 7/01/27 (Pre-refunded 7/01/11) – AGM Insured Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2003:	7/11 at 100.00	AAA	2,194,505
825	6.125%, 6/01/24 (Pre-refunded 6/01/12)	6/12 at 100.00	AAA	841,616
1,125	6.375%, 6/01/32 (Pre-refunded 6/01/13)	6/13 at 100.00	AAA	1,246,264
13,535	Total U.S. Guaranteed Utilities – 0.9% (0.6% of Total Investments)			14,768,632
750	New Jersey Economic Development Authority, Pollution Control Revenue Refunding Bonds, Public Service Electric and Gas Company, Series 2001A, 5.000%, 3/01/12 Water and Sewer – 21.6% (14.6% of Total Investments)	No Opt. Call	Baa1	769,365
225	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 100.00	Ba2	224,449
4,635	New Jersey Economic Development Authority, Water Facilities Revenue Bonds, American Water Company, Series 1997B, 5.375%, 5/01/32 – FGIC Insured (Alternative Minimum Tax)	5/11 at 100.00	N/R	4,310,224
7,000	New Jersey Economic Development Authority, Water Facilities Revenue Bonds, Middlesex Water Company, Series 1998, 5.350%, 2/01/38 – NPMFG Insured (Alternative Minimum Tax)	2/11 at 100.00	A	6,266,888
250	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	239,228
320	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	291,866
15,840	North Hudson Sewerage Authority, New Jersey, Sewerage Revenue Refunding Bonds, Series 2001A, 0.000%, 8/01/23 – NPMFG Insured	No Opt. Call	Baa1	7,653,094
28,270	Total Water and Sewer \$			18,985,749
157,130	Total Investments (cost \$137,268,673) – 148.3%			130,267,806
	Other Assets Less Liabilities – 1.7%			1,522,119
	Auction Rate Preferred Shares, at Liquidation Value – (50.0)% (6)			(43,925,000)
	Net Assets Applicable to Common Shares – 100%			\$ 87,864,925

Fair Value Measurements

In determining the fair value of the Fund's investments, various inputs are used. These inputs are summarized in the three broad levels listed below:

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

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

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

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of January 31, 2011:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$—	\$130,267,806	\$—	\$130,267,806

During the period ended January 31, 2011, the Fund recognized no significant transfers to/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 January 31, 2011, the cost of investments was \$137,240,708.

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

Gross unrealized:	
Appreciation	\$1,869,342
Depreciation	(8,842,244)
Net unrealized appreciation (depreciation) of investments	\$(6,972,902)

All percentages shown in the Portfolio of Investments are based

(1) on net assets applicable to Common shares unless otherwise noted.

Optional Call Provisions: Dates (month and year) and prices of

(2) 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.

Ratings: Using the highest of Standard & Poor's Group

- (3) ("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.

Investment, or portion of investment, has been pledged to

- (4) collateralize the net payment obligations for inverse floating rate transactions.

Backed by an escrow or trust containing sufficient U.S.

- (5) Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.

Auction Rate Preferred Shares, at Liquidation Value as a

- (6) percentage of Total Investments is 33.7%.

N/R Not rated.

(ETM) Escrowed to maturity.

(IF) Inverse floating rate investment.

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d)) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: See EX-99 CERT attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen New Jersey Dividend Advantage Municipal Fund

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

Date April 1, 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 April 1, 2011

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

Date April 1, 2011