

NUVEEN NEW JERSEY DIVIDEND ADVANTAGE MUNICIPAL FUND

Form N-Q

September 29, 2016

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-09455

Nuveen New Jersey Dividend Advantage Municipal Fund
(Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive, Chicago, Illinois 60606
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy
Vice President and Secretary
333 West Wacker Drive, Chicago, Illinois 60606
(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: 4/30

Date of reporting period: 7/31/16

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

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

Item 1. Schedule of Investments

Portfolio of Investments

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

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 141.2% (98.7% of Total Investments)			
	MUNICIPAL BONDS – 141.1% (98.6% of Total Investments)			
	Consumer Discretionary – 0.4% (0.3% of Total Investments)			
	Middlesex County Improvement Authority, New Jersey, Senior Revenue Bonds, Heldrich Center Hotel/Conference Center Project, Series 2005A:			
\$ 1,720	5.000%, 1/01/32	10/16 at 100.00	Caa1	\$ 1,370,479
1,485	5.125%, 1/01/37	10/16 at 100.00	Caa1	1,158,805
3,205	Total Consumer Discretionary			2,529,284
	Consumer Staples – 5.6% (3.9% of Total Investments)			
	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A:			
3,350	4.500%, 6/01/23	6/17 at 100.00	Baa3	3,418,106
32,225	4.750%, 6/01/34	6/17 at 100.00	B–	31,614,980
4,890	5.000%, 6/01/41	6/17 at 100.00	B–	4,838,215
40,465	Total Consumer Staples			39,871,301
	Education and Civic Organizations – 16.9% (11.8% of Total Investments)			
1,760	Camden County Improvement Authority, New Jersey, Lease Revenue Bonds Rowan University School of Osteopathic Medicine Project, Series 2013A, 5.000%, 12/01/32	12/23 at 100.00	A	2,097,498
2,025	New Jersey Economic Development Authority, Revenue Bonds, The Seeing Eye Inc., Refunding Series 2015, 5.000%, 3/01/25	No Opt. Call	A	2,585,783
2,455	New Jersey Economic Development Authority, Rutgers University General Obligation Lease Revenue Bonds, Tender Option Bond Trust 2016-XF2357, 16.913%, 12/15/36 (IF) (4)	6/23 at 100.00	AA–	4,207,772

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

	New Jersey Education Facilities Authority Revenue Bonds, The College of New Jersey Issue, Series 2013A:			
2,475	5.000%, 7/01/38	7/23 at 100.00	AA-	2,893,424
3,250	5.000%, 7/01/43	7/23 at 100.00	AA-	3,781,408
1,985	New Jersey Educational Facilities Authority, Revenue and Refunding Bonds, Stockton University Issue, Series 2016 A, 5.000%, 7/01/41	7/26 at 100.00	A	2,351,550
250	New Jersey Educational Facilities Authority, Revenue Bonds, Georgian Court University, Series 2007D, 5.000%, 7/01/27	7/17 at 100.00	BBB-	257,420
1,100	New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Refunding Series 2015H, 4.000%, 7/01/39 – AGM Insured	7/25 at 100.00	AA	1,191,806
5,000	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2014A, 5.000%, 7/01/44	No Opt. Call	AA-	5,901,100
	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2015D:			
2,395	5.000%, 7/01/31	7/25 at 100.00	AA-	2,942,066
1,600	5.000%, 7/01/33	7/25 at 100.00	AA-	1,952,416
1,000	5.000%, 7/01/34	7/25 at 100.00	AA-	1,213,950
5,955	New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey City University, Series 2015A, 5.000%, 7/01/45	7/25 at 100.00	AA	6,906,371
	New Jersey Educational Facilities Authority, Revenue Bonds, Passaic County Community College, Series 2010C:			
1,500	5.250%, 7/01/32	7/20 at 100.00	A2	1,655,535
1,000	5.375%, 7/01/41	7/20 at 100.00	A2	1,102,430
1,000	New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Series 2007E, 5.000%, 7/01/33	No Opt. Call	AAA	1,041,680
4,335	New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0099, 12.639%, 7/01/19 (IF)	No Opt. Call	AAA	6,465,956
4,000	New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0149, 12.942%, 7/01/44 (IF) (4)	7/24 at 100.00	AAA	6,773,440
	New Jersey Educational Facilities Authority, Revenue Bonds, Ramapo College, Series 2012B:			
550	5.000%, 7/01/37	7/22 at 100.00	A	631,769

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

1,050	5.000%, 7/01/42 New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2012A:	7/22 at 100.00	A	1,202,670
1,140	5.000%, 7/01/32	7/21 at 100.00	BBB	1,268,968
740	5.000%, 7/01/37	7/21 at 100.00	BBB	815,791
1,200	New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Refunding Series 2015C, 5.000%, 7/01/35 New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2013D:	7/25 at 100.00	A	1,424,844
675	5.000%, 7/01/38	7/23 at 100.00	A	789,116
1,935	5.000%, 7/01/43	7/23 at 100.00	A	2,251,392
4,560	New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2015C, 5.000%, 7/01/40 New Jersey Educational Facilities Authority, Revenue Refunding Bonds, College of New Jersey, Series 2012A:	7/25 at 100.00	A+	5,311,852
200	5.000%, 7/01/18	No Opt. Call	AA-	215,112
1,000	5.000%, 7/01/19 New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Senior Lien Series 2016-1A:	No Opt. Call	AA-	1,111,540
6,180	3.500%, 12/01/32 (Alternative Minimum Tax)	12/25 at 100.00	AA	6,245,878
1,430	4.000%, 12/01/39 (Alternative Minimum Tax)	12/25 at 100.00	AA	1,484,168
2,720	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax)	6/18 at 100.00	AA	2,919,757
1,045	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-1A, 5.000%, 12/01/25	12/19 at 100.00	AA	1,100,772
960	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-2, 5.000%, 12/01/30	12/20 at 100.00	Aa3	1,060,608
1,410	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2011-1, 5.750%, 12/01/27 (Alternative Minimum Tax) New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1A:	12/21 at 100.00	Aa3	1,616,128
4,655	4.250%, 12/01/25 (Alternative Minimum Tax)	12/22 at 100.00	AA	5,145,497
1,535	4.375%, 12/01/26 (Alternative Minimum Tax)	12/22 at 100.00	AA	1,705,001

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

500	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1B, 5.750%, 12/01/39 (Alternative Minimum Tax)	12/22 at 100.00	A	565,405
1,155	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2013-1A, 3.750%, 12/01/26 (Alternative Minimum Tax)	12/22 at 100.00	AA	1,222,706
5,000	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2015-1A: 4.000%, 12/01/28 (Alternative Minimum Tax)	12/24 at 100.00	AA	5,395,000
2,575	4.000%, 12/01/30 (Alternative Minimum Tax)	12/24 at 100.00	AA	2,767,739
1,400	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2015-XF0151: 10.539%, 12/01/23 (Alternative Minimum Tax) (IF) (4)	12/22 at 100.00	AA	1,751,904
1,250	10.607%, 12/01/24 (Alternative Minimum Tax) (IF) (4)	12/22 at 100.00	AA	1,525,250
850	11.037%, 12/01/25 (Alternative Minimum Tax) (IF) (4)	12/22 at 100.00	AA	1,037,408
250	11.462%, 12/01/26 (Alternative Minimum Tax) (IF) (4)	12/22 at 100.00	AA	308,620
2,500	12.452%, 12/01/27 (Alternative Minimum Tax) (IF) (4)	12/23 at 100.00	AA	3,309,100
2,000	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2016-XG0001, 18.488%, 6/01/30 (IF) (4)	6/19 at 100.00	AA	2,877,040
575	New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2012A, 5.000%, 7/01/42	7/22 at 100.00	A1	679,690
2,300	New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2015A, 5.000%, 7/01/45	7/25 at 100.00	A1	2,700,959
2,170	Rutgers State University, New Jersey, Revenue Bonds, Tender Option Bond Trust 2016-XF2356, 16.831%, 5/01/21 (IF) (4)	No Opt. Call	Aa3	3,737,174
98,595	Total Education and Civic Organizations Financials – 1.6% (1.1% of Total Investments)			119,500,463
8,700	New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill Project, Series 2002: 5.750%, 10/01/21	No Opt. Call	Ba2	9,537,201
1,500	6.500%, 4/01/28	No Opt. Call	Ba2	1,886,955
10,200	Total Financials Health Care – 22.3% (15.6% of Total Investments)			11,424,156
175	Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Refunding Series 2014A: 5.000%, 2/15/25	No Opt. Call	BBB+	212,774

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

220	5.000%, 2/15/26	No Opt. Call	BBB+	265,921
1,320	5.000%, 2/15/27	No Opt. Call	BBB+	1,583,881
1,385	5.000%, 2/15/28	No Opt. Call	BBB+	1,653,607
1,385	5.000%, 2/15/29	No Opt. Call	BBB+	1,647,388
2,500	5.000%, 2/15/32	2/24 at 100.00	BBB+	2,935,725
3,040	5.000%, 2/15/33	No Opt. Call	BBB+	3,560,722
145	5.000%, 2/15/34	No Opt. Call	BBB+	169,402
1,950	5.000%, 2/15/35	No Opt. Call	BBB+	2,270,892
6,100	Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Series 2013A, 5.750%, 2/15/42	2/23 at 100.00	BBB+	7,345,559
5,110	New Jersey Health Care Facilities Finance Authority, Revenue Bonds, AHS Hospital Corporation, Series 2008A, 5.000%, 7/01/27	7/18 at 100.00	AA-	5,512,413
2,500	New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Tender Option Bond Trust 2016-XG0047, 17.591%, 7/01/38 – AGC Insured (IF) (4)	7/19 at 100.00	AA	3,758,700
2,000	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Refunding Series 2011:	7/21 at 100.00	BB+	2,228,040
2,500	6.000%, 7/01/26	7/21 at 100.00	BB+	2,763,075
2,050	6.250%, 7/01/35	7/18 at 100.00	BB+	2,190,856
1,140	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37	No Opt. Call	A-	1,360,305
3,125	New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Barnabas Health, Series 2012A, 5.000%, 7/01/24	7/23 at 100.00	A-	3,609,000
1,560	New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Palisades Medical Center Obligated Group Issue, Series 2013:	7/23 at 100.00	A-	1,815,341
10,000	5.250%, 7/01/31	7/24 at 100.00	A-	11,735,500
3,765	5.500%, 7/01/43	7/17 at 100.00	A3	3,880,284
2,055	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, CentraState Medical Center, Series 2006A, 5.000%, 7/01/30 – AGC Insured New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Refunding Series 2014A:	7/24 at 100.00	A	2,403,610

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

3,295	4.000%, 7/01/45	7/24 at 100.00	A	3,517,347
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Kennedy Health System Obligated Group Issue, Refunding Series 2012:			
4,155	3.750%, 7/01/27	No Opt. Call 7/22 at 100.00	A3	4,432,180
3,375	5.000%, 7/01/31	7/22 at 100.00	A3	3,865,691
1,500	5.000%, 7/01/37	7/22 at 100.00	A3	1,689,810
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2011:			
3,000	5.000%, 7/01/25	7/18 at 100.00	A+	3,585,390
3,000	5.000%, 7/01/26	7/22 at 100.00	A+	3,567,630
2,500	5.000%, 7/01/27	7/22 at 100.00	A+	2,958,275
1,450	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2013A, 5.000%, 7/01/32 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health, Series 2007:	7/23 at 100.00	A+	1,709,855
7,520	5.000%, 7/01/38 – AGC Insured	7/18 at 100.00	AA	8,040,534
2,250	5.000%, 7/01/38	7/18 at 100.00	AA	2,414,655
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Princeton HealthCare System, Series 2016A:			
830	5.000%, 7/01/32	7/26 at 100.00	Baa2	1,027,366
1,055	5.000%, 7/01/33	7/26 at 100.00	Baa2	1,301,659
340	5.000%, 7/01/34	7/26 at 100.00	Baa2	418,139
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital Issue, Series 2014A:			
4,235	5.000%, 7/01/39	7/24 at 100.00	A	4,966,639
5,955	5.000%, 7/01/43	7/24 at 100.00	A	6,993,135
3,945	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital, Series 2013A, 5.500%, 7/01/43 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, RWJ Health Care Corporation, Series 2005B:	7/23 at 100.00	A	4,758,301

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

1,620	5.000%, 7/01/25 – RAAI Insured	10/16 at 100.00	AA	1,623,937
2,885	5.000%, 7/01/35 – RAAI Insured	10/16 at 100.00	AA	2,890,568
7,670	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Barnabas Health Care System, Refunding Series 2011A, 5.625%, 7/01/37	7/21 at 100.00	A–	9,012,326
3,475	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	A–	3,554,056
5,000	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–	5,473,150
2,345	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Luke’s Warren Hospital Obligated Group, Series 2013, 4.000%, 8/15/37 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, University Hospital Issue, Refunding Series 2015A:	8/23 at 100.00	A–	2,472,287
5,055	4.125%, 7/01/38 – AGM Insured	7/25 at 100.00	AA	5,547,003
3,910	5.000%, 7/01/46 – AGM Insured	7/25 at 100.00	AA	4,610,242
3,750	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Adjustable Rate Industrial Revenue Bonds, American Home Products Corporation, Series 1983A, 5.100%, 12/01/18	12/16 at 100.00	A1	3,859,163
138,140	Total Health Care Housing/Multifamily – 3.9% (2.7% of Total Investments)			157,192,333
1,900	New Jersey Economic Development Authority, Revenue Bonds, Provident Group – Rowan Properties LLC – Rowan University Student Housing Project, Series 2015A, 5.000%, 1/01/48	1/25 at 100.00	BBB–	2,145,423
6,075	New Jersey Economic Development Authority, Revenue Bonds, West Campus Housing LLC – New Jersey City University Student Housing Project, Series 2015, 5.000%, 7/01/47 New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A:	7/25 at 100.00	BBB–	6,402,442
3,870	5.750%, 6/01/31	6/20 at 100.00	Baa3	4,386,722
2,100	5.875%, 6/01/42 New Jersey Housing and Mortgage Finance Agency, Multifamily Housing Revenue Bonds, Series 2013-2:	6/20 at 100.00	Baa3	2,373,861

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

2,165	4.350%, 11/01/33 (Alternative Minimum Tax)	11/22 at 100.00	AA	2,319,646
1,235	4.600%, 11/01/38 (Alternative Minimum Tax)	11/22 at 100.00	AA	1,334,084
1,235	4.750%, 11/01/46 (Alternative Minimum Tax)	11/22 at 100.00	AA	1,331,429
2,280	New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2015A, 4.000%, 11/01/45	11/24 at 100.00	AA-	2,409,641
4,870	New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2015B, 1.000%, 11/01/17	No Opt. Call	AA-	4,890,016
25,730	Total Housing/Multifamily Housing/Single Family – 3.2% (2.2% of Total Investments) New Jersey Housing & Mortgage Finance Agency, Single Family Home Mortgage Revenue Bonds, Series 2011A:			27,593,264
10,000	4.450%, 10/01/25	10/21 at 100.00	Aa2	11,040,400
10,000	4.650%, 10/01/29	4/21 at 100.00	Aa2	10,914,500
600	New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Series 2007T, 4.700%, 10/01/37 (Alternative Minimum Tax)	4/17 at 100.00	AA	605,976
20,600	Total Housing/Single Family Industrials – 0.2% (0.1% of Total Investments)			22,560,876
1,340	Gloucester County Improvement Authority, New Jersey, Solid Waste Resource Recovery Revenue Refunding Bonds, Waste Management Inc. Project, Series 1999B, 2.125%, 12/01/29 (Mandatory put 12/01/17) Long-Term Care – 1.9% (1.3% of Total Investments)	No Opt. Call	A-	1,363,946
5,255	Burlington County Bridge Commission, New Jersey, Economic Development Revenue Bonds, The Evergreens Project, Series 2007, 5.625%, 1/01/38	1/18 at 100.00	N/R	5,517,119
510	New Jersey Economic Development Authority, Fixed Rate Revenue Bonds, Lions Gate Project, Series 2014, 5.250%, 1/01/44	1/24 at 100.00	N/R	550,912
5,000	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group Issue, Refunding Series 2013, 5.000%, 7/01/34	7/23 at 100.00	BBB-	5,566,250
1,410	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group Issue, Refunding Series 2014A, 5.000%, 7/01/29	7/24 at 100.00	BBB-	1,611,235
12,175	Total Long-Term Care Tax Obligation/General – 7.1% (5.0% of Total Investments)			13,245,516
2,225	Cumberland County Improvement Authority, New Jersey, County General Obligation Revenue Bonds,	9/24 at 100.00	AA	2,631,819

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

	Technical High School Project, Series 2014, 5.000%, 9/01/39 – AGM Insured			
825	Elizabeth, Union County, New Jersey, General Obligation Bonds, 4/24 at General Improvement Series 100.00		AA	888,575
	2014, 3.125%, 4/01/27 – AGM Insured			
2,250	Freehold Regional High School District, Monmouth County, New Jersey, General Obligation Bonds, Refunding Series 2001, 5.000%, 3/01/17 – FGIC Insured	No Opt. Call	AA+	2,307,825
690	Haddon Heights School District, Camden County, New Jersey, General Obligation Bonds, Refunding Series 2012, 3.250%, 1/01/30	1/23 at 100.00	AA–	724,286
1,100	Linden, New Jersey, General Obligation Bonds, Refunding Series 2011, 4.000%, 5/01/23	5/21 at 100.00	AA–	1,227,908
	Medford Township Board of Education, Burlington County, New Jersey, General Obligation Bonds, Refunding Series 2015:			
710	5.000%, 3/01/22	No Opt. Call	Aa2	848,649
755	5.000%, 3/01/24	No Opt. Call	Aa2	933,905
1,975	Middletown Township Board of Education, Monmouth County, New Jersey, Refunding Series 2010, 5.000%, 8/01/27	8/20 at 100.00	AA	2,298,229
2,280	Monroe Township Board of Education, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2015, 5.000%, 3/01/38	3/25 at 100.00	AA–	2,753,305
760	Montclair Township, Essex County, New Jersey, General Obligation Bonds, Parking Utility, Refunding Series 2014A, 5.000%, 1/01/37	1/24 at 100.00	AAA	897,560
	New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2012:			
465	5.000%, 9/01/28	9/22 at 100.00	A+	548,091
610	5.000%, 9/01/29	9/22 at 100.00	A+	717,214
300	5.000%, 9/01/31	9/22 at 100.00	A+	351,348
250	3.625%, 9/01/34	9/22 at 100.00	A+	264,630
	New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2016:			
1,000	3.000%, 9/01/32	9/25 at 100.00	AA	1,041,170
1,000	3.000%, 9/01/33	9/25 at 100.00	AA	1,037,280
6,175	Ocean County, New Jersey, General Obligation Bonds, Refunding Series 2015A, 4.000%, 8/01/19 (4) South Brunswick Township, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2014:	No Opt. Call	Aaa	6,789,660
740	3.000%, 9/01/17	No Opt. Call	AA	758,974

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

400	5.000%, 9/01/22 Sparta Township Board of Education, Sussex County, New Jersey, General Obligation Bonds, Refunding Series 2015:	No Opt. Call	AA	487,412
1,595	5.000%, 2/15/32	2/25 at 100.00	AA-	1,952,264
1,000	5.000%, 2/15/34	2/25 at 100.00	AA-	1,217,010
1,395	5.000%, 2/15/35	2/25 at 100.00	AA-	1,691,675
4,260	Sussex County, New Jersey, General Obligation Bonds, Refunding Series 2014, 4.000%, 2/15/22	No Opt. Call	AA+	4,916,551
5,165	Union County Utilities Authority, New Jersey, Resource Recovery Facility Lease Revenue Refunding Bonds, Covantan Union Inc. Lessee, Series 2011B, 5.250%, 12/01/31 (Alternative Minimum Tax)	12/21 at 100.00	AA+	5,829,270
2,515	Union County Utilities Authority, New Jersey, Solid Waste System County Deficiency Revenue Bonds, Series 2011A, 5.000%, 6/15/41	6/21 at 100.00	AA+	2,868,961
1,495	Washington Township Board of Education, Mercer County, New Jersey, General Obligation Bonds, Series 2005, 5.250%, 1/01/27 – AGM Insured	No Opt. Call	A2	1,963,189
1,435	West Deptford Township, Gloucester County, New Jersey, General Obligation Bonds, Refunding Series 2014, 4.000%, 9/01/28 – BAM Insured	9/24 at 100.00	AA	1,636,818
635	West Deptford Township, Gloucester County, New Jersey, General Obligation Bonds, Series 2005, 5.000%, 7/01/27 – AGM Insured	7/17 at 100.00	AA	659,816
100	Woodbridge Township, Middlesex County, New Jersey, General Obligation Bonds, Series 2010, 5.000%, 7/15/19	No Opt. Call	AA+	112,411
44,105	Total Tax Obligation/General Tax Obligation/Limited – 34.0% (23.8% of Total Investments)			50,355,805
3,775	Bergen County Improvement Authority, New Jersey, Guaranteed Lease Revenue Bonds, County Administration Complex Project, Series 2005, 5.000%, 11/15/26	No Opt. Call	Aaa	5,040,003
4,175	Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Refunding Series 2007, 5.250%, 12/15/22 – AMBAC Insured	No Opt. Call	Aa2	5,159,757
3,000	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2003B, 0.000%, 11/01/25 – AGM Insured	No Opt. Call	AA	2,456,760
3,015	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005A, 5.750%, 11/01/28 – AGM Insured	No Opt. Call	AA	3,949,318
5,120	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005C, 5.125%, 11/01/18 – AGM Insured Government of Guam, Business Privilege Tax Bonds, Series 2011A:	No Opt. Call	AA	5,603,021

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

5,005	5.250%, 1/01/36	1/22 at 100.00	A	5,488,383
3,020	5.125%, 1/01/42	1/22 at 100.00	A	3,281,351
500	Government of Guam, Business Privilege Tax Bonds, Series 2012B-1, 5.000%, 1/01/29	1/22 at 100.00	A	546,805
1,110	Hudson County Improvement Authority, New Jersey, County Secured Lease Revenue Bonds, Hudson County Plaza Refunding Project, Series 2013, 3.250%, 4/01/35 Hudson County Improvement Authority, New Jersey, County Secured Lease Revenue Bonds, Hudson County Vocational Technical Schools Project, Series 2016:	4/22 at 100.00	Aa3	1,149,816
10,560	5.000%, 5/01/46	5/26 at 100.00	AA	12,812,130
3,745	5.250%, 5/01/51	5/26 at 100.00	AA	4,638,819
310	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: 5.000%, 6/15/21	No Opt. Call	BBB+	349,692
6,400	5.000%, 6/15/25	6/22 at 100.00	BBB+	7,172,096
3,480	5.000%, 6/15/26	6/22 at 100.00	BBB+	3,886,534
7,945	5.000%, 6/15/28	No Opt. Call	BBB+	8,801,312
415	5.000%, 6/15/29 New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management Corporation Project, Series 2007:	No Opt. Call	BBB+	458,276
440	5.125%, 6/15/27	6/17 at 100.00	Baa3	450,428
740	5.125%, 6/15/37	6/17 at 100.00	Baa3	754,534
5,000	New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Refunding Series 2014PP, 5.000%, 6/15/26	6/24 at 100.00	A-	5,685,250
6,385	New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Refunding Series 2014UU, 5.000%, 6/15/27	6/24 at 100.00	A-	7,247,422
12,000	New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Refunding Series 2015WW, 5.250%, 6/15/40	6/25 at 100.00	A-	13,639,200
1,805	New Jersey Health Care Facilities Financing Authority, State 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	A-	1,934,220
2,120	5.000%, 6/15/17 – FGIC Insured	10/16 at 100.00	AA-	2,127,950
3,750	5.000%, 6/15/18 – FGIC Insured	10/16 at 100.00	AA-	3,763,988

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

32,965	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/30	No Opt. Call A-	18,587,314
8,100	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006A, 5.500%, 12/15/22	No Opt. Call A-	9,505,107
21,000	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006C: 0.000%, 12/15/32 – AGM Insured	No Opt. Call AA	11,640,930
34,855	0.000%, 12/15/33 – AGM Insured	No Opt. Call AA	18,479,423
30,310	0.000%, 12/15/34 – AGM Insured	No Opt. Call AA	15,409,907
9,000	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2004B, 5.500%, 12/15/16 – NCFG Insured	No Opt. Call AA-	9,164,880
7,500	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2007A, 5.000%, 12/15/26 – AMBAC Insured	12/17 at 100.00 A-	7,875,750
7,000	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/24	No Opt. Call A-	8,085,210
3,860	Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Refunding Series 2015, 3.750%, 5/01/36	5/25 at 100.00 AA	4,128,926
865	Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Series 2012: 5.000%, 5/01/21	No Opt. Call Aa3	1,023,823
4,560	3.500%, 5/01/35	5/22 at 100.00 Aa3	4,780,430
2,640	Puerto Rico Convention Center District Authority, Hotel Occupancy Tax Revenue Bonds, Series 2006A, 4.500%, 7/01/36 – CIFG Insured	10/16 at 100.00 AA	2,638,178
2,500	Union County Improvement Authority, New Jersey, General Obligation Lease Bonds, County College Facility Project, Series 2014B, 5.000%, 2/01/20	No Opt. Call AA+	2,854,925
285	Union County Improvement Authority, New Jersey, General Obligation Lease Bonds, Juvenile Detention Center Facility Project, Tender Option Bond Trust 2015-XF1019: 22.847%, 5/01/28 (IF) (4)	No Opt. Call Aa1	780,296
285	22.924%, 5/01/29 (IF) (4)	No Opt. Call Aa1	799,183
200	22.924%, 5/01/30 (IF) (4)	No Opt. Call Aa1	574,050
370	22.688%, 5/01/31 (IF) (4)	No Opt. Call Aa1	1,075,956
385	22.811%, 5/01/32 (IF) (4)	No Opt. Call Aa1	1,148,644
400	22.815%, 5/01/33 (IF) (4)	No Opt. Call Aa1	1,206,348
415	22.924%, 5/01/34 (IF) (4)	No Opt. Call Aa1	1,260,251
3,975	Union County Improvement Authority, New Jersey, Lease Revenue Refunding Bonds, City of	No Opt. Call AA+	9,336,361

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

	Plainfield – Park Madison Redevelopment Project, Tender Option			
	Bond Trust 2016-XG0057,			
	16.536%, 3/01/34 (IF) (4)			
3,550	Virgin Islands Public Finance Authority, Matching Fund Loan	10/20 at	BBB–	3,557,100
	Notes Revenue Bonds, Subordinate	100.00		
	Lien Series 2010B, 5.250%, 10/01/29			
268,835	Total Tax Obligation/Limited			240,310,057
	Transportation – 24.9% (17.4% of Total Investments)			
5,550	Casino Reinvestment Development Authority, New Jersey,	10/16 at	AA–	5,568,648
	Parking Revenue Bonds, Series 2005A,	100.00		
	5.250%, 6/01/20 – NPMFG Insured			
2,400	Delaware River and Bay Authority, Delaware and New Jersey,	1/23 at	A1	2,778,576
	Revenue Bonds, Series 2012A,	100.00		
	5.000%, 1/01/42			
	Delaware River and Bay Authority, Delaware and New Jersey,			
	Revenue Bonds, Series 2014A:			
1,285	5.000%, 1/01/34	1/24 at	A1	1,538,877
		100.00		
5,890	4.125%, 1/01/39	1/24 at	A1	6,574,771
		100.00		
7,800	5.000%, 1/01/44	1/24 at	A1	9,235,122
		100.00		
	Delaware River Joint Toll Bridge Commission, New Jersey and			
	Pennsylvania, Bridge System			
	Revenue Bonds, Refunding Series 2015:			
440	3.000%, 7/01/27 – BAM Insured	7/25 at	AA	472,626
		100.00		
1,000	4.000%, 7/01/34 – BAM Insured	7/25 at	AA	1,126,090
		100.00		
2,820	4.000%, 7/01/35 – BAM Insured	7/25 at	AA	3,161,164
		100.00		
	Delaware River Joint Toll Bridge Commission, Pennsylvania,			
	Revenue Bonds, Refunding			
	Series 2012A:			
2,115	5.000%, 7/01/24	7/22 at	A1	2,548,279
		100.00		
1,105	5.000%, 7/01/25	7/22 at	A1	1,325,459
		100.00		
650	4.000%, 7/01/26	7/22 at	A1	729,021
		100.00		
625	4.000%, 7/01/27	7/22 at	A1	697,631
		100.00		
	Delaware River Port Authority, New Jersey and Pennsylvania,			
	Revenue Bonds, Series 2010E:			
1,000	5.000%, 1/01/40 – AGM Insured	1/20 at	AA	1,129,180
		100.00		
5,000	5.000%, 1/01/40	1/20 at	A	5,636,950
		100.00		
7,035	Delaware River Port Authority, New Jersey and Pennsylvania,	1/24 at	A	8,355,821
	Revenue Bonds, Series 2013,	100.00		
	5.000%, 1/01/40			

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

	Delaware River Port Authority, Pennsylvania and New Jersey, Revenue Refunding Bonds, Port District Project, Series 2012:		
1,800	5.000%, 1/01/24	No Opt. Call A-	2,088,468
1,635	5.000%, 1/01/25	No Opt. Call A-	1,893,968
1,350	5.000%, 1/01/26	No Opt. Call A-	1,552,959
3,595	5.000%, 1/01/27	No Opt. Call A-	4,125,119
5,555	New Jersey Economic Development Authority, Private Activity Bonds, The Goethals Bridge Replacement Project, Series 2013, 5.625%, 1/01/52 (Alternative Minimum Tax)	1/24 at 100.00	BBB 6,534,846
	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999:		
1,000	5.125%, 9/15/23 (Alternative Minimum Tax)	9/16 at 100.00	BB- 1,130,590
1,800	5.250%, 9/15/29 (Alternative Minimum Tax)	9/22 at 101.00	BB- 2,020,806
2,250	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax)	3/24 at 101.00	BB- 2,623,185
	New Jersey Transit Corporation, Grant Anticipation Notes, Federal Transit Administration Section 5307 Urbanized Area Formula Funds, Series 2014A:		
6,000	5.000%, 9/15/20	No Opt. Call A	6,730,080
5,750	5.000%, 9/15/21	No Opt. Call A	6,573,055
8,010	New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2015E, 5.000%, 1/01/45	1/25 at 100.00	A+ 9,528,856
3,065	New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, 5.250%, 1/01/29 – AGM Insured	No Opt. Call AA	4,155,834
7,500	New Jersey Turnpike Authority, Revenue Bonds, Series 2009I, 5.000%, 1/01/35	1/20 at 100.00	A+ 8,375,025
7,620	New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/28	1/23 at 100.00	A+ 9,190,025
3,625	New Jersey Turnpike Authority, Revenue Bonds, Tender Option Bond Trust 2016-XF1057, 15.565%, 1/01/43 (IF) (4)	7/22 at 100.00	A+ 6,090,290
2,100	Passaic County Improvement Authority, New Jersey, County Guaranteed Parking Revenue Bonds, 200 Hospital Plaza Project, Series 2010, 5.000%, 5/01/42	5/20 at 100.00	Aa3 2,373,420
2,750	Passaic County Improvement Authority, New Jersey, Revenue Bonds, Paterson Parking Deck Facility, Series 2005, 5.000%, 4/15/35 – AGM Insured	10/16 at 100.00	A2 2,759,378
7,225	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy Ninth Series 2013, 5.000%, 12/01/43	12/23 at 100.00	AA- 8,757,856
5,700	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy Seventh Series 2013, 4.000%, 1/15/43 (Alternative Minimum Tax)	1/23 at 100.00	AA- 6,098,145

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

Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997:					
19,655	5.750%, 12/01/22 – NPFG Insured (Alternative Minimum Tax)	12/16 at 100.00	AA–		20,087,606
12,130	5.750%, 12/01/25 – NPFG Insured (Alternative Minimum Tax)	12/16 at 100.00	AA–		12,372,235
154,830	Total Transportation				175,939,961
U.S. Guaranteed – 10.7% (7.5% of Total Investments) (5)					
8,500	Jersey City, New Jersey, General Obligation Bonds, Series 2006A, 5.000%, 9/01/22 (Pre-refunded 9/01/16) – AMBAC Insured	9/16 at 100.00	A1 (5)		8,534,255
930	New Jersey Economic Development Authority, Revenue Bonds, Yeshiva Ktana of Passaic, Series 1993, 8.000%, 9/15/18 (ETM)	No Opt. Call	N/R (5)		1,003,414
New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Series 2007U:					
2,625	5.000%, 9/01/37 (Pre-refunded 9/01/17) – AMBAC Insured	9/17 at 100.00	AAA		2,754,623
5,435	5.000%, 9/01/37 (Pre-refunded 9/01/17)	9/17 at 100.00	AAA		5,703,380
1,545	5.000%, 9/01/37 (Pre-refunded 9/01/17) – AMBAC Insured	9/17 at 100.00	A– (5)		1,621,292
2,910	5.000%, 9/01/37 (Pre-refunded 9/01/17)	9/17 at 100.00	A– (5)		3,053,696
New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Series 2007D:					
7,310	5.000%, 7/01/32 (Pre-refunded 7/01/17) – FGIC Insured	7/17 at 100.00	AA– (5)		7,614,023
6,875	5.000%, 7/01/39 (Pre-refunded 7/01/17) – FGIC Insured	7/17 at 100.00	AA– (5)		7,160,931
25	New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B, 6.000%, 12/01/17 (ETM)	No Opt. Call	N/R (5)		26,156
New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B:					
25	6.500%, 12/01/19 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R (5)		29,024
100	6.500%, 12/01/20 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R (5)		116,094
5	7.125%, 12/01/23 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R (5)		5,892
6,840	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Atlanticare Regional Medical Center, Series 2007, 5.000%, 7/01/37 (Pre-refunded 7/01/17)	7/17 at 100.00	N/R (5)		7,123,176
3,805	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Clare’s Hospital,	No Opt. Call	AA (5)		4,443,860

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

	Series 2004A, 5.250%, 7/01/20 – AGC Insured (ETM)			
1,555	New Jersey Sports and Exposition Authority, Convention Center Luxury Tax Bonds, Series 2004, 5.500%, 3/01/22 – NPMG Insured (ETM)	No Opt. Call	AA– (5)	1,940,360
1,650	Newark Housing Authority, New Jersey, City-Secured Police Facility Revenue Bonds, South Ward Police Facility, Series 2009A, 6.750%, 12/01/38 (Pre-refunded 12/01/19) – AGC Insured	12/19 at 100.00	A3 (5)	1,979,654
15,840	North Hudson Sewerage Authority, New Jersey, Sewerage Revenue Refunding Bonds, Series 2001A, 0.000%, 8/01/23 – NPMG Insured (ETM)	No Opt. Call	A3 (5)	14,285,461
7,580	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2007, 5.000%, 8/15/32 (Pre-refunded 8/15/17) – AGM Insured	8/17 at 100.00	AA (5)	7,931,788
73,555	Total U.S. Guaranteed Utilities – 2.7% (1.9% of Total Investments)			75,327,079
6,300	Essex County Improvement Authority, New Jersey, Solid Waste Disposal Revenue Bonds, Covanta Project, Series 2015, 5.250%, 7/01/45 (Alternative Minimum Tax)	7/20 at 100.00	Ba2	6,600,510
1,510	Industrial Pollution Control Financing Authority of Cape May County (New Jersey), Pollution Control Revenue Refunding Bonds, 1991 Series A (Atlantic City Electric Company Project), 6.800%, 3/01/21 – NPMG Insured	No Opt. Call	AA–	1,824,307
	New Jersey Economic Development Authority, Energy Facilities Revenue Bonds, UMM Energy Partners, LLC Project, Series 2012A: 4.750%, 6/15/32 (Alternative Minimum Tax)	No Opt. Call	Baa3	1,071,340
1,225	5.125%, 6/15/43 (Alternative Minimum Tax)	6/22 at 100.00	Baa3	1,319,754
5,035	New Jersey Economic Development Authority, Water Facilities Revenue Bonds, New Jersey-American Water Company Inc. Project, Refunding Series 2010B, 5.600%, 11/01/34 (Alternative Minimum Tax)	5/20 at 100.00	A+	5,708,884
2,040	New Jersey Economic Development Authority, Water Facilities Revenue Bonds, New Jersey-American Water Company Inc. Project, Refunding Series 2010D, 4.875%, 11/01/29 (Alternative Minimum Tax)	11/20 at 100.00	A+	2,244,041
17,110	Total Utilities Water and Sewer – 5.7% (4.0% of Total Investments)			18,768,836
	Bergen County Utilities Authority, New Jersey, Water Pollution Control System Revenue Bonds, Refunding Series 2014: 3.125%, 12/15/30	12/24 at 100.00	AA–	1,053,150
1,000	3.125%, 12/15/31	12/24 at 100.00	AA–	1,047,730
	New Jersey Economic Development Authority, Water Facilities Revenue Bonds, Middlesex Water			

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

1,460	Company, Series 2012C: 5.000%, 10/01/23	No Opt. Call	A+	1,789,799
15,670	4.250%, 10/01/47 (Alternative Minimum Tax)	10/22 at 100.00	A+	16,724,590
1,680	New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Series 2012A, 3.250%, 9/01/31	9/21 at 100.00	AAA	1,781,573
6,270	New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Tender Option Bond Trust 2016-XF0395, 6.915%, 9/01/21 (IF) (4) North Hudson Sewerage Authority, New Jersey, Gross Revenue Senior Lien Lease Certificates, Series 2012A:	No Opt. Call	AAA	8,206,364
3,820	5.000%, 6/01/27 – NPMFG Insured	6/22 at 100.00	A	4,475,703
4,000	5.000%, 6/01/42 – NPMFG Insured	6/22 at 100.00	A	4,605,720
485	Wanaque Valley Regional Sewer Authority, Passaic County, New Jersey, Sewer Revenue Refunding Bonds, Series 1993B, 5.750%, 9/01/18 – AMBAC Insured	No Opt. Call	A2	503,178
35,385	Total Water and Sewer			40,187,807
\$ 944,270	Total Municipal Bonds (cost \$892,007,100)			996,170,684
Shares	Description (1)			Value
	COMMON STOCKS – 0.1% (0.1% of Total Investments)			
	Airlines – 0.1% (0.1% of Total Investments)			
19,512	American Airlines Group Inc., (6)			\$ 692,676
	Total Common Stocks (cost \$0)			692,676
	Total Long-Term Investments (cost \$892,007,100)			996,863,360
Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	SHORT-TERM INVESTMENTS – 1.8% (1.3% of Total Investments)			
	MUNICIPAL BONDS – 1.8% (1.3% of Total Investments)			
	Housing/Single Family – 1.8% (1.3% of Total Investments)			
\$ 2,000	New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Variable Rate Demand Obligations, Series 2005O, 0.500%, 10/01/26 (7)	10/16 at 100.00	A-2	\$ 2,000,000
10,950	New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Variable Rate Demand Obligations, Series 2005O, 0.500%, 4/01/31 (7)	10/16 at 100.00	A-2	10,950,000
\$ 12,950	Total Short-Term Investments (cost \$12,950,000)			12,950,000

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

Total Investments (cost \$904,957,100) – 143.0%	1,009,813,360
Variable Rate Demand Preferred Shares, at Liquidation Preference – (44.5)% (8)	(313,900,000)
Other Assets Less Liabilities – 1.5% (9)	10,045,531
Net Assets Applicable to Common Shares – 100%	\$ 705,958,891

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

Investments in Derivatives as of July 31, 2016

Interest Rate

Swaps

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Effective Date (10)	Optional Termination Date	Termination Date	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	\$58,500,000	Receive	Weekly USD-SIFMA	1.825%	Quarterly	9/14/16	10/14/16	9/14/25	\$(4,283,479)

Fair Value Measurements

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

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

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

Level 3 – Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

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

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Municipal Bonds	\$ —	\$ 996,170,684	\$ —	\$ 996,170,684
Common Stocks	692,676	—	—	692,676
Short-Term Investments:				
Municipal Bonds	—	12,950,000	—	12,950,000
Investments in Derivatives:				
Interest Rate Swaps*	—	(4,283,479)	—	(4,283,479)
Total	\$692,676	\$1,004,837,205	\$ —	\$1,005,529,881

* Represents net unrealized appreciation (depreciation).

Income Tax Information

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

As of July 31, 2016, the cost of investments (excluding investments in derivatives) was \$903,980,369.

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

Gross unrealized:

Appreciation	\$106,453,555
Depreciation	(620,564)
Net unrealized appreciation (depreciation) of investments	\$105,832,991

- (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) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives and/or inverse floating rate transactions.
 - (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) On November 28, 2011, AMR Corp. ("AMR"), the parent company of American Airlines Group, Inc. ("AAL") filed for federal bankruptcy protection. On December 9, 2013, AMR emerged from federal bankruptcy with the acceptance of its reorganization plan by the bankruptcy court. Under the settlement agreement established to meet AMR's unsecured bond obligations, the bondholders, including the Fund, received a distribution of AAL preferred stock which was converted to AAL common stock over a 120-day period. Every 30 days, a quarter of the preferred stock was converted to AAL common stock based on the 5-day volume-weighted average price and the amount of preferred shares tendered during the optional preferred conversion period.
 - (7) Investment has a maturity of greater than one year, but has variable rate and/or demand features which qualify it as a short-term investment. The rate disclosed is that in effect as of the end of the reporting period. This rate changes periodically based on market conditions or a specified market index.
 - (8) Variable Rate Demand Preferred Shares, at Liquidation Preference as a percentage of Total Investments is 31.1%.
 - (9) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter ("OTC") derivatives as well as the OTC-cleared and exchange-traded derivatives, when applicable.
 - (10) Effective date represents the date on which both the Fund and counterparty commence interest payment accruals on each contract.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- USD-SIFMA United States Dollar-Securities Industry and Financial Market Association
-

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d)) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

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

SIGNATURES

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

(Registrant) Nuveen New Jersey Dividend Advantage Municipal Fund

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

Date: September 29, 2016

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

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

Date: September 29, 2016

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

Date: September 29, 2016