

NUVEEN DIVIDEND ADVANTAGE MUNICIPAL FUND
Form N-Q
March 30, 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 811-09297

Nuveen 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: 10/31

Date of reporting period: 1/31/12

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 Dividend Advantage Municipal Fund (NAD)
 January 31, 2012

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|--|---------------------------------|----------------|--------------|
| | Municipal Bonds – 148.2% (99.9% of Total Investments) | | | |
| | Alabama – 0.3% (0.2% of Total Investments) | | | |
| \$ 1,600 | Alabama 21st Century Authority, Tobacco Settlement Revenue Bonds, Series 2000, 5.750%, 12/01/20 | 6/12 at 100.00 | A1 | \$ 1,606,560 |
| | Alaska – 0.1% (0.1% of Total Investments) | | | |
| 750 | Alaska Housing Finance Corporation, General Housing Purpose Bonds, Series 2005A, 5.250%, 12/01/34 – FGIC Insured (UB) | 12/14 at 100.00 | AA+ | 776,063 |
| | Arizona – 2.8% (1.9% of Total Investments) | | | |
| | Phoenix Civic Improvement Corporation, Arizona, Senior Lien Airport Revenue Bonds, Series 2008A: | | | |
| 2,350 | 5.000%, 7/01/33 | 7/18 at 100.00 | AA– | 2,553,064 |
| 8,200 | 5.000%, 7/01/38 | 7/18 at 100.00 | AA– | 8,815,820 |
| | Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007: | | | |
| 500 | 5.500%, 12/01/29 | No Opt. Call | A– | 530,000 |
| 5,000 | 5.000%, 12/01/37 | No Opt. Call | A– | 4,971,300 |
| 16,050 | Total Arizona | | | 16,870,184 |
| | California – 10.1% (6.8% of Total Investments) | | | |
| 1,535 | Alameda Corridor Transportation Authority, California, Senior Lien Revenue Bonds, Series 1999A, 0.000%, 10/01/37 – NPMFG Insured | No Opt. Call | A | 313,938 |
| 6,000 | Anaheim Public Finance Authority, California, Subordinate Lease Revenue Bonds, Public Improvement Project, Series 1997C, 0.000%, 9/01/28 – AGM Insured | No Opt. Call | AA– | 2,372,040 |
| 3,000 | California Health Facilities Financing Authority, Revenue Bonds, Sutter Health, Series 2007A, 5.000%, 11/15/42 | 11/16 at 100.00 | AA– | 3,087,870 |
| 5,000 | California State, General Obligation Bonds, Series 2005, 5.000%, 3/01/31 | 3/16 at 100.00 | A1 | 5,281,950 |
| 4,250 | | | A1 | 4,693,190 |

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| | | | | |
|--------|---|-----------------|-----|-----------|
| | California State, General Obligation Bonds, Various Purpose Series 2010, 5.250%, 11/01/40 | 11/20 at 100.00 | | |
| 6,750 | California Statewide Community Development Authority, Revenue Bonds, Methodist Hospital Project, Series 2009, 6.750%, 2/01/38 | 8/19 at 100.00 | Aa2 | 8,070,570 |
| 2,000 | California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Series 2002B, 5.625%, 8/15/42 | 8/12 at 100.00 | AA- | 2,057,000 |
| 65 | California, General Obligation Bonds, Series 1997, 5.000%, 10/01/18 – AMBAC Insured | 4/12 at 100.00 | A1 | 65,200 |
| 5,000 | Corona-Norco Unified School District, Riverside County, California, General Obligation Bonds, Election 2006 Series 2007A, 5.000%, 8/01/31 – AGM Insured | No Opt. Call | Aa2 | 5,451,900 |
| 2,000 | Dublin Unified School District, Alameda County, California, General Obligation Bonds, Series 2007C, 0.000%, 8/01/31 – NPMFG Insured | 8/17 at 49.41 | Aa2 | 711,760 |
| | Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Series 2005A: | | | |
| 3,500 | 0.000%, 6/01/26 – AGM Insured | No Opt. Call | Aa3 | 1,919,260 |
| 9,925 | 5.000%, 6/01/45 – AGC Insured | 6/15 at 100.00 | AA- | 9,974,228 |
| | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1: | | | |
| 5,860 | 5.000%, 6/01/33 | 6/17 at 100.00 | B- | 4,390,078 |
| 1,000 | 5.125%, 6/01/47 | 6/17 at 100.00 | B- | 681,210 |
| 2,200 | M-S-R Energy Authority, California, Gas Revenue Bonds, Series 2009C, 6.500%, 11/01/39 | No Opt. Call | A- | 2,676,476 |
| 2,000 | Murrieta Valley Unified School District Public Financing Authority, California, Special Tax Revenue Bonds, Series 2006A, 5.125%, 9/01/26 – AGM Insured | 9/16 at 100.00 | AA- | 2,151,200 |
| 765 | Palmdale Civic Authority, California, Revenue Refinancing Bonds, Civic Center Project, Series 1997A, 5.375%, 7/01/12 – NPMFG Insured | No Opt. Call | BBB | 766,974 |
| 2,000 | Riverside Unified School District, Riverside County, California, General Obligation Bonds, Election 2001 Series 2006B, 5.000%, 8/01/30 – AGC Insured | 8/15 at 101.00 | Aa2 | 2,137,240 |
| | San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue Refunding Bonds, Series 1997A: | | | |
| 2,000 | 0.000%, 1/15/29 – NPMFG Insured | No Opt. Call | BBB | 581,480 |
| 17,000 | 0.000%, 1/15/35 – NPMFG Insured | No Opt. Call | BBB | 3,192,260 |
| 575 | Seaside Redevelopment Agency, California, Tax Allocation Bonds, Merged Project Area, Series 2003, 5.375%, 8/01/18 – NPMFG Insured | 8/13 at 100.00 | A | 594,355 |

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|---------|---|----------|------|------------|
| 82,425 | Total California | | | 61,170,179 |
| | Colorado – 5.3% (3.6% of Total Investments) | | | |
| | Antelope Heights Metropolitan District, Colorado, Limited Tax | 12/17 at | | |
| 1,125 | General Obligation Bonds, Series | 100.00 | N/R | 872,156 |
| | 2007, 5.000%, 12/01/37 – RAAI Insured | | | |
| | Colorado Health Facilities Authority, Colorado, Revenue Bonds, | 7/19 at | | |
| 3,330 | Catholic Health Initiatives, | 100.00 | AA | 3,691,638 |
| | Series 2009A, 5.500%, 7/01/34 | | | |
| | Denver City and County, Colorado, Airport Special Facilities | 7/12 at | | |
| 675 | Revenue Bonds, Rental Car | 100.00 | A– | 677,788 |
| | Projects, Series 1999A, 6.000%, 1/01/13 – NPMFG Insured | | | |
| | (Alternative Minimum Tax) | | | |
| | E-470 Public Highway Authority, Colorado, Senior Revenue | No Opt. | | |
| 8,665 | Bonds, Series 1997B, 0.000%, | Call | BBB | 4,160,326 |
| | 9/01/25 – NPMFG Insured | | | |
| | E-470 Public Highway Authority, Colorado, Senior Revenue | No Opt. | | |
| 25,000 | Bonds, Series 2000B, 0.000%, | Call | BBB | 7,788,250 |
| | 9/01/31 – NPMFG Insured | | | |
| | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, | No Opt. | | |
| 60,000 | Series 2004A, 0.000%, 3/01/36 – | Call | BBB | 13,003,800 |
| | NPMFG Insured | | | |
| | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, | 9/26 at | | |
| 12,500 | Series 2006B, 0.000%, 9/01/38 – | 54.77 | BBB | 2,215,375 |
| | NPMFG Insured | | | |
| 111,295 | Total Colorado | | | 32,409,333 |
| | Connecticut – 0.3% (0.2% of Total Investments) | | | |
| | Mashantucket Western Pequot Tribe, Connecticut, Subordinate | 11/17 at | | |
| 4,335 | Special Revenue Bonds, Series | 100.00 | N/R | 1,592,072 |
| | 2007A, 5.750%, 9/01/34 | | | |
| | Florida – 10.3% (6.9% of Total Investments) | | | |
| | Florida State Board of Education, Public Education Capital Outlay | 6/15 at | | |
| 15,000 | Bonds, Series 2005E, 4.500%, | 101.00 | AAA | 15,515,250 |
| | 6/01/35 (UB) | | | |
| | Marion County Hospital District, Florida, Revenue Bonds, Munroe | 10/17 at | | |
| 2,500 | Regional Medical Center, | 100.00 | A3 | 2,548,600 |
| | Series 2007, 5.000%, 10/01/34 | | | |
| | Martin County Industrial Development Authority, Florida, | 6/12 at | | |
| 13,625 | Industrial Development Revenue Bonds, | 100.00 | BB+ | 13,672,688 |
| | Indiantown Cogeneration LP, Series 1994A, 7.875%, 12/15/25 | | | |
| | (Alternative Minimum Tax) | | | |
| | South Miami Health Facilities Authority, Florida, Hospital | | | |
| | Revenue, Baptist Health System | | | |
| | Obligation Group, Series 2007: | | | |
| | | 8/17 at | | |
| 22,000 | 5.000%, 8/15/37 (UB) | 100.00 | AA | 22,988,460 |
| | | 8/17 at | | |
| 7,370 | 5.000%, 8/15/42 (UB) | 100.00 | AA | 7,682,562 |
| 60,495 | Total Florida | | | 62,407,560 |
| | Georgia – 2.2% (1.5% of Total Investments) | | | |
| | Cobb County Development Authority, Georgia, Student Housing | 7/17 at | | |
| 5,000 | Revenue Bonds, KSU Village II Real | 100.00 | Baa2 | 5,050,600 |

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|--------|---|--------------------|------|------------|
| | Estate Foundation LLC Project, Series 2007A, 5.250%, 7/15/38 – AMBAC Insured | | | |
| 5,000 | Franklin County Industrial Building Authority, Georgia, Revenue Bonds, Ty Cobb Regional | 12/20 at 100.00 | N/R | 5,274,050 |
| | Medical Center Project, Series 2010, 8.000%, 12/01/40 | | | |
| 3,000 | Gainesville and Hall County Hospital Authority, Georgia, Revenue Anticipation Certificates, | 2/20 at 100.00 | A+ | 3,248,070 |
| | Northeast Georgia Health Services Inc., Series 2010B, 5.250%, 2/15/37 | | | |
| 13,000 | Total Georgia | | | 13,572,720 |
| | Idaho – 0.1% (0.0% of Total Investments) | | | |
| 95 | Idaho Housing and Finance Association, Single Family Mortgage Bonds, Series 1999E, 5.750%, 1/01/21 (Alternative Minimum Tax) | 7/12 at 100.00 | Aa2 | 99,701 |
| 125 | Idaho Housing and Finance Association, Single Family Mortgage Bonds, Series 2000D, 6.350%, 7/01/22 (Alternative Minimum Tax) | 7/12 at 100.00 | Aa2 | 127,559 |
| 155 | Idaho Housing and Finance Association, Single Family Mortgage Bonds, Series 2000E, 5.950%, 7/01/20 (Alternative Minimum Tax) | 7/12 at 100.00 | Aaa | 156,455 |
| 375 | Total Idaho | | | 383,715 |
| | Illinois – 28.7% (19.4% of Total Investments) | | | |
| 550 | Channahon, Illinois, Revenue Refunding Bonds, Morris Hospital, Series 1999, 5.750%, 12/01/12 | 6/12 at 100.00 | BBB+ | 551,524 |
| 2,205 | Chicago Board of Education, Illinois, Unlimited Tax General Obligation Bonds, Dedicated Tax Revenues, Series 1998B-1, 0.000%, 12/01/29 – FGIC Insured | No Opt. Call | AA– | 1,003,231 |
| 7,250 | Chicago Board of Education, Illinois, Unlimited Tax General Obligation Bonds, Dedicated Tax Revenues, Series 1999A, 5.500%, 12/01/26 – FGIC Insured | No Opt. Call | AA– | 8,858,703 |
| | Chicago, Illinois, FHA/GNMA Multifamily Housing Revenue Bonds, Archer Court Apartments, Series 1999A: | | | |
| 570 | 5.500%, 12/20/19 (Alternative Minimum Tax) | 4/12 at 100.00 | AA– | 570,838 |
| 1,210 | 5.600%, 12/20/29 (Alternative Minimum Tax) | 4/12 at 100.00 | AA– | 1,211,016 |
| 1,925 | 5.650%, 12/20/40 (Alternative Minimum Tax) | 4/12 at 100.00 | AA– | 1,926,309 |
| 22,750 | Chicago, Illinois, General Obligation Refunding Bonds, Emergency Telephone System, Series 1999, 5.500%, 1/01/23 – FGIC Insured | No Opt. Call | Aa3 | 29,154,572 |
| 1,135 | Chicago, Illinois, Motor Fuel Tax Revenue Refunding Bonds, Series 1993, 5.375%, 1/01/14 – AMBAC Insured | No Opt. Call | AA+ | 1,198,208 |
| 5,320 | Chicago, Illinois, Third Lien General Airport Revenue Bonds, O’Hare International Airport, Series 2004A, 5.000%, 1/01/28 – NPMG Insured | 1/15 at 100.00 | A1 | 5,559,560 |
| 3,340 | Chicago, Illinois, Third Lien General Airport Revenue Bonds, O’Hare International Airport, Series 2005A, 5.000%, 1/01/33 – FGIC Insured | 1/16 at 100.00 | A1 | 3,458,036 |

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|--------|---|--------------------|---------|------------|
| 190 | DuPage County Community School District 200, Wheaton, Illinois, General Obligation Bonds, Series 2003B, 5.250%, 11/01/20 – AGM Insured | 11/13 at 100.00 | Aa3 | 203,104 |
| 810 | DuPage County Community School District 200, Wheaton, Illinois, General Obligation Bonds, Series 2003B, 5.250%, 11/01/20 (Pre-refunded 11/01/13) – AGM Insured | 11/13 at 100.00 | Aa3 (4) | 879,296 |
| 3,935 | Illinois Development Finance Authority, Local Government Program Revenue Bonds, Lake County School District 116 – Round Lake, Series 1999A, 0.000%, 1/01/15 – NPMFG Insured | No Opt. Call | Baa2 | 3,627,952 |
| 5,000 | Illinois Educational Facilities Authority, Revenue Bonds, University of Chicago, Refunding Series 2003A, 5.000%, 7/01/33 | 7/13 at 100.00 | Aa1 | 5,116,900 |
| 1,500 | Illinois Finance Authority, Revenue Bonds, Central DuPage Health, Series 2009B, 5.500%, 11/01/39 | 11/19 at 100.00 | AA | 1,642,815 |
| 2,000 | Illinois Finance Authority, Revenue Bonds, Children’s Memorial Hospital, Series 2008A, 5.250%, 8/15/47 – AGC Insured (UB) | 8/18 at 100.00 | AA– | 2,117,420 |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Edward Health Services Corporation, Series 2008A, 5.500%, 2/01/40 – AMBAC Insured | 2/18 at 100.00 | A+ | 1,040,080 |
| 5,640 | Illinois Finance Authority, Revenue Bonds, University of Chicago, Series 2004A, 5.000%, 7/01/34 | 7/14 at 100.00 | Aa1 | 6,041,963 |
| 1,225 | Illinois Finance Authority, Revenue Bonds, University of Chicago, Series 2007, 5.000%, 7/01/19 | 7/17 at 100.00 | Aa1 | 1,448,636 |
| 4,000 | Illinois Finance Authority, Revenue Refunding Bonds, Silver Cross Hospital and Medical Centers, Series 2008A, 6.000%, 8/15/23 | 8/18 at 100.00 | BBB– | 4,294,400 |
| 5,980 | Illinois Finance Authority, Student Housing Revenue Bonds, Educational Advancement Fund Inc., Refunding Series 2007A, 5.250%, 5/01/34 | 5/17 at 100.00 | Baa3 | 5,818,839 |
| 9,780 | Illinois Health Facilities Authority, Remarketed Revenue Bonds, University of Chicago Project, Series 1985A, 5.500%, 8/01/20 | 8/12 at 102.50 | Aa1 | 10,095,405 |
| 1,500 | Illinois Housing Development Authority, Housing Finance Bonds, Series 2005E, 4.800%, 1/01/36 – FGIC Insured | 1/15 at 100.00 | AA | 1,510,890 |
| 2,000 | Illinois Toll Highway Authority, State Toll Highway Authority Revenue Bonds, Series 2006A-1, 5.000%, 1/01/20 – AGM Insured | 7/16 at 100.00 | AA– | 2,284,700 |
| 2,000 | Kane & DeKalb Counties, Illinois, Community United School District 301, General Obligation Bonds, Series 2006, 0.000%, 12/01/21 – NPMFG Insured | No Opt. Call | Aa3 | 1,384,320 |
| 11,345 | Lake and McHenry Counties Community Unit School District 118, Wauconda, Illinois, General Obligation Bonds, Series 2005B, 0.000%, 1/01/25 – AGM Insured | 1/15 at 60.14 | Aa3 | 6,051,650 |
| 3,000 | Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-1, 7.125%, 1/01/36 | 1/16 at 100.00 | N/R | 1,948,650 |

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Metropolitan Pier and Exposition Authority, Illinois, Revenue Refunding Bonds, McCormick Place Expansion Project, Series 1996A:

| | | | | |
|---------|--|--------------------|------|-------------|
| 12,250 | 0.000%, 12/15/22 – NPMFG Insured | No Opt. Call | AA– | 8,274,875 |
| 13,000 | 0.000%, 12/15/23 – NPMFG Insured | No Opt. Call | AA– | 8,361,470 |
| 3,000 | Metropolitan Pier and Exposition Authority, Illinois, Revenue Refunding Bonds, McCormick Place Expansion Project, Series 2002B, 5.750%, 6/15/23 – NPMFG Insured | 6/12 at 101.00 | AAA | 3,079,710 |
| 1,840 | Oak Park, Illinois, General Obligation Bonds, Series 2005B, 0.000%, 11/01/27 – SYNCORA GTY Insured | 11/15 at 54.14 | Aa2 | 849,970 |
| | Regional Transportation Authority, Cook, DuPage, Kane, Lake, McHenry and Will Counties, Illinois, General Obligation Bonds, Series 1999: | | | |
| 22,650 | 5.750%, 6/01/19 – AGM Insured | No Opt. Call | AA | 28,618,955 |
| 3,500 | 5.750%, 6/01/23 – AGM Insured | No Opt. Call | AA | 4,476,220 |
| 1,300 | Schaumburg, Illinois, General Obligation Bonds, Series 2004B, 5.250%, 12/01/34 – FGIC Insured | 12/14 at 100.00 | Aaa | 1,428,427 |
| 10,000 | Will County Community High School District 210 Lincoln-Way, Illinois, General Obligation Bonds, Series 2006, 0.000%, 1/01/23 – AGM Insured | No Opt. Call | Aa2 | 6,792,100 |
| 4,500 | Will County School District 122, New Lenox, Illinois, General Obligation Bonds, Series 2000B, 0.000%, 11/01/18 – AGM Insured | No Opt. Call | Aa3 | 3,668,625 |
| 179,200 | Total Illinois | | | 174,549,369 |
| | Indiana – 3.7% (2.5% of Total Investments) | | | |
| 1,360 | Hospital Authority of Delaware County, Indiana, Hospital Revenue Refunding Bonds, Cardinal Health System, Series 1997, 5.000%, 8/01/16 – AMBAC Insured | 2/12 at 100.00 | N/R | 1,357,729 |
| 4,000 | Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Refunding Series 2009A, 5.250%, 12/01/38 | 12/19 at 100.00 | AA | 4,351,400 |
| 2,000 | Indiana Health Facility Financing Authority, Hospital Revenue Bonds, Deaconess Hospital Inc., Series 2004A, 5.375%, 3/01/34 – AMBAC Insured | 3/14 at 100.00 | A | 2,036,940 |
| 2,000 | Indiana Health Facility Financing Authority, Revenue Bonds, Community Foundation of Northwest Indiana, Series 2007, 5.500%, 3/01/37 | 3/17 at 100.00 | BBB+ | 2,057,400 |
| 5,555 | Indiana Housing and Community Development Authority, Single Family Mortgage Revenue Bonds, Tender Option Bond Trust 1847, 7.966%, 1/01/25 (Alternative Minimum Tax) (IF) | 1/17 at 100.00 | Aaa | 5,795,420 |
| 6,675 | Indiana Municipal Power Agency, Power Supply Revenue Bonds, Series 2007A, 5.000%, 1/01/42 – NPMFG Insured | 1/17 at 100.00 | A+ | 7,044,728 |
| 21,590 | Total Indiana | | | 22,643,617 |
| | Iowa – 1.2% (0.8% of Total Investments) | | | |

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Iowa Tobacco Settlement Authority, Asset Backed Settlement
Revenue Bonds, Series 2005C:

| | | | | |
|--------|---|--------------------|------|-----------|
| 2,420 | 5.500%, 6/01/42 | 6/15 at 100.00 | B+ | 1,826,326 |
| 7,000 | 5.625%, 6/01/46 | 6/15 at 100.00 | B+ | 5,270,300 |
| 9,420 | Total Iowa | | | 7,096,626 |
| | Kansas – 0.7% (0.5% of Total Investments) | | | |
| 1,750 | Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Bonds, Redevelopment Project Area B, Series 2005, 5.000%, 12/01/20 | 12/15 at 100.00 | N/R | 1,864,660 |
| 3,730 | Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Capital | No Opt. Call | BBB | 2,472,132 |
| 5,480 | Appreciation Revenue Bonds Redevelopment Project Area B – Major Multi-Sport Athletic Complex Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21 | | | 4,336,792 |
| | Total Kansas | | | |
| | Kentucky – 1.1% (0.7% of Total Investments) | | | |
| 1,850 | Kentucky Economic Development Finance Authority, Hospital System Revenue Refunding and Improvement Bonds, Appalachian Regional Healthcare Inc., Series 1997: | 4/12 at 100.00 | BB | 1,834,479 |
| 4,990 | 5.850%, 10/01/17 | 4/12 at 100.00 | BB | 4,806,717 |
| 6,840 | Total Kentucky | | | 6,641,196 |
| | Louisiana – 7.8% (5.2% of Total Investments) | | | |
| 1,750 | Louisiana Local Government Environmental Facilities and Community Development Authority, GNMA Collateralized Mortgage Revenue Refunding Bonds, Sharlo Apartments, Series 2002A, 6.500%, 6/20/37 | 6/12 at 105.00 | Aaa | 1,848,893 |
| 5,350 | Louisiana Public Facilities Authority, Revenue Bonds, Baton Rouge General Hospital, Series 2004, 5.250%, 7/01/33 – NCFG Insured | 7/14 at 100.00 | BBB | 5,570,688 |
| 9,000 | Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.500%, 5/15/47 | 5/17 at 100.00 | Baa1 | 9,207,000 |
| 5,000 | Louisiana State, Gasoline and Fuels Tax Revenue Bonds, Series 2002A, 5.000%, 6/01/32 – AMBAC Insured | 6/12 at 100.00 | Aa1 | 5,059,450 |
| 5,445 | Louisiana State, Gasoline and Fuels Tax Revenue Bonds, Series 2006A, 4.500%, 5/01/41 – FGIC Insured (UB) | 5/16 at 100.00 | Aa1 | 5,602,687 |
| 13,570 | Louisiana Transportation Authority, Senior Lien Toll Road Revenue Bonds, Series 2005B, 0.000%, 12/01/28 – AMBAC Insured | 6/12 at 100.00 | AA– | 5,589,890 |
| | Tobacco Settlement Financing Corporation, Louisiana, Tobacco Settlement Asset-Backed Bonds, | | | |

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Series 2001B:

| | | | | |
|--------|--|--------------------|------|------------|
| 7,340 | 5.500%, 5/15/30 | 5/12 at 100.00 | A1 | 7,447,164 |
| 6,750 | 5.875%, 5/15/39 | 5/12 at 100.00 | A- | 6,812,100 |
| 54,205 | Total Louisiana | | | 47,137,872 |
| | Maine – 0.2% (0.1% of Total Investments) | | | |
| 1,050 | Maine Health and Higher Educational Facilities Authority, Revenue Bonds, MaineGeneral Medical Center, Series 2011, 6.750%, 7/01/41 | 7/21 at 100.00 | Baa3 | 1,136,573 |
| | Massachusetts – 2.8% (1.9% of Total Investments) | | | |
| 1,440 | Boston Industrial Development Financing Authority, Massachusetts, Subordinate Revenue Bonds, Crosstown Center Project, Series 2002, 8.000%, 9/01/35 (Alternative Minimum Tax) | 9/12 at 102.00 | N/R | 496,397 |
| 4,365 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Berkshire Health System, Series 2005F, 5.000%, 10/01/19 – AGC Insured | 10/15 at 100.00 | AA- | 4,715,946 |
| 620 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc., Series 2008E-1 & 2, 5.125%, 7/01/33 | 7/18 at 100.00 | A- | 648,923 |
| 2,300 | Massachusetts Health and Educational Facilities Authority, Revenue Refunding Bonds, Suffolk University Issue, Series 2009A, 5.750%, 7/01/39 | 7/19 at 100.00 | BBB | 2,415,138 |
| 2,875 | Massachusetts Housing Finance Agency, Housing Bonds, Series 2009F, 5.700%, 6/01/40 | 12/18 at 100.00 | AA- | 3,021,453 |
| 820 | Massachusetts Port Authority, Special Facilities Revenue Bonds, US Airways Group Inc., Series 1996A, 5.875%, 9/01/23 – NPFGE Insured (Alternative Minimum Tax) | 3/12 at 100.00 | BBB | 818,245 |
| 4,000 | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/30 – AGM Insured | 8/15 at 100.00 | AA+ | 4,469,720 |
| 1,000 | Massachusetts Turnpike Authority, Metropolitan Highway System Revenue Bonds, Senior Series 1997A, 0.000%, 1/01/24 – NPFGE Insured | No Opt. Call | A+ | 650,220 |
| 17,420 | Total Massachusetts | | | 17,236,042 |
| | Michigan – 2.8% (1.9% of Total Investments) | | | |
| 4,000 | Detroit Water Supply System, Michigan, Water Supply System Revenue Bonds, Refunding Senior Lien Series 2006D, 5.000%, 7/01/32 – AGM Insured | No Opt. Call | AA- | 4,112,200 |
| 6,000 | Detroit, Michigan, Second Lien Sewerage Disposal System Revenue Bonds, Series 2005A, 5.000%, 7/01/35 – NPFGE Insured | 7/15 at 100.00 | A | 6,045,600 |
| 1,500 | Detroit, Michigan, Sewer Disposal System Revenue Bonds, Second Lien, Series 2001E, 5.750%, 7/01/31 – BHAC Insured | 7/18 at 100.00 | AA+ | 1,706,100 |
| 3,215 | Detroit, Michigan, Water Supply System Revenue Bonds, Series 2004A, 5.250%, 7/01/18 – NPFGE Insured | 7/16 at 100.00 | A2 | 3,565,403 |
| 1,150 | | | A1 | 1,424,735 |

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| | Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39 | 9/18 at 100.00 | | |
| 15,865 | Total Michigan | | | 16,854,038 |
| | Minnesota – 1.8% (1.2% of Total Investments) | | | |
| 6,375 | Minneapolis Health Care System, Minnesota, Revenue Bonds, Fairview Hospital and Healthcare Services, Series 2008A, 6.625%, 11/15/28 | 11/18 at 100.00 | A | 7,529,003 |
| 3,000 | Minneapolis-St. Paul Metropolitan Airports Commission, Minnesota, Airport Revenue Bonds, Refunding Subordinate Lien Series 2005C, 5.000%, 1/01/25 – FGIC Insured | 1/15 at 100.00 | A | 3,159,000 |
| 370 | Minnesota Housing Finance Agency, Single Family Mortgage Bonds, Series 1998H-1, 5.650%, 7/01/31 (Alternative Minimum Tax) | 7/12 at 100.00 | AA+ | 383,250 |
| 9,745 | Total Minnesota | | | 11,071,253 |
| | Missouri – 1.0% (0.7% of Total Investments) | | | |
| | Kansas City Municipal Assistance Corporation, Missouri, Leasehold Revenue Bonds, Series 2004B-1: | | | |
| 7,000 | 0.000%, 4/15/27 – AMBAC Insured | No Opt. Call | AA– | 3,635,730 |
| 5,000 | 0.000%, 4/15/29 – AMBAC Insured | No Opt. Call | AA– | 2,311,450 |
| 12,000 | Total Missouri | | | 5,947,180 |
| | Montana – 0.2% (0.1% of Total Investments) | | | |
| 160 | Montana Board of Housing, Single Family Mortgage Bonds, Series 2000A-2, 6.450%, 6/01/29 (Alternative Minimum Tax) | 6/12 at 100.00 | AA+ | 162,883 |
| 1,000 | Montana Higher Education Student Assistance Corporation, Student Loan Revenue Bonds, Subordinate Series 1999B, 6.400%, 12/01/32 (Alternative Minimum Tax) | 6/12 at 100.00 | A2 | 991,370 |
| 1,160 | Total Montana | | | 1,154,253 |
| | Nevada – 6.0% (4.1% of Total Investments) | | | |
| 10,000 | Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42 | 1/20 at 100.00 | Aa3 | 11,238,400 |
| 9,675 | Clark County, Nevada, Passenger Facility Charge Revenue Bonds, Las Vegas-McCarran International Airport, Series 2010A, 5.250%, 7/01/42 | 1/20 at 100.00 | Aa3 | 10,416,976 |
| 3,750 | Henderson, Nevada, Healthcare Facility Revenue Refunding Bonds, Catholic Healthcare West, Series 2007B, Trust 2633, 19.048%, 7/01/31 – BHAC Insured (IF) | 7/17 at 100.00 | AA+ | 4,984,500 |
| 1,500 | Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30 | 6/19 at 100.00 | A | 1,792,905 |
| 3,000 | Las Vegas Valley Water District, Nevada, General Obligation Bonds, Series 2003B Refunding, 5.250%, 6/01/20 (Pre-refunded 12/01/12) – NPFGB Insured | 12/12 at 100.00 | AA+ (4) | 3,126,390 |
| 5,040 | Las Vegas Valley Water District, Nevada, General Obligation Bonds, Water Improvement Series | 12/12 at 100.00 | AA+ | 5,106,528 |

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| 32,965 | 2003A Refunding, 5.000%, 6/01/32 – FGIC Insured Total Nevada | | | | 36,665,699 |
| | New Jersey – 6.4% (4.3% of Total Investments) | | | | |
| 6,850 | New Jersey Educational Facilities Authority, Revenue Refunding Bonds, University of Medicine and Dentistry of New Jersey, Series 2009B, 5.750%, 12/01/15 | No Opt. Call | Baa1 | | 7,720,978 |
| 1,830 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2000A, 6.000%, 6/01/13 – NPFG Insured (Alternative Minimum Tax) | 6/12 at 100.00 | Aaa | | 1,836,716 |
| 4,130 | New Jersey Transit Corporation, Certificates of Participation, Federal Transit Administration Grants, Series 2002A, 5.500%, 9/15/13 – AMBAC Insured | No Opt. Call | Aa3 | | 4,403,323 |
| 4,000 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 1999A, 5.750%, 6/15/18 | No Opt. Call | A+ | | 4,982,840 |
| 20,000 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2006C, 0.000%, 12/15/28 – AMBAC Insured | No Opt. Call | A+ | | 9,462,800 |
| | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2002: | | | | |
| 5,955 | 5.750%, 6/01/32 (Pre-refunded 6/01/12) | 6/12 at 100.00 | Aaa | | 6,066,120 |
| 3,165 | 6.125%, 6/01/42 (Pre-refunded 6/01/12) | 6/12 at 100.00 | Aaa | | 3,228,015 |
| 1,365 | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2003, 6.750%, 6/01/39 (Pre-refunded 6/01/13) | 6/13 at 100.00 | Aaa | | 1,483,837 |
| 47,295 | Total New Jersey | | | | 39,184,629 |
| | New Mexico – 0.7% (0.4% of Total Investments) | | | | |
| 3,730 | University of New Mexico, FHA-Insured Mortgage Hospital Revenue Bonds, Series 2004, 5.000%, 7/01/32 – AGM Insured | 7/14 at 100.00 | AA– | | 3,990,354 |
| 1,905 | New York – 8.9% (6.0% of Total Investments) Dormitory Authority of the State of New York, Insured Revenue Bonds, Franciscan Health Partnership Obligated Group – Frances Shervier Home and Hospital, Series 1997, 5.500%, 7/01/17 – RAAI Insured | 7/12 at 100.00 | A3 | | 1,908,848 |
| 7,500 | 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– | | 7,516,800 |
| 1,000 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.250%, 2/15/47 | No Opt. Call | A | | 1,081,800 |
| 6,000 | New York City Industrial Development Agency, New York, American Airlines-JFK International Airport Special Facility Revenue Bonds, Series 2005, 7.750%, 8/01/31 (Alternative Minimum Tax) | 8/16 at 101.00 | N/R | | 5,425,860 |
| 4,755 | | | AA– | | 5,635,198 |

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| | New York City Industrial Development Agency, New York, Revenue Bonds, Yankee Stadium Project PILOT, Series 2009A, 7.000%, 3/01/49 – AGC Insured | 3/19 at 100.00 | | |
| 5,000 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Bonds, 2004B, 5.000%, 6/15/36 – AGM Insured (UB) | 12/14 at 100.00 | AAA | 5,465,700 |
| 8,800 | New York City Sales Tax Asset Receivable Corporation, New York, Dedicated Revenue Bonds, Local Government Assistance Corporation, Series 2004A, 5.000%, 10/15/32 – AMBAC Insured (UB) | 10/14 at 100.00 | AAA | 9,597,544 |
| | Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC Project, Eighth Series 2010: | | | |
| 5,000 | 6.500%, 12/01/28 | 12/15 at 100.00 | BBB– | 5,328,200 |
| 1,670 | 6.000%, 12/01/36 | 12/20 at 100.00 | BBB– | 1,812,768 |
| 10,000 | Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997, 5.900%, 12/01/17 – NPF Insured (Alternative Minimum Tax) | 6/12 at 100.00 | Baa1 | 10,013,100 |
| 51,630 | Total New York North Carolina – 1.0% (0.7% of Total Investments) | | | 53,785,818 |
| 1,500 | Charlotte-Mecklenberg Hospital Authority, North Carolina, Carolinas HealthCare System Revenue Bonds, Series 2008A, 5.250%, 1/15/24 – AGC Insured | 1/18 at 100.00 | AA– | 1,720,215 |
| 3,830 | Charlotte-Mecklenburg Hospital Authority, North Carolina, Healthcare System Revenue Bonds, DBA Carolinas Healthcare System, Series 2005A, 5.000%, 1/15/45 (Pre-refunded 1/15/15) | 1/15 at 100.00 | AA+ (4) | 4,338,624 |
| 5,330 | Total North Carolina North Dakota – 0.8% (0.5% of Total Investments) | | | 6,058,839 |
| 3,910 | Fargo, North Dakota, Health System Revenue Bonds, Sanford Health, Refunding Series 2011, 6.250%, 11/01/31 | 11/21 at 100.00 | AA– | 4,661,307 |
| | Ohio – 3.2% (2.1% of Total Investments) Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2: | | | |
| 210 | 5.125%, 6/01/24 | 6/17 at 100.00 | B– | 165,633 |
| 1,655 | 5.375%, 6/01/24 | 6/17 at 100.00 | B– | 1,337,703 |
| 1,800 | 5.875%, 6/01/30 | 6/17 at 100.00 | B– | 1,399,986 |
| 1,740 | 5.750%, 6/01/34 | 6/17 at 100.00 | B– | 1,295,656 |
| 3,930 | 5.875%, 6/01/47 | 6/17 at 100.00 | B– | 2,920,540 |
| 6,000 | Butler County, Ohio, Hospital Facilities Revenue Bonds, UC Health, Series 2010, | 11/20 at 100.00 | BBB+ | 6,456,480 |

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| | 5.250%, 11/01/29 | | | |
| 3,650 | Montgomery County, Ohio, Revenue Bonds, Catholic Health Initiatives, Series 2004A, 5.000%, 5/01/30 | 5/14 at 100.00 | AA | 3,766,873 |
| 1,000 | Ohio Air Quality Development Authority, Ohio, Revenue Bonds, Ohio Valley Electric Corporation Project, Series 2009E, 5.625%, 10/01/19 | No Opt. Call | BBB- | 1,148,280 |
| 740 | Warren County, Ohio, Limited Tax General Obligations, Series 1997, 5.500%, 12/01/17 | 6/12 at 100.00 | Aa1 | 743,093 |
| 20,725 | Total Ohio | | | 19,234,244 |
| | Oklahoma – 0.2% (0.1% of Total Investments) | | | |
| 1,000 | Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26 | 8/21 at 100.00 | N/R | 1,013,910 |
| | Pennsylvania – 3.0% (2.0% of Total Investments) | | | |
| 1,250 | Erie Water Authority, Pennsylvania, Water Revenue Bonds, Series 2008, 5.000%, 12/01/43 – AGM Insured | 12/18 at 100.00 | AA- | 1,340,638 |
| 1,500 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2006-96A, 4.650%, 10/01/31 (Alternative Minimum Tax) (UB) | 10/16 at 100.00 | AA+ | 1,512,750 |
| 8,200 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Capital Appreciation Series 2009E, 0.000%, 12/01/38 | 12/27 at 100.00 | A- | 7,127,440 |
| 5,000 | Pennsylvania Turnpike Commission, Turnpike Subordinate Revenue Bonds, Series 2009C, 0.000%, 6/01/33 – AGM Insured | 6/26 at 100.00 | AA- | 4,748,700 |
| 3,205 | Philadelphia School District, Pennsylvania, General Obligation Bonds, Series 2002B, 5.625%, 8/01/16 (Pre-refunded 8/01/12) – FGIC Insured | 8/12 at 100.00 | Aa2 (4) | 3,292,464 |
| 19,155 | Total Pennsylvania | | | 18,021,992 |
| | Puerto Rico – 5.6% (3.8% of Total Investments) | | | |
| 2,500 | Puerto Rico Aqueduct and Sewerage Authority, Revenue Bonds, Senior Lien Series 2008A, 6.000%, 7/01/44 | 7/18 at 100.00 | Baa2 | 2,707,600 |
| 4,300 | Puerto Rico Housing Finance Authority, Capital Fund Program Revenue Bonds, Series 2003, 4.500%, 12/01/23 (UB) | 12/13 at 100.00 | AA+ | 4,408,489 |
| 8,200 | Puerto Rico Housing Finance Authority, Capital Fund Program Revenue Bonds, Series 2003, 4.500%, 12/01/23 (Pre-refunded 12/01/13) (UB) | 12/13 at 100.00 | Aaa | 8,806,882 |
| 12,845 | Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/42 – FGIC Insured | No Opt. Call | BBB+ | 1,868,819 |
| 10,000 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2009A, 6.000%, 8/01/42 | 8/19 at 100.00 | A+ | 11,329,900 |
| 4,310 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 5.250%, 8/01/41 | 8/20 at 100.00 | A+ | 4,680,445 |
| 42,155 | Total Puerto Rico | | | 33,802,135 |

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| Rhode Island – 3.7% (2.5% of Total Investments) | | | | |
| 2,015 | Central Falls, Rhode Island, General Obligation School Bonds, Series 1999, 6.250%, 5/15/20 – RAAI Insured | 5/12 at 100.00 | Caa1 | 1,504,359 |
| 5,815 | Rhode Island Convention Center Authority, Lease Revenue Bonds, Series 2003A, 5.000%, 5/15/18 – AGM Insured | No Opt. Call | AA– | 6,070,337 |
| 1,500 | Rhode Island Housing & Mortgage Finance Corporation, Homeownership Opportunity 57-B Bond Program, Series 2008, Trust 1177: 9.629%, 4/01/23 (Alternative Minimum Tax) (IF) | 4/17 at 100.00 | AA+ | 1,593,450 |
| 1,000 | 9.729%, 4/01/23 (Alternative Minimum Tax) (IF) | 4/17 at 100.00 | AA+ | 1,054,800 |
| 12,500 | Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A, 6.125%, 6/01/32 | 6/12 at 100.00 | BBB | 12,510,625 |
| 22,830 | Total Rhode Island | | | 22,733,571 |
| South Carolina – 0.6% (0.4% of Total Investments) | | | | |
| 2,045 | Florence County, South Carolina, Hospital Revenue Bonds, McLeod Regional Medical Center, Series 2004A, 5.250%, 11/01/27 – AGM Insured | 11/14 at 100.00 | AA– | 2,148,191 |
| 1,500 | Greenville, South Carolina, Hospital Facilities Revenue Bonds, Series 2001, 5.000%, 5/01/31 – AMBAC Insured | 5/12 at 100.00 | AA– | 1,504,605 |
| 3,545 | Total South Carolina | | | 3,652,796 |
| Tennessee – 0.4% (0.3% of Total Investments) | | | | |
| 2,310 | Sullivan County Health Educational and Housing Facilities Board, Tennessee, Revenue Bonds, Wellmont Health System, Series 2006C, 5.250%, 9/01/36 | 9/16 at 100.00 | BBB+ | 2,359,365 |
| 1,500 | Sumner County Health, Educational, and Housing Facilities Board, Tennessee, Revenue Refunding Bonds, Sumner Regional Health System Inc., Series 2007, 5.500%, 11/01/46 (5) (6) | 11/17 at 100.00 | N/R | 110,865 |
| 3,810 | Total Tennessee | | | 2,470,230 |
| Texas – 10.3% (7.0% of Total Investments) | | | | |
| 2,560 | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 1999C, 7.700%, 3/01/32 (Alternative Minimum Tax) | 4/13 at 101.00 | Ca | 467,866 |
| 2,000 | Capital Area Cultural Education Facilities Finance Corporation, Texas, Revenue Bonds, The Roman Catholic Diocese of Austin, Series 2005B, Remarketed, 6.125%, 4/01/45 | 4/20 at 100.00 | Baa2 | 2,164,500 |
| 2,845 | Cedar Hill Independent School District, Dallas County, Texas, General Obligation Bonds, Refunding School Building Series 2005, 5.000%, 8/15/34 | 8/15 at 100.00 | AAA | 3,164,550 |
| 2,820 | Central Texas Regional Mobility Authority, Travis and Williamson Counties, Toll Road Revenue Bonds, Series 2005, 5.000%, 1/01/45 – FGIC Insured | 1/15 at 100.00 | BBB | 2,692,987 |
| 2,100 | | | AAA | 2,205,336 |

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| | Denton Independent School District, Denton County, Texas, General Obligation Bonds, Refunding Series 2004, 5.000%, 8/15/33 | 8/14 at 100.00 | | |
| 3,370 | Denton Independent School District, Denton County, Texas, General Obligation Bonds, Series 2002, 5.000%, 8/15/33 | 8/12 at 100.00 | AAA | 3,449,734 |
| 2,305 | Harris County-Houston Sports Authority, Texas, Senior Lien Revenue Refunding Bonds, Series 2001A, 0.000%, 11/15/20 – NPFQ Insured Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Project, Series 2001B: | No Opt. Call | BBB | 1,329,501 |
| 3,130 | 0.000%, 9/01/30 – AMBAC Insured | No Opt. Call | A2 | 1,228,838 |
| 12,030 | 0.000%, 9/01/31 – AMBAC Insured | No Opt. Call | A2 | 4,423,190 |
| 30,095 | Leander Independent School District, Williamson and Travis Counties, Texas, General Obligation Bonds, Series 2004, 0.000%, 8/15/34 | 8/12 at 27.94 | AAA | 8,324,578 |
| 9,345 | Leander Independent School District, Williamson and Travis Counties, Texas, General Obligation Bonds, Series 2005, 0.000%, 8/15/33 – FGIC Insured | 8/15 at 37.33 | AAA | 3,004,885 |
| 33,160 | Leander Independent School District, Williamson and Travis Counties, Texas, General Obligation Bonds, Series 2006, 0.000%, 8/15/38 | 8/14 at 26.50 | AAA | 8,151,391 |
| 1,500 | Lower Colorado River Authority, Texas, Refunding Revenue Bonds, Series 2010, 5.000%, 5/15/12 | No Opt. Call | A1 | 1,520,610 |
| 5,250 | Midlothian Independent School District, Ellis County, Texas, General Obligation Bonds, Series 2005, 5.000%, 2/15/34 | 2/15 at 100.00 | Aaa | 5,547,255 |
| 3,755 | Northside Independent School District, Bexar County, Texas, General Obligation Bonds, Series 2001A, 5.000%, 8/01/31 | 2/12 at 100.00 | AAA | 3,767,579 |
| 1,000 | San Antonio, Texas, Water System Revenue Bonds, Series 2005, 4.750%, 5/15/37 – NPFQ Insured | 5/15 at 100.00 | Aa1 | 1,044,000 |
| 3,295 | Tarrant County Cultural & Educational Facilities Financing Corporation, Texas, Revenue Bonds, Series 2007, Residuals 1761, 17.074%, 2/15/36 (IF) | 2/17 at 100.00 | AA– | 3,844,705 |
| 7,000 | White Settlement Independent School District, Tarrant County, Texas, General Obligation Bonds, Series 2005, 0.000%, 8/15/35 | 8/15 at 34.92 | AAA | 2,135,070 |
| 3,000 | Wylie Independent School District, Collin County, Texas, General Obligation Bonds, Series 2005: | 8/15 at 78.46 | AAA | 2,229,900 |
| 3,000 | 0.000%, 8/15/22 | 8/15 at 70.77 | AAA | 1,991,640 |
| 133,560 | Total Texas | | | 62,688,115 |
| | Utah – 0.0% (0.0% of Total Investments) | | | |
| 210 | Utah Housing Finance Agency, Single Family Mortgage Bonds, Series 2000F-2, Class III, 6.000%, | 7/12 at 100.00 | AA– | 210,355 |

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| 1/01/15 (Alternative Minimum Tax) | | | | |
| Virginia – 0.2% (0.2% of Total Investments) | | | | |
| 1,500 | Fairfax County Economic Development Authority, Virginia, Residential Care Facilities Mortgage Revenue Bonds, Goodwin House, Inc., Series 2007A, 5.125%, 10/01/42 | 10/17 at 100.00 | N/R | 1,526,070 |
| Washington – 7.8% (5.3% of Total Investments) | | | | |
| 4,000 | Energy Northwest, Washington, Electric Revenue Refunding Bonds, Nuclear Project 3, Series 2003A, 5.500%, 7/01/17 – SYNCORA GTY Insured | 7/13 at 100.00 | Aa1 | 4,263,400 |
| 1,825 | Kennewick Public Facilities District, Washington, Sales Tax Revenue Bonds, Series 2003, 5.000%, 12/01/20 (Pre-refunded 6/01/13) – AMBAC Insured | 6/13 at 100.00 | A1 (4) | 1,940,869 |
| 2,000 | Washington State Health Care Facilities Authority, Revenue Bonds, Fred Hutchinson Cancer Research Center, Series 2009A, 6.000%, 1/01/33 | 7/19 at 100.00 | A | 2,205,200 |
| 5,935 | Washington State Tobacco Settlement Authority, Tobacco Settlement Asset-Backed Revenue Bonds, Series 2002, 6.500%, 6/01/26 | 6/13 at 100.00 | A3 | 6,197,446 |
| 3,350 | Washington, General Obligation Compound Interest Bonds, Series 1999S-2, 0.000%, 1/01/18 – AGM Insured | No Opt. Call | AA+ | 3,063,810 |
| 17,650 | Washington, General Obligation Compound Interest Bonds, Series 1999S-3: 0.000%, 1/01/20 | No Opt. Call | AA+ | 15,047,684 |
| 18,470 | Washington, General Obligation Compound Interest Bonds, Series 1999S-3: 0.000%, 1/01/21 | No Opt. Call | AA+ | 14,963,655 |
| 53,230 | Total Washington | | | 47,682,064 |
| Wisconsin – 5.9% (4.0% of Total Investments) | | | | |
| 1,690 | Green Bay, Wisconsin, Water System Revenue Bonds, Series 2004, 5.000%, 11/01/29 (Pre-refunded 11/01/14) – AGM Insured | 11/14 at 100.00 | Aa2 (4) | 1,903,633 |
| 560 | Green Bay, Wisconsin, Water System Revenue Bonds, Series 2004, 5.000%, 11/01/29 – AGM Insured | 11/14 at 100.00 | Aa2 | 588,342 |
| 7,410 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Ascension Health, Series 2006A, 5.000%, 11/15/36 | 11/16 at 100.00 | AA+ | 7,760,864 |
| 4,330 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Childrens Hospital of Wisconsin Inc., Series 2008B, 5.500%, 8/15/29 | 2/20 at 100.00 | AA– | 4,946,852 |
| 12,725 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Mercy Health System Corporation, Series 1999, 5.500%, 8/15/25 – AMBAC Insured | 2/12 at 100.00 | A2 | 12,742,052 |
| 2,200 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Services Inc., Series 2003A, 5.125%, 8/15/33 | 8/13 at 100.00 | BBB+ | 2,188,582 |
| 5,000 | Wisconsin State, General Fund Annual Appropriation Revenue Bonds, Refunding Series 2009A, 6.000%, 5/01/36 | 5/19 at 100.00 | AA– | 5,950,850 |
| 33,915 | Total Wisconsin | | | 36,081,175 |

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| | \$ | | |
| 1,104,795 | Total Municipal Bonds (cost \$844,580,426) | | 900,056,500 |
| Shares | Description (1) | | Value |
| | Investment Companies – 0.1% (0.1% of Total Investments) | | |
| 8,812 | BlackRock MuniHoldings Fund Inc. | \$ | 158,175 |
| 32,332 | Invesco Quality Municipal Income Trust | | 449,738 |
| | Total Investment Companies (cost \$528,388) | | 607,913 |
| | Total Investments (cost \$845,108,814) – 148.3% | | 900,664,413 |
| | Floating Rate Obligations – (8.5)% | | (51,605,000) |
| | MuniFund Term Preferred Shares, at Liquidation Value – (23.8)% (7) | | (144,300,000) |
| | Variable Rate MuniFund Term Preferred Shares, at Liquidation Value – (19.8)% (7) | | (120,400,000) |
| | Other Assets Less Liabilities – 3.8% | | 22,996,076 |
| | Net Assets Applicable to Common Shares – 100% | | \$ 607,355,489 |

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 January 31, 2012:

| | Level 1 | Level 2 | Level 3 | Total |
|----------------------|-----------|---------------|-----------|---------------|
| Investments: | | | | |
| Municipal Bonds | \$— | \$899,945,635 | \$110,865 | \$900,056,500 |
| Investment Companies | 607,913 | — | — | 607,913 |
| Total | \$607,913 | \$899,945,635 | \$110,865 | \$900,664,413 |

The following is a reconciliation of the Fund's Level 3 investments held at the beginning and end of the measurement period:

| | |
|--|-------------|
| | Level 3 |
| | Investments |
| Balance at the beginning of period | \$111,150 |
| Gains (losses): | |
| Net realized gains (losses) | — |
| Net change in unrealized appreciation (depreciation) | (285) |
| Purchases at cost | — |
| Sales at proceeds | — |
| Net discounts (premiums) | — |
| Transfers in to | — |
| Transfers out of | — |
| Balance at the end of period | \$110,865 |

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During the period ended January 31, 2012, 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 January 31, 2012, the cost of investments was \$792,878,378.

Gross unrealized appreciation and gross unrealized depreciation of investments at January 31, 2012, were as follows:

| | |
|---|--------------|
| Gross unrealized: | |
| Appreciation | \$79,745,107 |
| Depreciation | (23,563,657) |
| Net unrealized appreciation (depreciation) of investments | \$56,181,450 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
 - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
 - (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) 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.
 - (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a bond, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
 - (6) For fair value measurement disclosure purposes, investment categorized as Level 3.
 - (7) MuniFund Term Preferred Shares and Variable Rate MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments are 16.0% and 13.4%, respectively.
- N/R Not rated.
- (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 Dividend Advantage Municipal Fund

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

Date March 30, 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 March 30, 2012

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

Date March 30, 2012