

NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND

Form N-Q

April 29, 2011

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT  
COMPANY

Investment Company Act file number 811-09465

Nuveen Connecticut 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: 5/31

Date of reporting period: 2/28/11

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

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



## Item 1. Schedule of Investments

## Portfolio of Investments (Unaudited)

Nuveen Connecticut Dividend Advantage Municipal Fund (NFC)

February 28, 2011

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Education and Civic Organizations – 37.4% (23.0% of Total Investments)			
\$ 250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 – RAAI Insured	7/16 at 100.00	N/R	\$ 212,453
150	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 – RAAI Insured	7/17 at 100.00	N/R	136,614
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 2010-O, 5.000%, 7/01/40	7/20 at 100.00	A–	463,760
440	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/18 – AMBAC Insured	No Opt. Call	A2	496,008
795	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 – NPFG Insured	7/17 at 100.00	A–	805,287
130	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 – AMBAC Insured	7/17 at 100.00	N/R	113,276
50	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 1998E, 5.000%, 7/01/28 – RAAI Insured	7/11 at 100.00	Baa2	44,951
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/17 – NPFG Insured	7/14 at 100.00	A+	383,768
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E, 5.250%, 7/01/32 – RAAI Insured	7/12 at 101.00	BBB–	887,240
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2006G, 5.250%, 7/01/36 – RAAI Insured	7/16 at 100.00	BBB–	426,655
1,600	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University, Series 2010G, 5.000%, 7/01/35	7/20 at 100.00	AA	1,611,184
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42 (UB)	7/13 at 100.00	AAA	502,655

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1,800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB)	7/16 at 100.00	AAA	1,824,714
3,050	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB) (4)	7/17 at 100.00	AAA	3,098,556
475	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 – NPMG Insured (Alternative Minimum Tax)	11/11 at 100.00	Aa2	478,349
	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System, Series 1999:			
115	5.375%, 2/01/19	8/11 at 100.00	BBB–	113,429
270	5.375%, 2/01/29	8/11 at 100.00	BBB–	232,470
485	University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/23 – FGIC Insured	2/16 at 100.00	AA	514,905
1,070	University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28	2/20 at 100.00	AA	1,127,245
115	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2010A, 5.000%, 11/15/27	11/19 at 100.00	Aa2	121,433
13,645	Total Education and Civic Organizations Health Care – 20.5% (12.6% of Total Investments)			13,594,952
1,400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/32 – RAAI Insured	7/12 at 101.00	N/R	1,217,692
25	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Danbury Hospital, Series 1999G, 5.700%, 7/01/22 – AMBAC Insured	7/11 at 100.00	N/R	25,044
840	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2005, 5.000%, 7/01/25 – RAAI Insured	7/15 at 100.00	N/R	732,052
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:			
500	5.000%, 7/01/20 – RAAI Insured	7/15 at 100.00	N/R	488,305
250	5.000%, 7/01/23 – RAAI Insured	7/15 at 100.00	N/R	231,693
185	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital For Special Care, Series 2007C, 5.250%, 7/01/32 – RAAI Insured	7/17 at 100.00	BBB–	163,940
60	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 – AGM Insured	7/16 at 100.00	Aa3	57,674
200			A	195,860

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	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 2010-I, 5.000%, 7/01/30	7/20 at 100.00		
1,870	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1, 5.000%, 7/01/31 – AMBAC Insured	7/16 at 100.00	Aa3	1,849,879
225	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40	7/20 at 100.00	Aa3	221,121
500	Connecticut Health and Eductaional Facilities Authority, Revenue Bonds, Ascension Health Series 2010A, 5.000%, 11/15/40	11/19 at 100.00	Aa1	477,640
175	Connecticut Health and Eductaional Facilities Authority, Revenue Bonds, Catholic Health East Series 2010, 4.750%, 11/15/29	11/20 at 100.00	A1	165,436
1,600	Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue Bonds, Unity Hospital of Rochestor Project, Series 2010, 5.500%, 8/15/40	2/21 at 100.00	Aa2	1,627,712
7,830	Total Health Care Housing/Multifamily – 1.3% (0.8% of Total Investments)			7,454,048
480	Connecticut Housing Finance Authority, Multifamily Housing Mortgage Finance Program Bonds, Series 2006G-2, 4.800%, 11/15/27 (Alternative Minimum Tax)	11/15 at 100.00	AAA	455,765
	Housing/Single Family – 9.4% (5.8% of Total Investments)			
1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C: 5.300%, 11/15/33 (Alternative Minimum Tax)	5/11 at 100.00	AAA	966,600
250	5.450%, 11/15/43 (Alternative Minimum Tax)	5/11 at 100.00	AAA	241,115
800	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34	5/13 at 100.00	AAA	802,264
685	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100.00	AAA	664,197
800	Connecticut Housing Finance Authority, Single Family Housing Mortgage Finance Program Bonds, Series 2010-A2, 4.750%, 11/15/35	11/19 at 100.00	AAA	749,120
3,535	Total Housing/Single Family Long-Term Care – 2.0% (1.2% of Total Investments)			3,423,296
300	Connecticut Development Authority, First Mortgage Gross Revenue Healthcare Bonds, Elim Park Baptist Home Inc., Series 2003, 5.750%, 12/01/23	12/11 at 102.00	BBB+	301,791
110	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. – Congregational Avery Heights, Series 1997, 5.800%, 4/01/21	4/11 at 100.00	BBB–	107,452
250	Connecticut State Development Authority, Health Facilities Revenue Bonds, Alzheimer’s Resource	8/17 at 100.00	N/R	211,518

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	Center of Connecticut, Inc., Series 2007, 5.500%, 8/15/27			
	Hamden, Connecticut, Facility Revenue Bonds, Whitney Center	1/20 at		
105	Project, Series 2009A,	100.00	N/R	106,927
	7.625%, 1/01/30			
765	Total Long-Term Care			727,688
	Tax Obligation/General – 9.1% (5.6% of Total Investments)			
	Connecticut State, General Obligation Bonds, Series 2004C, 5.000%,	4/14 at		
560	4/01/23 – FGIC Insured	100.00	AA	588,504
	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%,	12/16 at		
700	12/15/24	100.00	AA	732,641
	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%,	6/16 at		
100	6/01/23 – AGM Insured	100.00	AA+	106,470
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:			
		8/15 at		
360	5.000%, 8/01/21 – AGM Insured	100.00	AA+	380,783
		8/15 at		
240	4.375%, 8/01/24 – AGM Insured	100.00	AA+	241,529
	North Haven, Connecticut, General Obligation Bonds, Series 2006,	No Opt.		
400	5.000%, 7/15/24	Call	Aa1	456,292
	Suffield, Connecticut, General Obligation Bonds, Series 2005:			
		No Opt.		
335	5.000%, 6/15/17	Call	AA+	390,855
		No Opt.		
335	5.000%, 6/15/19	Call	AA+	393,689
3,030	Total Tax Obligation/General			3,290,763
	Tax Obligation/Limited – 27.5% (16.9% of Total Investments)			
	Connecticut Health and Educational Facilities Authority, Child Care			
	Facilities Program Revenue			
	Bonds, Series 2006F:			
		7/16 at		
650	5.000%, 7/01/31 – AGC Insured	100.00	AA+	653,432
		7/16 at		
500	5.000%, 7/01/36 – AGC Insured	100.00	AA+	491,155
	Connecticut Health and Educational Facilities Authority, Revenue	7/11 at		
1,000	Bonds, New Opportunities for	102.00	A	1,030,340
	Waterbury Inc., Series 1998A, 6.750%, 7/01/28			
	Connecticut, Certificates of Participation, Juvenile Training School,			
	Series 2001:			
		12/11 at		
600	5.000%, 12/15/20	101.00	AA–	622,566
		12/11 at		
1,000	5.000%, 12/15/30	101.00	AA–	1,004,100
	Connecticut, Special Tax Obligation Transportation Infrastructure	No Opt.		
1,475	Purpose Bonds, Series 1998B,	Call	AA+	1,593,664
	5.500%, 11/01/12 – AGM Insured			
	Connecticut, Special Tax Obligation Transportation Infrastructure	8/17 at		
900	Purpose Revenue Bonds,	100.00	AA	933,732
	Series 2007A, 5.000%, 8/01/27 – AMBAC Insured			
	Harbor Point Infrastructure Improvement District, Connecticut,	4/20 at		
500	Special Obligation Revenue	100.00	N/R	506,340
	Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39			

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600	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 – AMBAC Insured	No Opt. Call	A3	559,482
470	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/32 – FGIC Insured	No Opt. Call	A3	101,210
1,200	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 – AGM Insured	8/15 at 100.00	AA+	1,259,004
325	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 5.375%, 8/01/39	2/20 at 100.00	A+	300,762
750	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19	4/11 at 101.00	BBB+	758,768
210	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29	10/20 at 100.00	BBB	197,860
10,180	Total Tax Obligation/Limited Transportation – 6.9% (4.2% of Total Investments)			10,012,415
2,500	Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 – NPMFG Insured (Alternative Minimum Tax)	4/11 at 101.00	A–	2,501,450
1,000	U.S. Guaranteed – 28.0% (17.2% of Total Investments) (5) Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2001D, 5.500%, 7/01/23 (Pre-refunded 7/01/11)	7/11 at 101.00	N/R (5)	1,027,250
2,000	Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded 10/01/11)	10/11 at 100.00	N/R (5)	2,060,640
500	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)	6/12 at 100.00	AA (5)	532,665
500	East Lyme, Connecticut, General Obligation Bonds, Series 2001, 5.125%, 7/15/20 (Pre-refunded 7/15/11) – FGIC Insured	7/11 at 102.00	Aa2 (5)	519,200
25	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001A: 5.000%, 5/15/22 (Pre-refunded 5/15/11)	5/11 at 100.00	N/R (5)	25,240
500	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.400%, 5/15/31 (Pre-refunded 5/15/11)	5/11 at 100.00	N/R (5)	504,865
1,270	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41 (Pre-refunded 5/15/11)	5/11 at 100.00	N/R (5)	1,283,551
220	New Haven, Connecticut, General Obligation Bonds, Series 2001A, 5.000%, 11/01/20 (Pre-refunded 11/01/11) – FGIC Insured	11/11 at 100.00	A1 (5)	223,120
1,000	University of Connecticut, General Obligation Bonds, Series 2001A: 4.750%, 4/01/20 (Pre-refunded 4/01/11)	4/11 at 101.00	AA (5)	1,014,050
1,000	University of Connecticut, General Obligation Bonds, Series 2001A: 4.750%, 4/01/21 (Pre-refunded 4/01/11)	4/11 at 101.00	AA (5)	1,014,050

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1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) – AGM Insured	4/12 at 100.00	AA+ (5)	1,052,040
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