

NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND
Form N-Q
October 29, 2004

**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 811-9465

Nuveen Connecticut Dividend Advantage Municipal Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois, 60606

Address of principal executive offices) (Zip code)

Jessica R. Droeger 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: 05/31

Date of reporting period: 08/31/04

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)

August 31, 2004

Principal Description ⁽¹⁾	Optional Call Provisions*	Ratings**	Market Value
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Principal Amount (000)		Optional Call	Market
Consumer Staples - 4.3%			
\$ 130	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001A: 5.000%, 5/15/22	5/11 at 100.00	Baa3 \$ 130,218
500	5.400%, 5/15/31	5/11 at 100.00	Baa3 451,370
1,270	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41	5/11 at 100.00	Baa3 1,084,618
Education and Civic Organizations - 29.5%			
705	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 (Alternative Minimum Tax) - MBIA Insured	11/11 at 100.00	Aaa 741,836
50	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 1998E, 5.000%, 7/01/28 - RAAI Insured	7/08 at 101.00	AA 50,293
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of New Haven, Series 1996D, 6.700%, 7/01/26	7/06 at 102.00	BBB- 515,995
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003E, 5.000%, 11/01/15 - FGIC Insured	11/12 at 100.00	AAA 820,192
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2001G, 5.000%, 7/01/31 - AMBAC Insured	7/11 at 101.00	AAA 1,539,225
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2001D, 5.500%, 7/01/23	7/11 at 101.00	A2 1,079,970
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/17 (Alternative Minimum Tax) - MBIA Insured	4/14 at 100.00	AAA 381,924
625	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Greenwich Academy, Series 2001B, 5.000%, 3/01/32 - FSA Insured	3/11 at 101.00	AAA 639,238
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	AA 1,028,160
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 100.00	AAA 1,024,900
125	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System, Series 1999: 5.375%, 2/01/19	2/09 at 101.00	BBB 129,520
270	5.375%, 2/01/29	2/09 at 101.00	BBB 273,197
1,000	University of Connecticut, General Obligation Bonds, Series 2001A: 5.250%, 4/01/20	4/11 at 101.00	AA 1,080,900
1,000	4.750%, 4/01/20	4/11 at 101.00	AA 1,040,310
1,000	4.750%, 4/01/21	4/11 at 101.00	AA 1,034,380

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Principal		Optional Call		Market
Healthcare - 3.1%				
125	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 - MBIA Insured	7/09 at 101.00	Aaa	128,634
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/32 - RAAI Insured	7/12 at 101.00	AA	1,053,090
Housing/Multifamily - 2.0%				
750	Stamford Housing Authority, Connecticut, Multifamily Housing Revenue Bonds, Fairfield Apartments, Series 1998, 4.750%, 12/01/28 (Alternative Minimum Tax) (Mandatory put 12/01/08)	No Opt. Call	BBB+	774,255
Housing/Single Family - 5.1%				
880	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001A-1, 5.250%, 11/15/28	5/10 at 100.00	AAA	902,141
45	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001A-2, 5.450%, 5/15/32 (Alternative Minimum Tax) (Pre-refunded to 9/30/04)	9/04 at 100.00	AAA	45,135
1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C, 5.300%, 11/15/33 (Alternative Minimum Tax)	11/10 at 100.00	AAA	1,018,370
Long-Term Care - 1.9%				
250	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+	257,475
500	Connecticut Development Authority, Health Facility Revenue Refunding Bonds, Alzheimer's Resource Center of Connecticut Inc., Series 1994A, 7.250%, 8/15/21	2/05 at 102.00	N/R	486,410
Tax Obligation/General - 31.9%				
500	Bridgeport, Connecticut, General Obligation Bonds, Series 2004C, 5.250%, 8/15/14 - MBIA Insured	No Opt. Call	AAA	564,885
750	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21	6/12 at 100.00	AA	831,217
1,000	Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/15/19	4/12 at 100.00	AA	1,097,440
560	Connecticut, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 - FGIC Insured	4/14 at 100.00	AAA	588,930
500	East Lyme, Connecticut, General Obligation Bonds, Series 2001, 5.125%, 7/15/20 - FGIC Insured	7/11 at 102.00	Aaa	541,635
640	Hamden, Connecticut, General Obligation Bonds, Series 2001: 5.250%, 8/15/18 - MBIA Insured	8/11 at 102.00	AAA	706,304
635	5.000%, 8/15/19 - MBIA Insured	8/11 at 102.00	AAA	685,476
300	5.000%, 8/15/20 - MBIA Insured	8/11 at 102.00	AAA	322,038
1,000	Hartford, Connecticut, General Obligation Bonds, Series 1998, 4.700%, 1/15/15 - FGIC Insured	1/08 at 102.00	AAA	1,050,930
400	Hartford, Connecticut, General Obligation Bonds, Series 2004, 5.500%, 8/15/11 - MBIA Insured	No Opt. Call	AAA	458,916
375		2/08 at 101.00	AAA	389,228

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Principal		Optional Call		Market
	New Haven, Connecticut, General Obligation Bonds, Series 1999, 4.700%, 2/01/15 - FGIC Insured			
1,000	New Haven, Connecticut, General Obligation Bonds, Series 2001A, 5.000%, 11/01/20 - FGIC Insured	11/10 at 101.00	AAA	1,049,960
250	Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 - ACA Insured	6/10 at 100.00	A	265,735
	Norwich, Connecticut, General Obligation Bonds, Series 2001A:			
585	5.000%, 4/01/15 - FGIC Insured	4/09 at 100.00	Aaa	636,439
575	5.000%, 4/01/17 - FGIC Insured	4/09 at 100.00	Aaa	623,145
475	5.000%, 4/01/18 - FGIC Insured	4/09 at 100.00	Aaa	511,988
575	5.000%, 4/01/19 - FGIC Insured	4/09 at 100.00	Aaa	615,060
275	5.000%, 4/01/20 - FGIC Insured	4/09 at 100.00	Aaa	292,680
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 - FSA Insured	4/12 at 100.00	AAA	1,114,250
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Tax Obligation/Limited - 18.4%				
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, New Opportunities for Waterbury Inc., Series 1998A, 6.750%, 7/01/28	7/08 at 105.00	A	1,088,690
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/18 - FSA Insured	7/12 at 100.00	AAA	559,070
1,475	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1998B, 5.500%, 11/01/12 - FSA Insured	No Opt. Call	AAA	1,709,127
625	Connecticut, Special Obligation Rate Reduction Bonds, Series 2004A, 5.000%, 6/30/11	No Opt. Call	AAA	696,988
	Connecticut, Certificates of Participation, Juvenile Training School, Series 2001:			
600	5.000%, 12/15/20	12/11 at 101.00	AA-	632,628
1,000	5.000%, 12/15/30	12/11 at 101.00	AA-	1,016,550
500	Virgin Islands Public Finance Authority, Senior Lien Revenue Refunding Bonds, Matching Fund Loan Notes, Series 1998A, 5.500%, 10/01/18 - RAAI Insured	10/08 at 101.00	AA	536,730
750	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Notes, Series 1999A, 6.375%, 10/01/19	10/10 at 101.00	BBB	852,510
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Transportation - 6.6%				
2,500	Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 (Alternative Minimum Tax) - FGIC Insured	4/11 at 101.00	AAA	2,540,700
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U.S. Guaranteed*** - 19.2%				
515	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Bonds, Series 2000, 5.750%, 7/01/20 (Pre-refunded to 7/01/10)	7/10 at 100.00	AAA	562,735
25	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 1996E, 5.875%, 7/01/26 (Pre-refunded to 7/01/06) - MBIA Insured	7/06 at 102.00	AAA	27,363
2,000	Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded to 10/01/11)	10/11 at 100.00	AAA	2,298,300

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Principal		Optional Call		Market
700	Farmington, Connecticut, General Obligation Bonds, Series 2001, 4.875%, 3/15/20 (Pre-refunded to 3/15/11)	3/11 at 101.00	Aa1***	777,826
	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A:			
1,425	5.500%, 10/01/32	10/10 at 101.00	AAA	1,540,525
1,300	5.500%, 10/01/40	10/10 at 101.00	AAA	1,401,764
	Windsor, Connecticut, General Obligation Bonds:			
390	5.000%, 7/15/19 (Pre-refunded to 7/15/09)	7/09 at 100.00	Aa2***	418,419
370	5.000%, 7/15/20 (Pre-refunded to 7/15/09)	7/09 at 100.00	Aa2***	394,971
Utilities - 16.8%				
1,500	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	10/08 at 102.00	A3	1,575,960
1,000	Connecticut Resource Recovery Authority, Corporate Credit Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut, Series 2001A-I, 5.500%, 11/15/15 (Alternative Minimum Tax)	12/11 at 102.00	Baa2	1,037,710
1,000	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A, 5.500%, 1/01/14 (Alternative Minimum Tax)	1/05 at 100.00	BBB	1,002,820
1,975	Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 - FSA Insured	7/10 at 101.00	AAA	2,071,242
790	Puerto Rico Electric Power Authority, Power Revenue Refunding Bonds, Series 1995Z, 5.250%, 7/01/21	7/05 at 100.00	A-	806,100
Water and Sewer - 8.8%				
1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.00	AAA	1,299,530
500	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003B, 5.000%, 10/01/12	No Opt. Call	AAA	560,240
	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:			
750	5.000%, 8/01/20 - MBIA Insured	8/13 at 100.00	AAA	803,145
720	5.000%, 8/01/33 - MBIA Insured	8/13 at 100.00	AAA	740,043
\$ 53,815	Total Long-Term Investments (cost \$54,514,646) - 147.6%			57,009,698
	Other Assets Less Liabilities - 2.9%			1,103,961
	Preferred Shares, at Liquidation Value - (50.5)%			(19,500,000)
	Net Assets Applicable to Common Shares - 100%			\$38,613,659
Forward Swap Contracts outstanding at August 31, 2004:				
	Notional Amount	Effective Date ⁽²⁾	Swap Termination Date (Depreciation)	Unrealized Appreciation
	Agreement with JPMorgan dated July 1, 2004, to pay			

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			Swap	Unrealized
semi-annually the notional amount multiplied by 5.805% (annualized) and receive quarterly the notional amount multiplied by the three-month USD-LIBOR. Agreement with Morgan Stanley dated July 15, 2004, to pay semi-annually the notional amount multiplied by 5.717% (annualized) and receive quarterly the notional amount multiplied by the three-month USD-LIBOR. Agreement with JPMorgan dated July 28, 2004, to pay quarterly the notional amount multiplied by 4.495% (annualized) and receive quarterly the notional amount multiplied by the daily arithmetic average of the weekly BMA Municipal Swap Index for the quarter.	\$500,000	2/02/05	2/02/25	\$(30,481)
	900,000	1/14/05	1/14/35	(47,117)
	\$900,000	12/13/04	12/13/24	(52,082)
				\$(129,680)

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares.
- (2) Effective date represents the date on which both the Fund and counterparty commence interest payments on each forward swap contract.
 - * 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.
 - ** Ratings: Using the higher of Standard & Poor's or Moody's rating.
 - *** Securities are backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensures the timely payment of principal and interest. Such securities are normally considered to be equivalent to AAA rated securities.

N/R Investment is not rated.

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 income on taxable market discount securities and timing differences in recognizing certain gains and losses on security transactions. At August 31, 2004, the cost of investments was \$54,493,281. Gross unrealized appreciation and gross unrealized depreciation of investments at August 31, 2004, were as follows:

Gross unrealized:	
Appreciation	\$2,769,212
Depreciation	(252,795)
Net unrealized appreciation of investments	\$2,516,417

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 has materially affected, or is 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 Act (17 CFR 270.30a-2(a)), exactly as set forth below: 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 Connecticut Dividend Advantage Municipal Fund

By (Signature and Title)* /s/ Jessica R. Droeger--Vice President and Secretary

Date 10/29/04

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--Chief Administrative Officer (Principal Executive Officer)

Date 10/29/04

By (Signature and Title)* /s/ Stephen D. Foy--Vice President and Controller (Principal Financial Officer)

Date 10/29/04

* Print the name and title of each signing officer under his or her signature.