

NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND
Form N-Q
April 28, 2006

**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: 5/31

Date of reporting period: 2/28/06

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, 2006

Principal

Op

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Amount (000)	Description (1)	Provision
Consumer Staples □ 4.9% (3.2% of Total Investments)		
\$ 90	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001A: 5.000%, 5/15/22	5/11 at 3
500	5.400%, 5/15/31	5/11 at 3
1,270	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41	5/11 at 3
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1,860	Total Consumer Staples	
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Education and Civic Organizations □ 25.9% (17.2% of Total Investments)		
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003F, 5.000%, 11/01/13 □ FSA Insured	No Op
625	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Greenwich Academy, Series 2001B, 5.000%, 3/01/32 □ FSA Insured	3/11 at 3
440	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/18 □ AMBAC Insured	No Op
50	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 1998E, 5.000%, 7/01/28 □ RAAI Insured	7/08 at 3
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2001G, 5.000%, 7/01/31 □ AMBAC Insured	7/11 at 3
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/17 □ MBIA Insured	4/14 at 3
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 3
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 3
670	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 □ MBIA Insured (Alternative Minimum Tax)	11/11 at 3
	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System, Series 1999:	
125	5.375%, 2/01/19	2/09 at 3
270	5.375%, 2/01/29	2/09 at 3
	University of Connecticut, General Obligation Bonds, Series 2001A:	
1,000	5.250%, 4/01/20	4/11 at 3
1,000	4.750%, 4/01/20	4/11 at 3
1,000	4.750%, 4/01/21	4/11 at 3
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9,530	Total Education and Civic Organizations	
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Health Care □ 5.6% (3.7% of Total Investments)		
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/32 □ RAAI Insured	7/12 at 3
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:	
500	5.000%, 7/01/20 □ RAAI Insured	7/15 at 3
250	5.000%, 7/01/23 □ RAAI Insured	7/15 at 3
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital for Special	

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	Care, Series 1997B:	
85	5.375%, 7/01/17	7/07 at 3
75	5.500%, 7/01/27	7/07 at 3
125	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 ☐ MBIA Insured	7/09 at 3

2,035 Total Health Care

Housing/Multifamily ☐ 1.9% (1.4% of Total Investments)

750	Stamford Housing Authority, Connecticut, Multifamily Housing Revenue Bonds, Fairfield Apartments, Series 1998, 4.750%, 12/01/28 (Mandatory put 12/01/08) (Alternative Minimum Tax)	12/28 at 3
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Housing/Single Family ☐ 2.6% (1.7% of Total Investments)

1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C, 5.300%, 11/15/33 (Alternative Minimum Tax)	11/10 at 3
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Industrials ☐ 2.7% (1.8% of Total Investments)

1,000	Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax)	12/11 at 3
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Long-Term Care ☐ 2.4% (1.6% of Total Investments)

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 3
100	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. ☐ Congregational Avery Heights, Series 1997, 5.800%, 4/01/21	4/07 at 3
500	Connecticut Development Authority, Health Facilities Revenue Refunding Bonds, Alzheimer's Resource Center of Connecticut Inc., Series 1994A, 7.250%, 8/15/21	8/06 at 3

900 Total Long-Term Care

Tax Obligation/General ☐ 16.4% (10.9% of Total Investments)

500	Bridgeport, Connecticut, General Obligation Bonds, Series 2004C, 5.250%, 8/15/14 ☐ MBIA Insured	No Op
560	Connecticut, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 ☐ FGIC Insured	4/14 at 3
545	Connecticut, General Obligation Bonds, Series 2004D, 5.000%, 12/01/13 ☐ MBIA Insured	No Op
700	Connecticut, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24 (WI/DD, Settling 3/09/06) Hartford, Connecticut, General Obligation Bonds, Series 2005A:	12/16 at 3
360	5.000%, 8/01/21 ☐ FSA Insured	8/15 at 3
240	4.375%, 8/01/24 ☐ FSA Insured	8/15 at 3
780	New Haven, Connecticut, General Obligation Bonds, Series 2001A, 5.000%, 11/01/20 ☐ FGIC Insured	11/10 at 3
250	Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 ☐ ACA Insured Suffield, Connecticut, General Obligation Bonds, Series 2005:	6/10 at 3
335	5.000%, 6/15/17	No Op
335	5.000%, 6/15/19	No Op
500	Waterbury, Connecticut, General Obligation Bonds, Series 2004B, 5.000%, 4/01/13 ☐ FSA Insured	No Op
810	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 3

5,915 Total Tax Obligation/General

Tax Obligation/Limited ☐ 20.0% (13.2% of Total Investments)

1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, New Opportunities for	7/08 at 3
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Waterbury Inc., Series 1998A, 6.750%, 7/01/28

Connecticut, Certificates of Participation, Juvenile Training School, Series 2001:

600	5.000%, 12/15/20	12/11 at 3
1,000	5.000%, 12/15/30	12/11 at 3
625	Connecticut, Special Obligation Rate Reduction Bonds, Series 2004A, 5.000%, 6/30/11	No Op
1,475	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1998B, 5.500%, 11/01/12 ☐ FSA Insured	No Op
1,200	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 ☐ FSA Insured	8/15 at 3
750	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19	10/10 at 3
500	Virgin Islands Public Finance Authority, Senior Lien Revenue Refunding Bonds, Matching Fund Loan Note, Series 1998A, 5.500%, 10/01/18 ☐ RAAI Insured	10/08 at 3

7,150 Total Tax Obligation/Limited

Transportation ☐ 6.7% (4.4% of Total Investments)

2,500	Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 ☐ FGIC Insured (Alternative Minimum Tax)	4/11 at 3
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U.S. Guaranteed ☐ 38.1% (25.3% of Total Investments) (4)

750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003E, 5.000%, 11/01/15 (Pre-refunded 11/01/12) ☐ FGIC Insured	11/12 at 3
1,000	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 3
2,000	Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded 10/01/11)	10/11 at 3
1,000	Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/15/19 (Pre-refunded 4/15/12)	4/12 at 3
750	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)	6/12 at 3
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/18 (Pre-refunded 7/01/12) ☐ FSA Insured	7/12 at 3
500	East Lyme, Connecticut, General Obligation Bonds, Series 2001, 5.125%, 7/15/20 (Pre-refunded 7/15/11) ☐ FGIC Insured	7/11 at 3
700	Farmington, Connecticut, General Obligation Bonds, Series 2001, 4.875%, 3/15/20 (Pre-refunded 3/15/11)	3/11 at 3
	Hamden, Connecticut, General Obligation Bonds, Series 2001:	
640	5.250%, 8/15/18 (Pre-refunded 8/15/11) ☐ MBIA Insured	8/11 at 3
635	5.000%, 8/15/19 (Pre-refunded 8/15/11) ☐ MBIA Insured	8/11 at 3
300	5.000%, 8/15/20 (Pre-refunded 8/15/11) ☐ MBIA Insured	8/11 at 3
220	New Haven, Connecticut, General Obligation Bonds, Series 2001A, 5.000%, 11/01/20 (Pre-refunded 11/01/11) ☐ FGIC Insured	11/11 at 3
	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A:	
1,425	5.500%, 10/01/32 (ETM)	10/10 at 3
1,300	5.500%, 10/01/40 (ETM)	10/10 at 3
455	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Bonds, Series 2000, 5.750%, 7/01/20 (Pre-refunded 7/01/10)	7/10 at 3
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) ☐ FSA Insured	4/12 at 3
370	Windsor, Connecticut, General Obligation Bonds, Series 2001, 5.000%, 7/15/20 (Pre-refunded 7/15/09)	7/09 at 3

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13,545 Total U.S. Guaranteed

Utilities □ 9.4% (6.2% of Total Investments)

500	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	10/08 at 3
1,000	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A, 5.500%, 1/01/14 (Alternative Minimum Tax)	7/06 at 3
1,975	Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 □ FSA Insured	7/10 at 3

3,475 Total Utilities

Water and Sewer □ 14.1% (9.4% of Total Investments)

1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 3
500	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003B, 5.000%, 10/01/12	No Op
	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:	
450	5.000%, 11/15/17 □ MBIA Insured	11/15 at 3
270	5.000%, 11/15/30 □ MBIA Insured	11/15 at 3
1,110	5.000%, 8/15/35 □ MBIA Insured	11/15 at 3
140	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 3
	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:	
750	5.000%, 8/01/20 □ MBIA Insured	8/13 at 3
720	5.000%, 8/01/33 □ MBIA Insured	8/13 at 3

5,125 Total Water and Sewer

\$ 54,785 Total Investments (cost \$55,915,188) □ 150.7%

Other Assets Less Liabilities □ (0.4)%

Preferred Shares, at Liquidation Value □ (50.3)%

Net Assets Applicable to Common Shares □ 100%

- (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 higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
- (4) Investment is 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. Such investments are normally considered to be equivalent to AAA rated securities.

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- N/R Investment is not rated.
WI/DD Investment purchased on a when-issued or delayed delivery basis.
(ETM) Investment is escrowed to maturity.

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 the treatment of paydown gains and losses, timing differences in recognizing taxable market discount and timing differences in recognizing certain gains and losses on investment transactions.

At February 28, 2006, the cost of investments was \$56,051,296.

Gross unrealized appreciation and gross unrealized depreciation of investments at February 28, 2006, were as follows:

Gross unrealized:	
Appreciation	\$2,598,217
Depreciation	(226,139)

Net unrealized appreciation (depreciation) of investments	\$2,372,078
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Item 2. Controls and Procedures.

- 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)).
- 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: 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
Jessica R. Droeger

SIGNATURES

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Vice President and Secretary

Date April 28, 2006

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

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

Date April 28, 2006

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

Date April 28, 2006

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