

NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND  
Form N-CSRS  
February 06, 2009

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-09465  
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Nuveen Connecticut Dividend Advantage Municipal Fund  
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(Exact name of registrant as specified in charter)

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

Kevin J. McCarthy  
Nuveen Investments  
333 West Wacker Drive  
Chicago, IL 60606  
-----

(Name and address of agent for service)

Registrant's telephone number, including area code: (312) 917-7700  
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Date of fiscal year end: May 31  
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Date of reporting period: November 30, 2008  
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Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-CSR, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-CSR 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 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. ss. 3507.

ITEM 1. REPORTS TO STOCKHOLDERS.

SEMI-ANNUAL REPORT | Nuveen Investments  
November 30, 2008 | MUNICIPAL CLOSED-END FUNDS

[PHOTO OF: SMALL CHILD]

NUVEEN CONNECTICUT  
PREMIUM INCOME  
MUNICIPAL FUND  
NTC

NUVEEN CONNECTICUT  
DIVIDEND ADVANTAGE  
MUNICIPAL FUND  
NFC

NUVEEN CONNECTICUT  
DIVIDEND ADVANTAGE  
MUNICIPAL FUND 2  
NGK

NUVEEN CONNECTICUT  
DIVIDEND ADVANTAGE  
MUNICIPAL FUND 3  
NGO

NUVEEN MASSACHUSETTS  
PREMIUM INCOME  
MUNICIPAL FUND  
NMT

NUVEEN MASSACHUSETTS  
DIVIDEND ADVANTAGE  
MUNICIPAL FUND  
NMB

NUVEEN INSURED  
MASSACHUSETTS  
TAX-FREE ADVANTAGE  
MUNICIPAL FUND  
NGX

NUVEEN MISSOURI  
PREMIUM INCOME  
MUNICIPAL FUND  
NOM

IT'S NOT WHAT YOU EARN, IT'S WHAT YOU KEEP. (R) | [LOGO]  
| NUVEEN  
| Investments

[PHOTO OF: MAN WORKING ON COMPUTER]

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[LOGO]  
NUVEEN  
Investments

Chairman's  
LETTER TO SHAREHOLDERS

[PHOTO OF ROBERT P. BREMNER] | Robert P. Bremner | Chairman of the Board

Dear Shareholders,

I write this letter in a time of continued uncertainty about the current state of the U.S. financial system and pessimism about the future of the global economy. Many have observed that the conditions that led to the crisis have built up over time and will complicate and extend the course of recovery. At the same time, government officials in the U.S. and abroad have implemented a wide range of programs to restore stability to the financial system and encourage economic recovery. History teaches us that these efforts will moderate the extent of the downturn and hasten the inevitable recovery, even though it is hard to envision that outcome in the current environment.

As you will read in this report, the continuing financial and economic problems are weighing heavily on asset values for equities and fixed income, and unfortunately the performance of the Nuveen Funds has been similarly affected. I hope that you will carefully review the Portfolio Managers' Comments, the Common Share Dividend and Share Price Information and the Performance Overview sections of this report. These comments highlight the individual manager's pursuit of investment strategies that depend on thoroughly researched securities, diversified portfolio holdings and well established investment disciplines to achieve your Fund's investment goals. The Fund Board believes that a consistent focus on long term investment goals provides the basis for successful investment over time and we monitor your Fund with that objective in mind.

Nuveen continues to work on resolving the auction rate preferred shares situation, but the unsettled conditions in the credit markets have slowed progress. Nuveen is actively pursuing a number of solutions, all with the goal of providing liquidity for preferred shareholders while preserving the potential benefits of leverage for common shareholders. We appreciate the patience you

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have shown as we have worked through the many issues involved. Please consult the Nuveen website: [www.Nuveen.com](http://www.Nuveen.com), for the most recent information.

On behalf of myself and the other members of your Fund's Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

/s/ Robert P. Bremner

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Robert P. Bremner  
Chairman of the Nuveen Fund Board  
January 20, 2009

### Portfolio Managers' COMMENTS

Nuveen Investments Municipal Closed-End Funds | NTC, NFC, NGK, NGO,  
NMT, NMB, NGX, NOM

Portfolio managers Cathryn Steeves and Scott Romans discuss key investment strategies and the six-month performance of these eight Nuveen Funds. Cathryn, who joined Nuveen in 1996, has managed the Connecticut and Massachusetts Funds since 2006. Scott, who has been with Nuveen since 2000, assumed portfolio management responsibility for NOM in 2003.

WHAT KEY STRATEGIES WERE USED TO MANAGE THESE FUNDS DURING THE SIX-MONTH REPORTING PERIOD ENDED NOVEMBER 30, 2008?

During this period, stress in the financial and credit markets led to increased price volatility for many securities, reduced liquidity and a general flight to quality. In this environment, we took a defensive approach to managing these Funds, focusing on preserving and enhancing liquidity, managing duration(1) risk and continuing to invest for the long term.

As events unfolded, we carefully watched the municipal bond market for attractive purchase opportunities, using a fundamental approach to discover undervalued sectors and individual credits with the potential to perform well over the long term. One area of the market that we found attractive during this period was higher education and we purchased several issues in this sector for the Connecticut Funds. All of the Connecticut Funds also added general obligation bonds issued by the state. For all eight Funds, a top priority was preserving or enhancing liquidity when we found appropriate opportunities to do so.

To provide liquidity for purchases, we monitored the types of credits and bond structures that were attractive to the retail market and took advantage of strong bids to sell such bonds into solid retail demand. This was especially true in Missouri, where a substantial decline in issuance during this period meant fewer bonds available in the primary market. Given the market environment, retail demand was strongest for higher credit quality bonds, especially tax-backed securities (e.g., state and local general obligation bonds) with intermediate maturities. Some of the Funds also selectively sold holdings with shorter durations.

As a key dimension of risk management, we employed a disciplined approach to duration positioning as an important component of our overall strategy. As part of this approach, we used inverse floating rate securities(2) in the Connecticut Funds and NOM throughout the six-month period. We also added inverse floaters to all three of the Massachusetts Funds during this period. Inverse floaters typically provide the dual benefit of bringing the Funds' durations closer to

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our strategic target and enhancing their income-generation capabilities. NMT and NMB also invested in certain types of derivative(3) instruments in an effort to lengthen duration and help us manage common

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

- (1) Duration is a measure of a bond's price sensitivity as interest rates change, with longer duration bonds displaying more sensitivity to these changes than bonds with shorter durations.
- (2) An inverse floating rate security also known as inverse floaters, is a financial instrument designed to pay long-term tax-exempt interest at a rate that varies inversely with a short-term tax-exempt interest rate index. For the Nuveen Funds, the index typically used is the Securities Industry and Financial Markets (SIFM) Municipal Swap Index (previously referred to as the Bond Market Association Index or BMA). Inverse floaters, including those inverse floating rate securities in which the Funds invested during this reporting period, are further defined within the Notes to Financial Statements and Glossary of Terms Used in this Report sections of this shareholder report.
- (3) Each Fund may invest in derivatives instruments such as forwards, futures, option and swap transactions. For additional information on derivative instruments in which each Fund was invested during and at the end of the reporting period, please refer to the Portfolio of Investments, Financial Statements and Notes to Financial Statements sections of this shareholder report.

4

share net asset value (NAV) while trying to minimize any negative impact on income streams or common share dividends over the short term. As of November 30, 2008, we continued to use inverse floaters in all eight of these Funds, while the derivatives had been removed from NMT and NMB

### HOW DID THE FUNDS PERFORM?

Individual results for these Nuveen Funds, as well as relevant index and peer group information, are presented in the accompanying table.

Average Annual Total Returns on Common Share Net Asset Value\*

For periods ended 11/30/08

|                   | Six-Month | 1-Year  | 5-Year | 10-Year |
|-------------------|-----------|---------|--------|---------|
| Connecticut Funds |           |         |        |         |
| NTC               | -12.29%   | -11.45% | 1.07%  | 3.81%   |
| NFC               | -11.13%   | -9.53%  | 1.88%  | N/A     |
| NGK               | -10.41%   | -9.27%  | 1.71%  | N/A     |
| NGO               | -11.80%   | -11.18% | 1.18%  | N/A     |

Massachusetts Funds

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|  |         |         |       |       |
|--|---------|---------|-------|-------|
| NMT  | -14.34% | -14.29% | 0.74% | 3.19% |
| NMB  | -13.45% | -13.76% | 0.96% | N/A   |
| Missouri Fund  |         |         |       |       |
| NOM  | -13.36% | -13.93% | 0.31% | 3.24% |
| Lipper Other States<br>Municipal Debt Funds<br>Average (4)         | -14.13% | -14.38% | 0.64% | 3.22% |
| Barclays Capital<br>Municipal Bond Index (5)                       | - 4.98% | -3.61%  | 2.59% | 4.14% |
| S&P National Municipal<br>Bond Index (6)                           | -5.48%  | -4.43%  | 2.55% | N/A   |
| Insured Massachusetts Fund<br>NGX                                  | -10.62% | -10.55% | 1.81% | N/A   |
| Lipper Single-State Insured<br>Municipal Debt Funds<br>Average (7) | -15.41% | -15.55% | 0.23% | 3.42% |
| Barclays Capital<br>Insured Municipal<br>Bond Index (5)            | - 5.66% | -4.76%  | 2.43% | 4.15% |
| S&P National Municipal<br>Bond Index (6)                           | -5.48%  | -4.43%  | 2.55% | N/A   |

\* Six-month returns are cumulative; returns for one-year, five-year and ten-year are annualized.

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares.

For additional information, see the individual Performance Overview for your Fund in this report.

- (4) The Lipper Other States Municipal Debt Funds Average is calculated using the returns of all closed-end funds in this category for each period as follows: 6 months, 46; 1 year, 46; 5 years, 27; and 10 years, 18. The performance of the Lipper Other States Municipal Debt Funds Average represents the overall average of returns for funds from ten different states with a wide variety of municipal market conditions. Fund and Lipper returns assume reinvestment of dividends.
- (5) The Barclays Capital (formerly Lehman Brothers) Municipal Bond Index is an unleveraged, unmanaged national index comprising a broad range of investment-grade municipal bonds, while the Barclays Capital (formerly Lehman Brothers) Insured Municipal Bond Index is an unleveraged, unmanaged national index containing a broad range of insured municipal bonds. Results for the Lehman indexes do not reflect any expenses.
- (6) The Standard & Poor's National Municipal Bond Index is an unleveraged, market value-weighted index designed to measure the performance of the investment-grade U.S. municipal bond market.
- (7) The Lipper Single-State Insured Municipal Debt Funds Average is calculated using the returns of all closed-end funds in this category for each period

as follows: 6 months, 44; 1 year, 44 funds; 5 years, 44 funds; and 10 years, 24 funds. The performance of the Lipper Single-State Insured Municipal Debt Funds Average represents the overall average of returns for funds from eight different states with a wide variety of municipal market conditions. Fund and Lipper returns assume reinvestment of dividends.

5

For the six months ended November 30, 2008, the cumulative returns on common share NAV for NTC, NFC, NGK, NGO, NMB and NOM exceeded the average return for the Lipper Other State Municipal Debt Funds Average, while NMT trailed this average by a slight margin. At the same time, NGX outperformed the average return for the Lipper Single-State Insured Municipal Debt Funds Average. The seven uninsured Funds underperformed the national Barclays Capital and S&P National Municipal Bond Indexes. NGX lagged the national Barclays Capital Insured Municipal Bond Index and the S&P National Municipal Bond Index. Shareholders should note the Lipper Other States Municipal Debt Funds Average and the Barclay Capital Municipal Bond Index include bonds from states not covered in this report, which may make direct comparisons between the funds and these benchmarks less meaningful.

Key management factors that influenced the Funds' returns during this period included duration and yield curve positioning, the use of derivatives, credit exposure and sector allocations. In addition, the use of leverage was an important factor affecting each Fund's performance over this period. The impact of leverage is discussed in more detail on page 7.

Over this period, we saw the yield curve steepen, as interest rates at the short end of the curve declined and longer rates rose. Given these changes in the interest rate environment, bonds in the Barclays Capital Municipal Bond Index with maturities of ten years or less generally outperformed the market as a whole, with bonds maturing in two to four years benefiting the most. Because they were less sensitive to interest rate changes, these shorter bonds generally outperformed credits with longer maturities, with the biggest losses posted by bonds with the longest maturities (twenty-two years and longer). In general, the Connecticut and Massachusetts Funds had less exposure to the outperforming short end of the yield curve than the market as a whole, and more exposure to the underperforming longer part of the curve. Although this positioning was a net negative for the performance of these seven Funds, the Funds received positive contributions from their heavier allocation to bonds with intermediate maturities, which performed well. In NOM, duration positioning was a relative positive during this period, due to an underweighting of bonds with the longest maturities (twelve years and longer) and an overweighting in some of the shorter maturity categories, especially in bonds maturing in two to four years, which were the best performers.

As mentioned earlier, all of these Funds used inverse floaters to help bring their durations closer to our strategic target and enhance income-generation capabilities. In general, these inverse floaters had a negative impact on performance. This resulted from the fact that the inverse floaters effectively increased the Funds' exposure to longer maturity bonds at a time when shorter maturities were in favor in the market. The derivative instruments used in NMT and NMB were not in place long enough during this period to have a significant impact on performance.

6

Credit exposure was also an important factor in performance during these six

months. Because risk-averse investors generally sought higher quality investments as disruptions in the financial markets deepened, bonds with higher credit quality typically performed very well. At the same time, as many investors avoided high-yield securities, bonds rated BBB or below and non-rated bonds generally posted poor returns. Insured bonds with underlying credits that were rated BBB or non-rated, originally purchased because of the higher yields they offered, were disproportionately impacted (compared with bonds with underlying credits rated AA or A) if the insurer backing the bond was downgraded. While exposure to lower-rated credits had a negative impact on the Funds for this period, the six-month performances of NFC, NGK and especially NGX benefited on a relative basis from their overall higher credit quality.

During this period, pre-refunded bonds(8), which are backed by U.S. Treasury securities, were one of the top performing segments of the market, due primarily to their shorter effective maturities, higher credit quality and perceived safety. Among these Funds, NGX, NFC and NGK had the largest allocations of pre-refunded bonds as of November 30, 2008. Additional sectors of the market that generally contributed to the Funds' performances included general obligation and other tax-backed bonds and water and sewer, electric utilities and education credits. The Connecticut and Massachusetts Funds, in particular, benefited relatively from their heavier allocations to the education sector. This was offset to some degree by their lower allocations to tax-backed credits as compared to the market as a whole, which lessened the positive contribution from this sector.

In general, bonds that were lower rated, regardless of sector, posted weak performance. Revenue bonds as a whole, and the industrial development, health care and housing sectors in particular, underperformed the general municipal market. Next to the industrial development revenue sector, zero coupon bonds were among the worst performing categories in the municipal market. While the Funds had relatively small exposures to the industrial development revenue sector, their performances were hurt by their overexposure to the housing sector. NMT, NMB and NOM also were negatively impacted by their heavier allocations to the health care sector during this period.

#### IMPACT OF THE FUNDS' CAPITAL STRUCTURES AND LEVERAGE STRATEGIES ON PERFORMANCE

In addition to the factors previously discussed, one of the primary factors impacting the six-month returns of these Funds relative to the market indexes was the Funds' use of financial leverage. While leverage offers opportunities to generate additional income and total returns for common shareholders, the benefits provided by leveraging are

- (8) Pre-refundings, also known as advance refundings or refinancings, occur when an issuer sells new bonds and uses the proceeds to fund principal and interest payments of older existing bonds. This process often results in lower borrowing costs for bond issuers.

7

influenced by the price movements of the bonds in each Fund's portfolio. During this period, as yields on longer-term bonds rose and their prices correspondingly fell, declining valuations had a negative effect on performance that was magnified by the use of leverage. In addition, at various points during the six-month period, the Funds' borrowing costs were relatively high, negatively impacting their total returns.

#### RECENT MARKET DEVELOPMENTS

Beginning in October, the nation's financial institutions and financial



markets--including the municipal bond market--experienced significant turmoil. Reductions in demand decreased valuations of municipal bonds across all credit ratings, especially those with lower credit ratings, and this generally reduced the Funds' common share net asset values. The municipal market is one in which dealer firms make markets in bonds on a principal basis using their proprietary capital, and during the recent market turmoil these firms' capital was severely constrained. As a result, some firms were unwilling to commit their capital to purchase and to serve as a dealer for municipal bonds. This reduction in dealer involvement in the market was accompanied by significant net selling pressure by investors, particularly with respect to lower-rated municipal bonds, as institutional investors generally removed money from the municipal bond market, at least in part because of their need to reduce the leveraging of their municipal investments. This deleveraging was in part driven by the overall reduction in the amount of financing available for such leverage, the increased costs of such leverage financing, and the need to reduce leverage levels that had recently increased due to the decline in municipal bond prices.

Municipal bond prices were further negatively impacted by concerns that the need for further deleveraging and a supply overhang (a large amount of new issues that were postponed) would cause selling pressure to persist for a period of time. In addition to falling prices, the following market conditions resulted in greater price volatility of municipal bonds - wider credit spreads (i.e., lower quality bonds fell in price more than higher quality bonds); significantly reduced liquidity (i.e., the ability to sell bonds at a price close to their carrying value), particularly for lower quality bonds; and a lack of price transparency (i.e., the ability to accurately determine the price at which a bond would likely trade). Reduced liquidity was most pronounced in mid-October, although it improved considerably after that period.

#### RECENT DEVELOPMENTS REGARDING BOND INSURANCE COMPANIES

Another factor that had an impact on the performance of these Funds was their position in bonds backed by municipal bond insurers that experienced downgrades in their credit ratings. During the period covered by this report, ACA, AMBAC,

8

FGIC, MBIA, RAAI and SYNCORA (formerly XLCA) experienced one or more rating reductions by at least one or more rating agencies while AGC and FSA received their first rating reductions by at least one rating agency. At the time this report was prepared, at least one rating agency has placed each of these insurers except AGC on "negative outlook" or "negative credit watch," which may presage one or more rating reductions for such insurer or insurers in the future. As concern increased about the balance sheets of these insurers, prices on bonds insured by these companies - especially those bonds with weaker underlying credits - declined, detracting from the Funds' performance. By the end of this period, most insured bonds were being valued according to their fundamentals as if they were uninsured. On the whole, the holdings of all of our Funds continued to be well diversified not only between insured and uninsured bonds, but also within the insured bond category. It is important to note that municipal bonds historically have had a very low rate of default.

#### RECENT DEVELOPMENTS IN THE AUCTION RATE PREFERRED SECURITIES MARKETS

Beginning in February 2008, more shares for sale were submitted in the regularly scheduled auctions for the auction rate preferred shares issued by these Funds than there were offers to buy. This meant that these auctions "failed to clear" and that many or all auction rate preferred shareholders who wanted to sell their shares in these auctions were unable to do so. This decline in liquidity in auction rate preferred shares did not lower the credit quality of these

shares, and auction rate preferred shareholder unable to sell their shares received distributions at the "maximum rate" applicable to failed auctions as calculated in accordance with the pre-established terms of the auction rate preferred shares. At the time this report was prepared, the Funds' managers could not predict when future auctions might succeed in attracting sufficient buyers for the shares offered, if ever. The Funds' managers are working diligently to refund the auction rate preferred shares, and have made progress in these efforts (at least for certain funds), but at present there is no assurance that these efforts will succeed. These developments have generally not affected the portfolio management or investment policies of these Funds. However, one implication of these auction failures for common shareholders is that the Funds' cost of leverage will likely be higher, at least temporarily, than it otherwise would have been had the auctions continued to be successful. As a result, the Funds' future common share earnings may be lower than they otherwise would have been.

On June 11, 2008, Nuveen announced the Fund Board's approval of plans to use tender option bonds (TOBs), also known as floating rate securities, to refinance a portion of the municipal Funds' outstanding auction rate preferred shares, for which

9

auctions have been failing for several months. This plan included an initial phase of approximately \$1 billion in forty-one Funds. As of November 30, 2008, none of the Funds included in this shareholder report had issued par redemption notices for their auction rate preferred shares.

On August 7, 2008, four Nuveen municipal Funds (none of which are included in this shareholder report) issued par redemption notices for all outstanding shares of their auction rate preferred shares totaling \$569.9 million. These redemptions were achieved through the issuance of variable rate demand preferred shares (VRDP) in conjunction with the proceeds from the creation of TOBs.

For current, up-to-date information, please visit the Nuveen CEF Auction Rate Preferred Resource Center at:  
<http://www.nuveen.com/ResourceCenter/AuctionRatePreferred.aspx>.

10

Common Share  
Dividend and Share Price INFORMATION

During the six-month period ended November 30, 2008, there was one dividend increase in each of the following Funds: NTC, NGO, NMT, NMB and NGX. The dividends of NFC, NGK and NOM remained stable throughout the reporting period.

All of the Funds in this report seek to pay stable dividends at rates that reflect each Fund's past results and projected future performance. During certain periods, each Fund may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of its earnings, the excess constitutes negative UNII that is likewise reflected in the Funds NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of November 30, 2008, all of the Funds in this report had positive UNII balances, based upon our best

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estimate, for tax purposes and all of the Fund's in this report except NOM had a negative UNII balances for financial statement purposes.

The Funds' Board of Trustees approved an open-market share repurchase program on July 30, 2008, under which each Fund may repurchase up to 10% of its common shares. As of November 30, 2008 the Funds' have not repurchased any of their outstanding common shares.

As of November 30, 2008, the Funds' common share prices were trading at premiums or discounts to their common share NAVs as shown in the accompanying chart:

|     | 11/30/08<br>Discount | Six-Month Average<br>Premium/Discount |
|-----|----------------------|---------------------------------------|
| NTC | -14.98%              | -5.73%                                |
| NFC | -8.40%               | +1.19%                                |
| NGK | -8.60%               | -0.32%                                |
| NGO | -5.27%               | -4.56%                                |
| NMT | -15.90%              | -9.26%                                |
| NMB | -8.42%               | -0.75%                                |
| NGX | -6.91%               | -0.46%                                |
| NOM | -3.59%               | +3.60%                                |

11

NTC Performance OVERVIEW | Nuveen Connecticut Premium Income Municipal Fund as of November 30, 2008

## FUND SNAPSHOT

|  |    |         |
|--|----|---------|
| Common Share Price                               | \$ | 10.39   |
| Common Share Net Asset Value                     | \$ | 12.22   |
| Premium/(Discount) to NAV                        |    | -14.98% |
| Market Yield                                     |    | 5.77%   |
| Taxable-Equivalent Yield(2)                      |    | 8.44%   |
| Net Assets Applicable to Common Shares (\$000)   | \$ | 65,552  |
| Average Effective Maturity on Securities (Years) |    | 16.66   |
| Leverage-Adjusted Duration                       |    | 13.94   |

## AVERAGE ANNUAL TOTAL RETURN (Inception 5/20/93)

|                      | ON SHARE PRICE | ON NAV  |
|----------------------|----------------|---------|
| 6-Month (Cumulative) | -24.42%        | -12.29% |
| 1-Year               | -18.51%        | -11.45% |
| 5-Year               | -3.52%         | 1.07%   |
| 10-Year              | 0.79%          | 3.81%   |

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INDUSTRIES

(as a % of total investments)

|                                   |       |
|-----------------------------------|-------|
| Education and Civic Organizations | 25.4% |
| Tax Obligation/General            | 15.6% |
| Tax Obligation/Limited            | 14.7% |
| Health Care                       | 10.0% |
| U.S. Guaranteed                   | 9.2%  |
| Water and Sewer                   | 7.7%  |
| Housing/Single Family             | 4.7%  |
| Other                             | 12.7% |

[PIE CHART]

Credit Quality (as a % of total investments) (1)

|                     |     |
|---------------------|-----|
| AAA/U.S. Guaranteed | 42% |
| AA                  | 33% |
| A                   | 11% |
| BBB                 | 13% |
| BB or Lower         | 1%  |

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share (3)

|     |       |
|-----|-------|
| Dec | 0.052 |
| Jan | 0.052 |
| Feb | 0.052 |
| Mar | 0.049 |
| Apr | 0.049 |
| May | 0.049 |
| Jun | 0.049 |
| Jul | 0.049 |
| Aug | 0.049 |
| Sep | 0.05  |
| Oct | 0.05  |
| Nov | 0.05  |

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

|          |        |
|----------|--------|
| 12/01/07 | 13.53  |
|          | 13.58  |
|          | 13.6   |
|          | 13.55  |
|          | 13.62  |
|          | 13.67  |
|          | 13.56  |
|          | 13.58  |
|          | 13.59  |
|          | 13.59  |
|          | 13.149 |

13.29  
13.02  
13.1  
13.03  
13.06  
13.17  
13.17  
13.33  
13.35  
13.46  
13.81  
14.08  
14.1  
14.14  
14.06  
13.97  
13.9  
13.85  
13.91  
14.003  
13.97  
13.76  
13.93  
14.09  
13.9601  
14.054  
14.06  
13.99  
14.03  
13.91  
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13.97  
14.08  
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14.0899  
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14.22  
14.156  
14.06  
13.82  
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13.68  
13.767  
13.77  
13.63  
13.48  
13.52  
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13.572  
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13.62  
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13.25  
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13.37  
13.32  
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13.49  
13.4601  
13.51  
13.56  
13.61  
13.59  
13.8  
13.85  
13.86  
13.87  
14.0501  
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14.01  
13.836  
13.76  
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 9.02  
 10.07  
 10.22  
 9.89  
 9.89  
 10.25  
 10.65  
 10.75  
 10.99  
 11.43  
 11.38  
 11.4201  
 11.3  
 11.6  
 11.68  
 11.77  
 11.59  
 12.04  
 12.29  
 12.15  
 11.89  
 11.76  
 11.85  
 11.5  
 11.28  
 11.072  
 10.64  
 10.64  
 10.95  
 10.95  
 10.41  
 10.45  
 10.22  
 10.21  
 10.39  
 10.39

11/30/08

(1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes



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to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

- (2) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (3) The Fund paid shareholders a capital gains distribution in December 2007 of \$0.0288 per share.

12

NFC Performance OVERVIEW | Nuveen Connecticut Dividend Advantage Municipal Fund as of November 30, 2008

[PIE CHART]

Credit Quality (as a % of total investments)(1)

|             |     |
|-------------|-----|
| AAA/U.S.    |     |
| Guaranteed  | 51% |
| AA          | 28% |
| A           | 10% |
| BBB         | 9%  |
| BB or Lower | 2%  |

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share (3)

|     |        |
|-----|--------|
| Dec | 0.0555 |
| Jan | 0.0555 |
| Feb | 0.0555 |
| Mar | 0.0555 |
| Apr | 0.0555 |
| May | 0.0555 |
| Jun | 0.0555 |
| Jul | 0.0555 |
| Aug | 0.0555 |
| Sep | 0.0555 |
| Oct | 0.0555 |
| Nov | 0.0555 |

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

|          |       |
|----------|-------|
| 12/01/07 | 14.03 |
|          | 14.29 |
|          | 14.3  |
|          | 14.3  |
|          | 14.13 |
|          | 14.2  |
|          | 14.26 |
|          | 14.13 |
|          | 14    |
|          | 14.03 |

13.8  
13.82  
13.7  
13.84  
13.72  
13.84  
13.75  
13.85  
13.88  
14.14  
14.14  
14.33  
14.56  
14.61  
14.68  
14.71  
14.68  
14.64  
14.71  
14.81  
14.8  
14.6701  
14.85  
14.8  
14.85  
14.78  
14.85  
14.81  
14.55  
14.49  
14.48  
14.84  
14.8  
14.83  
14.85  
14.85  
14.85  
14.85  
14.92  
14.87  
14.59  
14.3  
14.37  
14.28  
14.25  
14.25  
14.24  
14.1  
14.05  
14.01  
14.06  
14.14  
14.27  
14.36  
14.36  
14.6  
14.53  
14.51  
14.32  
14.26  
14.28  
14.02

14.33  
14.3  
14.26  
14.32  
14.2  
14.2  
14.2  
14.25  
14.24  
14.223  
14.49  
14.31  
14.37  
14.3001  
14.3001  
14.32  
14.3101  
14.3101  
14.19  
14.25  
14.25  
14.41  
14.45  
14.57  
14.57  
14.57  
14.52  
14.52  
14.52  
14.56  
14.56  
14.61  
14.71  
14.83  
14.52  
14.36  
14.41  
14.88  
14.83  
14.79  
14.755  
14.755  
14.67  
14.79  
15.13  
15.26  
15.22  
15.03  
15.11  
15.21  
15.11  
14.93  
14.93  
14.94  
15.65  
15.841  
16.24  
16.2  
15.57  
15.46  
15.3  
15.25

15.2  
15.27  
15.12  
15.12  
15.04  
14.67  
14.64  
14.64  
14.4  
14.32  
14.32  
14.32  
14.33  
14.33  
14.46  
14.5  
14.5  
14.76  
15  
14.83  
14.68  
14.55  
14.55  
14.8  
14.7  
14.64  
14.45  
14.6  
14.53  
14.38  
14.35  
14.35  
14.48  
14.64  
14.8  
14.87  
15.06  
14.87  
15.14  
15.14  
15.33  
15.3  
15.24  
15.3  
15.27  
15.27  
15.1  
15.1  
15.04  
15.04  
14.8  
14.8  
14.81  
14.59  
14.4  
14.4  
14.49  
14.53  
15.16  
14.99  
14.89  
14.8

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14.7  
 14.51  
 14.52  
 14.52  
 14.63  
 14.94  
 14.55  
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 14.2501  
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 13.32  
 12.32  
 11.93  
 12.56  
 11.6  
 12.315  
 12.15  
 12.8  
 11.94  
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 12.362  
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 13.02  
 12.57  
 12.53  
 12.5  
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 12.1  
 12.1  
 11.94  
 11.69  
 11.42  
 11.44  
 11.45  
 11.49  
 11.67  
 11.67

11/30/08

FUND SNAPSHOT

-----  
 Common Share Price

\$ 11.67

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|  |           |
|--|-----------|
| Common Share Net Asset Value                     | \$ 12.74  |
| Premium/(Discount) to NAV                        | -8.40%    |
| Market Yield                                     | 5.71%     |
| Taxable-Equivalent Yield(2)                      | 8.35%     |
| Net Assets Applicable to Common Shares (\$000)   | \$ 32,873 |
| Average Effective Maturity on Securities (Years) | 15.86     |
| Leverage-Adjusted Duration                       | 13.33     |

AVERAGE ANNUAL TOTAL RETURN  
(Inception 1/26/01)

|                      | ON SHARE PRICE | ON NAV  |
|----------------------|----------------|---------|
| 6-Month (Cumulative) | -19.86%        | -11.13% |
| 1-Year               | -12.84%        | -9.53%  |
| 5-Year               | -1.31%         | 1.88%   |
| Since Inception      | 2.00%          | 4.02%   |

INDUSTRIES  
(as a % of total investments)

|                                   |       |
|-----------------------------------|-------|
| Education and Civic Organizations | 24.0% |
| U.S. Guaranteed                   | 21.5% |
| Tax Obligation/Limited            | 17.4% |
| Water and Sewer                   | 8.3%  |
| Tax Obligation/General            | 7.4%  |
| Health Care                       | 6.8%  |
| Other                             | 14.6% |

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

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(3) The Fund paid shareholders capital gains and net ordinary income distributions in December 2007 of \$0.0664 per share.

13

NGK Performance OVERVIEW | Nuveen Connecticut Dividend Advantage Municipal Fund 2 as of November 30, 2008

FUND SNAPSHOT

|  |    |        |
|--|----|--------|
| Common Share Price                               | \$ | 11.80  |
| Common Share Net Asset Value                     | \$ | 12.91  |
| Premium/(Discount) to NAV                        |    | -8.60% |
| Market Yield                                     |    | 5.59%  |
| Taxable-Equivalent Yield(2)                      |    | 8.17%  |
| Net Assets Applicable to Common Shares (\$000)   | \$ | 29,919 |
| Average Effective Maturity on Securities (Years) |    | 15.80  |
| Leverage-Adjusted Duration                       |    | 13.23  |

AVERAGE ANNUAL TOTAL RETURN  
(Inception 3/25/02)

|                      | ON SHARE PRICE | ON NAV  |
|----------------------|----------------|---------|
| 6-Month (Cumulative) | -19.39%        | -10.41% |
| 1-Year               | -12.43%        | -9.27%  |
| 5-Year               | 0.01%          | 1.71%   |
| Since Inception      | 1.87%          | 4.07%   |

INDUSTRIES

(as a % of total investments)

|                                   |       |
|-----------------------------------|-------|
| Education and Civic Organizations | 22.5% |
| U.S. Guaranteed                   | 20.1% |
| Tax Obligation/General            | 14.5% |
| Tax Obligation/Limited            | 11.0% |
| Health Care                       | 8.2%  |
| Water and Sewer                   | 6.6%  |
| Transportation                    | 4.3%  |
| Other                             | 12.8% |

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[PIE CHART]

Credit Quality (as a % of total investments)(1)

|                        |     |
|------------------------|-----|
| AAA/U.S.<br>Guaranteed | 51% |
| AA                     | 25% |
| A                      | 14% |
| BBB                    | 8%  |
| BB or Lower            | 2%  |

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share(3)

|     |       |
|-----|-------|
| Dec | 0.055 |
| Jan | 0.055 |
| Feb | 0.055 |
| Mar | 0.055 |
| Apr | 0.055 |
| May | 0.055 |
| Jun | 0.055 |
| Jul | 0.055 |
| Aug | 0.055 |
| Sep | 0.055 |
| Oct | 0.055 |
| Nov | 0.055 |

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

|          |         |
|----------|---------|
| 12/01/07 | 14.14   |
|          | 14.1901 |
|          | 14.29   |
|          | 14.13   |
|          | 14.18   |
|          | 14.37   |
|          | 14.28   |
|          | 14.23   |
|          | 14.2    |
|          | 14.24   |
|          | 14.0199 |
|          | 14.039  |
|          | 14.2    |
|          | 14.3    |
|          | 14.082  |
|          | 13.78   |
|          | 13.64   |
|          | 13.72   |
|          | 13.72   |
|          | 13.81   |
|          | 13.98   |
|          | 14.4799 |
|          | 14.46   |
|          | 14.59   |
|          | 14.8    |
|          | 14.79   |
|          | 14.77   |
|          | 14.7    |
|          | 14.9    |



14.85  
14.85  
14.82  
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14.8  
15.01  
14.94  
14.78  
15.03  
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14.58  
14.84  
14.92  
14.96  
14.95  
14.95  
15.12  
15.12  
15.07  
15.0099  
14.4  
14.1301  
14.43  
14.21  
14.41  
14.41  
14.41  
14.34  
14.3  
14.02  
13.76  
13.82  
14.14  
14.32  
14.21  
14.4656  
14.71  
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14.41  
14.44  
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14.48  
14.48  
14.52  
14.46  
14.54  
14.72  
14.9  
14.9  
15.08  
15.15  
14.96  
14.89  
14.74  
14.62  
14.62  
14.64  
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14.92  
15.14  
15.14  
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15.18  
15.42  
15.78  
16.232  
16.484  
16.18  
16.23  
16.23  
15.64  
15.64  
15.64  
15.24  
14.51  
14.5079  
14.5079  
14.45  
14.46  
14.46  
14.401  
14.37  
14.37  
14.78  
15.02  
15.02  
15.02  
15.02  
15.55  
15.8

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15.42  
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15.02  
14.76  
14.72  
14.76  
14.78  
14.78  
14.78  
14.82  
14.82  
14.82  
14.97  
15  
15  
14.9301  
15.16  
15.16  
15.03  
14.98  
14.88  
14.82  
14.7799  
14.7799  
14.6  
14.82  
14.86  
14.69  
14.69  
14.69  
14.75  
14.75  
14.06  
13.95  
13.2  
13  
12.6  
12.3901  
12.06  
12.19

11.24  
 10.83  
 10.73  
 8.3  
 9.45  
 10.59  
 10.65  
 11.08  
 11.26  
 11.76  
 11.9499  
 12.29  
 12.29  
 11.22  
 11.4  
 12.1  
 12.18  
 12.06  
 12.06  
 12.51  
 12.75  
 13.23  
 13.195  
 12.98  
 12.88  
 12.88  
 12.7899  
 12.2915  
 12.29  
 12.27  
 12.3  
 11.69  
 12.16  
 11.78  
 11.51  
 11.48  
 11.5  
 11.8  
 11.8

11/30/08

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (3) The Fund paid shareholders a capital gains distribution in December 2007 of \$0.0738 per share.

14

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3 as of November 30, 2008

[PIE CHART]

Credit Quality (as a % of total investments)(1)

|             |     |
|-------------|-----|
| AAA/U.S.    |     |
| Guaranteed  | 41% |
| AA          | 32% |
| A           | 11% |
| BBB         | 14% |
| BB or Lower | 2%  |

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share

|     |        |
|-----|--------|
| Dec | 0.0505 |
| Jan | 0.0505 |
| Feb | 0.0505 |
| Mar | 0.0485 |
| Apr | 0.0485 |
| May | 0.0485 |
| Jun | 0.0485 |
| Jul | 0.0485 |
| Aug | 0.0485 |
| Sep | 0.05   |
| Oct | 0.05   |
| Nov | 0.05   |

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

|          |         |
|----------|---------|
| 12/01/07 | 13.4899 |
|          | 13.44   |
|          | 13.5    |
|          | 13.52   |
|          | 13.52   |
|          | 13.42   |
|          | 13.52   |
|          | 13.45   |
|          | 13.45   |
|          | 13.35   |
|          | 13.12   |
|          | 13.39   |
|          | 13.22   |
|          | 13.04   |
|          | 12.63   |
|          | 12.8999 |
|          | 12.7501 |
|          | 12.85   |
|          | 13.15   |
|          | 13.22   |
|          | 13.28   |
|          | 13.4999 |
|          | 13.77   |
|          | 13.9    |
|          | 13.95   |
|          | 13.98   |
|          | 13.98   |
|          | 13.95   |

13.99  
13.86  
13.86  
13.74  
13.82  
13.7  
13.84  
13.7501  
13.75  
13.78  
13.6  
13.52  
13.56  
13.52  
13.67  
13.65  
13.76  
13.75  
13.728  
13.72  
13.78  
13.78  
13.25  
12.9  
13.16  
13.16  
13.21  
13.11  
13.08  
13.14  
13.0401  
12.85  
12.75  
13.35  
12.92  
13.22  
13.2  
13.6999  
13.31  
13.3  
13.3  
13.2  
13.2301  
12.96  
12.79  
12.83  
12.7  
12.71  
12.7899  
12.9  
12.92  
12.9  
13.03  
13.1  
13.2  
13.15  
13.2199  
13.18  
13.07  
12.91  
13.05  
13.07

13  
13.05  
13.07  
13.11  
13.178  
13.22  
13.27  
13.31  
13.32  
13.3  
13.35  
13.22  
13.3  
13.25  
13.13  
13.13  
13.22  
13.22  
13.45  
13.52  
13.48  
13.48  
13.54  
13.49  
13.5  
13.5  
13.46  
13.51  
13.51  
13.48  
13.554  
13.58  
13.61  
13.63  
13.63  
13.66  
13.7  
13.8  
14.01  
13.82  
14.014  
14.11  
13.81  
14.02  
14.04  
14.05  
13.88  
13.55  
13.4701  
13.43  
13.517  
13.55  
13.4  
13.49  
13.6  
13.6  
13.68  
13.57  
13.34  
13.44  
13.32  
13.32

13.45  
13.35  
13.4  
13.31  
13.25  
13.4  
13.36  
13.71  
13.58  
13.58  
13.58  
13.17  
13.2  
13.2  
13.29  
13.45  
13.4  
13.38  
13.38  
13.366  
13.592  
13.73  
13.73  
13.88  
13.65  
13.49  
13.32  
13.27  
13.26  
13.199  
13.45  
13.35  
13.5  
13.4  
13.4  
13.3  
13.46  
13.46  
13.29  
13.27  
13.25  
13.23  
13.37  
13.37  
13.2001  
13.2  
13.2  
13.2  
12.99  
12.81  
12.71  
13.02  
12.67  
12.98  
12.52  
12.66  
12.89  
12.12  
12.01  
12  
11.82  
12



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11.4  
 10.1501  
 9.8  
 9.55  
 8.7  
 11.47  
 11.15  
 11.15  
 10.93  
 11.1  
 11.4  
 11.4  
 11.1  
 11.38  
 11.7  
 11.1901  
 11.14  
 10.99  
 11.438  
 11.5  
 11.66  
 11.66  
 12.1  
 12  
 12  
 11.73  
 11.9999  
 11.58  
 11.02  
 10.884  
 10.856  
 10.65  
 10.6  
 10.5  
 11.05  
 11.5  
 11.29  
 11.25  
 11.5  
 11.5

11/30/08

FUND SNAPSHOT

|  |           |
|--|-----------|
| Common Share Price                               | \$ 11.50  |
| Common Share Net Asset Value                     | \$ 12.14  |
| Premium/(Discount) to NAV                        | -5.27%    |
| Market Yield                                     | 5.22%     |
| Taxable-Equivalent Yield(2)                      | 7.63%     |
| Net Assets Applicable to Common Shares (\$000)   | \$ 53,004 |
| Average Effective Maturity on Securities (Years) | 16.53     |
| Leverage-Adjusted Duration                       | 13.50     |

AVERAGE ANNUAL TOTAL RETURN  
 (Inception 9/26/02)

|                      | ON SHARE PRICE | ON NAV  |
|----------------------|----------------|---------|
| 6-Month (Cumulative) | -13.62%        | -11.80% |
| 1-Year               | -10.24%        | -11.18% |
| 5-Year               | 1.48%          | 1.18%   |
| Since Inception      | 0.62%          | 2.17%   |

INDUSTRIES

(as a % of total investments)

|                                   |       |
|-----------------------------------|-------|
| Education and Civic Organizations | 18.6% |
| U.S. Guaranteed                   | 15.5% |
| Tax Obligation/General            | 15.1% |
| Tax Obligation/Limited            | 14.9% |
| Water and Sewer                   | 9.8%  |
| Long-Term Care                    | 8.0%  |
| Health Care                       | 6.2%  |
| Other                             | 11.9% |

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

15

NMT Performance OVERVIEW | Nuveen Massachusetts Premium Income Municipal Fund as of November 30, 2008

FUND SNAPSHOT

|                              |          |
|------------------------------|----------|
| Common Share Price           | \$ 10.00 |
| Common Share Net Asset Value | \$ 11.89 |
| Premium/(Discount) to NAV    | -15.90%  |
| Market Yield                 | 6.42%    |

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|  |           |
|--|-----------|
| Taxable-Equivalent Yield(2)                      | 9.41%     |
| Net Assets Applicable to Common Shares (\$000)   | \$ 56,640 |
| Average Effective Maturity on Securities (Years) | 15.41     |
| Leverage-Adjusted Duration                       | 13.22     |

AVERAGE ANNUAL TOTAL RETURN  
(Inception 3/18/93)

|                      | ON SHARE PRICE | ON NAV  |
|----------------------|----------------|---------|
| 6-Month (Cumulative) | -24.50%        | -14.34% |
| 1-Year               | -19.71%        | -14.29% |
| 5-Year               | -3.70%         | 0.74%   |
| 10-Year              | 0.30%          | 3.19%   |

INDUSTRIES  
(as a % of total investments)

|                                   |       |
|-----------------------------------|-------|
| Education and Civic Organizations | 20.2% |
| Health Care                       | 15.1% |
| U.S. Guaranteed                   | 13.1% |
| Tax Obligation/General            | 12.7% |
| Tax Obligation/Limited            | 9.6%  |
| Water and Sewer                   | 7.7%  |
| Transportation                    | 6.4%  |
| Housing/Multifamily               | 5.0%  |
| Other                             | 10.2% |

[PIE CHART]

Credit Quality (as a % of total investments)(1)

|                     |     |
|---------------------|-----|
| AAA/U.S. Guaranteed | 44% |
| AA                  | 35% |
| A                   | 7%  |
| BBB                 | 10% |
| BB or Lower         | 1%  |
| N/R                 | 3%  |

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share(3)

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|     |        |
|-----|--------|
| Dec | 0.0515 |
| Jan | 0.0515 |
| Feb | 0.0515 |
| Mar | 0.0515 |
| Apr | 0.0515 |
| May | 0.0515 |
| Jun | 0.0515 |
| Jul | 0.0515 |
| Aug | 0.0515 |
| Sep | 0.0535 |
| Oct | 0.0535 |
| Nov | 0.0535 |

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

|          |         |
|----------|---------|
| 12/01/07 | 13.17   |
|          | 13.25   |
|          | 13.39   |
|          | 13.44   |
|          | 13.25   |
|          | 13.32   |
|          | 13.17   |
|          | 12.96   |
|          | 13.01   |
|          | 13.04   |
|          | 12.92   |
|          | 13.04   |
|          | 12.78   |
|          | 12.72   |
|          | 12.61   |
|          | 12.7918 |
|          | 12.63   |
|          | 12.61   |
|          | 12.67   |
|          | 12.7999 |
|          | 12.89   |
|          | 13.12   |
|          | 13.47   |
|          | 13.51   |
|          | 13.53   |
|          | 13.7    |
|          | 13.7    |
|          | 13.72   |
|          | 13.74   |
|          | 13.73   |
|          | 13.83   |
|          | 13.75   |
|          | 13.79   |
|          | 13.971  |
|          | 13.87   |
|          | 14      |
|          | 13.78   |
|          | 13.82   |
|          | 13.81   |
|          | 13.81   |
|          | 13.93   |
|          | 13.97   |
|          | 13.94   |
|          | 14      |
|          | 14      |

14  
14.09  
14.2  
14.14  
13.73  
13.3  
13.04  
13.296  
13.509  
13.45  
12.98  
13.077  
13.35  
13.29  
13.03  
13  
13  
12.95  
13.28  
13.06  
13.08  
13.65  
13.73  
13.672  
13.29  
13.12  
12.94  
13  
13.33  
13.3  
13.75  
13.65  
13.57  
13.5  
13.45  
13.37  
13.5  
13.38  
13.38  
13.28  
13.4  
13.41  
13.41  
13.408  
13.24  
13.19  
13.18  
13.1  
13.06  
13.08  
13.14  
13.18  
13.24  
13.27  
13.25  
13.26  
13.23  
13.13  
13.13  
13.14  
13.15  
13.35

13.4  
13.35  
13.35  
13.44  
13.335  
13.29  
13.191  
13.12  
13.3  
13.5  
13.46  
13.41  
13.33  
13.6  
13.69  
13.81  
13.61  
13.61  
13.56  
13.754  
13.838  
13.69  
13.58  
13.52  
13.44  
13.2  
13.2  
13.234  
13.24  
13.26  
13.12  
13.11  
12.74  
12.77  
12.7  
12.806  
12.84  
12.85  
12.83  
12.83  
12.89  
12.89  
13.1  
12.97  
12.93  
13.04  
12.96  
12.961  
12.94  
13.26  
13.21  
13.22  
13.1301  
12.91  
12.9  
12.89  
12.89  
13.08  
12.71  
12.72  
12.75  
12.83

12.8799  
12.85  
12.77  
12.617  
12.76  
12.697  
12.8  
12.88  
12.95  
13.124  
13.124  
13.124  
13.124  
13.142  
13.142  
13.35  
12.89  
12.9  
12.99  
13.01  
13.01  
13.05  
13.03  
12.94  
13.07  
12.9  
12.93  
12.96  
12.91  
12.9  
12.8  
12.97  
12.97  
12.596  
12.58  
12.4701  
12.5  
12.36  
12.409  
12.42  
11.93  
11.8231  
11.78  
11.57  
11.5901  
10.47  
10.66  
9.95  
9.538  
8.82  
10  
10.027  
9.59  
9.46  
9.62  
9.93  
10.05  
10.25  
10.42  
10.39  
10.89  
10.7

10.85  
 10.5  
 10.4  
 10.59  
 10.8  
 10.95  
 10.82  
 10.88  
 11  
 10.9  
 10.98  
 10.6  
 10.4401  
 10.48  
 10.0599  
 9.85  
 9.75  
 9.4  
 9.77  
 9.61  
 9.6  
 10  
 10

11/30/08

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (3) The Fund paid shareholders a capital gains distribution in December 2007 of \$0.0166 per share.

16

NMB Performance OVERVIEW | Nuveen Massachusetts Dividend Advantage Municipal Fund as of November 30, 2008

[PIE CHART]

Credit Quality (as a % of total investments)(1)

|             |     |
|-------------|-----|
| AAA/U.S.    |     |
| Guaranteed  | 44% |
| AA          | 31% |
| A           | 10% |
| BBB         | 11% |
| BB or Lower | 2%  |
| N/R         | 2%  |

[BAR CHART]



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2007-2008 Monthly Tax-Free Dividends Per Common Share(3)

|     |        |
|-----|--------|
| Dec | 0.0565 |
| Jan | 0.0565 |
| Feb | 0.0565 |
| Mar | 0.0565 |
| Apr | 0.0565 |
| May | 0.0565 |
| Jun | 0.0565 |
| Jul | 0.0565 |
| Aug | 0.0565 |
| Sep | 0.058  |
| Oct | 0.058  |
| Nov | 0.058  |

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

|          |         |
|----------|---------|
| 12/01/07 | 13.93   |
|          | 13.95   |
|          | 13.88   |
|          | 13.6499 |
|          | 13.61   |
|          | 13.61   |
|          | 13.66   |
|          | 13.55   |
|          | 13.55   |
|          | 13.5    |
|          | 13.44   |
|          | 13.4    |
|          | 13.37   |
|          | 13.42   |
|          | 13.32   |
|          | 13.31   |
|          | 13.37   |
|          | 13.38   |
|          | 13.48   |
|          | 13.57   |
|          | 13.57   |
|          | 13.77   |
|          | 13.9    |
|          | 13.9    |
|          | 14.07   |
|          | 14.1    |
|          | 14.14   |
|          | 14.24   |
|          | 14.32   |
|          | 14.312  |
|          | 14.37   |
|          | 14.35   |
|          | 14.2799 |
|          | 13.85   |
|          | 14.05   |
|          | 14.04   |
|          | 14.09   |
|          | 14.0399 |
|          | 14.16   |
|          | 14.5    |
|          | 14.48   |
|          | 14.3801 |
|          | 14.38   |

14.4  
14.4  
14.4  
14.52  
14.52  
14.48  
14.2  
13.63  
13.5  
13.84  
13.84  
14.03  
13.98  
13.9899  
13.92  
13.84  
13.81  
13.73  
13.53  
13.5  
13.57  
13.5999  
13.62  
13.67  
13.93  
13.86  
14.29  
14.29  
14.05  
13.9185  
13.97  
14.28  
14.28  
14.28  
14.109  
14.109  
14.109  
14.11  
14.21  
14.31  
14.59  
14.5  
14.81  
14.85  
14.85  
14.69  
14.96  
14.96  
14.8  
14.6  
14.7  
14.49  
14.489  
14.489  
14.28  
14.28  
14.2899  
14.29  
14.39  
14.2  
14.2  
14.16

14.45  
14.45  
14.42  
14.43  
14.45  
14.38  
14.02  
14.3  
14.15  
14.35  
14.34  
14.15  
14.2199  
14.11  
14.14  
14.07  
14.25  
14.45  
14.61  
14.61  
14.66  
14.91  
14.91  
14.91  
14.81  
14.81  
14.76  
14.71  
14.71  
14.94  
14.94  
15.15  
15  
15  
14.9563  
14.9  
14.74  
14.74  
14.69  
14.69  
14.36  
14.29  
14.31  
14.31  
14.31  
14.31  
14.21  
14.31  
14.21  
14.21  
14.11  
14.01  
14.01  
13.91  
14.01  
13.95  
13.95  
14.2  
14.25  
13.92  
13.84  
13.84

13.74  
13.74  
13.71  
13.71  
13.75  
13.59  
13.59  
13.43  
13.48  
13.38  
13.49  
13.45  
13.45  
13.45  
13.5  
13.55  
13.5  
13.51  
13.51  
13.5  
13.5  
13.55  
13.55  
13.5899  
13.77  
13.67  
13.75  
13.7  
13.89  
13.89  
13.89  
13.81  
13.64  
13.75  
13.6  
13.44  
13.32  
13.3  
13.3  
13.5  
13.5  
13.6  
12.62  
12.86  
12.85  
12.85  
12.85  
12.143  
12.143  
11.83  
10.81  
8.68  
9.32  
10.01  
10.63  
11.8  
12.15  
11.95  
11.95  
11.95  
12.24  
12.24

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12.43  
 12.21  
 12.43  
 12.9  
 12.8  
 12.8  
 12.8  
 12.8  
 13  
 13  
 13.02  
 13.05  
 12.94  
 12.32  
 13.25  
 12.55  
 12.3  
 11.95  
 11.01  
 11  
 11.01  
 11.26  
 11.05  
 11.0919  
 11.0919

11/30/08

FUND SNAPSHOT

|  |    |        |
|--|----|--------|
| Common Share Price                               | \$ | 11.09  |
| Common Share Net Asset Value                     | \$ | 12.11  |
| Premium/(Discount) to NAV                        |    | -8.42% |
| Market Yield                                     |    | 6.28%  |
| Taxable-Equivalent Yield(2)                      |    | 9.21%  |
| Net Assets Applicable to Common Shares (\$000)   | \$ | 23,746 |
| Average Effective Maturity on Securities (Years) |    | 17.49  |
| Leverage-Adjusted Duration                       |    | 13.46  |

AVERAGE ANNUAL TOTAL RETURN  
 (Inception 1/30/01)

|                      | ON SHARE PRICE | ON NAV  |
|----------------------|----------------|---------|
| 6-Month (Cumulative) | -22.05%        | -13.45% |
| 1-Year               | -17.12%        | -13.76% |
| 5-Year               | -1.50%         | 0.96%   |
| Since Inception      | 1.76%          | 3.78%   |

INDUSTRIES  
 (as a % of total investments)

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|                                   |       |
|-----------------------------------|-------|
| Education and Civic Organizations | 24.6% |
| Health Care                       | 16.5% |
| U.S. Guaranteed                   | 10.6% |
| Tax Obligation/General            | 9.7%  |
| Water and Sewer                   | 9.7%  |
| Tax Obligation/Limited            | 8.0%  |
| Housing/Multifamily               | 7.7%  |
| Other                             | 13.2% |

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (3) The Fund paid shareholders a capital gains distribution in December 2007 of \$0.0248 per share.

17

NGX Performance OVERVIEW | Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund as of November 30, 2008

FUND SNAPSHOT

|  |           |
|--|-----------|
| Common Share Price                               | \$ 11.59  |
| Common Share Net Asset Value                     | \$ 12.45  |
| Premium/(Discount) to NAV                        | -6.91%    |
| Market Yield                                     | 5.75%     |
| Taxable-Equivalent Yield(3)                      | 8.43%     |
| Net Assets Applicable to Common Shares (\$000)   | \$ 33,910 |
| Average Effective Maturity on Securities (Years) | 16.93     |
| Leverage-Adjusted Duration                       | 14.99     |

AVERAGE ANNUAL TOTAL RETURN  
(Inception 11/21/02)

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|                      | ON SHARE PRICE | ON NAV  |
|----------------------|----------------|---------|
| 6-Month (Cumulative) | -15.94%        | -10.62% |
| 1-Year               | -12.97%        | -10.55% |
| 5-Year               | -1.24%         | 1.81%   |
| Since Inception      | 0.64%          | 2.74%   |

INDUSTRIES

(as a % of total investments)

|                                   |       |
|-----------------------------------|-------|
| U.S. Guaranteed                   | 25.8% |
| Tax Obligation/Limited            | 16.9% |
| Education and Civic Organizations | 14.8% |
| Tax Obligation/General            | 11.3% |
| Water and Sewer                   | 11.3% |
| Health Care                       | 8.4%  |
| Housing/Multifamily               | 6.1%  |
| Other                             | 5.4%  |

INSURERS

(as a % of total Insured investments)

|         |       |
|---------|-------|
| MBIA    | 32.9% |
| AMBAC   | 21.0% |
| FGIC    | 16.3% |
| FSA     | 11.4% |
| AGC     | 10.2% |
| SYNCORA | 8.2%  |

[PIE CHART]

Credit Quality (as a % of total investments) (1,2)

|                 |     |
|-----------------|-----|
| Insured         | 60% |
| U.S. Guaranteed | 26% |
| GNMA Guaranteed | 3%  |
| AAA (Uninsured) | 2%  |
| AA (Uninsured)  | 6%  |
| A (Uninsured)   | 2%  |
| BBB (Uninsured) | 1%  |

[BAR CHART]

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## 2007-2008 Monthly Tax-Free Dividends Per Common Share

|     |        |
|-----|--------|
| Dec | 0.0545 |
| Jan | 0.0545 |
| Feb | 0.0545 |
| Mar | 0.0545 |
| Apr | 0.0545 |
| May | 0.0545 |
| Jun | 0.0545 |
| Jul | 0.0545 |
| Aug | 0.0545 |
| Sep | 0.0555 |
| Oct | 0.0555 |
| Nov | 0.0555 |

[LINE CHART]

## Common Share Price Performance -- Weekly Closing Price

|          |         |
|----------|---------|
| 12/01/07 | 13.97   |
|          | 14.05   |
|          | 13.8    |
|          | 13.55   |
|          | 13.74   |
|          | 13.57   |
|          | 13.54   |
|          | 13.3401 |
|          | 13.26   |
|          | 13.26   |
|          | 13.23   |
|          | 13.3    |
|          | 13.35   |
|          | 13.37   |
|          | 13.31   |
|          | 13.43   |
|          | 13.4899 |
|          | 13.46   |
|          | 13.74   |
|          | 13.76   |
|          | 13.75   |
|          | 13.97   |
|          | 14.33   |
|          | 14.2    |
|          | 14.1    |
|          | 14.07   |
|          | 14.08   |
|          | 14.14   |
|          | 14.24   |
|          | 14.3001 |
|          | 14.56   |
|          | 14.85   |
|          | 14.76   |
|          | 14.548  |
|          | 14.6    |
|          | 14.27   |
|          | 14.2    |
|          | 14.24   |
|          | 14.2    |
|          | 14.2    |
|          | 14.26   |
|          | 14.3    |
|          | 14.34   |



14.29  
14.29  
14.24  
14.28  
14.4  
14.92  
14.66  
14.06  
14.2  
14.01  
14.11  
14.17  
14.2  
14.26  
14.33  
14.57  
14.26  
13.69  
13.6799  
13.55  
13.7899  
13.9896  
14.15  
14.1501  
14.29  
14.28  
14.3  
14.1799  
13.87  
14.1  
14  
13.9088  
14.1  
13.86  
13.86  
14.05  
14.04  
13.8801  
13.89  
13.89  
13.8545  
13.9154  
13.97  
13.89  
13.93  
14.1001  
14.25  
14.25  
14.13  
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14.06  
14.06  
14.11  
14.07  
14.1  
14.1  
14.05  
13.99  
13.95  
13.96  
14

13.94  
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13.95  
14.25  
14.09  
14.09  
14.1  
14.2  
14.24  
14.2  
14.34  
14.35  
14.369  
14.32  
14.06  
14.04  
14.08  
14.07  
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14.14  
14.1  
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14.25  
14.17  
14.3422  
14.3  
14.26  
14.26  
14.17  
14.17  
14.16  
13.85  
13.7  
14.23  
14.119  
13.86  
13.86  
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13.9  
13.85  
14.07  
14.1  
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14.07  
14.1  
13.96  
14.04  
14  
14  
14.0001  
14.37  
14.15  
14.186  
14.1599  
13.88  
13.9  
13.9  
13.7699  
13.73

13.85  
13.44  
13.52  
13.52  
13.4399  
13.42  
13.49  
13.49  
13.52  
13.66  
13.66  
13.8099  
13.75  
13.95  
13.78  
13.78  
13.7401  
13.92  
13.92  
13.92  
13.83  
14.17  
14.17  
14.3  
14.36  
14.46  
14.42  
14.55  
14.32  
14.33  
14.2  
14.4  
14.4  
14.18  
14.14  
13.55  
13.51  
13.5  
13.03  
12.72  
13.15  
13.55  
12.2  
12.7  
12.7  
12.9  
13.65  
12.53  
12.46  
12.024  
12.01  
11.06  
11.99  
11.5  
11.5  
11  
11.705  
11.9269  
11.9269  
12.2  
13.21  
13.45

|          |         |
|----------|---------|
|          | 13.5001 |
|          | 13.85   |
|          | 13.05   |
|          | 13.02   |
|          | 12.81   |
|          | 12.728  |
|          | 12.81   |
|          | 12.6001 |
|          | 12.52   |
|          | 13.41   |
|          | 13      |
|          | 13.3    |
|          | 13.232  |
|          | 13.34   |
|          | 13      |
|          | 13.1    |
|          | 12.26   |
|          | 11.9    |
|          | 11.13   |
|          | 11.4    |
|          | 11.722  |
|          | 11.75   |
|          | 11.55   |
|          | 11.59   |
| 11/30/08 | 11.59   |

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) At least 80% of the Fund's net assets (including net assets attributable to Preferred shares) are invested in municipal securities that are covered by insurance or backed by an escrow or trust account containing sufficient U.S. Government or U.S. Government agency securities or U.S. Treasury-issued State and Local Government Series securities to ensure the timely payment of principal and interest. See Notes to Financial Statements, Footnote 1 - Insurance, for more information.
- (3) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

18

NOM Performance OVERVIEW | Nuveen Missouri Premium Income Municipal Fund as of November 30, 2008

[PIE CHART]

Credit Quality (as a % of total investments)(1)

|            |     |
|------------|-----|
| AAA/U.S.   |     |
| Guaranteed | 41% |
| AA         | 18% |

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|     |     |
|-----|-----|
| A   | 19% |
| BBB | 5%  |
| N/R | 17% |

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share (3)

|     |        |
|-----|--------|
| Dec | 0.0545 |
| Jan | 0.0545 |
| Feb | 0.0545 |
| Mar | 0.0545 |
| Apr | 0.0545 |
| May | 0.0545 |
| Jun | 0.0545 |
| Jul | 0.0545 |
| Aug | 0.0545 |
| Sep | 0.0545 |
| Oct | 0.0545 |
| Nov | 0.0545 |

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

|          |         |
|----------|---------|
| 12/01/07 | 14.2    |
|          | 14.17   |
|          | 14.05   |
|          | 14.06   |
|          | 14.04   |
|          | 14      |
|          | 14.19   |
|          | 14.01   |
|          | 13.97   |
|          | 13.9    |
|          | 14.02   |
|          | 13.68   |
|          | 13.62   |
|          | 13.7    |
|          | 13.62   |
|          | 13.75   |
|          | 13.93   |
|          | 14.05   |
|          | 14.1399 |
|          | 14.02   |
|          | 13.96   |
|          | 14.08   |
|          | 14.08   |
|          | 14.2    |
|          | 14.63   |
|          | 14.85   |
|          | 15      |
|          | 15.02   |
|          | 14.95   |
|          | 15      |
|          | 14.83   |
|          | 14.82   |
|          | 14.82   |
|          | 14.82   |
|          | 14.4    |
|          | 14.6    |
|          | 14.6    |

14.52  
14.99  
15.08  
15.11  
15.25  
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15.44  
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15.64  
15.64  
15.3  
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14.08  
13.85  
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13.44  
13.49  
13.8  
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13.65  
13.64  
13.5  
13.46  
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13.44  
13.34  
13.4  
13.5  
13.6  
13.67  
13.67  
13.85  
13.85  
13.77  
13.77  
13.8  
13.8999  
13.8999  
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13.77  
13.8  
13.8  
13.8  
13.85  
14  
14  
14  
14  
14.36  
14

13.94  
13.95  
13.8  
13.85  
13.85  
13.96  
14.2  
14.04  
14.04  
13.89  
13.82  
14.35  
14.35  
13.96  
13.95  
13.85  
13.98  
14.04  
14.03  
14.3  
14.51  
14.76  
14.92  
14.71  
14.76  
14.76  
15.09  
14.48  
14.48  
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14.14  
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13.9  
13.99  
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14.3  
13.91  
14.23  
14.05  
13.59  
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14.3  
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14.34  
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14.16  
14.18  
13.88  
13.88  
13.9  
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13.9  
13.9  
13.8799  
13.98  
13.65  
13.65  
13.52  
13.6  
13.7  
13.68  
13.8  
13.8  
13.56  
13.46  
13.46  
13.46  
13.46  
13.6501  
13.75  
13.48  
13.8  
13.8  
13.8  
13.8  
13  
12.2  
12.2  
12.25  
12.3  
12.4  
12.41  
12.252  
11.55  
11.55  
11.55  
11.3501  
12  
12  
12  
12



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11.6  
 11.25  
 11.25  
 11.15  
 11.29  
 10.81  
 12.06  
 12.07  
 12.0792  
 11.52  
 12.5  
 12.9  
 12.7999  
 12.8  
 12.3201  
 12.3201  
 12.0686  
 11.7  
 11.7  
 11.45  
 11.6  
 11.24  
 11.09  
 11  
 10.6  
 10.5  
 10.75  
 10.99  
 11  
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 11

11/30/08

FUND SNAPSHOT

|  |    |        |
|--|----|--------|
| Common Share Price                               | \$ | 11.00  |
| Common Share Net Asset Value                     | \$ | 11.41  |
| Premium/(Discount) to NAV                        |    | -3.59% |
| Market Yield                                     |    | 5.95%  |
| Taxable-Equivalent Yield(2)                      |    | 8.79%  |
| Net Assets Applicable to Common Shares (\$000)   | \$ | 26,328 |
| Average Effective Maturity on Securities (Years) |    | 13.38  |
| Leverage-Adjusted Duration                       |    | 9.05   |

AVERAGE ANNUAL TOTAL RETURN  
 (Inception 5/20/93)

|                      | ON SHARE PRICE | ON NAV  |
|----------------------|----------------|---------|
| 6-Month (Cumulative) | -23.50%        | -13.36% |
| 1-Year               | -17.82%        | -13.93% |
| 5-Year               | -3.45%         | 0.31%   |

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10-Year 1.97% 3.24%

INDUSTRIES

(as a % of total investments)

|                        |       |
|------------------------|-------|
| Tax Obligation/Limited | 19.2% |
| Tax Obligation/General | 18.8% |
| U.S. Guaranteed        | 18.1% |
| Health Care            | 13.5% |
| Water and Sewer        | 6.1%  |
| Housing/Multifamily    | 5.3%  |
| Housing/Single Family  | 5.2%  |
| Other                  | 13.8% |

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 32.3%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (3) The Fund paid shareholders a capital gains distribution in December 2007 of \$0.1265 per share.

19

NTC | Nuveen Connecticut Premium Income Municipal Fund  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C PROVISIONS |
|------------------------|--|-----------------------|
|                        | CONSUMER STAPLES - 1.6% (1.0% OF TOTAL INVESTMENTS)  |                       |
| \$ 1,430               | Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33                      | 5/12 at 100           |
|                        | EDUCATION AND CIVIC ORGANIZATIONS - 39.9% (25.4% OF TOTAL INVESTMENTS)   |                       |
| 1,595                  | Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 - MBIA Insured | 7/17 at 100           |

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|       |  |              |
|-------|--|--------------|
| 1,050 | Connecticut Health and Education Facilities Authority,<br>University of Hartford Revenue Bonds, Series 2006G, 5.250%,<br>7/01/36 - RAAI Insured  | 7/16 at 100  |
| 925   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Brunswick School, Series 2003B, 5.000%,<br>7/01/33 - MBIA Insured   | 7/13 at 100  |
| 200   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Canterbury School, Series 2006B, 5.000%,<br>7/01/36 - RAAI Insured  | 7/16 at 100  |
| 305   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Chase Collegiate School, Series 2007A,<br>5.000%, 7/01/27 - RAAI Insured                                    | 7/17 at 100  |
| 725   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Fairfield University, Series 1998H, 5.000%,<br>7/01/23 - MBIA Insured                                       | 1/09 at 102  |
| 750   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Horace Bushnell Memorial Hall, Series 1999A,<br>5.625%, 7/01/29 - MBIA Insured                              | 7/09 at 101  |
| 800   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%,<br>7/01/19 - AMBAC Insured                                     | No Opt. C    |
| 270   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Renbrook School, Series 2007A, 5.000%,<br>7/01/37 - AMBAC Insured   | 7/17 at 100  |
| 1,375 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Trinity College, Series 2004H, 5.000%,<br>7/01/21 - MBIA Insured  | 7/14 at 100  |
| 2,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, University of Hartford, Series 2002E, 5.250%,<br>7/01/32 - RAAI Insured                                     | 7/12 at 101  |
| 1,500 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27  | 7/09 at 100  |
| 1,500 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2003X-1, 5.000%,<br>7/01/42   | 7/13 at 100  |
| 3,550 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2007Z-1, 5.000%,<br>7/01/42   | 7/16 at 100  |
| 6,150 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2007Z-3, 5.050%,<br>7/01/42 (UB)  | 7/17 at 100  |
| 260   | Connecticut Higher Education Supplemental Loan Authority,<br>Revenue Bonds, Family Education Loan Program, Series 1999A,<br>6.000%, 11/15/18 - AMBAC Insured (Alternative Minimum Tax) | 11/09 at 102 |
| 635   | Connecticut Higher Education Supplemental Loan Authority,<br>Revenue Bonds, Family Education Loan Program, Series 2001A,<br>5.250%, 11/15/18 - MBIA Insured (Alternative Minimum Tax)  | 11/11 at 100 |
| 1,000 | University of Connecticut, General Obligation Bonds, Series<br>2004A, 5.000%, 1/15/18 - MBIA Insured   | 1/14 at 100  |

20

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1) | OPTIONAL C<br>PROVISIONS |
|---------------------------|-----------------|--------------------------|
|---------------------------|-----------------|--------------------------|

EDUCATION AND CIVIC ORGANIZATIONS (continued)

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|       |        |   |              |
|-------|--------|---|--------------|
| \$    | 1,220  | University of Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 2/15/17 - FSA Insured  | 2/15 at 100  |
|       | 685    | University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/23 - FGIC Insured   | 2/16 at 100  |
|       | 1,000  | University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/19 - FGIC Insured   | 11/12 at 101 |
| <hr/> |        |   |              |
|       | 27,495 | Total Education and Civic Organizations   |              |
| <hr/> |        |   |              |
|       |        | HEALTH CARE - 15.7% (10.0% OF TOTAL INVESTMENTS)  |              |
|       |        | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B:   |              |
|       | 500    | 5.500%, 7/01/21 - RAAI Insured  | 7/12 at 101  |
|       | 700    | 5.500%, 7/01/32 - RAAI Insured  | 7/12 at 101  |
|       | 645    | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 - RAAI Insured  | 7/10 at 101  |
|       |        | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:   |              |
|       | 800    | 5.000%, 7/01/20 - RAAI Insured  | 7/15 at 100  |
|       | 500    | 5.000%, 7/01/23 - RAAI Insured  | 7/15 at 100  |
|       | 385    | 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  |
|       | 2,620  | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 - FSA Insured                    | 7/16 at 100  |
|       | 2,000  | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 - MBIA Insured                   | 7/09 at 101  |
|       | 1,395  | 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  |
|       | 3,000  | Connecticut Health and Educational Facilities Authority, Revenue Refunding Bonds, Middlesex Health Services, Series 1997H, 5.125%, 7/01/27 - MBIA Insured | 1/09 at 100  |
| <hr/> |        |   |              |
|       | 12,545 | Total Health Care   |              |
| <hr/> |        |   |              |
|       |        | HOUSING/MULTIFAMILY - 2.6% (1.6% OF TOTAL INVESTMENTS)  |              |
|       | 1,000  | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 1999D-2, 6.200%, 11/15/41 (Alternative Minimum Tax)                 | 12/09 at 100 |
|       | 1,000  | 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 |
| <hr/> |        |   |              |
|       | 2,000  | Total Housing/Multifamily   |              |
| <hr/> |        |   |              |
|       |        | HOUSING/SINGLE FAMILY - 7.3% (4.7% OF TOTAL INVESTMENTS)  |              |
|       |        | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C:  |              |
|       | 1,000  | 5.300%, 11/15/33 (Alternative Minimum Tax)  | 11/10 at 100 |
|       | 500    | 5.450%, 11/15/43 (Alternative Minimum Tax)  | 11/10 at 100 |
|       | 1,675  | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34   | 5/13 at 100  |
|       |        | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1:  |              |
|       | 205    | 4.700%, 11/15/26 (Alternative Minimum Tax)  | 11/15 at 100 |
|       | 220    | 4.800%, 11/15/31 (Alternative Minimum Tax)  | 11/15 at 100 |
|       | 2,100  | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27   | 5/16 at 100  |

5,700 Total Housing/Single Family

21

NTC | Nuveen Connecticut Premium Income Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL<br>AMOUNT (000)                                   | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---|---|--------------------------|
| INDUSTRIALS - 2.2% (1.4% OF TOTAL INVESTMENTS)              |   |                          |
| \$ 1,750  | Connecticut Resource Recovery Authority, Revenue Bonds,<br>American Ref-Fuel Company of Southeastern Connecticut LP,<br>Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax)  | 12/11 at 102             |
| LONG-TERM CARE - 6.3% (4.0% OF TOTAL INVESTMENTS)           |   |                          |
| 615   | Connecticut Development Authority, First Mortgage Gross Revenue<br>Refunding Healthcare Bonds, Church Homes Inc. -<br>Congregational Avery Heights, Series 1997, 5.700%, 4/01/12  | 4/09 at 100              |
| 615   | Connecticut Development Authority, First Mortgage Gross Revenue<br>Refunding Healthcare Bonds, Connecticut Baptist Homes Inc.,<br>Series 1999, 5.500%, 9/01/15 - RAAI Insured   | 9/09 at 102              |
| 1,000   | Connecticut Development Authority, Revenue Refunding Bonds,<br>Duncaster Inc., Series 1999A:<br>5.250%, 8/01/19 - RAAI Insured  | 2/10 at 102              |
| 1,000   | 5.375%, 8/01/24 - RAAI Insured  | 2/10 at 102              |
| 1,300   | Connecticut Health and Educational Facilities Authority,<br>FHA-Insured Mortgage Revenue Bonds, Hebrew Home and<br>Hospital, Series 1999B, 5.200%, 8/01/38  | 2/09 at 102              |
| 4,530   | Total Long-Term Care  |                          |
| TAX OBLIGATION/GENERAL - 24.6% (15.6% OF TOTAL INVESTMENTS) |   |                          |
| 750   | Bridgeport, Connecticut, General Obligation Refunding Bonds,<br>Series 2002A, 5.375%, 8/15/19 - FGIC Insured  | 8/12 at 100              |
| 760   | Capitol Region Education Council, Connecticut, Revenue Bonds,<br>Series 1995, 6.700%, 10/15/10  | 4/09 at 100              |
| 1,110   | Connecticut State, General Obligation Bonds, Series 2004C,<br>5.000%, 4/01/23 - FGIC Insured  | 4/14 at 100              |
| 2,000   | Connecticut State, General Obligation Bonds, Series 2006A,<br>4.750%, 12/15/24  | 12/16 at 100             |
| 1,300   | Connecticut State, General Obligation Bonds, Series 2006C,<br>5.000%, 6/01/23 - FSA Insured   | 6/16 at 100              |
| 775   | Hartford, Connecticut, General Obligation Bonds, Series 2005A:<br>5.000%, 8/01/20 - FSA Insured   | 8/15 at 100              |
| 525   | 4.375%, 8/01/24 - FSA Insured   | 8/15 at 100              |
| 500   | New Haven, Connecticut, General Obligation Bonds, Series 2006,<br>5.000%, 11/01/17 - AMBAC Insured  | 11/16 at 100             |
| 500   | North Haven, Connecticut, General Obligation Bonds, Series<br>2006, 5.000%, 7/15/24   | No Opt. C                |
| 1,860   | Puerto Rico, General Obligation and Public Improvement Bonds,<br>Series 2001A, 5.500%, 7/01/20 - MBIA Insured<br>Regional School District 16, Beacon Falls and Prospect,<br>Connecticut, General Obligation Bonds, Series 2000: | No Opt. C                |

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|       |  |              |
|-------|--|--------------|
| 350   | 5.500%, 3/15/18 - FSA Insured  | 3/10 at 101  |
| 350   | 5.625%, 3/15/19 - FSA Insured  | 3/10 at 101  |
| 350   | 5.700%, 3/15/20 - FSA Insured  | 3/10 at 101  |
| 1,420 | Regional School District 16, Connecticut, General Obligation Bonds, Series 2003, 5.000%, 3/15/16 - AMBAC Insured | 3/13 at 101  |
|       | Suffield, Connecticut, General Obligation Bonds, Series 2005:  |              |
| 465   | 5.000%, 6/15/17  | No Opt. C    |
| 460   | 5.000%, 6/15/19  | No Opt. C    |
| 1,000 | 5.000%, 6/15/21  | No Opt. C    |
| 1,500 | West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18                             | 10/15 at 100 |

-----  
 15,975 Total Tax Obligation/General  
 -----

|       |  |             |
|-------|--|-------------|
|       | TAX OBLIGATION/LIMITED - 23.1% (14.7% OF TOTAL INVESTMENTS)  |             |
|       | Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F:                                  |             |
| 1,300 | 5.000%, 7/01/31 - AGC Insured  | 7/16 at 100 |
| 1,000 | 5.000%, 7/01/36 - AGC Insured  | 7/16 at 100 |
| 1,945 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Child Care Facilities Program, Series 1999C, 5.625%, 7/01/29 - AMBAC Insured | 7/09 at 102 |

22

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
|                           | TAX OBLIGATION/LIMITED (continued)   |                          |
|                           | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:   |                          |
| \$ 2,000                  | 5.000%, 12/01/20 - AMBAC Insured   | 12/12 at 100             |
| 1,000                     | 5.000%, 12/01/21 - AMBAC Insured   | 12/12 at 100             |
| 500                       | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 - FGIC Insured          | 1/14 at 100              |
| 1,750                     | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured | 8/17 at 100              |
|                           | Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:   |                          |
| 960                       | 0.000%, 7/01/32 - FGIC Insured   | No Opt. C                |
| 2,615                     | 0.000%, 7/01/33 - FGIC Insured   | No Opt. C                |
| 2,000                     | Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 - FSA Insured  | 8/12 at 100              |
| 2,400                     | Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 - FSA Insured  | 8/15 at 100              |
| 1,000                     | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 2003, 5.250%, 10/01/19 - FSA Insured                   | 10/14 at 100             |
| 18,470                    | Total Tax Obligation/Limited   |                          |

|     |  |             |
|-----|--|-------------|
|     | TRANSPORTATION - 0.9% (0.6% OF TOTAL INVESTMENTS)  |             |
| 750 | Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 - FGIC Insured (Alternative Minimum Tax) | 4/11 at 101 |

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| U.S. GUARANTEED - 14.5% (9.2% OF TOTAL INVESTMENTS) (4) |   |              |
|---|---|--------------|
| 50  | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 (Pre-refunded 7/01/10) - RAAI Insured | 7/10 at 101  |
| 650   | 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  |
| 40  | Connecticut, General Obligation Bonds, Series 1993E, 6.000%, 3/15/12 (ETM)  | No Opt. C    |
| 1,500   | Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)   | 6/12 at 100  |
| 600   | 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  |
| 1,000   | Hartford, Connecticut, Parking System Revenue Bonds, Series 2000A, 6.400%, 7/01/20 (Pre-refunded 7/01/10)   | 7/10 at 100  |
| 400   | Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 (Pre-refunded 6/01/10) - ACA Insured  | 6/10 at 100  |
| 1,000   | Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40  | 10/10 at 101 |
| 485   | 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 100  |
| 1,100   | University of Connecticut, General Obligation Bonds, Series 2003A, 5.125%, 2/15/21 (Pre-refunded 2/15/13) - MBIA Insured  | 2/13 at 100  |
| 1,000   | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.500%, 10/01/24 (Pre-refunded 10/01/10)   | 10/10 at 101 |
| 1,000   | Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) - FSA Insured  | 4/12 at 100  |
| 8,825   | Total U.S. Guaranteed   |              |

23

NTC | Nuveen Connecticut Premium Income Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL AMOUNT (000)                       | DESCRIPTION (1)  | OPTIONAL C PROVISIONS |
|--|--|-----------------------|
| UTILITIES - 6.4% (4.1% OF TOTAL INVESTMENTS) |  |                       |
| \$ 1,150                                     | Bristol Resource Recovery Facility Operating Committee, Connecticut, Solid Waste Revenue Bonds, Covanta Bristol Inc., Series 2005, 5.000%, 7/01/12 - AMBAC Insured | No Opt. C             |
| 1,000  | Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28                   | 4/09 at 102           |
| 1,070  | Connecticut Development Authority, Solid Waste Disposal Facilities Revenue Bonds, PSEG Power LLC Project, Series 2007A, 5.750%, 11/01/37 (Alternative Minimum Tax) | 11/12 at 100          |
| 355  | Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A: 5.500%, 1/01/14 (Alternative Minimum Tax)   | 1/09 at 100           |

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|            |  |              |
|------------|--|--------------|
| 1,290      | 5.500%, 1/01/20 (Alternative Minimum Tax)  | 1/09 at 100  |
| -----      |  |              |
| 4,865      | Total Utilities  |              |
| -----      |  |              |
|            | WATER AND SEWER - 12.1% (7.7% OF TOTAL INVESTMENTS)  |              |
| 500        | Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 200.7, 5.100%, 9/01/37 - SYNCORA GTY Insured (Alternative Minimum Tax)                                       | 9/17 at 100  |
| 1,185      | Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16<br>Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A: | 10/13 at 100 |
| 1,520      | 5.000%, 11/15/30 - MBIA Insured  | 11/15 at 100 |
| 2,260      | 5.000%, 8/15/35 - MBIA Insured   | 11/15 at 100 |
|            | South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:   |              |
| 1,000      | 5.000%, 8/01/20 - MBIA Insured   | 8/13 at 100  |
| 1,075      | 5.000%, 8/01/33 - MBIA Insured   | 8/13 at 100  |
| 1,100      | Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32   | 11/13 at 100 |
| -----      |  |              |
| 8,640      | Total Water and Sewer  |              |
| -----      |  |              |
| \$ 112,975 | Total Investments (cost \$112,526,520) - 157.2%  |              |
| =====      |  |              |
|            | Floating Rate Obligations - (4.7)%   |              |
| -----      |  |              |
|            | Other Assets Less Liabilities - 5.9%   |              |
| -----      |  |              |
|            | Preferred Shares, at Liquidation Value - (58.4)% (5)   |              |
| -----      |  |              |
|            | 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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

- (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. Such investments are normally considered to be equivalent to AAA rated securities.



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(5) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 37.2%.

N/R Not rated.

(ETM) Escrowed to maturity.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

24

NFC | Nuveen Connecticut Dividend Advantage Municipal Fund  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL CA<br>PROVISIONS (2) |
|---------------------------|---|-------------------------------|
| -----                     |   |                               |
|                           | EDUCATION AND CIVIC ORGANIZATIONS - 38.2% (24.0% OF TOTAL INVESTMENTS)  |                               |
| \$ 795                    | Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 - MBIA Insured    | 7/17 at 100.                  |
| 500                       | Connecticut Health and Education Facilities Authority, University of Hartford Revenue Bonds, Series 2006G, 5.250%, 7/01/36 - RAAI Insured     | 7/16 at 100.                  |
| 100                       | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 - RAAI Insured       | 7/16 at 100.                  |
| 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.                  |
| 440                       | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/18 - AMBAC Insured  | No Opt. Ca                    |
| 130                       | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 - AMBAC Insured        | 7/17 at 100.                  |
| 50                        | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 1998E, 5.000%, 7/01/28 - RAAI Insured | 1/09 at 101.                  |
| 350                       | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/17 - MBIA Insured         | 7/14 at 100.                  |
| 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.                  |
| 1,000                     | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27                        | 7/09 at 100.                  |
| 500                       | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42                      | 7/13 at 100.                  |
| 1,800                     | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42                      | 7/16 at 100.                  |

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|        |   |               |
|--------|---|---------------|
| 3,050  | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2007Z-3, 5.050%,<br>7/01/42 (UB)   | 7/17 at 100.  |
| 500    | Connecticut Higher Education Supplemental Loan Authority,<br>Revenue Bonds, Family Education Loan Program, Series 2001A,<br>5.250%, 11/15/18 - MBIA Insured (Alternative Minimum Tax)<br>Puerto Rico Industrial, Tourist, Educational, Medical and<br>Environmental Control Facilities Financing Authority,<br>Higher Education Revenue Bonds, Ana G. Mendez University<br>System, Series 1999: | 11/11 at 100. |
| 125    | 5.375%, 2/01/19   | 2/09 at 101.  |
| 270    | 5.375%, 2/01/29   | 2/09 at 101.  |
|        | University of Connecticut, General Obligation Bonds, Series<br>2001A:   |               |
| 1,000  | 4.750%, 4/01/20   | 4/11 at 101.  |
| 1,000  | 4.750%, 4/01/21 - MBIA Insured  | 4/11 at 101.  |
| 585    | University of Connecticut, General Obligation Bonds, Series<br>2006A, 5.000%, 2/15/23 - FGIC Insured  | 2/16 at 100.  |
| -----  |   |               |
| 13,345 | Total Education and Civic Organizations   |               |
| -----  |   |               |

25

NFC | Nuveen Connecticut Dividend Advantage Municipal Fund (continued)  
| Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL CA<br>PROVISIONS ( |
|---------------------------|---|-----------------------------|
| -----                     |   |                             |
| \$ 1,400                  | HEALTH CARE - 10.8% (6.8% OF TOTAL INVESTMENTS)<br>Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%,<br>7/01/32 - RAAI Insured | 7/12 at 101.                |
| 500                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Griffin Hospital, Series 2005B:<br>5.000%, 7/01/20 - RAAI Insured  | 7/15 at 100.                |
| 250                       | 5.000%, 7/01/23 - RAAI Insured  | 7/15 at 100.                |
| 185                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Hospital For Special Care, Series 2007C,<br>5.250%, 7/01/32 - RAAI Insured   | 7/17 at 100.                |
| 60                        | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%,<br>7/01/32 - FSA Insured  | 7/16 at 100.                |
| 125                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%,<br>7/01/24 - MBIA Insured   | 7/09 at 101.                |
| 1,870                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1,<br>5.000%, 7/01/31 - AMBAC Insured  | 7/16 at 100.                |
| -----                     |   |                             |
| 4,390                     | Total Health Care   |                             |
| -----                     |   |                             |
| 500                       | HOUSING/MULTIFAMILY - 1.2% (0.7% OF TOTAL INVESTMENTS)<br>Connecticut Housing Finance Authority, Multifamily Housing<br>Mortgage Finance Program Bonds, Series 2006G-2, 4.800%,                 | 11/15 at 100.               |

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11/15/27 (Alternative Minimum Tax)

|  |  |                                    |               |
|--|--|------------------------------------|---------------|
| HOUSING/SINGLE FAMILY - 7.0% (4.4% OF TOTAL INVESTMENTS)                                     |  |                                    |               |
| Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C: |  |                                    |               |
| 1,000  | 5.300%   | 11/15/33 (Alternative Minimum Tax) | 11/10 at 100. |
| 250  | 5.450%   | 11/15/43 (Alternative Minimum Tax) | 11/10 at 100. |
| 800  | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34  |                                    | 5/13 at 100.  |
| 700  | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27  |                                    | 5/16 at 100.  |
| -----  |  |                                    |               |
| 2,750  | Total Housing/Single Family  |                                    |               |
| -----  |  |                                    |               |
| INDUSTRIALS - 2.5% (1.6% 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 102. |
| -----  |  |                                    |               |
| LONG-TERM CARE - 1.6% (1.0% 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 102. |
| 110  | Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.800%, 4/01/21   |                                    | 4/09 at 100.  |
| 250  | Connecticut State Development Authority, Health Facilities Revenue Bonds, Alzheimer's Resource Center of Connecticut, Inc., Series 2007, 5.500%, 8/15/27                     |                                    | 8/17 at 100.  |
| -----  |  |                                    |               |
| 660  | Total Long-Term Care   |                                    |               |
| -----  |  |                                    |               |
| TAX OBLIGATION/GENERAL - 11.9% (7.4% OF TOTAL INVESTMENTS)                                   |  |                                    |               |
| 560  | Connecticut State, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 - FGIC Insured  |                                    | 4/14 at 100.  |
| 700  | Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24  |                                    | 12/16 at 100. |
| 100  | Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 - FSA Insured   |                                    | 6/16 at 100.  |

26

| PRINCIPAL AMOUNT (000)             | DESCRIPTION (1)  | OPTIONAL CASH PROVISIONS (2) |
|------------------------------------|--|------------------------------|
| TAX OBLIGATION/GENERAL (continued) |  |                              |
| \$ 360                             | Hartford, Connecticut, General Obligation Bonds, Series 2005A: 5.000%, 8/01/21 - FSA Insured | 8/15 at 100.                 |
| 240                                | 4.375%, 8/01/24 - FSA Insured  | 8/15 at 100.                 |
| 400                                | North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24             | No Opt. Ca                   |
| 335                                | Suffield, Connecticut, General Obligation Bonds, Series 2005: 5.000%, 6/15/17                | No Opt. Ca                   |
| 335                                | 5.000%, 6/15/19  | No Opt. Ca                   |
| 810                                | West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18         | 10/15 at 100.                |

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|       |  |               |
|-------|--|---------------|
| 3,840 | Total Tax Obligation/General   |               |
| ----- |  |               |
|       | TAX OBLIGATION/LIMITED - 27.7% (17.4% OF TOTAL INVESTMENTS)  |               |
|       | Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F:                                  |               |
| 650   | 5.000%, 7/01/31 - AGC Insured  | 7/16 at 100.  |
| 500   | 5.000%, 7/01/36 - AGC Insured  | 7/16 at 100.  |
| 1,000 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, New Opportunities for Waterbury Inc., Series 1998A, 6.750%, 7/01/28          | 1/09 at 105.  |
|       | Connecticut, Certificates of Participation, Juvenile Training School, Series 2001:   |               |
| 600   | 5.000%, 12/15/20   | 12/11 at 101. |
| 1,000 | 5.000%, 12/15/30   | 12/11 at 101. |
| 1,475 | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1998B, 5.500%, 11/01/12 - FSA Insured                        | No Opt. Ca    |
| 900   | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured               | 8/17 at 100.  |
| 600   | Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 - AMBAC Insured                               | No Opt. Ca    |
| 470   | Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/32 - FGIC Insured                              | No Opt. Ca    |
| 1,200 | Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 - FSA Insured  | 8/15 at 100.  |
| 750   | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19  | 10/10 at 101. |
| 500   | Virgin Islands Public Finance Authority, Senior Lien Revenue Refunding Bonds, Matching Fund Loan Note, Series 1998A, 5.500%, 10/01/18 - RAAI Insured | 4/09 at 101.  |
| ----- |  |               |
| 9,645 | Total Tax Obligation/Limited   |               |
| ----- |  |               |
|       | TRANSPORTATION - 5.9% (3.7% 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 101.  |
| ----- |  |               |
|       | U.S. GUARANTEED - 34.3% (21.5% OF TOTAL INVESTMENTS) (4)   |               |
| 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 101.  |
| 2,000 | Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded 10/01/11)   | 10/11 at 100. |
| 500   | Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)  | 6/12 at 100.  |
| 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.  |

27

NFC | Nuveen Connecticut Dividend Advantage Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL

OPTIONAL CA

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| AMOUNT (000) | DESCRIPTION (1)  | PROVISIONS (2) |
|--------------|--|----------------|
|              | U.S. GUARANTEED (4) (continued)  |                |
|              | Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001A:  |                |
| \$ 25        | 5.000%, 5/15/22 (Pre-refunded 5/15/11)   | 5/11 at 100.   |
| 500          | 5.400%, 5/15/31 (Pre-refunded 5/15/11)   | 5/11 at 100.   |
| 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.   |
| 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.  |
| 250          | Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 (Pre-refunded 6/01/10) - ACA Insured   | 6/10 at 100.   |
|              | Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A:  |                |
| 1,425        | 5.500%, 10/01/32   | 10/10 at 101.  |
| 1,300        | 5.500%, 10/01/40   | 10/10 at 101.  |
| 235          | 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 100.   |
| 1,000        | Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) - FSA Insured   | 4/12 at 100.   |
| 370          | Windsor, Connecticut, General Obligation Bonds, Series 2001, 5.000%, 7/15/20 (Pre-refunded 7/15/09)  | 7/09 at 100.   |
| 10,595       | Total U.S. Guaranteed  |                |
|              | UTILITIES - 5.0% (3.2% OF TOTAL INVESTMENTS)   |                |
| 500          | Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28                               | 4/09 at 102.   |
| 560          | Connecticut Development Authority, Solid Waste Disposal Facilities Revenue Bonds, PSEG Power LLC Project, Series 2007A, 5.750%, 11/01/37 (Alternative Minimum Tax)             | 11/12 at 100.  |
| 900          | Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A, 5.500%, 1/01/14 (Alternative Minimum Tax)               | 1/09 at 100.   |
| 1,960        | Total Utilities  |                |
|              | WATER AND SEWER - 13.2% (8.3% OF TOTAL INVESTMENTS)  |                |
| 255          | Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 200.7, 5.100%, 9/01/37 - SYNCORA GTY Insured (Alternative Minimum Tax) | 9/17 at 100.   |
| 1,185        | Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16  | 10/13 at 100.  |
|              | Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:  |                |
| 720          | 5.000%, 11/15/30 - MBIA Insured  | 11/15 at 100.  |
| 1,110        | 5.000%, 8/15/35 - MBIA Insured   | 11/15 at 100.  |

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| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL CA<br>PROVISIONS (2) |
|---------------------------|--|-------------------------------|
| -----                     |  |                               |
|                           | WATER AND SEWER (continued)  |                               |
| \$ 140                    | Guam Government Waterworks Authority, Water and Wastewater<br>System Revenue Bonds, Series 2005, 6.000%, 7/01/25 | 7/15 at 100.                  |
|                           | South Central Connecticut Regional Water Authority, Water<br>System Revenue Bonds, Eighteenth Series 2003A:      |                               |
| 750                       | 5.000%, 8/01/20 - MBIA Insured   | 8/13 at 100.                  |
| 470                       | 5.000%, 8/01/33 - MBIA Insured   | 8/13 at 100.                  |
| -----                     |  |                               |
| 4,630                     | Total Water and Sewer  |                               |
| -----                     |  |                               |
| \$ 55,815                 | Total Investments (cost \$56,432,776) - 159.3%   |                               |
| =====                     |  |                               |
|                           | Floating Rate Obligations - (4.6)%   |                               |
| -----                     |  |                               |
|                           | Other Assets Less Liabilities - 4.6%   |                               |
| -----                     |  |                               |
|                           | Preferred Shares, at Liquidation Value - (59.3)% (5)   |                               |
| -----                     |  |                               |
|                           | 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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

(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. Such investments are normally considered to be equivalent to AAA rated securities.

(5) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 37.2%.

N/R Not rated.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

NGK | Nuveen Connecticut Dividend Advantage Municipal Fund 2  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL CA<br>PROVISIONS ( |
|---------------------------|---|-----------------------------|
| -----                     |   |                             |
|                           | CONSUMER STAPLES - 1.7% (1.1% OF TOTAL INVESTMENTS)   |                             |
| \$ 720                    | Puerto Rico, The Children's Trust Fund, Tobacco Settlement<br>Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33                            | 5/12 at 100.                |
| -----                     |   |                             |
|                           | EDUCATION AND CIVIC ORGANIZATIONS - 35.7% (22.5% OF TOTAL<br>INVESTMENTS)   |                             |
| 715                       | Connecticut Health and Education Facilities Authority,<br>Revenue Bonds, Quinnipiac University, Series 2007-I,<br>5.000%, 7/01/25 - MBIA Insured    | 7/17 at 100.                |
| 500                       | Connecticut Health and Education Facilities Authority,<br>University of Hartford Revenue Bonds, Series 2006G,<br>5.250%, 7/01/36 - RAAI Insured     | 7/16 at 100.                |
| 100                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Canterbury School, Series 2006B, 5.000%,<br>7/01/36 - RAAI Insured       | 7/16 at 100.                |
| 135                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Chase Collegiate School, Series 2007A,<br>5.000%, 7/01/27 - RAAI Insured | 7/17 at 100.                |
| 95                        | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Fairfield University, Series 1998H, 5.000%,<br>7/01/23 - MBIA Insured    | 1/09 at 102.                |
| 500                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Hopkins School, Series 1998A, 5.000%,<br>7/01/20 - AMBAC Insured         | 7/09 at 100.                |
| 310                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Loomis Chaffee School, Series 2005F,<br>5.250%, 7/01/19 - AMBAC Insured  | No Opt. Ca                  |
| 120                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Renbrook School, Series 2007A, 5.000%,<br>7/01/37 - AMBAC Insured        | 7/17 at 100.                |
|                           | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, University of Hartford, Series 2002E:                                    |                             |
| 590                       | 5.500%, 7/01/22 - RAAI Insured  | 7/12 at 101.                |
| 1,000                     | 5.250%, 7/01/32 - RAAI Insured  | 7/12 at 101.                |
| 1,000                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2002W, 5.125%,<br>7/01/27                        | 7/09 at 100.                |
| 500                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2003X-1, 5.000%,<br>7/01/42                      | 7/13 at 100.                |
| 1,600                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2007Z-1, 5.000%,<br>7/01/42                      | 7/16 at 100.                |
| 2,750                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2007Z-3, 5.050%,<br>7/01/42 (UB)                 | 7/17 at 100.                |
|                           | University of Connecticut, General Obligation Bonds, Series<br>2006A:   |                             |
| 450                       | 5.000%, 2/15/19 - FGIC Insured  | 2/16 at 100.                |

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|     |   |               |
|-----|---|---------------|
| 490 | 5.000%, 2/15/23 - FGIC Insured  | 2/16 at 100.  |
| 500 | University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/22 - FGIC Insured | 11/12 at 101. |

-----  
 11,355 Total Education and Civic Organizations  
 -----

30

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL CA<br>PROVISIONS (2) |
|---------------------------|---|-------------------------------|
| -----                     |   |                               |
|                           | HEALTH CARE - 12.9% (8.2% OF TOTAL INVESTMENTS)   |                               |
| \$ 300                    | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/32 - RAAI Insured                        | 7/12 at 101.                  |
|                           | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A:                                     |                               |
| 20                        | 6.125%, 7/01/20 - RAAI Insured  | 7/10 at 101.                  |
| 65                        | 6.000%, 7/01/25 - RAAI Insured  | 7/10 at 101.                  |
|                           | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:   |                               |
| 300                       | 5.000%, 7/01/20 - RAAI Insured  | 7/15 at 100.                  |
| 300                       | 5.000%, 7/01/23 - RAAI Insured  | 7/15 at 100.                  |
| 170                       | 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.                  |
| 1,190                     | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 - FSA Insured                        | 7/16 at 100.                  |
| 1,000                     | Connecticut Health and Educational Facilities Authority, Revenue Bonds, St. Francis Hospital and Medical Center, Series 2002D, 5.000%, 7/01/22 - RAAI Insured | 7/12 at 101.                  |
| 25                        | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/18 - MBIA Insured                       | 7/09 at 101.                  |
| 1,170                     | 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.                  |
| -----                     |   |                               |
| 4,540                     | Total Health Care   |                               |
| -----                     |   |                               |
|                           | HOUSING/MULTIFAMILY - 1.4% (0.9% OF TOTAL INVESTMENTS)  |                               |
| 500                       | 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.                 |
| -----                     |   |                               |
|                           | HOUSING/SINGLE FAMILY - 6.0% (3.8% OF TOTAL INVESTMENTS)  |                               |
| 250                       | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C, 5.450%, 11/15/43 (Alternative Minimum Tax)                       | 11/10 at 100.                 |
| 700                       | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34   | 5/13 at 100.                  |
|                           | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1:  |                               |



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|     |   |               |
|-----|---|---------------|
| 305 | 4.700%, 11/15/26 (Alternative Minimum Tax)  | 11/15 at 100. |
| 330 | 4.800%, 11/15/31 (Alternative Minimum Tax)  | 11/15 at 100. |
| 600 | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27 | 5/16 at 100.  |

-----  
 2,185 Total Housing/Single Family  
 -----

|       |   |               |
|-------|---|---------------|
|       | INDUSTRIALS - 2.8% (1.8% OF TOTAL INVESTMENTS)  |               |
| 1,000 | Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, Series 1998A-II, 5.500%, 11/15/15 (Alternative Minimum Tax) | 12/11 at 102. |

|     |  |               |
|-----|--|---------------|
|     | LONG-TERM CARE - 3.6% (2.3% OF TOTAL INVESTMENTS)  |               |
| 320 | 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. |
| 265 | Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12 | 4/09 at 100.  |

31

NGK | Nuveen Connecticut Dividend Advantage Municipal Fund 2 (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL CA PROVISIONS ( |
|------------------------|---|--------------------------|
|                        | LONG-TERM CARE (continued)  |                          |
| \$ 450                 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Village for Families and Children Inc., Series 2002A, 5.000%, 7/01/19 - AMBAC Insured | 7/12 at 101.             |
| 250                    | Connecticut State Development Authority, Health Facilities Revenue Bonds, Alzheimer's Resource Center of Connecticut, Inc., Series 2007, 5.500%, 8/15/27      | 8/17 at 100.             |
| 1,285                  | Total Long-Term Care  |                          |
|                        | TAX OBLIGATION/GENERAL - 23.0% (14.5% OF TOTAL INVESTMENTS)   |                          |
| 600                    | Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24   | 12/16 at 100.            |
| 400                    | Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 - FSA Insured  | 6/16 at 100.             |
|                        | Farmington, Connecticut, General Obligation Bonds, Series 2002:   |                          |
| 1,000                  | 5.000%, 9/15/20   | 9/12 at 101.             |
| 1,450                  | 5.000%, 9/15/21   | 9/12 at 101.             |
| 1,305                  | Hartford County Metropolitan District, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 4/01/22  | 4/12 at 101.             |
|                        | Hartford, Connecticut, General Obligation Bonds, Series 2005A:  |                          |
| 360                    | 5.000%, 8/01/21 - FSA Insured   | 8/15 at 100.             |
| 140                    | 4.375%, 8/01/24 - FSA Insured   | 8/15 at 100.             |
| 650                    | New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 - AMBAC Insured   | 11/16 at 100.            |
| 400                    | Suffield, Connecticut, General Obligation Bonds, Series   | No Opt. Ca               |

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|       |  |               |
|-------|--|---------------|
|       | 2005, 5.000%, 6/15/21  |               |
| 500   | West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/17   | 10/15 at 100. |
| <hr/> |  |               |
| 6,805 | Total Tax Obligation/General   |               |
| <hr/> |  |               |
|       | TAX OBLIGATION/LIMITED - 17.4% (11.0% OF TOTAL INVESTMENTS)  |               |
|       | Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F:                    |               |
| 575   | 5.000%, 7/01/31 - AGC Insured  | 7/16 at 100.  |
| 500   | 5.000%, 7/01/36 - AGC Insured  | 7/16 at 100.  |
| 500   | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2001B, 5.375%, 10/01/13 - FSA Insured          | 10/11 at 100. |
| 1,625 | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/20 - FSA Insured           | 7/12 at 100.  |
| 850   | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured | 8/17 at 100.  |
| 500   | Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 - AMBAC Insured                 | No Opt. Ca    |
| 430   | Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/32 - FGIC Insured                | No Opt. Ca    |
| 750   | Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 - FSA Insured  | 8/15 at 100.  |
| <hr/> |  |               |
| 5,730 | Total Tax Obligation/Limited   |               |
| <hr/> |  |               |
|       | TRANSPORTATION - 6.9% (4.3% OF TOTAL INVESTMENTS)  |               |
| 1,950 | New Haven, Connecticut, Revenue Refunding Bonds, Air Rights Parking Facility, Series 2002, 5.375%, 12/01/15 - AMBAC Insured            | No Opt. Ca    |

32

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL PROVISIONS (2) |
|------------------------|---|-------------------------|
|                        | U.S. GUARANTEED - 31.9% (20.1% OF TOTAL INVESTMENTS) (4)  |                         |
| \$ 2,250               | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2002D-2, 5.000%, 11/01/21 (Pre-refunded 11/01/11) - FSA Insured | 11/11 at 100.           |
|                        | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A:   |                         |
| 100                    | 6.125%, 7/01/20 (Pre-refunded 7/01/10) - RAAI Insured   | 7/10 at 101.            |
| 30                     | 6.125%, 7/01/20 (Pre-refunded 7/01/10) - RAAI Insured   | 7/10 at 101.            |
| 5                      | 6.000%, 7/01/25 (Pre-refunded 7/01/10) - RAAI Insured   | 7/10 at 101.            |
| 400                    | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Greenwich Academy, Series 2001B, 5.000%, 3/01/32 (Pre-refunded 3/01/11) - FSA Insured                       | 3/11 at 101.            |

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|   |  |               |
|---|--|---------------|
| 250   | 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.  |
| 1,000   | Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 (Pre-refunded 7/01/10) - FSA Insured   | 7/10 at 101.  |
| 1,000   | Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A: 5.500%, 10/01/32   | 10/10 at 101. |
| 2,000   | 5.500%, 10/01/40   | 10/10 at 101. |
| 1,535   | Regional School District 8, Andover, Hebron and Marlborough, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 5/01/22 (Pre-refunded 5/01/11) - FSA Insured          | 5/11 at 101.  |
| 500   | Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) - FSA Insured   | 4/12 at 100.  |
| -----   |  |               |
| 9,070   | Total U.S. Guaranteed  |               |
| -----   |  |               |
| UTILITIES - 4.7% (2.9% OF TOTAL INVESTMENTS)        |  |               |
| 500   | Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28                               | 4/09 at 102.  |
| 470   | Connecticut Development Authority, Solid Waste Disposal Facilities Revenue Bonds, PSEG Power LLC Project, Series 2007A, 5.750%, 11/01/37 (Alternative Minimum Tax)             | 11/12 at 100. |
|   | Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:   |               |
| 250   | 5.500%, 1/01/15 (Alternative Minimum Tax)  | 1/09 at 100.  |
| 510   | 5.500%, 1/01/20 (Alternative Minimum Tax)  | 1/09 at 100.  |
| -----   |  |               |
| 1,730   | Total Utilities  |               |
| -----   |  |               |
| WATER AND SEWER - 10.4% (6.6% OF TOTAL INVESTMENTS) |  |               |
| 220   | Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 200.7, 5.100%, 9/01/37 - SYNCORA GTY Insured (Alternative Minimum Tax) | 9/17 at 100.  |
| 785   | Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16  | 10/13 at 100. |
|   | Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:  |               |
| 690   | 5.000%, 11/15/30 - MBIA Insured  | 11/15 at 100. |
| 320   | 5.000%, 8/15/35 - MBIA Insured   | 11/15 at 100. |
| 130   | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25  | 7/15 at 100.  |

33

NGK | Nuveen Connecticut Dividend Advantage Municipal Fund 2 (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1) | OPTIONAL CA<br>PROVISIONS ( |
|---------------------------|-----------------|-----------------------------|
|---------------------------|-----------------|-----------------------------|

WATER AND SEWER (continued)

|       |        |  |              |
|-------|--------|--|--------------|
|       |        | 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. |
|       | 410    | 5.000%, 8/01/33 - MBIA Insured   | 8/13 at 100. |
| ----- |        |  |              |
|       | 3,305  | Total Water and Sewer  |              |
| ----- |        |  |              |
| \$    | 50,175 | Total Investments (cost \$50,635,027) - 158.4%   |              |
| ===== |        |  |              |
|       |        | Floating Rate Obligations - (4.6)%   |              |
| ----- |        |  |              |
|       |        | Other Assets Less Liabilities - 4.7%   |              |
| ----- |        |  |              |
|       |        | Preferred Shares, at Liquidation Value - (58.5)% (5)   |              |
| ----- |        |  |              |
|       |        | 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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

- (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. Such investments are normally considered to be equivalent to AAA rated securities.
- (5) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 36.9%.

N/R Not rated.

- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

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| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | CONSUMER STAPLES - 3.1% (2.0% OF TOTAL INVESTMENTS)   |                          |
| \$                        | 2,295 Puerto Rico, The Children's Trust Fund, Tobacco Settlement<br>Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33                      | 5/12 at 100              |
| -----                     |   |                          |
|                           | EDUCATION AND CIVIC ORGANIZATIONS - 28.6% (18.6% OF TOTAL<br>INVESTMENTS)   |                          |
| 1,000                     | Connecticut Health and Education Facilities Authority, Revenue<br>Bonds, Connecticut College, Series 2007G, 4.500%, 7/01/37 -<br>MBIA Insured       | 7/17 at 100              |
| 1,300                     | Connecticut Health and Education Facilities Authority, Revenue<br>Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25<br>- MBIA Insured    | 7/17 at 100              |
| 650                       | Connecticut Health and Education Facilities Authority,<br>University of Hartford Revenue Bonds, Series 2006G, 5.250%,<br>7/01/36 - RAAI Insured     | 7/16 at 100              |
| 150                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Canterbury School, Series 2006B, 5.000%,<br>7/01/36 - RAAI Insured       | 7/16 at 100              |
| 250                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Chase Collegiate School, Series 2007A,<br>5.000%, 7/01/27 - RAAI Insured | 7/17 at 100              |
| 400                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%,<br>7/01/19 - AMBAC Insured  | No Opt. C                |
| 215                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Renbrook School, Series 2007A, 5.000%,<br>7/01/37 - AMBAC Insured        | 7/17 at 100              |
| 750                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, University of Hartford, Series 2002E, 5.500%,<br>7/01/22 - RAAI Insured  | 7/12 at 101              |
| 1,500                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27                           | 7/09 at 100              |
| 3,000                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2007Z-1, 5.000%,<br>7/01/42                      | 7/16 at 100              |
| 5,050                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2007Z-3, 5.050%,<br>7/01/42 (UB)                 | 7/17 at 100              |
|                           | University of Connecticut, General Obligation Bonds, Series<br>2006A:   |                          |
| 850                       | 5.000%, 2/15/19 - FGIC Insured  | 2/16 at 100              |
| 490                       | 5.000%, 2/15/23 - FGIC Insured  | 2/16 at 100              |
| 500                       | University of Connecticut, Student Fee Revenue Refunding Bonds,<br>Series 2002A, 5.250%, 11/15/22 - FGIC Insured                                    | 11/12 at 101             |
| -----                     |   |                          |
| 16,105                    | Total Education and Civic Organizations   |                          |
| -----                     |   |                          |
|                           | HEALTH CARE - 9.5% (6.2% OF TOTAL INVESTMENTS)  |                          |
|                           | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Bristol Hospital, Series 2002B:  |                          |
| 500                       | 5.500%, 7/01/21 - RAAI Insured  | 7/12 at 101              |
| 600                       | 5.500%, 7/01/32 - RAAI Insured  | 7/12 at 101              |
| 800                       | Connecticut Health and Educational Facilities Authority,  | 7/15 at 100              |

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|     |   |             |
|-----|---|-------------|
|     | Revenue Bonds, Griffin Hospital, Series 2005B, 5.000%,<br>7/01/20 - RAAI Insured  |             |
| 310 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Hospital For Special Care, Series 2007C,<br>5.250%, 7/01/32 - RAAI Insured | 7/17 at 100 |

35

NGO | Nuveen Connecticut Dividend Advantage Municipal Fund 3 (continued)  
| Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
| -----                     |  |                          |
|                           | HEALTH CARE (continued)  |                          |
| \$ 2,130                  | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%,<br>7/01/32 - FSA Insured                                       | 7/16 at 100              |
| 200                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%,<br>7/01/18 - MBIA Insured                                      | 7/09 at 101              |
| 1,325                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1,<br>5.000%, 7/01/31 - AMBAC Insured                             | 7/16 at 100              |
| -----                     |  |                          |
| 5,865                     | Total Health Care  |                          |
| -----                     |  |                          |
|                           | HOUSING/MULTIFAMILY - 1.5% (1.0% OF TOTAL INVESTMENTS)   |                          |
| 1,000                     | Connecticut Housing Finance Authority, Multifamily Housing<br>Mortgage Finance Program Bonds, Series 2006G-2, 4.800%,<br>11/15/27 (Alternative Minimum Tax)                        | 11/15 at 100             |
| -----                     |  |                          |
|                           | HOUSING/SINGLE FAMILY - 5.5% (3.6% OF TOTAL INVESTMENTS)   |                          |
| 750                       | Connecticut Housing Finance Authority, Housing Mortgage Finance<br>Program Bonds, Series 2001C, 5.450%, 11/15/43 (Alternative<br>Minimum Tax)                                      | 11/10 at 100             |
| 1,300                     | Connecticut Housing Finance Authority, Housing Mortgage Finance<br>Program Bonds, Series 2004-A5, 5.050%, 11/15/34   | 5/13 at 100              |
| 435                       | Connecticut Housing Finance Authority, Housing Mortgage Finance<br>Program Bonds, Series 2006-A1:<br>4.700%, 11/15/26 (Alternative Minimum Tax)                                    | 11/15 at 100             |
| 465                       | 4.800%, 11/15/31 (Alternative Minimum Tax)   | 11/15 at 100             |
| 600                       | Connecticut Housing Finance Authority, Housing Mortgage Finance<br>Program Bonds, Series 2006D, 4.650%, 11/15/27   | 5/16 at 100              |
| -----                     |  |                          |
| 3,550                     | Total Housing/Single Family  |                          |
| -----                     |  |                          |
|                           | INDUSTRIALS - 3.1% (2.0% OF TOTAL INVESTMENTS)   |                          |
| 2,000                     | Connecticut Resource Recovery Authority, Revenue Bonds,<br>American Ref-Fuel Company of Southeastern Connecticut LP,<br>Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax) | 12/11 at 102             |
| -----                     |  |                          |
|                           | LONG-TERM CARE - 12.3% (8.0% OF TOTAL INVESTMENTS)   |                          |
| 500                       | Connecticut Development Authority, First Mortgage Gross Revenue<br>Healthcare Bonds, Elim Park Baptist Home Inc., Series 2003,<br>5.750%, 12/01/23                                 | 12/11 at 102             |

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|       |  |             |
|-------|--|-------------|
| 495   | Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12 | 4/09 at 100 |
|       | Connecticut Development Authority, Revenue Bonds, Duncaster Inc., Series 2002:   |             |
| 650   | 5.125%, 8/01/22 - RAAI Insured   | 8/12 at 101 |
| 1,025 | 4.750%, 8/01/32 - RAAI Insured   | 8/12 at 101 |
|       | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Village for Families and Children Inc., Series 2002A:  |             |
| 430   | 5.000%, 7/01/18 - AMBAC Insured  | 7/12 at 101 |
| 475   | 5.000%, 7/01/20 - AMBAC Insured  | 7/12 at 101 |
| 260   | 5.000%, 7/01/23 - AMBAC Insured  | 7/12 at 101 |
| 1,000 | 5.000%, 7/01/32 - AMBAC Insured  | 7/12 at 101 |
|       | Connecticut Housing Finance Authority, Special Needs Housing Mortgage Finance Program Special Obligation Bonds, Series 2002SNH-1:  |             |
| 1,000 | 5.000%, 6/15/22 - AMBAC Insured  | 6/12 at 101 |
| 1,500 | 5.000%, 6/15/32 - AMBAC Insured  | 6/12 at 101 |
| 500   | Connecticut State Development Authority, Health Facilities Revenue Bonds, Alzheimer's Resource Center of Connecticut, Inc., Series 2007, 5.500%, 8/15/27                   | 8/17 at 100 |
| ----- |  |             |
| 7,835 | Total Long-Term Care   |             |
| ----- |  |             |

36

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C PROVISIONS |
|------------------------|---|-----------------------|
| -----                  |   |                       |
|                        | TAX OBLIGATION/GENERAL - 23.2% (15.1% OF TOTAL INVESTMENTS)                                     |                       |
|                        | Bethel, Connecticut, General Obligation Bonds, Series 2002:                                     |                       |
| \$ 525                 | 5.000%, 11/01/18 - FGIC Insured   | 11/12 at 100          |
| 525                    | 5.000%, 11/01/19 - FGIC Insured   | 11/12 at 100          |
| 525                    | 5.000%, 11/01/20 - FGIC Insured   | 11/12 at 100          |
| 525                    | 5.000%, 11/01/21 - FGIC Insured   | 11/12 at 100          |
| 525                    | 5.000%, 11/01/22 - FGIC Insured   | 11/12 at 100          |
| 1,200                  | Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24                     | 12/16 at 100          |
| 450                    | Farmington, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 9/15/20                 | 9/12 at 101           |
| 600                    | Hartford, Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 8/01/21 - FSA Insured    | 8/15 at 100           |
|                        | New Canaan, Connecticut, General Obligation Bonds, Series 2002A:                                |                       |
| 950                    | 4.500%, 5/01/19   | 5/11 at 100           |
| 900                    | 4.600%, 5/01/20   | 5/11 at 100           |
| 500                    | 4.700%, 5/01/21   | 5/11 at 100           |
| 1,000                  | New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 - AMBAC Insured | 11/16 at 100          |
|                        | Southbury, Connecticut, General Obligation Bonds, Series 2002:                                  |                       |
| 500                    | 4.875%, 12/15/20  | 12/11 at 101          |
| 500                    | 4.875%, 12/15/21  | 12/11 at 101          |
| 500                    | 5.000%, 12/15/22  | 12/11 at 101          |
|                        | Stratford, Connecticut, General Obligation Bonds, Series 2002:                                  |                       |
| 1,375                  | 4.000%, 2/15/19 - FSA Insured   | 2/12 at 100           |

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|        |   |              |
|--------|---|--------------|
| 630    | 4.125%, 2/15/20 - FSA Insured   | 2/12 at 100  |
| 500    | West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18  | 10/15 at 100 |
| -----  |   |              |
| 12,230 | Total Tax Obligation/General  |              |
| -----  |   |              |
|        | TAX OBLIGATION/LIMITED - 23.0% (14.9% OF TOTAL INVESTMENTS)   |              |
| 930    | Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F, 5.000%, 7/01/36 - AGC Insured | 7/16 at 100  |
| 60     | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1992B, 6.125%, 9/01/12                                    | No Opt. C    |
|        | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:  |              |
| 2,810  | 5.000%, 12/01/20 - AMBAC Insured  | 12/12 at 100 |
| 1,000  | 5.000%, 12/01/21 - AMBAC Insured  | 12/12 at 100 |
| 1,000  | 5.000%, 12/01/22 - AMBAC Insured  | 12/12 at 100 |
| 500    | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 - FGIC Insured                     | 1/14 at 100  |
| 1,500  | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured            | 8/17 at 100  |
| 1,000  | Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 - AMBAC Insured                            | No Opt. C    |
|        | Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:  |              |
| 780    | 0.000%, 7/01/32 - FGIC Insured  | No Opt. C    |
| 2,120  | 0.000%, 7/01/33 - FGIC Insured  | No Opt. C    |
|        | Puerto Rico Public Buildings Authority, Guaranteed Government Facilities Revenue Bonds, Series 2002G:   |              |
| 890    | 5.250%, 7/01/17   | 7/12 at 100  |
| 1,000  | 5.250%, 7/01/20   | 7/12 at 100  |
| 1,045  | 5.250%, 7/01/21   | 7/12 at 100  |
| 750    | Virgin Islands Public Finance Authority, Senior Lien Revenue Refunding Bonds, Matching Fund Loan Note, Series 1998A, 5.500%, 10/01/22             | 4/09 at 101  |
| -----  |   |              |
| 15,385 | Total Tax Obligation/Limited  |              |
| -----  |   |              |

37

NGO | Nuveen Connecticut Dividend Advantage Municipal Fund 3 (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C PROVISIONS |
|------------------------|---|-----------------------|
|                        | TRANSPORTATION - 0.8% (0.5% OF TOTAL INVESTMENTS)   |                       |
| \$ 415                 | New Haven, Connecticut, Revenue Refunding Bonds, Air Rights Parking Facility, Series 2002, 5.375%, 12/01/15 - AMBAC Insured | No Opt. C             |
| -----                  |   |                       |
| 500                    | U.S. GUARANTEED - 23.8% (15.5% OF TOTAL INVESTMENTS) (4)<br>Bridgeport, Connecticut, General Obligation Bonds, Series       | 9/13 at 100           |



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|        |   |              |
|--------|---|--------------|
| 3,100  | 2003A, 5.250%, 9/15/23 (Pre-refunded9/15/13) - FSA Insured<br>Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Trinity College, Series 2001G, 5.000%,<br>7/01/21 (Pre-refunded 7/01/11) - AMBAC Insured   | 7/11 at 101  |
| 40     | New Haven, Connecticut, General Obligation Bonds, Series 2002A,<br>5.250%, 11/01/17 - AMBAC Insured (ETM)   | 11/11 at 101 |
| 3,050  | Puerto Rico Electric Power Authority, Power Revenue Bonds,<br>Series 2000HH, 5.250%, 7/01/29 (Pre-refunded 7/01/10) - FSA<br>Insured  | 7/10 at 101  |
| 3,000  | Puerto Rico Infrastructure Financing Authority, Special<br>Obligation Bonds, Series 2000A, 5.500%, 10/01/40   | 10/10 at 101 |
| 1,010  | Puerto Rico Public Finance Corporation, Commonwealth<br>Appropriation Bonds, Series 1998A, 5.125%, 6/01/24 - AMBAC<br>Insured (ETM)   | No Opt. C    |
| 195    | Puerto Rico Public Finance Corporation, Commonwealth<br>Appropriation Bonds, Series 2002E, 5.500%, 8/01/29<br>(Pre-refunded 2/01/12)  | 2/12 at 100  |
| 1,100  | University of Connecticut, General Obligation Bonds, Series<br>2003A, 5.125%, 2/15/21 (Pre-refunded 2/15/13) - MBIA Insured   | 2/13 at 100  |
| -----  |   |              |
| 11,995 | Total U.S. Guaranteed   |              |
| -----  |   |              |
|        | UTILITIES - 4.4% (2.8% OF TOTAL INVESTMENTS)  |              |
| 720    | Connecticut Development Authority, Pollution Control Revenue<br>Refunding Bonds, Connecticut Light and Power Company, Series<br>1993A, 5.850%, 9/01/28  | 4/09 at 102  |
| 860    | Connecticut Development Authority, Solid Waste Disposal<br>Facilities Revenue Bonds, PSEG Power LLC Project, Series<br>2007A, 5.750%, 11/01/37 (Alternative Minimum Tax)<br>Eastern Connecticut Resource Recovery Authority, Solid Waste<br>Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A: | 11/12 at 100 |
| 900    | 5.500%, 1/01/14 (Alternative Minimum Tax)   | 1/09 at 100  |
| 305    | 5.500%, 1/01/20 (Alternative Minimum Tax)   | 1/09 at 100  |
| -----  |   |              |
| 2,785  | Total Utilities   |              |
| -----  |   |              |
|        | WATER AND SEWER - 15.1% (9.8% OF TOTAL INVESTMENTS)   |              |
| 400    | Connecticut Development Authority, Water Facility Revenue<br>Bonds, Aquarion Water Company Project, Series 200.7, 5.100%,<br>9/01/37 - SYNCORA GTY Insured (Alternative Minimum Tax)  | 9/17 at 100  |
| 1,185  | Connecticut, State Revolving Fund General Revenue Bonds, Series<br>2003A, 5.000%, 10/01/16<br>Greater New Haven Water Pollution Control Authority,<br>Connecticut, Regional Wastewater System Revenue Bonds,<br>Series 2005A:   | 10/13 at 100 |
| 1,230  | 5.000%, 11/15/30 - MBIA Insured   | 11/15 at 100 |
| 640    | 5.000%, 8/15/35 - MBIA Insured  | 11/15 at 100 |
| 230    | Guam Government Waterworks Authority, Water and Wastewater<br>System Revenue Bonds, Series 2005, 6.000%, 7/01/25<br>South Central Connecticut Regional Water Authority, Water<br>System Revenue Bonds, Eighteenth Series 2003A:   | 7/15 at 100  |
| 2,050  | 5.000%, 8/01/20 - MBIA Insured  | 8/13 at 100  |
| 590    | 5.000%, 8/01/33 - MBIA Insured  | 8/13 at 100  |

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| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
|                           | WATER AND SEWER (continued)   |                          |
| \$ 1,840                  | South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth Series, 2007A, 5.000%, 8/01/30 - MBIA Insured | 8/16 at 100              |
| 350                       | Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32                        | 11/13 at 100             |
| 8,515                     | Total Water and Sewer   |                          |
| \$ 89,975                 | Total Investments (cost \$89,652,224) - 153.9%  |                          |
|                           | Floating Rate Obligations - (4.8)%  |                          |
|                           | Other Assets Less Liabilities - 11.3%   |                          |
|                           | Preferred Shares, at Liquidation Value - (60.4)% (5)  |                          |
|                           | 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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

(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. Such investments are normally considered to be equivalent to AAA rated securities.

(5) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 39.2%.

N/R Not rated.

(ETM) Escrowed to maturity.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

NMT | Nuveen Massachusetts Premium Income Municipal Fund  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
| -----                     |  |                          |
|                           | CONSUMER DISCRETIONARY - 1.8% (1.1% OF TOTAL INVESTMENTS)  |                          |
| \$ 1,445                  | Boston Industrial Development Financing Authority,<br>Massachusetts, Senior Revenue Bonds, Crosstown Center<br>Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum<br>Tax)                                      | 9/12 at 102              |
| -----                     |  |                          |
|                           | EDUCATION AND CIVIC ORGANIZATIONS - 32.5% (20.2% OF TOTAL INVESTMENTS)   |                          |
| 1,045                     | Massachusetts Development Finance Agency, Revenue Bonds,<br>Worcester Polytechnic Institute, Series 2007, 5.000%, 9/01/37<br>- MBIA Insured  | 9/17 at 100              |
| 890                       | Massachusetts Development Finance Authority, Revenue Bonds,<br>Curry College, Series 2000A, 6.000%, 3/01/20 - ACA Insured  | 3/09 at 101              |
| 1,745                     | Massachusetts Development Finance Authority, Revenue Bonds,<br>Massachusetts College of Pharmacy and Allied Health Sciences,<br>Series 2005D, 5.000%, 7/01/27 - AGC Insured  | 7/15 at 100              |
| 750                       | Massachusetts Development Finance Authority, Revenue Bonds,<br>Milton Academy, Series 2003A, 5.000%, 9/01/19   | 9/13 at 100              |
| 4,900                     | Massachusetts Development Finance Authority, Revenue Bonds, WGBH<br>Educational Foundation, Series 2008A, 5.000%, 1/01/42 - AGC<br>Insured (UB)  | 1/18 at 100              |
| 1,090                     | Massachusetts Development Finance Authority, Revenue Refunding<br>Bonds, Boston University, Series 1999P, 6.000%, 5/15/29  | No Opt. C                |
| 1,550                     | Massachusetts Educational Finance Authority, Educational Loan<br>Revenue Bonds, Series 2002E, 5.000%, 1/01/13 - AMBAC Insured<br>(Alternative Minimum Tax)   | 1/12 at 100              |
| 2,000                     | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Boston College, Series 2003N, 5.250%, 6/01/18   | 6/13 at 100              |
| 500                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Hebrew College, Series 1999A,, 4.000%,<br>7/01/31 (4)   | 3/09 at 100              |
| 500                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Wellesley College, Series 2003H, 5.000%,<br>7/01/26   | 7/13 at 100              |
| 555                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Williams College, Series 2003H, 5.000%, 7/01/21   | 7/13 at 100              |
| 1,380                     | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Williams College, Series 2007L, 5.000%, 7/01/31   | 7/16 at 100              |
| 500                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Worcester State College, Series 2002, 5.000%,<br>11/01/32 - AMBAC Insured   | 11/12 at 100             |
| 1,645                     | Massachusetts Industrial Finance Agency, Revenue Bonds,<br>Whitehead Institute for Biomedical Research, Series 1993,<br>5.125%, 7/01/26  | 1/09 at 100              |
| 375                       | Puerto Rico Industrial, Tourist, Educational, Medical and<br>Environmental Control Facilities Financing Authority, Higher<br>Education Revenue Bonds, Ana G. Mendez University System,<br>Series 1999, 5.375%, 2/01/19 | 2/09 at 101              |
| -----                     |  |                          |

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19,425 Total Education and Civic Organizations

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|       |  |  |              |
|-------|--|--|--------------|
|       | HEALTH CARE - 24.3% (15.1% OF TOTAL INVESTMENTS)   |  |              |
| 1,250 | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Berkshire Health System, Series 2001E, 6.250%,<br>10/01/31                  |  | 10/11 at 101 |
| 1,000 | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Cape Cod Health Care Inc., Series 2001C,<br>5.250%, 11/15/31 - RAAI Insured |  | 11/11 at 101 |

40

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
|                           | HEALTH CARE (continued)  |                          |
| \$                        | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Capital Asset Program, Series 1998B-1:<br>1,800 5.375%, 2/01/26 - MBIA Insured          | 8/18 at 100              |
|                           | 770 5.375%, 2/01/28 - MBIA Insured   | 8/18 at 100              |
| 1,500                     | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Capital Asset Program, Series 1998B-2, 5.375%,<br>2/01/27 - MBIA Insured                | 8/18 at 100              |
| 1,000                     | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Caritas Christi Obligated Group, Series 2002B,<br>6.250%, 7/01/22                       | 7/12 at 101              |
| 935                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Emerson Hospital, Series 2005E, 5.000%,<br>8/15/35 - RAAI Insured                       | 8/15 at 100              |
| 1,000                     | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Lahey Clinic Medical Center, Series 2005C,<br>5.000%, 8/15/21 - FGIC Insured            | 8/15 at 100              |
| 2,000                     | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Lahey Medical Center, Series 2007D, 5.250%,<br>8/15/28                                  | 8/17 at 100              |
| 585                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Milford Regional Medical Center, Series 2007E,<br>5.000%, 7/15/32                       | 7/17 at 100              |
| 1,000                     | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%,<br>7/01/30                               | 7/15 at 100              |
| 750                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, New England Medical Center Hospitals, Series<br>1993G-1, 5.375%, 7/01/24 - MBIA Insured | 1/09 at 100              |
| 75                        | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Partners HealthCare System Inc., Series 2001C,<br>5.750%, 7/01/32                       | 7/11 at 101              |
| 375                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, UMass Memorial Health Care, Series 2001C,<br>6.625%, 7/01/32                            | 7/11 at 100              |
| 1,445                     | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, UMass Memorial Health Care, Series 2005D,<br>5.000%, 7/01/33                            | 7/15 at 100              |
| 2,000                     | Massachusetts State, Health and Educational Facilities<br>Authority, Partners HealthCare System Inc., Series 2007G,<br>5.000%, 7/01/32                               | 7/17 at 100              |

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|  |  |              |
|--|--|--------------|
| 17,485   | Total Health Care  |              |
| HOUSING/MULTIFAMILY - 8.1% (5.0% OF TOTAL INVESTMENTS)   |  |              |
| 1,335  | Massachusetts Development Finance Authority, Multifamily Housing Revenue Bonds, Emerson Manor Project, Series 2007, 4.800%, 7/20/48                  | 7/17 at 100  |
| 1,830  | Massachusetts Development Financing Authority, Assisted Living Revenue Bonds, Prospect House Apartments, Series 1999, 7.000%, 12/01/31               | 12/09 at 102 |
| 335  | Massachusetts Housing Finance Agency, Housing Bonds, Series 2006A, 5.100%, 12/01/37 (Alternative Minimum Tax)  | 6/15 at 100  |
| 500  | Massachusetts Housing Finance Agency, Housing Revenue Bonds, Series 2003S, 5.050%, 12/01/23 (Alternative Minimum Tax)                                | 6/13 at 100  |
| 355  | Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 1999D, 5.500%, 7/01/13 - AMBAC Insured (Alternative Minimum Tax) | 7/10 at 101  |
| 1,000  | Somerville Housing Authority, Massachusetts, GNMA Collateralized Mortgage Revenue Bonds, Clarendon Hill Towers, Series 2002, 5.200%, 11/20/22        | 5/12 at 103  |
| 5,355  | Total Housing/Multifamily  |              |
| HOUSING/SINGLE FAMILY - 3.1% (2.0% OF TOTAL INVESTMENTS) |  |              |
| 1,500  | Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 2006-126, 4.625%, 6/01/32 (Alternative Minimum Tax)                | 6/16 at 100  |
| 985  | Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 2008, Trust3145, 12.452%, 12/01/28 (IF)                            | 6/18 at 100  |
| 2,485  | Total Housing/Single Family  |              |

41

NMT | Nuveen Massachusetts Premium Income Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL AMOUNT (000)                            | DESCRIPTION (1)   | OPTIONAL C PROVISIONS |
|---|---|-----------------------|
| INDUSTRIALS - 1.2% (0.7% OF TOTAL INVESTMENTS)    |   |                       |
| \$ 345  | Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds, Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax) | No Opt. C             |
| 400   | Massachusetts Development Finance Agency, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2003, 5.450%, 6/01/14                                     | No Opt. C             |
| 745   | Total Industrials   |                       |
| LONG-TERM CARE - 7.1% (4.4% OF TOTAL INVESTMENTS) |   |                       |
| 1,270   | Boston, Massachusetts, FHA-Insured Mortgage Revenue Bonds, Deutsches Altenheim Inc., Series 1998A, 6.125%, 10/01/31   | 4/09 at 105           |
| 1,685   | Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.250%, 10/01/26  | 10/12 at 102          |

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|   |  |             |
|---|--|-------------|
| 1,500   | Massachusetts Development Finance Authority, GNMA Collateralized Assisted Living Facility Revenue Bonds, Arbors at Chicopee, Series 2001A, 6.250%, 9/20/42 (Alternative Minimum Tax) | 3/12 at 105 |
| 75  | Massachusetts Industrial Finance Agency, FHA-Insured Project Revenue Bonds, Heights Crossing LP, Series 1995, 6.000%, 2/01/15 (Alternative Minimum Tax)                              | 2/09 at 100 |
| 400   | Massachusetts Industrial Finance Agency, First Mortgage Revenue Bonds, Berkshire Retirement Community, Series 1994B, 4.750%, 7/01/17   | 1/11 at 101 |
| -----   |  |             |
| 4,930   | Total Long-Term Care   |             |
| -----   |  |             |
| TAX OBLIGATION/GENERAL - 20.3% (12.7% OF TOTAL INVESTMENTS) |  |             |
| 500   | Ashland, Massachusetts, General Obligation Bonds, Series 2004, 5.250%, 5/15/23 - AMBAC Insured   | 5/15 at 100 |
| 1,250   | Boston, Massachusetts, General Obligation Bonds, Series 2005A, 5.000%, 1/01/17   | 1/15 at 100 |
| 1,000   | Fall River, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 2/01/21 - FSA Insured  | 2/13 at 101 |
| 2,500   | Massachusetts Bay Transportation Authority, General Obligation Transportation System Bonds, Series 1991A, 7.000%, 3/01/21  | No Opt. C   |
| 1,275   | Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2001D, 6.000%, 11/01/13 - MBIA Insured  | No Opt. C   |
| 980   | Monson, Massachusetts, General Obligation Bonds, Series 2002, 5.250%, 5/15/22 - AMBAC Insured  | 5/12 at 101 |
| 1,260   | Norwell, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 11/15/20 - FGIC Insured   | No Opt. C   |
| 1,000   | Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/29 - FGIC Insured   | No Opt. C   |
| 1,220   | Worcester, Massachusetts, General Obligation Bonds, Series 2005A, 5.000%, 7/01/19 - FGIC Insured   | 7/15 at 100 |
| -----   |  |             |
| 10,985  | Total Tax Obligation/General   |             |
| -----   |  |             |
| TAX OBLIGATION/LIMITED - 15.4% (9.6% OF TOTAL INVESTMENTS)  |  |             |
| 210   | Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Series 2004, 5.000%, 5/01/26 - AMBAC Insured  | 5/14 at 100 |
| 385   | Massachusetts Bay Transportation Authority, Senior Lien Sales Tax Revenue Refunding Bonds, Series 2004C, 5.250%, 7/01/21   | No Opt. C   |
| 975   | Massachusetts Bay Transportation Authority, Senior Sales Tax Revenue Bonds, Series 2006, 5.000%, 7/01/26   | 7/18 at 100 |
| 550   | Massachusetts College Building Authority, Project Revenue Bonds, Series 2004A, 5.000%,5/01/19 - MBIA Insured   | 5/14 at 100 |
| 325   | Massachusetts College Building Authority, Project Revenue Bonds, Series 2006A, 5.000%,5/01/31 - AMBAC Insured  | 5/16 at 100 |
| 1,200   | Massachusetts College Building Authority, Project Revenue Bonds, Series 2008A, 5.000%,5/01/33 - AGC Insured  | 5/18 at 100 |
| 1,000   | Massachusetts College Building Authority, Project Revenue Refunding Bonds, Series 2003B, 5.375%, 5/01/23 - SYNCORA GTY Insured   | No Opt. C   |

42

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1) | OPTIONAL C PROVISIONS |
|------------------------|-----------------|-----------------------|
|------------------------|-----------------|-----------------------|

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|       |       |   |              |
|-------|-------|---|--------------|
|       |       | TAX OBLIGATION/LIMITED (continued)  |              |
| \$    | 1,300 | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 - FSA Insured   | 8/15 at 100  |
|       | 540   | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured  | No Opt. C    |
|       | 1,000 | Massachusetts, Special Obligation Refunding Notes, Federal Highway Grant Anticipation Note Program, Series 2003A, 5.000%, 12/15/13 - FSA Insured  | No Opt. C    |
|       | 240   | Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/43 - AMBAC Insured  | No Opt. C    |
|       | 1,300 | Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 2003AA, 5.500%, 7/01/19 - MBIA Insured   | No Opt. C    |
| <hr/> |       |   |              |
|       | 9,025 | Total Tax Obligation/Limited  |              |
| <hr/> |       |   |              |
|       |       | TRANSPORTATION - 10.3% (6.4% OF TOTAL INVESTMENTS)  |              |
|       | 2,000 | Massachusetts Port Authority, Revenue Bonds, Series 2003A, 5.000%, 7/01/33 - MBIA Insured   | 7/13 at 100  |
|       | 1,000 | Massachusetts Port Authority, Special Facilities Revenue Bonds, BOSFUEL Corporation, Series 2007, 5.000%, 7/01/32 - FGIC Insured (Alternative Minimum Tax)                                      | 7/17 at 100  |
|       | 225   | Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 - AMBAC Insured (Alternative Minimum Tax)                                   | 1/11 at 101  |
|       | 4,000 | Massachusetts Port Authority, Special Facilities Revenue Bonds, US Airways Group Inc., Series 1996A, 5.750%, 9/01/16 - MBIA Insured (Alternative Minimum Tax)                                   | 3/09 at 100  |
| <hr/> |       |   |              |
|       | 7,225 | Total Transportation  |              |
| <hr/> |       |   |              |
|       |       | U.S. GUARANTEED - 21.1% (13.1% OF TOTAL INVESTMENTS) (5)  |              |
|       | 550   | 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  |
|       | 25    | Massachusetts Bay Transportation Authority, Senior Sales Tax Revenue Bonds, Series 2006, 5.000%, 7/01/26 (Pre-refunded 7/01/18)   | 7/18 at 100  |
|       | 2,500 | Massachusetts Development Finance Authority, GNMA Collateralized Revenue Bonds, VOA Concord Assisted Living Inc., Series 2000A, 6.900%, 10/20/41 (Pre-refunded 10/20/11)                        | 10/11 at 105 |
|       | 500   | Massachusetts Development Finance Authority, Revenue Bonds, Belmont Hills School, Series 2001, 5.375%, 9/01/23 (Pre-refunded 9/01/11)   | 9/11 at 101  |
|       | 1,000 | Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2003C, 5.750%, 7/01/33 (Pre-refunded 7/01/13)                  | 7/13 at 101  |
|       | 410   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc., Series 1998A, 5.000%, 7/01/25 (Pre-refunded 7/01/21) - MBIA Insured                                   | 7/21 at 100  |
|       | 600   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 2002H, 5.375%, 5/15/19 (Pre-refunded 5/15/12) - FGIC Insured             | 5/12 at 100  |
|       | 1,925 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Partners HealthCare System Inc., Series 2001C, 5.750%, 7/01/32 (Pre-refunded 7/01/11)                                 | 7/11 at 101  |
|       | 1,000 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, University of Massachusetts - Worcester Campus, Series 2001B, 5.250%, 10/01/31 (Pre-refunded 10/01/11) - FGIC Insured | 10/11 at 100 |
|       | 620   | Massachusetts Port Authority, Revenue Bonds, Series 1982, 13.000%, 7/01/13 (ETM)  | 1/09 at 100  |
|       | 1,500 | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds,  | 1/14 at 100  |

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Series 2004, 5.250%, 1/01/25 (Pre-refunded 1/01/14) - FGIC Insured

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|        |                       |
|--------|-----------------------|
| 10,630 | Total U.S. Guaranteed |
|--------|-----------------------|

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43

NMT | Nuveen Massachusetts Premium Income Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C PROVISIONS |
|------------------------|---|-----------------------|
| <hr/>                  |   |                       |
|                        | UTILITIES - 3.2% (2.0% OF TOTAL INVESTMENTS)  |                       |
| \$ 1,000               | Massachusetts Development Finance Agency, Resource Recovery Revenue Bonds, SEMass System, Series 2001A, 5.625%, 1/01/16 - MBIA Insured                                | 1/12 at 101           |
| 1,000                  | Massachusetts Industrial Finance Agency, Resource Recovery Revenue Refunding Bonds, Ogden Haverhill Project, Series 1998A, 5.600%, 12/01/19 (Alternative Minimum Tax) | 12/08 at 102          |
| <hr/>                  |   |                       |
| 2,000                  | Total Utilities   |                       |
| <hr/>                  |   |                       |
|                        | WATER AND SEWER - 12.3% (7.7% OF TOTAL INVESTMENTS)   |                       |
| 2,000                  | Boston Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Senior Series 2004A, 5.000%, 11/01/25   | 11/14 at 100          |
| 60                     | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2003-9, 5.000%, 8/01/22  | 8/13 at 100           |
| 285                    | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2004-10, 5.000%, 8/01/26   | 8/14 at 100           |
| 750                    | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2005-11, 4.500%, 8/01/29   | 8/15 at 100           |
| 1,000                  | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2006-12, 4.375%, 8/01/31   | 8/16 at 100           |
| 1,250                  | Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Series 2002A, 5.250%, 8/01/20  | 8/12 at 100           |
| 1,500                  | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2005A, 5.000%, 8/01/28 - MBIA Insured  | 8/17 at 100           |
| 625                    | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2006A, 4.000%, 8/01/46   | 8/16 at 100           |
| <hr/>                  |   |                       |
| 7,470                  | Total Water and Sewer   |                       |
| <hr/>                  |   |                       |
| \$ 99,205              | Total Investments (cost \$100,871,010) - 160.7%   |                       |
| <hr/>                  |   |                       |
|                        | Floating Rate Obligations - (4.3)%  |                       |
| <hr/>                  |   |                       |
|                        | Other Assets Less Liabilities - 3.6%  |                       |
| <hr/>                  |   |                       |
|                        | Preferred Shares, at Liquidation Value - (60.0)% (6)  |                       |
| <hr/>                  |   |                       |
|                        | Net Assets Applicable to Common Shares - 100%   |                       |
| <hr/>                  |   |                       |



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- (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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

- (4) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees.
- (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
- (6) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 37.3%.

N/R Not rated.

(ETM) Escrowed to maturity.

(IF) Inverse floating rate investment.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

44

NMB | Nuveen Massachusetts Dividend Advantage Municipal Fund  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL AMOUNT (000)   | DESCRIPTION (1)  | OPTIONAL C PROVISIONS |
|--|--|-----------------------|
| -----  |  |                       |
| \$ 485   | CONSUMER DISCRETIONARY - 1.4% (0.9% OF TOTAL INVESTMENTS)<br>Boston Industrial Development Financing Authority,<br>Massachusetts, Senior Revenue Bonds, Crosstown Center<br>Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum<br>Tax) | 9/12 at 102           |
| -----  |  |                       |
| EDUCATION AND CIVIC ORGANIZATIONS - 40.3% (24.6% OF TOTAL INVESTMENTS) |  |                       |

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|       |   |             |
|-------|---|-------------|
| 450   | Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2007, 5.000%, 9/01/37 - MBIA Insured                                 | 9/17 at 100 |
| 495   | Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2005D, 5.000%, 7/01/27 - AGC Insured | 7/15 at 100 |
| 500   | Massachusetts Development Finance Authority, Revenue Bonds, Milton Academy, Series 2003A, 5.000%, 9/01/19   | 9/13 at 100 |
| 2,100 | Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, Series 2008A, 5.000%, 1/01/42 - AGC Insured (UB)                             | 1/18 at 100 |
| 1,000 | Massachusetts Development Finance Authority, Revenue Refunding Bonds, Boston University, Series 1999P, 6.000%, 5/15/59  | 5/29 at 105 |
| 990   | Massachusetts Educational Finance Authority, Educational Loan Revenue Bonds, Series 2001E, 5.300%, 1/01/16 - AMBAC Insured (Alternative Minimum Tax)                  | 7/10 at 100 |
| 1,000 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.250%, 6/01/18   | 6/13 at 100 |
| 1,000 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Hebrew College, Series 1999A,, 4.000%, 7/01/31 (4)  | 3/09 at 100 |
| 2,000 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Tufts University, Series 2001I, 5.500%, 2/15/36   | 2/11 at 100 |
| 590   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Williams College, Series 2007L, 5.000%, 7/01/31   | 7/16 at 100 |

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10,125 Total Education and Civic Organizations

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HEALTH CARE - 27.0% (16.5% OF TOTAL INVESTMENTS)

|     |   |              |
|-----|---|--------------|
| 500 | Massachusetts Health and Educational Facilities Authority Revenue Bonds, Quincy Medical Center Issue, Series A (2008), 6.500%, 1/15/38              | 1/18 at 100  |
| 500 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Berkshire Health System, Series 2001E, 6.250%, 10/01/31                   | 10/11 at 101 |
| 775 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Capital Asset Program, Series 1998B-1, 5.375%, 2/01/26 - MBIA Insured     | 8/18 at 100  |
| 500 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Capital Asset Program, Series 1998B-2, 5.375%, 2/01/27 - MBIA Insured     | 8/18 at 100  |
| 250 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Caritas Christi Obligated Group, Series 1999A, 5.625%, 7/01/20            | 1/09 at 101  |
| 295 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Covenant Health Systems Obligated Group, Series 2002, 6.000%, 7/01/31     | 1/12 at 101  |
| 315 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Emerson Hospital, Series 2005E, 5.000%, 8/15/35 - RAAI Insured            | 8/15 at 100  |
| 600 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Lahey Clinic Medical Center, Series 2005C, 5.000%, 8/15/21 - FGIC Insured | 8/15 at 100  |

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| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
| <hr/>                     |  |                          |
|                           | HEALTH CARE (continued)  |                          |
| \$ 1,000                  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Lahey Medical Center, Series 2007D, 5.250%,<br>8/15/28                        | 8/17 at 100              |
| 290                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Milford Regional Medical Center, Series 2007E,<br>5.000%, 7/15/32             | 7/17 at 100              |
| 500                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%,<br>7/01/30                     | 7/15 at 100              |
| 500                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Northern Berkshire Community Services Inc.,<br>Series 2004B, 6.375%, 7/01/34  | 7/14 at 100              |
| 1,000                     | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Partners HealthCare System Inc., Series 1999B,<br>5.125%, 7/01/19             | 7/09 at 101              |
| 35                        | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Partners HealthCare System Inc., Series 2001C,<br>5.750%, 7/01/32             | 7/11 at 101              |
| 500                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, UMass Memorial Health Care, Series 2001C,<br>6.625%, 7/01/32                  | 7/11 at 100              |
| 285                       | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, UMass Memorial Health Care, Series 2005D,<br>5.000%, 7/01/33                  | 7/15 at 100              |
| <hr/>                     |  |                          |
| 7,845                     | Total Health Care  |                          |
| <hr/>                     |  |                          |
|                           | HOUSING/MULTIFAMILY - 12.5% (7.7% OF TOTAL INVESTMENTS)  |                          |
| 570                       | Massachusetts Development Finance Authority, Multifamily Housing<br>Revenue Bonds, Emerson Manor Project, Series 2007, 4.800%,<br>7/20/48                  | 7/17 at 100              |
| 135                       | Massachusetts Housing Finance Agency, Housing Bonds, Series<br>2006A, 5.100%, 12/01/37 (Alternative Minimum Tax)   | 6/15 at 100              |
| 500                       | Massachusetts Housing Finance Agency, Housing Revenue Bonds,<br>Series 2003S, 5.050%, 12/01/23 (Alternative Minimum Tax)                                   | 6/13 at 100              |
| 1,215                     | Massachusetts Housing Finance Agency, Rental Housing Mortgage<br>Revenue Bonds, Series 2001A, 5.850%, 7/01/35 - AMBAC Insured<br>(Alternative Minimum Tax) | 1/11 at 100              |
| 1,000                     | Somerville Housing Authority, Massachusetts, GNMA Collateralized<br>Mortgage Revenue Bonds, Clarendon Hill Towers, Series 2002,<br>5.200%, 11/20/22        | 5/12 at 103              |
| <hr/>                     |  |                          |
| 3,420                     | Total Housing/Multifamily  |                          |
| <hr/>                     |  |                          |
|                           | HOUSING/SINGLE FAMILY - 3.4% (2.1% OF TOTAL INVESTMENTS)   |                          |
| 650                       | Massachusetts Housing 4.625%, 6/01/32 (Alternative Minimum Tax)<br>Finance Agency, Single Family Housing Revenue Bonds, Series<br>2006-126,                | 6/16 at 100              |
| 480                       | Massachusetts Housing Finance Agency, Single Family Housing<br>Revenue Bonds, Series 2008, Trust 3145, 13.437%, 12/01/33 (IF)                              | 6/18 at 100              |
| <hr/>                     |  |                          |
| 1,130                     | Total Housing/Single Family  |                          |
| <hr/>                     |  |                          |
|                           | INDUSTRIALS - 1.3% (0.8% OF TOTAL INVESTMENTS)   |                          |
| 160                       | Massachusetts Development Finance Agency, Pioneer Valley   | No Opt. C                |

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Resource Recovery Revenue Bonds, Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax)  
 200 Massachusetts Development Finance Agency, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2003, 5.450%, 6/01/14 No Opt. C

-----  
 360 Total Industrials  
 -----

LONG-TERM CARE - 8.1% (4.9% OF TOTAL INVESTMENTS)  
 725 Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.250%, 10/01/26 10/12 at 102  
 655 Massachusetts Development Finance Authority, First Mortgage Revenue Bonds, Berkshire Retirement Community - Edgecombe Project, Series 2001A, 6.750%, 7/01/21 7/11 at 102

46

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1) | OPTIONAL PROVISIONS |
|------------------------|-----------------|---------------------|
|------------------------|-----------------|---------------------|

|          |  |             |
|----------|--|-------------|
| \$ 1,000 | LONG-TERM CARE (continued)<br>Massachusetts Development Finance Authority, GNMA Collateralized Assisted Living Facility Revenue Bonds, Arbors at Chicopee, Series 2001A, 6.250%, 9/20/42 (Alternative Minimum Tax) | 3/12 at 105 |
|----------|--|-------------|

-----  
 2,380 Total Long-Term Care  
 -----

|       |  |             |
|-------|--|-------------|
| 310   | TAX OBLIGATION/GENERAL - 16.0% (9.7% OF TOTAL INVESTMENTS)<br>Ashland, Massachusetts, General Obligation Bonds, Series 2004, 5.250%, 5/15/23 - AMBAC Insured | 5/15 at 100 |
| 2,000 | Brookline, Massachusetts, General Obligation Bonds, Series 2000, 5.375%, 4/01/17   | 4/10 at 101 |
| 440   | Fall River, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 2/01/21 - FSA Insured  | 2/13 at 101 |
| 500   | Norwell, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 11/15/20 - FGIC Insured   | No Opt. C   |
| 500   | Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/29 - FGIC Insured   | No Opt. C   |

-----  
 3,750 Total Tax Obligation/General  
 -----

|     |   |             |
|-----|---|-------------|
| 395 | TAX OBLIGATION/LIMITED - 13.0% (8.0% OF TOTAL INVESTMENTS)<br>Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Series 2004, 5.000%, 5/01/26 - AMBAC Insured | 5/14 at 100 |
| 85  | Massachusetts Bay Transportation Authority, Assessment Bonds, Series 2000A, 5.250%, 7/01/30   | 7/10 at 100 |
| 385 | Massachusetts Bay Transportation Authority, Senior Lien Sales Tax Revenue Refunding Bonds, Series 2004C, 5.250%, 7/01/21  | No Opt. C   |
| 230 | Massachusetts College Building Authority, Project Revenue Bonds, Series 2004A, 5.000%, 5/01/19 - MBIA Insured   | 5/14 at 100 |
| 250 | Massachusetts College Building Authority, Project Revenue Bonds, Series 2006A, 5.000%, 5/01/31 - AMBAC Insured  | 5/16 at 100 |
| 550 | Massachusetts College Building Authority, Project Revenue Bonds, Series 2008A, 5.000%, 5/01/33 - AGC Insured  | 5/18 at 100 |
| 500 | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 - FSA Insured   | 8/15 at 100 |

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|  |  |              |
|--|--|--------------|
| 230  | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured   | No Opt. C    |
| 500  | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19  | 10/10 at 101 |
| -----  |  |              |
| 3,125  | Total Tax Obligation/Limited   |              |
| -----  |  |              |
| TRANSPORTATION - 1.2% (0.7% OF TOTAL INVESTMENTS)        |  |              |
| 400  | Massachusetts Port Authority, Special Facilities Revenue Bonds, BOSFUEL Corporation, Series 2007, 5.000%, 7/01/32 - FGIC Insured (Alternative Minimum Tax)             | 7/17 at 100  |
| -----  |  |              |
| U.S. GUARANTEED - 17.3% (10.6% OF TOTAL INVESTMENTS) (5) |  |              |
| 1,000  | Boston, Massachusetts, General Obligation Bonds, Series 2001A, 5.000%, 2/01/20 (Pre-refunded 2/01/11)  | 2/11 at 100  |
| 1,675  | Lawrence, Massachusetts, General Obligation Bonds, Series 2001, 5.000%, 2/01/21 (Pre-refunded 2/01/11) - AMBAC Insured   | 2/11 at 100  |
| 125  | Massachusetts Bay Transportation Authority, Assessment Bonds, Series 2000A, 5.250%, 7/01/30 (Pre-refunded 7/01/10)   | 7/10 at 100  |
| 80   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Covenant Health Systems Obligated Group, Series 2002, 6.000%, 7/01/31 (Pre-refunded 1/01/12) | 1/12 at 101  |
| 215  | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Partners HealthCare System Inc., Series 2001C, 5.750%, 7/01/32 (Pre-refunded 7/01/11)        | 7/11 at 101  |

47

NMB | Nuveen Massachusetts Dividend Advantage Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL AMOUNT (000)                              | DESCRIPTION (1)   | OPTIONAL C PROVISIONS |
|---|---|-----------------------|
| -----   |   |                       |
| U.S. GUARANTEED (5) (continued)                     |   |                       |
| \$ 750  | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/25 (Pre-refunded 1/01/14) - FGIC Insured                                     | 1/14 at 100           |
| -----   |   |                       |
| 3,845   | Total U.S. Guaranteed   |                       |
| -----   |   |                       |
| UTILITIES - 6.2% (3.8% OF TOTAL INVESTMENTS)        |   |                       |
| 1,070   | Massachusetts Development Finance Agency, Resource Recovery Revenue Bonds, SEMass System, Series 2001A, 5.625%, 1/01/14 - MBIA Insured                                | 1/12 at 101           |
| 500   | Massachusetts Industrial Finance Agency, Resource Recovery Revenue Refunding Bonds, Ogden Haverhill Project, Series 1998A, 5.600%, 12/01/19 (Alternative Minimum Tax) | 12/08 at 102          |
| -----   |   |                       |
| 1,570   | Total Utilities   |                       |
| -----   |   |                       |
| WATER AND SEWER - 15.8% (9.7% OF TOTAL INVESTMENTS) |   |                       |
| 530   | Boston Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Senior Series 2004A, 5.000%, 11/01/25   | 11/14 at 100          |
| 125   | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25   | 7/15 at 100           |

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|           |  |             |
|-----------|--|-------------|
| 500       | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2005-11, 4.500%, 8/01/29                  | 8/15 at 100 |
| 400       | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2006-12, 4.375%, 8/01/31                  | 8/16 at 100 |
| 500       | Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Series 2002A, 5.250%, 8/01/20             | 8/12 at 100 |
| 1,405     | Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Subordinate Series 1999A, 5.750%, 8/01/29 | 8/09 at 101 |
| 250       | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2005A, 5.000%, 8/01/28 - MBIA Insured               | 8/17 at 100 |
| 250       | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2006A, 4.000%, 8/01/46                              | 8/16 at 100 |
| -----     |  |             |
| 3,960     | Total Water and Sewer  |             |
| -----     |  |             |
| \$ 42,395 | Total Investments (cost \$42,904,821) - 163.5%   |             |
| =====     |  |             |
|           | Floating Rate Obligations - (4.4)%   |             |
| -----     |  |             |
|           | Other Assets Less Liabilities - 4.1%   |             |
| -----     |  |             |
|           | Preferred Shares, at Liquidation Value - (63.2)% (6)   |             |
| -----     |  |             |
|           | 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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

- (4) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees.
- (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
- (6) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 38.6%.

N/R Not rated.

(IF) Inverse floating rate investment.

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(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

48

NGX | Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
| -----                     |  |                          |
|                           | EDUCATION AND CIVIC ORGANIZATIONS - 24.0% (14.8% OF TOTAL INVESTMENTS)   |                          |
| \$ 1,135                  | Massachusetts Development Finance Agency, Revenue Bonds, Boston University, Series 2005T-1, 5.000%, 10/01/39 - AMBAC Insured                                 | 10/15 at 100             |
| 600                       | Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2007, 5.000%, 9/01/37 - MBIA Insured                        | 9/17 at 100              |
| 1,250                     | Massachusetts Development Finance Authority, Revenue Bonds, Middlesex School, Series 2003, 5.000%, 9/01/33   | 9/13 at 100              |
| 3,000                     | Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, Series 2008A, 5.000%, 1/01/42 - AGC Insured (UB)                    | 1/18 at 100              |
| 1,750                     | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.125%, 6/01/37                                      | 6/13 at 100              |
| 1,500                     | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Worcester State College, Series 2002, 5.000%, 11/01/32 - AMBAC Insured             | 11/12 at 100             |
| -----                     |  |                          |
| 9,235                     | Total Education and Civic Organizations  |                          |
| -----                     |  |                          |
|                           | HEALTH CARE - 13.6% (8.4% OF TOTAL INVESTMENTS)  |                          |
| 600                       | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Capital Asset Program, Series 1998B-1, 5.375%, 2/01/27 - MBIA Insured              | 8/18 at 100              |
| 1,500                     | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Capital Asset Program, Series 1998B-2, 5.375%, 2/01/28 - MBIA Insured              | 8/18 at 100              |
| 455                       | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc., Series 1998A, 5.000%, 7/01/25 - MBIA Insured                       | 1/09 at 102              |
| 585                       | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milford Regional Medical Center, Series 2007E, 5.000%, 7/15/32                     | 7/17 at 100              |
| 200                       | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%, 7/01/30                             | 7/15 at 100              |
| 2,400                     | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 2002H, 5.000%, 5/15/25 - FGIC Insured | 5/12 at 100              |
| 250                       | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2005D, 5.000%, 7/01/33                          | 7/15 at 100              |
| -----                     |  |                          |
| 5,990                     | Total Health Care  |                          |
| -----                     |  |                          |

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|   |   |              |
|---|---|--------------|
| HOUSING/MULTIFAMILY - 10.0% (6.1% OF TOTAL INVESTMENTS) |   |              |
| 775   | Massachusetts Development Finance Authority, Multifamily Housing Revenue Bonds, Emerson Manor Project, Series 2007, 4.800%, 7/20/48 | 7/17 at 100  |
| 2,000   | Massachusetts Housing Finance Agency, Housing Bonds, Series 2003H, 5.125%, 6/01/43  | 12/12 at 100 |
| 1,265   | Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 2002H, 5.200%, 7/01/42 - FSA Insured            | 7/12 at 100  |
| -----   |   |              |
| 4,040   | Total Housing/Multifamily   |              |
| -----   |   |              |

49

NGX | Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund (continued)  
| Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL AMOUNT (000)                                      | DESCRIPTION (1)  | OPTIONAL PROVISIONS |
|---|--|---------------------|
| -----   |  |                     |
| LONG-TERM CARE - 5.0% (3.1% OF TOTAL INVESTMENTS)           |  |                     |
| \$ 1,750  | Massachusetts Development Finance Authority, GNMA Collateralized Revenue Bonds, Neville Communities, Series 2002A, 6.000%, 6/20/44 | 12/12 at 105        |
| -----   |  |                     |
| TAX OBLIGATION/GENERAL - 18.4% (11.3% OF TOTAL INVESTMENTS) |  |                     |
| 1,280   | Littleton, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 1/15/21 - FGIC Insured                                    | 1/13 at 101         |
| 1,500   | Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2004B, 5.250%, 8/01/21 - FSA Insured                            | No Opt. C           |
| 1,705   | North Attleborough, Massachusetts, General Obligation Bonds, Series 2004, 5.000%, 7/15/15 - FGIC Insured                           | 7/14 at 101         |
| 1,500   | Pittsfield, Massachusetts, General Obligation Bonds, Series 2002, 5.000%, 4/15/18 - MBIA Insured                                   | 4/12 at 101         |
| -----   |  |                     |
| 5,985   | Total Tax Obligation/General   |                     |
| -----   |  |                     |
| TAX OBLIGATION/LIMITED - 27.4% (16.9% OF TOTAL INVESTMENTS) |  |                     |
| 3,000   | Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Series 2002, 5.000%, 5/01/32 - AMBAC Insured                            | 5/13 at 100         |
| 750   | Massachusetts College Building Authority, Project Revenue Bonds, Series 2008A, 5.000%, 5/01/33 - AGC Insured                       | 5/18 at 100         |
| 2,790   | Massachusetts College Building Authority, Project Revenue Refunding Bonds, Series 2003A, 5.250%, 5/01/22 - SYNCORA GTY Insured     | 5/13 at 100         |
|   | Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street Redevelopment, M/SRBC Project, Series 2002A:      |                     |
| 1,475   | 5.125%, 8/01/28 - MBIA Insured   | 2/12 at 100         |
| 1,500   | 5.125%, 2/01/34 - MBIA Insured   | 2/12 at 100         |
| 300   | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured                         | No Opt. C           |
| -----   |  |                     |
| 9,815   | Total Tax Obligation/Limited   |                     |
| -----   |  |                     |
| TRANSPORTATION - 3.7% (2.3% OF TOTAL INVESTMENTS)           |  |                     |



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|       |   |              |
|-------|---|--------------|
| 1,000 | Massachusetts Port Authority, Revenue Bonds, Series 2003A, 5.000%, 7/01/33 - MBIA Insured   | 7/13 at 100  |
| 500   | Massachusetts Turnpike Authority, Metropolitan Highway System Revenue Bonds, Subordinate Series 1999A, 5.000%, 1/01/39 - AMBAC Insured  | 1/09 at 101  |
| ----- |   |              |
| 1,500 | Total Transportation  |              |
| ----- |   |              |
|       | U.S. GUARANTEED - 41.9% (25.8% OF TOTAL INVESTMENTS) (4)  |              |
| 2,000 | Massachusetts Bay Transportation Authority, Senior Sales Tax Revenue Refunding Bonds, Series 2002A, 5.000%, 7/01/27 (Pre-refunded 7/01/12) - FGIC Insured                           | 7/12 at 100  |
| 500   | Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2003C, 6.375%, 7/01/23 (Pre-refunded 7/01/13)      | 7/13 at 101  |
| 100   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 2002H, 5.000%, 5/15/25 (Pre-refunded 5/15/12) - FGIC Insured | 5/12 at 100  |
| 620   | Massachusetts Port Authority, Revenue Bonds, Series 1982, 13.000%, 7/01/13 (ETM)  | 1/09 at 100  |
| 2,000 | Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2001D, 5.000%, 11/01/20 (Pre-refunded 11/01/11) - MBIA Insured   | 11/11 at 100 |
| 1,000 | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/21 (Pre-refunded 1/01/14) - FGIC Insured   | 1/14 at 100  |

50

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C PROVISIONS |
|------------------------|--|-----------------------|
|                        | U.S. GUARANTEED (4) (continued)  |                       |
| \$ 1,500               | Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 (Pre-refunded 7/01/10) - FSA Insured                             | 7/10 at 101           |
| 3,000                  | Springfield, Massachusetts, General Obligation Bonds, Series 2003, 5.250%, 1/15/22 (Pre-refunded 1/15/13) - MBIA Insured                                   | 1/13 at 100           |
| 2,140                  | University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2004-1, 5.375%, 11/01/21 (Pre-refunded 11/01/14) - AMBAC Insured | 11/14 at 100          |
| -----                  |  |                       |
| 12,860                 | Total U.S. Guaranteed  |                       |
| -----                  |  |                       |
|                        | WATER AND SEWER - 18.3% (11.3% OF TOTAL INVESTMENTS)   |                       |
| 1,900                  | Lynn Water and Sewer Commission, Massachusetts, General Revenue Bonds, Series 2003A, 5.000%, 12/01/32 - MBIA Insured                                       | 12/13 at 100          |
| 600                    | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2006-12, 4.375%, 8/01/31  | 8/16 at 100           |
| 1,000                  | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2002J, 5.250%, 8/01/19 - FSA Insured  | No Opt. C             |
| 1,000                  | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2004D, 5.000%, 8/01/24 - MBIA Insured   | 8/13 at 100           |
|                        | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2006A:  |                       |

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|           |   |             |
|-----------|---|-------------|
| 1,500     | 5.000%, 8/01/31 - AMBAC Insured   | 8/16 at 100 |
| 125       | 4.000%, 8/01/46   | 8/16 at 100 |
| 495       | Springfield Water and Sewerage Commission, Massachusetts,<br>General Revenue Bonds, Series 2003A, 5.000%, 7/01/16 -<br>MBIA Insured | 7/14 at 100 |
| -----     |   |             |
| 6,620     | Total Water and Sewer   |             |
| -----     |   |             |
| \$ 57,795 | Total Investments (cost \$58,781,914) - 162.3%  |             |
| =====     |   |             |
|           | Floating Rate Obligations - (4.4)%  |             |
| -----     |   |             |
|           | Other Assets Less Liabilities - 2.6%  |             |
| -----     |   |             |
|           | Preferred Shares, at Liquidation Value - (60.5)% (5)  |             |
| -----     |   |             |
|           | Net Assets Applicable to Common Shares - 100%   |             |
| =====     |   |             |

At least 80% of the Fund's net assets (including net assets attributable to Preferred shares) are invested in municipal securities that are covered by insurance or backed by an escrow or trust account containing sufficient U.S. Government or U.S. Government agency securities or U.S. Treasury-issued State and Local Government Series securities to ensure the timely payment of principal and interest. See Notes to Financial Statements, Footnote 1 - Insurance, for more information.

- (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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

- (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. Such investments are normally considered to be equivalent to AAA rated securities.
- (5) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 37.2%.

N/R Not rated.

(ETM) Escrowed to maturity.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

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See accompanying notes to financial statements.

51

NOM | Nuveen Missouri Premium Income Municipal Fund  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
| -----                     |  |                          |
|                           | CONSUMER STAPLES - 3.3% (2.2% OF TOTAL INVESTMENTS)  |                          |
| \$ 1,000                  | Missouri Development Finance Board, Solid Waste Disposal Revenue Bonds, Procter and Gamble Inc., Series 1999, 5.200%, 3/15/29 (Alternative Minimum Tax)                  | No Opt. C                |
| -----                     |  |                          |
|                           | EDUCATION AND CIVIC ORGANIZATIONS - 4.1% (2.6% OF TOTAL INVESTMENTS)   |                          |
| 250                       | Lincoln University, Missouri, Auxillary System Revenue Bonds, Series 2007, 5.125%, 6/01/37 - AGC Insured   | 6/17 at 100              |
| 500                       | Missouri Health and Educational Facilities Authority, Revenue Bonds, St. Louis Priory School, Series 2000, 5.650%, 2/01/25   | 2/09 at 100              |
| 365                       | Missouri Health and Educational Facilities Authority, Revenue Bonds, Webster University, Series 2001, 5.500%, 4/01/18 - MBIA Insured                                     | 4/11 at 100              |
| -----                     |  |                          |
| 1,115                     | Total Education and Civic Organizations  |                          |
| -----                     |  |                          |
|                           | HEALTH CARE - 20.7% (13.5% OF TOTAL INVESTMENTS)   |                          |
| 710                       | Cape Girardeau County Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Southeast Missouri Hospital Association, Series 2007, 5.000%, 6/01/27 | 6/17 at 100              |
| 480                       | Cass County, Missouri, Hospital Revenue Bonds, Series 2007, 5.625%, 5/01/38  | 11/16 at 100             |
| 480                       | Clinton County Industrial Development Authority, Missouri, Revenue Bonds, Cameron Regional Medical Center, Series 2007, 5.000%, 12/01/37                                 | 12/17 at 100             |
| 750                       | Joplin Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Freeman Health System, Series 2004, 5.500%, 2/15/29                                  | 2/15 at 102              |
| 500                       | Missouri Health & Educational Facilities Authority, Saint Lukes Episcopal- Presbyterian Hospitals Revenue Bonds, Series 2001, 5.250%, 12/01/26 - FSA Insured             | 6/11 at 101              |
|                           | Missouri Health and Educational Facilities Authority, Revenue Bonds, BJC Health System, Series 2003:   |                          |
| 1,500                     | 5.125%, 5/15/25  | 5/13 at 100              |
| 1,155                     | 5.250%, 5/15/32  | 5/13 at 100              |
| 425                       | Missouri Health and Educational Facilities Authority, Revenue Bonds, Lake Regional Health System, Series 1996, 6.500%, 2/15/21   | 2/09 at 100              |
| 500                       | Missouri Health and Educational Facilities Authority, Revenue Bonds, Lake Regional Health System, Series 2003, 5.700%, 2/15/34   | 2/14 at 100              |
| -----                     |  |                          |
| 6,500                     | Total Health Care  |                          |
| -----                     |  |                          |
|                           | HOUSING/MULTIFAMILY - 8.1% (5.3% OF TOTAL INVESTMENTS)   |                          |
| 405                       | Jefferson County Industrial Development Authority, Missouri,   | 12/11 at 100             |

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|     |   |              |
|-----|---|--------------|
|     | Multifamily Housing Revenue Bonds, Lakewood Apartments Project, Series 2001B, 5.750%, 11/01/34 (Mandatory put 11/01/16) (Alternative Minimum Tax)   |              |
| 295 | Missouri Housing Development Commission, Multifamily Housing Revenue Bonds, Series 2001III, 5.250%, 12/01/16  | 12/11 at 100 |
| 500 | St. Charles County Industrial Development Authority, Missouri, FHA-Insured Multifamily Housing Revenue Bonds, Ashwood Apartments, Series 1998A, 5.600%, 4/01/30 - FSA Insured (Alternative Minimum Tax) | 4/09 at 101  |

52

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | HOUSING/MULTIFAMILY (continued)   |                          |
| \$ 445                    | St. Louis County Industrial Development Authority, Missouri, GNMA Collateralized Multifamily Housing Revenue Refunding Bonds, South Summit Apartments, Series 1997A, 5.950%, 4/20/17                            | 4/09 at 100              |
| 600                       | St. Louis County Industrial Development Authority, Missouri, GNMA Collateralized Multifamily Housing Revenue Refunding Bonds, South Summit Apartments, Series 1997B, 6.000%, 10/20/15 (Alternative Minimum Tax) | 4/09 at 100              |
| -----                     |   |                          |
| 2,245                     | Total Housing/Multifamily   |                          |
| -----                     |   |                          |
|                           | HOUSING/SINGLE FAMILY - 8.0% (5.2% OF TOTAL INVESTMENTS)  |                          |
| 85                        | Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, Homeownership Loan Program, Series 2000B-1, 6.250%, 3/01/31 (Alternative Minimum Tax)  | 3/10 at 100              |
| 675                       | Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, Homeownership Loan Program, Series 2006E-1, 5.600%, 3/01/37 (Alternative Minimum Tax)  | 3/16 at 104              |
| 955                       | Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, Homeownership Loan Program, Series 2007A-1, 4.700%, 9/01/27 (Alternative Minimum Tax)  | 9/16 at 100              |
| 1,000                     | Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, Homeownership Loan Program, Series 2007C-1, 4.800%, 9/01/38 (Alternative Minimum Tax)  | 3/17 at 100              |
| -----                     |   |                          |
| 2,715                     | Total Housing/Single Family   |                          |
| -----                     |   |                          |
|                           | LONG-TERM CARE - 7.2% (4.6% OF TOTAL INVESTMENTS)   |                          |
| 1,750                     | Cole County Industrial Development Authority, Missouri, Revenue Bonds, Lutheran Senior Services - Heisinger Project, Series 2004, 5.500%, 2/01/35   | 2/14 at 100              |
| 475                       | Lees Summit Industrial Development Authority, Missouri, Revenue Bonds, John Knox Village Obligated Group, Series 2007A, 5.125%, 8/15/32   | 8/17 at 100              |
| 500                       | St. Louis County Industrial Development Authority, Missouri, Revenue Bonds, Friendship Village of West County, Series 2007A, 5.500%, 9/01/28  | 9/17 at 100              |
| -----                     |   |                          |
| 2,725                     | Total Long-Term Care  |                          |
| -----                     |   |                          |
|                           | MATERIALS - 2.0% (1.2% OF TOTAL INVESTMENTS)  |                          |

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|       |   |             |
|-------|---|-------------|
| 750   | Sugar Creek, Missouri, Industrial Development Revenue Bonds, Lafarge North America Inc., Series 2003A, 5.650%, 6/01/37 (Alternative Minimum Tax)          | 6/13 at 101 |
| ----- |   |             |
|       | TAX OBLIGATION/GENERAL - 29.0% (18.8% OF TOTAL INVESTMENTS)   |             |
| 1,500 | Camdenton Reorganized School District R3, Camden County, Missouri, General Obligation Bonds, Series 2005, 5.250%, 3/01/24 - FSA Insured                   | No Opt. C   |
| 500   | Jackson County School District R-7, Lees Summit, Missouri, General Obligation Refunding and Improvement Bonds, Series 2002, 5.250%, 3/01/18 - FSA Insured | 3/12 at 100 |
| 500   | Missouri School Boards Association, Lease Participation Certificates, Clay County School District 53 Liberty, Series 2007, 5.250%, 3/01/27 - FSA Insured  | 3/17 at 100 |
| 1,630 | North Kansas City School District, Missouri, General Obligation Bonds, Series 2003A, 5.000%, 3/01/23  | 3/13 at 100 |
| 1,000 | Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/20 - MBIA Insured  | No Opt. C   |
| 2,020 | Ritenour Consolidated School District, St. Louis County, Missouri, General Obligation Bonds, Series 1995, 7.375%, 2/01/12 - FGIC Insured                  | No Opt. C   |
| 270   | St. Louis County Pattonville School District R3, Missouri, General Obligation Bonds, Series 2004, 5.250%, 3/01/20 - FSA Insured                           | 3/14 at 100 |
| ----- |   |             |
| 7,420 | Total Tax Obligation/General  |             |
| ----- |   |             |

53

NOM | Nuveen Missouri Premium Income Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C PROVISIONS |
|------------------------|---|-----------------------|
| -----                  |   |                       |
|                        | TAX OBLIGATION/LIMITED - 29.6% (19.2% OF TOTAL INVESTMENTS)   |                       |
| \$ 600                 | Chesterfield, Missouri, Certificates of Participation, Series 2005, 5.000%, 12/01/24 - FGIC Insured   | 12/15 at 100          |
| 80                     | Cottleville, Missouri, Certificates of Participation, Series 2006, 5.250%, 8/01/31  | 8/14 at 100           |
| 450                    | Fenton, Missouri, Tax Increment Revenue Bonds, Gravois Bluffs Redevelopment Project, Series 2006, 4.500%, 4/01/21                                   | 4/14 at 100           |
| 315                    | Fulton, Missouri, Tax Increment Revenue Bonds, Fulton Commons Redevelopment Project, Series 2006, 5.000%, 6/01/28                                   | 6/16 at 100           |
| 475                    | Kansas City Tax Increment Financing District, Missouri, Tax Increment Revenue Bonds, Briarcliff West Project, Series 2006A, 5.400%, 6/01/24         | 6/14 at 102           |
| 415                    | Missouri Development Finance Board, Independence, Infrastructure Facilities Revenue Bonds, Crackerneck Creek Project, Series 2006C, 5.000%, 3/01/28 | 3/16 at 100           |
| 360                    | Missouri Development Finance Board, Infrastructure Facilities Revenue Bonds, Branson Landing Project, Series 2005A, 5.000%, 6/01/35                 | 6/15 at 100           |
| 450                    | Monarch-Chesterfield Levee District, St. Louis County, Missouri, Levee District Improvement Bonds, Series 1999,                                     | 3/10 at 101           |

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|       |   |              |
|-------|---|--------------|
|       | 5.750%, 3/01/19 - MBIA Insured  |              |
| 500   | Osage Beach, Missouri, Tax Increment Revenue Bonds, Prewitts Point Transportation Development District, Series 2006, 5.000%, 5/01/23                              | 5/12 at 102  |
| 600   | Riverside, Missouri, L-385 Levee Redevelopment Plan Tax Increment Revenue Bonds, Series 2004, 5.250%, 5/01/20   | 5/15 at 100  |
| 1,380 | Springfield Center City Development Corporation, Missouri, Lease Revenue Bonds, Jordan Valley Park Parking Garage, Series 2002D, 5.000%, 11/01/22 - AMBAC Insured | 11/11 at 100 |
| 2,000 | Springfield Public Building Corporation, Missouri, Lease Revenue Bonds, Jordan Valley Park Projects, Series 2000A, 6.125%, 6/01/21 - AMBAC Insured                | 6/10 at 100  |
|       | St. Joseph Industrial Development Authority, Missouri, Tax Increment Bonds, Shoppes at North Village Project, Series 2005A:                                       |              |
| 340   | 5.375%, 11/01/24  | 11/14 at 100 |
| 400   | 5.500%, 11/01/27  | 11/14 at 100 |
| 200   | St. Joseph Industrial Development Authority, Missouri, Tax Increment Bonds, Shoppes at North Village Project, Series 2005B, 5.500%, 11/01/27                      | 11/14 at 100 |

-----  
 8,565 Total Tax Obligation/Limited  
 -----

|       |   |             |
|-------|---|-------------|
|       | TRANSPORTATION - 4.9% (3.2% OF TOTAL INVESTMENTS)   |             |
| 500   | Kansas City, Missouri, Passenger Facility Charge Revenue Bonds, Kansas City International Airport, Series 2001, 5.000%, 4/01/23 - AMBAC Insured (Alternative Minimum Tax) | 4/11 at 101 |
| 1,000 | St. Louis Land Clearance Redevelopment Authority, Missouri, Revenue Refunding and Improvement Bonds, LCRA Parking Facilities, Series 1999C, 7.000%, 9/01/19               | 9/09 at 102 |

-----  
 1,500 Total Transportation  
 -----

|       |  |              |
|-------|--|--------------|
|       | U.S. GUARANTEED - 27.8% (18.1% OF TOTAL INVESTMENTS) (4)   |              |
| 685   | Fenton, Missouri, Tax Increment Refunding and Improvement Revenue Bonds, Gravois Bluffs Redevelopment Project, Series 2002, 6.125%, 10/01/21 (Pre-refunded 10/01/12) | 10/12 at 100 |
| 2,500 | Missouri Health and Educational Facilities Authority, Revenue Bonds, SSM Healthcare System, Series 2001A, 5.250%, 6/01/28 (Pre-refunded 6/01/11) - AMBAC Insured     | 6/11 at 101  |
| 1,000 | Missouri Health and Educational Facilities Authority, Revenue Bonds, St. Anthony's Medical Center, Series 2000, 6.250%, 12/01/30 (Pre-refunded 12/01/10)             | 12/10 at 101 |
| 80    | St. Louis County Pattonville School District R3, Missouri, General Obligation Bonds, Series 2004, 5.250%, 3/01/20 (Pre-refunded 3/01/14) - FSA Insured               | 3/14 at 100  |

54

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | U.S. GUARANTEED (4) (continued)   |                          |
| \$ 500                    | St. Louis County, Missouri, GNMA Collateralized Mortgage Revenue Bonds, Series 1993D, 5.650%, 7/01/20 (Alternative Minimum Tax) (ETM) | No Opt. C                |

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|           |  |              |
|-----------|--|--------------|
| 1,000     | St. Louis Municipal Finance Corporation, Missouri, Leasehold Revenue Bonds, Carnahan Courthouse, Series 2002A, 5.750%, 2/15/16 (Pre-refunded 2/15/12) - FGIC Insured   | 2/12 at 100  |
| 950       | Texas County, Missouri, Hospital Revenue Bonds, Texas County Memorial Hospital, Series 2000, 7.250%, 6/15/25 (Pre-refunded 6/15/10)  | 6/10 at 100  |
| -----     |  |              |
| 6,715     | Total U.S. Guaranteed  |              |
| -----     |  |              |
|           | WATER AND SEWER - 9.4% (6.1% OF TOTAL INVESTMENTS)   |              |
| 2,965     | Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 - AMBAC Insured (Alternative Minimum Tax) (UB) | 12/16 at 100 |
| 350       | Missouri Environmental Improvement and Energy Resources Authority, Water Pollution Control Revenue Bonds, State Revolving Fund Program - Kansas City Project, Series 1997C, 6.750%, 1/01/12                    | No Opt. C    |
| -----     |  |              |
| 3,315     | Total Water and Sewer  |              |
| -----     |  |              |
| \$ 44,565 | Total Investments (cost \$44,964,658) - 154.1%   |              |
| =====     |  |              |
|           | Floating Rate Obligations - (8.5)%   |              |
| -----     |  |              |
|           | Other Assets Less Liabilities - 15.2%  |              |
| -----     |  |              |
|           | Preferred Shares, at Liquidation Value - (60.8)% (5)   |              |
| -----     |  |              |
|           | 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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

- (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. Such investments are normally considered to be equivalent to AAA rated securities.
- (5) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 39.4%.

N/R Not rated.

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(ETM) Escrowed to maturity.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

55

| Statement of ASSETS & LIABILITIES November 30, 2008 (Unaudited)

|   | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) |    |
|---|---|---|----|
| <hr/>   |   |   |    |
| ASSETS  |   |   |    |
| Investments, at value (cost \$112,526,520, \$56,432,776,<br>\$50,635,027 and \$89,652,224, respectively)                          | \$ 103,020,768                            | \$ 52,371,661                                 | \$ |
| Cash  | 2,484,196                                 | 146,104                                       |    |
| Receivables:  |   |   |    |
| Interest  | 1,747,352                                 | 790,053                                       |    |
| Investments sold  | --  | 766,427                                       |    |
| Other assets  | 9,029                                     | 3,060   |    |
| <hr/>   |   |   |    |
| Total assets  | 107,261,345                               | 54,077,305                                    |    |
| <hr/>   |   |   |    |
| LIABILITIES   |   |   |    |
| Floating rate obligations   | 3,075,000                                 | 1,525,000                                     |    |
| Payables:   |   |   |    |
| Common share dividends  | 237,452                                   | 131,797                                       |    |
| Preferred share dividends   | 5,030                                     | 4,229   |    |
| Accrued expenses:   |   |   |    |
| Management fees   | 56,039                                    | 21,714  |    |
| Other   | 35,445                                    | 21,281  |    |
| <hr/>   |   |   |    |
| Total liabilities   | 3,408,966                                 | 1,704,021                                     |    |
| <hr/>   |   |   |    |
| Preferred shares, at liquidation value  | 38,300,000                                | 19,500,000                                    |    |
| <hr/>   |   |   |    |
| Net assets applicable to Common shares  | \$ 65,552,379                             | \$ 32,873,284                                 | \$ |
| <hr/>   |   |   |    |
| Common shares outstanding   | 5,363,976                                 | 2,580,654                                     |    |
| <hr/>   |   |   |    |
| Net asset value per Common share outstanding (net assets<br>applicable to Common shares, divided by Common shares<br>outstanding) | \$ 12.22                                  | \$ 12.74                                      | \$ |
| <hr/>   |   |   |    |
| NET ASSETS APPLICABLE TO COMMON SHARES CONSIST OF:  |   |   |    |
| <hr/>   |   |   |    |
| Common shares, \$.01 par value per share  | \$ 53,640                                 | \$ 25,807                                     | \$ |
| Paid-in surplus   | 74,527,397                                | 36,606,145                                    |    |
| Undistributed (Over-distribution of) net investment income  | (59,542)                                  | (60,823)                                      |    |
| Accumulated net realized gain (loss) from investments and<br>derivative transactions  | 536,636                                   | 363,270                                       |    |



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|  |               |               |
|--|---------------|---------------|
| derivative transactions                | (9,505,752)   | (4,061,115)   |
| Net assets applicable to Common shares | \$ 65,552,379 | \$ 32,873,284 |
| Authorized shares:                     |               |               |
| Common                                 | Unlimited     | Unlimited     |
| Preferred                              | Unlimited     | Unlimited     |

See accompanying notes to financial statements.

56

|   | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) |
|---|---|---|
| <b>ASSETS</b>   |   |   |
| Investments, at value (cost \$100,871,010, \$42,904,821,<br>\$58,781,914 and \$44,964,658, respectively)                          | \$ 91,041,710                               | \$ 38,836,811                                   |
| Cash  | 707,414                                     | 402,767   |
| Receivables:  |   |   |
| Interest  | 1,634,617                                   | 699,529   |
| Investments sold  | 15,000                                      | --  |
| Other assets  | 7,330                                       | 2,983   |
| <b>Total assets</b>   | <b>93,406,071</b>                           | <b>39,942,090</b>                               |
| <b>LIABILITIES</b>  |   |   |
| Floating rate obligations   | 2,450,000                                   | 1,050,000                                       |
| Payables:   |   |   |
| Common share dividends  | 228,662                                     | 108,310   |
| Preferred share dividends   | 4,465                                       | 3,253   |
| Accrued expenses:   |   |   |
| Management fees   | 49,059                                      | 16,110  |
| Other   | 33,526                                      | 17,965  |
| <b>Total liabilities</b>  | <b>2,765,712</b>                            | <b>1,195,638</b>                                |
| Preferred shares, at liquidation value  | 34,000,000                                  | 15,000,000                                      |
| Net assets applicable to Common shares  | \$ 56,640,359                               | \$ 23,746,452                                   |
| Common shares outstanding   | 4,763,486                                   | 1,961,035                                       |
| Net asset value per Common share outstanding (net assets<br>applicable to Common shares, divided by Common shares<br>outstanding) | \$ 11.89                                    | \$ 12.11  |
| <b>NET ASSETS APPLICABLE TO COMMON SHARES CONSIST OF:</b>   |   |   |
| Common shares, \$.01 par value per share  | \$ 47,635                                   | \$ 19,610                                       |
| Paid-in surplus   | 66,145,494                                  | 27,766,804                                      |
| Undistributed (Over-distribution of) net investment income  | (691)                                       | (41,058)  |

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|   |               |               |
|---|---------------|---------------|
| Accumulated net realized gain (loss) from investments and derivative transactions     | 277,221       | 69,106        |
| Net unrealized appreciation (depreciation) of investments and derivative transactions | (9,829,300)   | (4,068,010)   |
| -----   |               |               |
| Net assets applicable to Common shares  | \$ 56,640,359 | \$ 23,746,452 |
| =====   |               |               |
| Authorized shares:  |               |               |
| Common  | Unlimited     | Unlimited     |
| Preferred   | Unlimited     | Unlimited     |
| =====   |               |               |

See accompanying notes to financial statements.

57

| Statement of OPERATIONS Six Months Ended November 30, 2008 (Unaudited)

|  | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) |
|--|---|---|
| INVESTMENT INCOME  | \$ 2,798,352                              | \$ 1,416,162                                  |
| -----  |   |   |
| EXPENSES   |   |   |
| Management fees  | 353,911                                   | 177,320                                       |
| Preferred shares -- auction fees                                     | 47,960                                    | 24,418  |
| Preferred shares -- dividend disbursing agent fees                   | 5,007                                     | 5,014   |
| Shareholders' servicing agent fees and expenses                      | 4,394                                     | 707   |
| Interest expense on floating rate obligations                        | 56,569                                    | 28,046  |
| Custodian's fees and expenses  | 13,579                                    | 8,076   |
| Trustees' fees and expenses  | 1,219                                     | 639   |
| Professional fees  | 7,538                                     | 6,395   |
| Shareholders' reports -- printing and mailing expenses               | 13,855                                    | 7,552   |
| Stock exchange listing fees  | 4,619                                     | 182   |
| Investor relations expense   | 7,399                                     | 3,632   |
| Other expenses   | 7,676                                     | 7,670   |
| -----  |   |   |
| Total expenses before custodian fee credit and expense reimbursement | 523,726                                   | 269,651                                       |
| Custodian fee credit   | (2,279)                                   | (1,023)                                       |
| Expense reimbursement  | --  | (41,504)                                      |
| -----  |   |   |
| Net expenses   | 521,447                                   | 227,124                                       |
| -----  |   |   |
| Net investment income  | 2,276,905                                 | 1,189,038                                     |
| -----  |   |   |
| REALIZED AND UNREALIZED GAIN (LOSS)                                  |   |   |
| Net realized gain (loss) from:                                       |   |   |
| Investments  | 7,147                                     | (7,045)                                       |
| Forward swaps  | --  | --  |
| Futures  | --  | --  |
| Change in net unrealized appreciation (depreciation) of:             |   |   |
| Investments  | (10,881,468)                              | (5,000,070)                                   |
| Forward swaps  | --  | --  |

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|   |                |                |
|---|----------------|----------------|
| Net realized and unrealized gain (loss)   | (10,874,321)   | (5,007,115)    |
| -----   |                |                |
| DISTRIBUTIONS TO PREFERRED SHAREHOLDERS   |                |                |
| From net investment income  | (698,367)      | (351,172)      |
| -----   |                |                |
| Decrease in net assets applicable to Common shares from distributions to Preferred shareholders | (698,367)      | (351,172)      |
| -----   |                |                |
| Net increase (decrease) in net assets applicable to Common shares from operations               | \$ (9,295,783) | \$ (4,169,249) |
| =====   |                |                |

See accompanying notes to financial statements.

58

|  | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) |    |
|--|---|---|----|
| INVESTMENT INCOME  | \$ 2,593,495                                | \$ 1,116,871                                    | \$ |
| -----  |   |   |    |
| EXPENSES   |   |   |    |
| Management fees  | 312,739                                     | 132,844   |    |
| Preferred shares -- auction fees                                     | 42,576                                      | 18,784  |    |
| Preferred shares -- dividend disbursing agent fees                   | 5,011                                       | 5,014   |    |
| Shareholders' servicing agent fees and expenses                      | 2,658                                       | 318   |    |
| Interest expense on floating rate obligations                        | 45,187                                      | 19,362  |    |
| Custodian's fees and expenses  | 13,709                                      | 8,430   |    |
| Trustees' fees and expenses  | 999   | 420   |    |
| Professional fees  | 7,229                                       | 5,978   |    |
| Shareholders' reports -- printing and mailing expenses               | 12,613                                      | 6,698   |    |
| Stock exchange listing fees  | 4,612                                       | 139   |    |
| Investor relations expense   | 6,802                                       | 2,874   |    |
| Other expenses   | 7,351                                       | 7,456   |    |
| -----  |   |   |    |
| Total expenses before custodian fee credit and expense reimbursement | 461,486                                     | 208,317   |    |
| Custodian fee credit   | (8,298)                                     | (2,310)   |    |
| Expense reimbursement  | --  | (31,095)  |    |
| -----  |   |   |    |
| Net expenses   | 453,188                                     | 174,912   |    |
| -----  |   |   |    |
| Net investment income  | 2,140,307                                   | 941,959   |    |
| -----  |   |   |    |
| REALIZED AND UNREALIZED GAIN (LOSS)                                  |   |   |    |
| Net realized gain (loss) from:                                       |   |   |    |
| Investments  | 159,000                                     | 42,447  |    |
| Forward swaps  | 101,206                                     | 62,818  |    |
| Futures  | (44,426)                                    | (13,669)  |    |
| Change in net unrealized appreciation (depreciation) of:             |   |   |    |
| Investments  | (11,223,556)                                | (4,439,791)                                     |    |
| Forward swaps  | (92,080)                                    | (57,153)  |    |

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|   |                |                |
|---|----------------|----------------|
| Net realized and unrealized gain (loss)   | (11,099,856)   | (4,405,348)    |
| DISTRIBUTIONS TO PREFERRED SHAREHOLDERS   |                |                |
| From net investment income  | (619,960)      | (270,132)      |
| Decrease in net assets applicable to Common shares from distributions to Preferred shareholders | (619,960)      | (270,132)      |
| Net increase (decrease) in net assets applicable to Common shares from operations               | \$ (9,579,509) | \$ (3,733,521) |

See accompanying notes to financial statements.

59

| Statement of CHANGES in NET ASSETS(Unaudited)

|  | CONNECTICUT<br>PREMIUM INCOME (NTC) |                          | CONNECTICUT<br>DIVIDEND ADVANTAGE (NFC) |                          |
|--|-------------------------------------|--------------------------|---|--------------------------|
|  | SIX MONTHS<br>ENDED<br>11/30/08     | YEAR<br>ENDED<br>5/31/08 | SIX MONTHS<br>ENDED<br>11/30/08         | YEAR<br>ENDED<br>5/31/08 |
| OPERATIONS   |                                     |                          |   |                          |
| Net investment income  | \$ 2,276,905                        | \$ 4,463,982             | \$ 1,189,038                            | \$ 2,343,257             |
| Net realized gain (loss) from:   |                                     |                          |   |                          |
| Investments  | 7,147                               | 298,858                  | (7,045)                                 | 433,225                  |
| Forward swaps  | --                                  | 487,864                  | --                                      | 348,636                  |
| Futures  | --                                  | --                       | --                                      | --                       |
| Change in net unrealized appreciation (depreciation) of:                                     |                                     |                          |   |                          |
| Investments  | (10,881,468)                        | (1,365,508)              | (5,000,070)                             | (796,148)                |
| Forward swaps  | --                                  | 47,886                   | --                                      | 37,677                   |
| Distributions to Preferred shareholders:   |                                     |                          |   |                          |
| From net investment income   | (698,367)                           | (1,196,691)              | (351,172)                               | (617,335)                |
| From accumulated net realized gains  | --                                  | (49,238)                 | --                                      | (51,129)                 |
| Net increase (decrease) in net assets applicable to Common shares from operations            | (9,295,783)                         | 2,687,153                | (4,169,249)                             | 1,698,183                |
| DISTRIBUTIONS TO COMMON SHAREHOLDERS   |                                     |                          |   |                          |
| From net investment income   | (1,593,101)                         | (3,298,641)              | (859,136)                               | (1,721,069)              |
| From accumulated net realized gains  | --                                  | (154,483)                | --                                      | (167,071)                |
| Decrease in net assets applicable to Common shares from distributions to Common shareholders | (1,593,101)                         | (3,453,124)              | (859,136)                               | (1,888,140)              |
| CAPITAL SHARE TRANSACTIONS   |                                     |                          |   |                          |
| Net proceeds from Common shares issued to shareholders due to reinvestment of distributions  | --                                  | 56,012                   | 27,967                                  | 39,414                   |

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|  |               |               |               |               |
|--|---------------|---------------|---------------|---------------|
| Net increase in net assets applicable to<br>Common shares from capital share<br>transactions | --            | 56,012        | 27,967        | 39,414        |
| Net increase (decrease) in net assets<br>applicable to Common shares                         | (10,888,884)  | (709,959)     | (5,000,418)   | (150,543)     |
| Net assets applicable to Common shares at<br>the beginning of period                         | 76,441,263    | 77,151,222    | 37,873,702    | 38,024,245    |
| Net assets applicable to Common shares at<br>the end of period                               | \$ 65,552,379 | \$ 76,441,263 | \$ 32,873,284 | \$ 37,873,702 |
| Undistributed (Over-distribution of) net<br>investment income at the end of period           | \$ (59,542)   | \$ (44,979)   | \$ (60,823)   | \$ (39,553)   |

See accompanying notes to financial statements.

60

|  | CONNECTICUT<br>DIVIDEND ADVANTAGE 3 (NGO) |                          | MASSACHUSETTS PREMIUM<br>INCOME (NMT) |                          |
|--|---|--------------------------|---------------------------------------|--------------------------|
|  | SIX MONTHS<br>ENDED<br>11/30/08           | YEAR<br>ENDED<br>5/31/08 | SIX MONTHS<br>ENDED<br>11/30/08       | YEAR<br>ENDED<br>5/31/08 |
| <b>OPERATIONS</b>  |   |                          |                                       |                          |
| Net investment income  | \$ 1,879,975                              | \$ 3,774,921             | \$ 2,140,307                          | \$ 4,178,667             |
| Net realized gain (loss) from:   |   |                          |                                       |                          |
| Investments  | (59,506)                                  | 142,304                  | 159,000                               | \$55,351                 |
| Forward swaps  | --  | 171,871                  | 101,206                               | 113,292                  |
| Futures  | --  | --                       | (44,426)                              | --                       |
| Change in net unrealized appreciation<br>(depreciation) of:  |   |                          |                                       |                          |
| Investments  | (8,419,238)                               | (1,287,450)              | (11,223,556)                          | (1,860,524)              |
| Forward swaps  | --  | 3,949                    | (92,080)                              | 131,277                  |
| Distributions to Preferred<br>shareholders:  |   |                          |                                       |                          |
| From net investment income   | (583,096)                                 | (1,099,727)              | (619,960)                             | (1,186,015)              |
| From accumulated net realized gains  | --  | --                       | --                                    | (28,016)                 |
| Net increase (decrease) in net assets<br>applicable to Common shares from<br>operations            | (7,181,865)                               | 1,705,868                | (9,579,509)                           | 1,404,032                |
| <b>DISTRIBUTIONS TO COMMON SHAREHOLDERS</b>  |   |                          |                                       |                          |
| From net investment income   | (1,290,116)                               | (2,644,809)              | (1,500,498)                           | (2,943,779)              |
| From accumulated net realized gains  | --  | --                       | --                                    | (79,074)                 |
| Decrease in net assets applicable to<br>Common shares from distributions to<br>Common shareholders | (1,290,116)                               | (2,644,809)              | (1,500,498)                           | (3,022,853)              |
| <b>CAPITAL SHARE TRANSACTIONS</b>  |   |                          |                                       |                          |

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|   |               |               |               |               |
|---|---------------|---------------|---------------|---------------|
| Net proceeds from Common shares issued to shareholders due to reinvestment of distributions | --            | 90,750        | --            | 15,691        |
| Net increase in net assets applicable to Common shares from capital share transactions      | --            | 90,750        | --            | 15,691        |
| Net increase (decrease) in net assets applicable to Common shares                           | (8,471,981)   | (848,191)     | (11,080,007)  | (1,603,130)   |
| Net assets applicable to Common shares at the beginning of period                           | 61,476,474    | 62,324,665    | 67,720,366    | 69,323,496    |
| Net assets applicable to Common shares at the end of period                                 | \$ 53,004,493 | \$ 61,476,474 | \$ 56,640,359 | \$ 67,720,366 |
| Undistributed (Over-distribution of) net investment income at the end of period             | \$ (146,085)  | \$ (152,848)  | \$ (691)      | \$ (20,540)   |

See accompanying notes to financial statements.

61

| Statement of CHANGES in NET ASSETS (continued) (Unaudited)

|  | INSURED MASSACHUSETTS<br>TAX-FREE ADVANTAGE (NGX) |                          | MI            |
|--|---|--------------------------|---------------|
|  | SIX MONTHS<br>ENDED<br>11/30/08                   | YEAR<br>ENDED<br>5/31/08 | SIX MON<br>EN |
| OPERATIONS   |   |                          |               |
| Net investment income  | \$ 1,249,166                                      | \$ 2,451,685             | \$ 1,015,     |
| Net realized gain (loss) from:   |   |                          |               |
| Investments  | (150,701)   | 112,230                  | (244,         |
| Forward swaps  | --  | 41,813                   |               |
| Futures  | --  | --                       |               |
| Change in net unrealized appreciation (depreciation) of:                                     |   |                          |               |
| Investments  | (4,801,016)                                       | (729,499)                | (4,595,       |
| Forward swaps  | --  | --                       |               |
| Distributions to Preferred shareholders:   |   |                          |               |
| From net investment income   | (373,688)   | (703,413)                | (291,         |
| From accumulated net realized gains  | --  | --                       |               |
| Net increase (decrease) in net assets applicable to Common shares from operations            | (4,076,239)                                       | 1,172,816                | (4,116,1      |
| DISTRIBUTIONS TO COMMON SHAREHOLDERS   |   |                          |               |
| From net investment income   | (898,704)   | (1,769,589)              | (754,         |
| From accumulated net realized gains  | --  | --                       |               |
| Decrease in net assets applicable to Common shares from distributions to Common shareholders | (898,704)   | (1,769,589)              | (754,         |

-----  
 CAPITAL SHARE TRANSACTIONS

|   |               |               |            |
|---|---------------|---------------|------------|
| Net proceeds from Common shares issued to shareholders due to reinvestment of distributions | 11,623        | 12,022        | 28,        |
| -----   |               |               |            |
| Net increase in net assets applicable to Common shares from capital share transactions      | 11,623        | 12,022        | 28,        |
| -----   |               |               |            |
| Net increase (decrease) in net assets applicable to Common shares                           | (4,963,320)   | (584,751)     | (4,842,    |
| Net assets applicable to Common shares at the beginning of period                           | 38,873,432    | 39,458,183    | 31,169,    |
| -----   |               |               |            |
| Net assets applicable to Common shares at the end of period                                 | \$ 33,910,112 | \$ 38,873,432 | \$ 26,327, |
| =====   |               |               |            |
| Undistributed (Over-distribution of) net investment income at the end of period             | \$ (93,661)   | \$ (70,435)   | \$ 19,     |
| =====   |               |               |            |

See accompanying notes to financial statements.

62

| Notes to FINANCIAL STATEMENTS (Unaudited)

1. GENERAL INFORMATION AND SIGNIFICANT ACCOUNTING POLICIES

The state funds covered in this report and their corresponding Common share stock exchange symbols are Nuveen Connecticut Premium Income Municipal Fund (NTC), Nuveen Connecticut Dividend Advantage Municipal Fund (NFC), Nuveen Connecticut Dividend Advantage Municipal Fund 2 (NGK), Nuveen Connecticut Dividend Advantage Municipal Fund 3 (NGO), Nuveen Massachusetts Premium Income Municipal Fund (NMT), Nuveen Massachusetts Dividend Advantage Municipal Fund (NMB), Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund (NGX) and Nuveen Missouri Premium Income Municipal Fund (NOM) (collectively, the "Funds"). Common shares of Connecticut Premium Income (NTC) and Massachusetts Premium Income (NMT) are traded on the New York Stock Exchange while Common shares of Connecticut Dividend Advantage (NFC), Connecticut Dividend Advantage 2 (NGK), Connecticut Dividend Advantage 3 (NGO), Massachusetts Dividend Advantage (NMB), Insured Massachusetts Tax-Free Advantage (NGX) and Missouri Premium Income (NOM) are traded on the American Stock Exchange. The Funds are registered under the Investment Company Act of 1940, as amended, as closed-end management investment companies.

Each Fund seeks to provide current income exempt from both regular federal and designated state income taxes, and in the case of Insured Massachusetts Tax-Free Advantage (NGX) the alternative minimum tax applicable to individuals, by investing primarily in a diversified portfolio of municipal obligations issued by state and local government authorities within a single state or certain U.S. territories.

The following is a summary of significant accounting policies followed by the Funds in the preparation of their financial statements in accordance with U.S. generally accepted accounting principles.

Investment Valuation

The prices of municipal bonds in each Fund's investment portfolio are provided by a pricing service approved by the Fund's Board of Trustees. When market price

quotes are not readily available (which is usually the case for municipal securities), the pricing service may establish fair value based on yields or prices of municipal bonds of comparable quality, type of issue, coupon, maturity and rating, indications of value from securities dealers, evaluations of anticipated cash flows or collateral and general market conditions. Prices of forward swap contracts are also provided by an independent pricing service approved by each Fund's Board of Trustees. Futures contracts are valued using the closing settlement price, or, in the absence of such a price, at the mean of the bid and asked prices. If the pricing service is unable to supply a price for an investment or derivative instrument, each Fund may use market quotes provided by major broker/dealers in such investments. If it is determined that the market price for an investment or derivative instrument is unavailable or inappropriate, the Board of Trustees of the Funds, or its designee, may establish fair value in accordance with procedures established in good faith by the Board of Trustees. Temporary investments in securities that have variable rate and demand features qualifying them as short-term investments are valued at amortized cost, which approximates value.

#### Investment Transactions

Investment transactions are recorded on a trade date basis. Realized gains and losses from transactions are determined on the specific identification method. Investments purchased on a when-issued/delayed delivery basis may have extended settlement periods. Any investments so purchased are subject to market fluctuation during this period. The Funds have instructed the custodian to segregate assets with a current value at least equal to the amount of the when-issued/delayed delivery purchase commitments. At November 30, 2008, there were no such outstanding purchase commitments in any of the Funds.

63

| Notes to FINANCIAL STATEMENTS (continued) (Unaudited)

#### Investment Income

Interest income, which includes the amortization of premiums and accretion of discounts for financial reporting purposes, is recorded on an accrual basis. Investment income also includes paydown gains and losses, if any.

#### Income Taxes

Each Fund is a separate taxpayer for federal income tax purposes. Each Fund intends to distribute substantially all of its net investment income and net capital gains to shareholders and to otherwise comply with the requirements of Subchapter M of the Internal Revenue Code applicable to regulated investment companies. Therefore, no federal income tax provision is required. Furthermore, each Fund intends to satisfy conditions which will enable interest from municipal securities, which is exempt from regular federal and designated state income taxes, and in the case of Insured Massachusetts Tax-Free Advantage (NGX) the alternative minimum tax applicable to individuals, to retain such tax-exempt status when distributed to shareholders of the Funds. Net realized capital gains and ordinary income distributions paid by the Funds are subject to federal taxation.

Effective November 30, 2007, the Funds adopted Financial Accounting Standards Board (FASB) Interpretation No. 48 "Accounting for Uncertainty in Income Taxes" (FIN 48). FIN 48 provides guidance for how uncertain tax positions should be recognized, measured, presented and disclosed in the financial statements. FIN 48 requires the affirmative evaluation of tax positions taken or expected to be taken in the course of preparing the Funds' tax returns to determine whether it is "more-likely-than-not" (i.e., a greater than 50-percent likelihood) of being sustained by the applicable tax authority. Tax positions not deemed to meet the more-likely-than-not threshold may result in a tax expense in the current year.



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Implementation of FIN 48 required management of the Funds to analyze all open tax years, as defined by the statute of limitations, for all major jurisdictions, which includes federal and certain states. Open tax years are those that are open for examination by taxing authorities (i.e., generally the last four tax year ends and the interim tax period since then). The Funds have no examinations in progress.

For all open tax years and all major taxing jurisdictions through the end of the reporting period, management of the Funds has reviewed all tax positions taken or expected to be taken in the preparation of the Funds' tax returns and concluded the adoption of FIN 48 resulted in no impact to the Funds' net assets or results of operations as of and during the six months ended November 30, 2008.

The Funds are also not aware of any tax positions for which it is reasonably possible that the total amounts of unrecognized tax benefits will significantly change in the next twelve months.

Dividends and Distributions to Common Shareholders

Dividends from tax-exempt net investment income are declared monthly. Net realized capital gains and/or market discount from investment transactions, if any, are distributed to shareholders at least annually. Furthermore, capital gains are distributed only to the extent they exceed available capital loss carryforwards.

Distributions to Common shareholders of tax-exempt net investment income, net realized capital gains and/or market discount, if any, are recorded on the ex-dividend date. The amount and timing of distributions are determined in accordance with federal income tax regulations, which may differ from U.S. generally accepted accounting principles.

64

Preferred Shares

The Funds have issued and outstanding Preferred shares, \$25,000 stated value per share, as a means of effecting financial leverage. Each Fund's Preferred shares are issued in one Series. The dividend rate paid by the Funds on each Series is determined every seven days, pursuant to a dutch auction process overseen by the auction agent, and is payable at the end of each rate period. As of November 30, 2008, the number of Preferred shares outstanding for each Fund is as follows:

|                   | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC)   | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC)   | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 2<br>(NGK)            | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 3<br>(NGO) |
|-------------------|---|---|--|---|
| -----             |   |   |  |   |
| Number of shares: |   |   |  |   |
| Series T          | --  | 780   | --   | --  |
| Series W          | --  | --  | 700  | --  |
| Series TH         | 1,532                                       | --  | --   | --  |
| Series F          | --  | --  | --   | 1,280   |
| =====             |   |   |  |   |
|                   | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) | MASSACHUSETTS<br>INSURED<br>TAX-FREE<br>ADVANTAGE<br>(NGX) | MISSOURI<br>PREMIUM<br>INCOME<br>(NOM)          |
| -----             |   |   |  |   |
| Number of shares: |   |   |  |   |

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|           |       |     |     |     |
|-----------|-------|-----|-----|-----|
| Series T  | --    | 600 | --  | --  |
| Series W  | --    | --  | 820 | --  |
| Series TH | 1,360 | --  | --  | 640 |
| Series F  | --    | --  | --  | --  |

Beginning in February 2008, more shares for sale were submitted in the regularly scheduled auctions for the Preferred shares issued by the Funds than there were offers to buy. This meant that these auctions "failed to clear," and that many Preferred shareholders who wanted to sell their shares in these auctions were unable to do so. Preferred shareholders unable to sell their shares received distributions at the "maximum rate" applicable to failed auctions as calculated in accordance with the pre-established terms of the Preferred shares.

These developments have generally not affected the portfolio management or investment policies of these Funds. However, one implication of these auction failures for Common shareholders is that the Funds' cost of leverage will likely be higher, at least temporarily, than it otherwise would have been had the auctions continued to be successful. As a result, the Funds' future Common share earnings may be lower than they otherwise would have been.

On June 11, 2008, Nuveen Investments, Inc. ("Nuveen") announced the Fund Board's approval of plans to use tender option bonds (TOBs), also known as "floaters" or floating rate obligations, to refinance a portion of the municipal funds' outstanding Preferred shares, whose auctions have been failing for several months. The plan included an initial phase of approximately \$1 billion in forty-one funds. As of November 30, 2008, the Funds had not redeem any of their outstanding Preferred shares.

Insurance

Under normal circumstances, Insured Massachusetts Tax-Free Advantage (NGX) will invest at least 80% of its net assets (including net assets attributable to Preferred shares) in municipal securities that are covered by insurance guaranteeing the timely payment of principal and interest. For purposes of this 80% test, insurers must have a claims paying ability rated at least "A" at the time of purchase by at least one independent rating agency. In addition, the Fund will invest at least 80% of its net assets (including net assets attributable to Preferred shares) in municipal securities that are rated at least "AA" at the time of purchase (based on the higher of the rating of the insurer, if any, or the underlying security) by at least one independent rating agency, or are unrated but judged to be of similar credit quality by Nuveen Asset Management (the "Adviser"), a wholly-owned subsidiary of Nuveen, or municipal bonds backed by an escrow or trust account containing sufficient U.S. government or U.S. government agency securities or U.S. Treasury-issued State and Local Government Series securities to ensure timely payment of principal and interest. The Fund may also invest up to 20% of its net assets (including net assets attributable to Preferred shares) in municipal securities rated below "AA" (based on the higher rating of the insurer, if any, or the underlying bond) or are unrated but judged to be of comparable quality by the Adviser.

65

| Notes to FINANCIAL STATEMENTS (continued) (Unaudited)

Each insured municipal security is covered by Original Issue Insurance, Secondary Market Insurance or Portfolio Insurance. Such insurance does not guarantee the market value of the municipal securities or the value of the Fund's Common shares. Original Issue Insurance and Secondary Market Insurance remain in effect as long as the municipal securities covered thereby remain outstanding and the insurer remains in business, regardless of whether the Fund

ultimately disposes of such municipal securities. Consequently, the market value of the municipal securities covered by Original Issue Insurance or Secondary Market Insurance may reflect value attributable to the insurance. Portfolio Insurance, in contrast, is effective only while the municipal securities are held by the Fund. Accordingly, neither the prices used in determining the market value of the underlying municipal securities nor the Common share net asset value of the Fund include value, if any, attributable to the Portfolio Insurance. Each policy of the Portfolio Insurance does, however, give the Fund the right to obtain permanent insurance with respect to the municipal security covered by the Portfolio Insurance policy at the time of its sale.

#### Inverse Floating Rate Securities

Each Fund is authorized to invest in inverse floating rate securities. An inverse floating rate security is created by depositing a municipal bond, typically with a fixed interest rate, into a special purpose trust created by a broker-dealer. In turn, this trust (a) issues floating rate certificates, in face amounts equal to some fraction of the deposited bond's par amount or market value, that typically pay short-term tax-exempt interest rates to third parties, and (b) issues to a long-term investor (such as one of the Funds) an inverse floating rate certificate (sometimes referred to as an "inverse floater") that represents all remaining or residual interest in the trust. The income received by the inverse floater holder varies inversely with the short-term rate paid to the floating rate certificates' holders, and in most circumstances the inverse floater holder bears substantially all of the underlying bond's downside investment risk and also benefits disproportionately from any potential appreciation of the underlying bond's value. The price of an inverse floating rate security will be more volatile than that of the underlying bond because the interest rate is dependent on not only the fixed coupon rate of the underlying bond but also on the short-term interest paid on the floating rate certificates, and because the inverse floating rate security essentially bears the risk of loss of the greater face value of the underlying bond.

A Fund may purchase an inverse floating rate security in a secondary market transaction without first owning the underlying bond (referred to as an "externally-deposited inverse floater"), or instead by first selling a fixed-rate bond to a broker-dealer for deposit into the special purpose trust and receiving in turn the residual interest in the trust (referred to as a "self-deposited inverse floater"). The inverse floater held by a Fund gives the Fund the right (a) to cause the holders of the floating rate certificates to tender their notes at par, and (b) to have the broker transfer the fixed-rate bond held by the trust to the Fund, thereby collapsing the trust. An investment in an externally-deposited inverse floater is identified in the Portfolio of Investments as an "Inverse floating rate investment". An investment in a self-deposited inverse floater is accounted for as a financing transaction in accordance with Statement of Financial Accounting Standards No. 140 (SFAS No. 140) "Accounting for Transfers and Servicing of Financial Assets and Extinguishment of Liabilities". In such instances, a fixed-rate bond deposited into a special purpose trust is identified in the Portfolio of Investments as an "Underlying bond of an inverse floating rate trust", with the Fund accounting for the short-term floating rate certificates issued by the trust as "Floating rate obligations" on the Statement of Assets and Liabilities. In addition, the Fund reflects in Investment Income the entire earnings of the underlying bond and the related interest paid to the holders of the short-term floating rate certificates is included as "Interest expense on floating rate obligations" on the Statement of Operations.

During the six months ended November 30, 2008, each Fund invested in externally-deposited inverse floaters and/or self-deposited inverse floaters.

Each Fund may also enter into shortfall and forbearance agreements (sometimes referred to as a "recourse trust" or "credit recovery swap") (such agreements referred to herein as "Recourse Trusts") with a broker-dealer by which a Fund

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agrees to reimburse the broker-dealer, in certain circumstances, for the difference between the liquidation value of the fixed-rate bond held by the trust and the liquidation value of the floating rate certificates issued by the trust plus any shortfalls in interest cash flows. Under these agreements, a Fund's potential exposure to losses related to or on inverse floaters may increase beyond the value of

66

a Fund's inverse floater investments as a Fund may potentially be liable to fulfill all amounts owed to holders of the floating rate certificates. At period end, any such shortfall is included as "Unrealized depreciation on Recourse Trusts" on the Statement of Assets and Liabilities.

At November 30, 2008, the Funds were not invested in any externally-deposited Recourse Trusts.

|                  | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 2<br>(NGK) | CONN<br>D<br>ADVA |
|------------------|---|---|---|-------------------|
| Maximum exposure | \$ --                                     | \$ --   | \$ --   | \$                |

|                  | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) | INSURED<br>MASSACHUSETTS<br>TAX-FREE<br>ADVANTAGE<br>(NGX) | M  |
|------------------|---|---|--|----|
| Maximum exposure | \$ --                                       | \$ --   | \$ --  | \$ |

The average floating rate obligations outstanding and average annual interest rate and fees related to self-deposited inverse floaters during the six months ended November 30, 2008, were as follows:

|                                       | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 2<br>(NGK) | CONN<br>D<br>ADVA |
|---------------------------------------|---|---|---|-------------------|
| Average floating rate obligations     | \$ 4,268,421                              | \$ 2,116,279                                  | \$ 1,908,082                                    | \$ 3,             |
| Average annual interest rate and fees | 2.64%                                     | 2.64%   | 2.64%   |                   |

|                                       | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) | INSURED<br>MASSACHUSETTS<br>TAX-FREE<br>ADVANTAGE<br>(NGX) |       |
|---------------------------------------|---|---|--|-------|
| Average floating rate obligations     | \$ 3,273,743                                | \$ 1,402,869                                    | \$ 2,004,098   | \$ 2, |
| Average annual interest rate and fees | 2.75%                                       | 2.75%   | 2.75%  |       |

Forward Swap Transactions

Each Fund is authorized to invest in forward interest rate swap transactions. Each Fund's use of forward interest rate swap transactions is intended to help the Fund manage its overall interest rate sensitivity, either shorter or longer, generally to more closely align the Fund's interest rate sensitivity with that of the broader municipal market. Forward interest rate swap transactions involve each Fund's agreement with a counterparty to pay, in the future, a fixed or variable rate payment in exchange for the counterparty paying the Fund a variable or fixed rate payment, the accruals for which would begin at a specified date in the future (the "effective date"). The amount of the payment obligation is based on the notional amount of the forward swap contract and the termination date of the swap (which is akin to a bond's maturity). The value of the Fund's swap commitment would increase or decrease based primarily on the extent to which long-term interest rates for bonds having a maturity of the swap's termination date increases or decreases. The Funds may terminate a swap contract prior to the effective date, at which point a realized gain or loss is recognized. When a forward swap is terminated, it ordinarily does not involve the delivery of securities or other underlying assets or principal, but rather is settled in cash on a net basis. Each Fund intends, but is not obligated, to terminate its forward swaps before the effective date. Accordingly, the risk of loss with respect to the swap counterparty on such transactions is limited to the credit risk associated with a counterparty failing to honor its commitment to pay any realized gain to the Fund upon termination. To reduce such credit risk, all counterparties are required to pledge collateral daily (based on the daily valuation of each swap) on behalf of each Fund with a value approximately equal to the amount of any unrealized gain above a pre-determined threshold. Reciprocally, when any of the Funds have an unrealized loss on a swap contract, the Funds have instructed the custodian to pledge assets of the Funds as collateral with a value approximately equal to the amount of the unrealized loss above a pre-determined threshold. Collateral pledges are monitored and subsequently adjusted if and when the swap valuations fluctuate, either up or down, by at least the predetermined threshold amount. Massachusetts Premium Income (NMT) and Massachusetts Dividend Advantage (NMB) were the only Funds invested in forward interest rate swap transactions during the six months ended November 30, 2008.

67

| Notes to  
| FINANCIAL STATEMENTS (continued) (Unaudited)

Futures Contracts

Each Fund is authorized to invest in futures contracts. Upon entering into a futures contract, a Fund is required to deposit with the broker an amount of cash or liquid securities equal to a specified percentage of the contract amount. This is known as the "initial margin." Subsequent payments ("variation margin") are made or received by a Fund each day, depending on the daily

fluctuation of the value of the contract.

During the period the futures contract is open, changes in the value of the contract are recognized as an unrealized gain or loss by "marking-to-market" on a daily basis to reflect the changes in market value of the contract. When the contract is closed or expired, a Fund records a realized gain or loss equal to the difference between the value of the contract on the closing date and value of the contract when originally entered into. Cash held by the broker to cover initial margin requirements on open futures contracts, if any, is recognized on the Statement of Assets and Liabilities. Additionally, the Statement of Assets and Liabilities reflects a receivable or payable for the variation margin, when applicable. Massachusetts Premium Income (NMT) and Massachusetts Dividend Advantage (NMB) were the only Funds invested in futures contracts during the six months ended November 30, 2008.

Risks of investments in futures contracts include the possible adverse movement of the securities or indices underlying the contracts, the possibility that there may not be a liquid secondary market for the contracts and/or that a change in the value of the contract may not correlate with a change in the value of the underlying securities or indices.

#### Zero Coupon Securities

Each Fund is authorized to invest in zero coupon securities. A zero coupon security does not pay a regular interest coupon to its holders during the life of the security. Tax-exempt income to the holder of the security comes from accretion of the difference between the original purchase price of the security at issuance and the par value of the security at maturity and is effectively paid at maturity. Such securities are included in the Portfolios of Investments with a 0.000% coupon rate in their description. The market prices of zero coupon securities generally are more volatile than the market prices of securities that pay interest periodically.

#### Custodian Fee Credit

Each Fund has an arrangement with the custodian bank whereby certain custodian fees and expenses are reduced by net credits earned on each Fund's cash on deposit with the bank. Such deposit arrangements are an alternative to overnight investments. Credits for cash balances may be offset by charges for any days on which a Fund overdraws its account at the custodian bank.

#### Indemnifications

Under the Funds' organizational documents, their Officers and Trustees are indemnified against certain liabilities arising out of the performance of their duties to the Funds. In addition, in the normal course of business, the Funds enter into contracts that provide general indemnifications to other parties. The Funds' maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Funds that have not yet occurred. However, the Funds have not had prior claims or losses pursuant to these contracts and expect the risk of loss to be remote.

#### Use of Estimates

The preparation of financial statements in conformity with U.S. generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of increases and decreases in net assets applicable to Common shares from operations during the reporting period. Actual results may differ from those estimates.

68

## 2. FAIR VALUE MEASUREMENTS

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During the current fiscal period, the Funds adopted the provisions of Statement of Financial Accounting Standards No. 157 (SFAS No. 157) "Fair Value Measurements." SFAS No. 157 defines fair value, establishes a framework for measuring fair value in generally accepted accounting principles, and expands disclosure about fair value measurements. In determining the value of each Fund's investments various inputs are used. These inputs are 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 methodology used for valuing securities are not an indication of the risk associated with investing in those securities.

The following is a summary of each Fund's fair value measurements as of November 30, 2008:

| CONNECTICUT PREMIUM INCOME (NTC)               | LEVEL 1 | LEVEL 2        | LEVEL 3       |
|--|---------|----------------|---------------|
| Investments                                    | \$ --   | \$ 103,020,768 | \$ --         |
| CONNECTICUT DIVIDEND ADVANTAGE (NFC)           | LEVEL 1 | LEVEL 2        | LEVEL 3       |
| Investments                                    | \$ --   | \$ 52,371,661  | \$ --         |
| CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)         | LEVEL 1 | LEVEL 2        | LEVEL 3       |
| Investments                                    | \$ --   | \$ 47,401,225  | \$ --         |
| CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)         | LEVEL 1 | LEVEL 2        | LEVEL 3       |
| Investments                                    | \$ --   | \$ 81,584,796  | \$ --         |
| MASSACHUSETTS PREMIUM INCOME (NMT)             | LEVEL 1 | LEVEL 2        | LEVEL 3       |
| Investments                                    | \$ --   | \$ 90,620,025  | \$ 42,000,000 |
| MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)         | LEVEL 1 | LEVEL 2        | LEVEL 3       |
| Investments                                    | \$ --   | \$ 37,993,440  | \$ 84,000,000 |
| INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX) | LEVEL 1 | LEVEL 2        | LEVEL 3       |
| Investments                                    | \$ --   | \$ 55,037,634  | \$ --         |

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| MISSOURI PREMIUM INCOME (NOM) | LEVEL 1 | LEVEL 2       | LEVEL 3 |
|-------------------------------|---------|---------------|---------|
| Investments                   | \$ --   | \$ 40,564,023 | \$ --   |

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

|  | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT)<br>LEVEL 3<br>INVESTMENTS | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB)<br>LEVEL 3<br>INVESTMENTS |
|--|---|---|
| Balance as of May 31, 2008                               | \$ 389,384  | \$ 778,768  |
| Gains (losses):  |   |   |
| Net realized gains (losses)                              | --  | --  |
| Net change in unrealized appreciation (depreciation)     | 32,301  | 64,603  |
| Net purchases at cost (sales at proceeds)                | --  | --  |
| Net discounts (premiums)                                 | --  | --  |
| Net transfers in to (out of) at end of period fair value | --  | --  |
| Balance as of November 30, 2008                          | \$ 421,685  | \$ 843,371  |

69

| Notes to  
| FINANCIAL STATEMENTS (continued) (Unaudited)

3. FUND SHARES

Common Shares

On July 30, 2008, the Funds' Board of Trustees approved an open-market share repurchase program under which each Fund may repurchase an aggregate of up to approximately 10% of its outstanding Common shares. The Funds did not repurchase any of their Common shares during the six months ended November 30, 2008.

Transactions in Common shares were as follows:

|   | CONNECTICUT<br>PREMIUM INCOME (NTC) |               | CONNECTICUT DIVIDEND<br>ADVANTAGE (NFC) |               |
|---|-------------------------------------|---------------|---|---------------|
|   | SIX MONTHS<br>ENDED                 | YEAR<br>ENDED | SIX MONTHS<br>ENDED                     | YEAR<br>ENDED |
|   | 11/30/08                            | 5/31/08       | 11/30/08                                | 5/31/08       |
| Common shares issued to shareholders due to reinvestment of distributions | --                                  | 3,915         | 1,966                                   | 2,915         |



|   | CONNECTICUT DIVIDEND<br>ADVANTAGE 3 (NGO) |               | MASSACHUSETTS<br>PREMIUM INCOME (NMT) |               |
|---|---|---------------|---------------------------------------|---------------|
|   | SIX MONTHS<br>ENDED                       | YEAR<br>ENDED | SIX MONTHS<br>ENDED                   | YEAR<br>ENDED |
|   | 11/30/08                                  | 5/31/08       | 11/30/08                              | 5/31/08       |
| Common shares issued to shareholders<br>due to reinvestment of<br>distributions | --  | 6,503         | --                                    | 1,500         |

|   | INSURED<br>MASSACHUSETTS TAX-FREE<br>ADVANTAGE (NGX) |               |
|---|--|---------------|
|   | SIX MONTHS<br>ENDED                                  | YEAR<br>ENDED |
|   | 11/30/08   | 5/31/08       |
| Common shares issued to shareholders<br>due to reinvestment of<br>distributions | 886  |               |

4. INVESTMENT TRANSACTIONS

Purchases and sales (including maturities but excluding short-term investments and derivative transactions) during the six months ended November 30, 2008, were as follows:

|                      | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NMT) |
|----------------------|---|---|
| Purchases            | \$ --                                     | \$ --   |
| Sales and maturities | 4,280,153                                 | 1,526,000                                     |

|                      | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMT) |
|----------------------|---|---|
| Purchases            |   |   |
| Sales and maturities |   |   |

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|                      |    |           |    |        |
|----------------------|----|-----------|----|--------|
| Purchases            | \$ | 985,653   | \$ | 480,   |
| Sales and maturities |    | 4,229,900 |    | 1,685, |
| =====                |    |           |    |        |

70

5. 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 transactions subject to SFAS No. 140. 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 values of the Funds.

At November 30, 2008, the cost of investments was as follows:

|                     |    |             |    |          |
|---------------------|----|-------------|----|----------|
|                     |    | CONNECTICUT |    | CONNECTI |
|                     |    | PREMIUM     |    | DIVID    |
|                     |    | INCOME      |    | ADVANT   |
|                     |    | (NTC)       |    | (N       |
| -----               |    |             |    |          |
| Cost of investments | \$ | 109,440,499 | \$ | 54,871,  |
| =====               |    |             |    |          |

|                     |    |               |    |            |
|---------------------|----|---------------|----|------------|
|                     |    | MASSACHUSETTS |    | MASSACHUSE |
|                     |    | PREMIUM       |    | DIVID      |
|                     |    | INCOME        |    | ADVANT     |
|                     |    | (NMT)         |    | (N         |
| -----               |    |               |    |            |
| Cost of investments | \$ | 98,346,006    | \$ | 41,821,    |
| =====               |    |               |    |            |

Gross unrealized appreciation and gross unrealized depreciation of investments at November 30, 2008, were as follows:

|       |  |             |  |          |
|-------|--|-------------|--|----------|
|       |  | CONNECTICUT |  | CONNECTI |
|       |  | PREMIUM     |  | DIVID    |
|       |  | INCOME      |  | ADVANT   |
|       |  | (NTC)       |  | (N       |
| ----- |  |             |  |          |

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|   |                |            |
|---|----------------|------------|
| Gross unrealized:   |                |            |
| Appreciation  | \$ 776,964     | \$ 792,    |
| Depreciation  | (10,271,511)   | (4,817,    |
| -----   |                |            |
| Net unrealized appreciation (depreciation) of investments | \$ (9,494,547) | \$ (4,025, |
| =====   |                |            |

|   |                |               |
|---|----------------|---------------|
|   | MASSACHUSETTS  | MASSACHUSETTS |
|   | PREMIUM        | DIVID         |
|   | INCOME         | ADVANT        |
|   | (NMT)          | (N            |
| -----   |                |               |
| Gross unrealized:   |                |               |
| Appreciation  | \$ 1,657,033   | \$ 421,       |
| Depreciation  | (11,411,304)   | (4,456,       |
| -----   |                |               |
| Net unrealized appreciation (depreciation) of investments | \$ (9,754,271) | \$ (4,034,    |
| =====   |                |               |

71

| Notes to  
| FINANCIAL STATEMENTS (continued) (Unaudited)

The tax components of undistributed net tax-exempt income, net ordinary income and net long-term capital gains at May 31, 2008, the Funds' last tax year end, were as follows:

|   |             |             |
|---|-------------|-------------|
|   | CONNECTICUT | CONNECTICUT |
|   | PREMIUM     | DIVID       |
|   | INCOME      | ADVANT      |
|   | (NTC)       | (N          |
| -----                                     |             |             |
| Undistributed net tax-exempt income*      | \$ 194,231  | \$ 68,      |
| Undistributed net ordinary income **      | 488,906     | 226,        |
| Undistributed net long-term capital gains | 60,678      | 147,        |
| =====                                     |             |             |

|   |               |               |
|---|---------------|---------------|
|   | MASSACHUSETTS | MASSACHUSETTS |
|   | PREMIUM       | DIVID         |
|   | INCOME        | ADVANT        |
|   | (NMT)         | (N            |
| -----                                     |               |               |
| Undistributed net tax-exempt income*      | \$ 160,328    | \$ 45,        |
| Undistributed net ordinary income **      | 39,566        |               |
| Undistributed net long-term capital gains | 69,077        |               |

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\* Undistributed net tax-exempt income (on a tax basis) has not been reduced for the dividend declared on May 1, 2008, paid on June 2, 2008.

\*\* Net ordinary income consists of taxable market discount income and net short-term capital gains, if any.

The tax character of distributions paid during the Funds' last tax year ended May 31, 2008, was designated for purposes of the dividends paid deduction as follows:

|  | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(N) |
|--|---|---|
| Distributions from net tax-exempt income       | \$ 4,528,844                              | \$ 2,336,                                   |
| Distributions from net ordinary income **      | --  | 5,  |
| Distributions from net long-term capital gains | 203,721                                   | 218,  |

|  | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(N) |
|--|---|---|
| Distributions from net tax-exempt income       | \$ 4,147,682                                | \$ 1,843,                                     |
| Distributions from net ordinary income **      | --  |   |
| Distributions from net long-term capital gains | 107,090                                     | 64,   |

\*\* Net ordinary income consists of taxable market discount income and net short-term capital gains, if any.

72

At May 31, 2008, the Funds' last tax year end, the following Funds had unused capital loss carryforwards available for federal income tax purposes to be applied against future capital gains, if any. If not applied, the carryforwards will expire as follows:

Expiration:  
 May 31, 2013  
 May 31, 2014  
 May 31, 2015

-----  
 Total  
 =====

The following Funds have elected to defer net realized losses from investments incurred from November 1, 2007 through May 31, 2008, the Funds' last tax year end, ("post-October losses") in accordance with federal income tax regulations. Post-October losses are treated as having arisen on the first day of the current fiscal year:

|                             | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(N) |
|-----------------------------|---|---|
| -----                       |   |   |
| Post-October capital losses | \$ 47,203                                   | \$ 22,  |
| =====                       |   |   |

6. MANAGEMENT FEES AND OTHER TRANSACTIONS WITH AFFILIATES

Each Fund's management fee is separated into two components - a complex-level component, based on the aggregate amount of all fund assets managed by the Adviser, and a specific fund-level component, based only on the amount of assets within each individual Fund. This pricing structure enables Nuveen fund shareholders to benefit from growth in the assets within each individual fund as well as from growth in the amount of complex-wide assets managed by the Adviser.

The annual fund-level fee, payable monthly, for each Fund is based upon the average daily net assets (including net assets attributable to Preferred shares) of each Fund as follows:

AVERAGE DAILY NET ASSETS (INCLUDING NET ASSETS ATTRIBUTABLE TO PREFERRED SHARES)

-----  
 For the first \$125 million  
 For the next \$125 million  
 For the next \$250 million  
 For the next \$500 million  
 For the next \$1 billion  
 For the next \$3 billion  
 For net assets over \$5 billion  
 =====

AVERAGE DAILY NET ASSETS (INCLUDING NET ASSETS ATTRIBUTABLE TO PREFERRED SHARES)

-----  
 For the first \$125 million  
 For the next \$125 million  
 For the next \$250 million  
 For the next \$500 million  
 For the next \$1 billion  
 For net assets over \$2 billion  
 =====

The annual complex-level fee, payable monthly, which is additive to the fund-level fee, for all Nuveen sponsored funds in the U.S., is based on the aggregate amount of total fund assets managed as stated in the following table. As of November 30, 2008, the complex-level fee rate was .2000%.

73

| Notes to  
 | FINANCIAL STATEMENTS (continued) (Unaudited)

The complex-level fee schedule is as follows:

| COMPLEX-LEVEL ASSET BREAKPOINT LEVEL (1) | EFFECTIVE RATE AT BREAKPOINT LEVEL |
|--|------------------------------------|
| -----                                    |                                    |
| \$55 billion                             | .2000%                             |
| \$56 billion                             | .1996                              |
| \$57 billion                             | .1989                              |
| \$60 billion                             | .1961                              |
| \$63 billion                             | .1931                              |
| \$66 billion                             | .1900                              |
| \$71 billion                             | .1851                              |
| \$76 billion                             | .1806                              |
| \$80 billion                             | .1773                              |
| \$91 billion                             | .1691                              |
| \$125 billion                            | .1599                              |
| \$200 billion                            | .1505                              |
| \$250 billion                            | .1469                              |
| \$300 billion                            | .1445                              |
| =====                                    |                                    |

(1) The complex-level fee component of the management fee for the funds is calculated based upon the aggregate daily net assets of all Nuveen funds, with such daily net assets to include assets attributable to preferred stock issued by or borrowings by such funds but to exclude assets attributable to investments in other Nuveen funds.

The management fee compensates the Adviser for overall investment advisory and administrative services and general office facilities. The Funds pay no compensation directly to those of its Trustees who are affiliated with the

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Adviser or to its Officers, all of whom receive remuneration for their services to the Funds from the Adviser or its affiliates. The Board of Trustees has adopted a deferred compensation plan for independent Trustees that enables Trustees to elect to defer receipt of all or a portion of the annual compensation they are entitled to receive from certain Nuveen advised funds. Under the plan, deferred amounts are treated as though equal dollar amounts had been invested in shares of select Nuveen advised funds.

For the first ten years of Connecticut Dividend Advantage's (NFC) and Massachusetts Dividend Advantage's (NMB) operations, the Adviser has agreed to reimburse the Funds, as a percentage of average daily net assets (including net assets attributable to Preferred shares), for fees and expenses in the amounts and for the time periods set forth below:

| YEAR ENDING<br>JANUARY 31, |      | YEAR ENDING<br>JANUARY 31, |      |
|----------------------------|------|----------------------------|------|
| 2001*                      | .30% | 2007                       | .25% |
| 2002                       | .30  | 2008                       | .20  |
| 2003                       | .30  | 2009                       | .15  |
| 2004                       | .30  | 2010                       | .10  |
| 2005                       | .30  | 2011                       | .05  |
| 2006                       | .30  |                            |      |

\* From the commencement of operations.

The Adviser has not agreed to reimburse Connecticut Dividend Advantage (NFC) and Massachusetts Dividend Advantage (NMB) for any portion of their fees and expenses beyond January 31, 2011.

74

For the first ten years of Connecticut Dividend Advantage 2's (NGK) operations, the Adviser has agreed to reimburse the Fund, as a percentage of average daily net assets (including net assets attributable to Preferred shares), for fees and expenses in the amounts and for the time periods set forth below:

| YEAR ENDING<br>MARCH 31, |      | YEAR ENDING<br>MARCH 31, |      |
|--------------------------|------|--------------------------|------|
| 2002*                    | .30% | 2008                     | .25% |
| 2003                     | .30  | 2009                     | .20  |
| 2004                     | .30  | 2010                     | .15  |
| 2005                     | .30  | 2011                     | .10  |
| 2006                     | .30  | 2012                     | .05  |
| 2007                     | .30  |                          |      |

\* From the commencement of operations.

The Adviser has not agreed to reimburse Connecticut Dividend Advantage 2 (NGK) for any portion of its fees and expenses beyond March 31, 2012.

For the first eight years of Connecticut Dividend Advantage 3's (NGO) operations, the Adviser has agreed to reimburse the Fund, as a percentage of average daily net assets (including net assets attributable to Preferred shares), for fees and expenses in the amounts and for the time periods set forth below:

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| YEAR ENDING<br>SEPTEMBER 30, |      | YEAR ENDING<br>SEPTEMBER 30, |      |
|------------------------------|------|------------------------------|------|
| 2002*                        | .32% | 2007                         | .32% |
| 2003                         | .32  | 2008                         | .24  |
| 2004                         | .32  | 2009                         | .16  |
| 2005                         | .32  | 2010                         | .08  |
| 2006                         | .32  |                              |      |

\* From the commencement of operations.

The Adviser has not agreed to reimburse Connecticut Dividend Advantage 3 (NGO) for any portion of its fees and expenses beyond September 30, 2010.

For the first eight years of Insured Massachusetts Tax-Free Advantage's (NGX) operations, the Adviser has agreed to reimburse the Fund, as a percentage of average daily net assets (including net assets attributable to Preferred shares), for fees and expenses in the amounts and for the time periods set forth below:

| YEAR ENDING<br>NOVEMBER 30, |      | YEAR ENDING<br>NOVEMBER 30, |      |
|-----------------------------|------|-----------------------------|------|
| 2002*                       | .32% | 2007                        | .32% |
| 2003                        | .32  | 2008                        | .24  |
| 2004                        | .32  | 2009                        | .16  |
| 2005                        | .32  | 2010                        | .08  |
| 2006                        | .32  |                             |      |

\* From the commencement of operations.

The Adviser has not agreed to reimburse Insured Massachusetts Tax-Free Advantage (NGX) for any portion of its fees and expenses beyond November 30, 2010.

7. NEW ACCOUNTING PRONOUNCEMENT

Financial Accounting Standards Board Statement of Financial Accounting Standards No. 161 (SFAS No. 161)

In March 2008, the FASB issued SFAS No. 161, "Disclosures about Derivative Instruments and Hedging Activities." This standard is intended to enhance financial statement disclosures for derivative instruments and hedging activities and enable investors to understand: a) how and why a fund uses derivative instruments, b) how derivative instruments and related hedge items are accounted for, and c) how derivative instruments and related hedge items affect a fund's financial position, results of operations and cash flows. SFAS No. 161 is effective for financial statements issued for fiscal years and interim periods beginning after November 15, 2008. As of November 30, 2008, management does not believe the adoption of SFAS No. 161 will impact the financial statement amounts; however, additional footnote disclosures may be required about the use of derivative instruments and hedging items.

75

| Notes to  
| FINANCIAL STATEMENTS (continued) (Unaudited)

8. SUBSEQUENT EVENTS



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Distributions to Common Shareholders

The Funds declared Common share dividend distributions from their tax-exempt net investment income which were paid on December 31, 2008, to shareholders of record on December 15, 2008, as follows:

|                    | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(N) |
|--------------------|---|---|
| Dividend per share | \$ .0500                                  | \$ .0                                       |

|                    | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(N) |
|--------------------|---|---|
| Dividend per share | \$ .0535                                    | \$ .0   |

At the same time, the following Funds declared capital gains and/or ordinary income distributions as follows:

|   | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(N) |
|---|---|---|
| Capital gains distribution per share    | \$ .0083                                  | \$ .0                                       |
| Ordinary income distribution per share* | .0664                                     | .0  |

\* Ordinary income consist of taxable market discount income and net short-term capital gains, if any.

76

| Financial  
| HIGHLIGHTS (Unaudited)

77

| Financial  
| HIGHLIGHTS (Unaudited)

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Selected data for a Common share outstanding throughout each period:

|                                      | Investment Operations   |  |   |   |   |
|--------------------------------------|---|--|---|---|---|
|                                      | Beginning<br>Common<br>Share<br>Net Asset<br>Value            | Net<br>Investment<br>Income                        | Net<br>Realized/<br>Unrealized<br>Gain (Loss) | Distributions<br>from Net<br>Investment<br>Income to<br>Preferred<br>Share-<br>holders+ | Dis   |
| CONNECTICUT PREMIUM INCOME (NTC)     |   |  |   |   |   |
| Year Ended 5/31:                     |   |  |   |   |   |
| 2009 (b)                             | \$ 14.25  | \$ .42   | \$ (2.02)                                     | \$ (.13)  | \$  |
| 2008                                 | 14.39   | .83  | (.09)   | (.22)   |   |
| 2007                                 | 14.42   | .83  | .07   | (.20)   |   |
| 2006                                 | 15.26   | .84  | (.54)   | (.14)   |   |
| 2005                                 | 14.60   | .88  | .75   | (.09)   |   |
| 2004                                 | 15.56   | .93  | (.96)   | (.05)   |   |
| CONNECTICUT DIVIDEND ADVANTAGE (NFC) |   |  |   |   |   |
| Year Ended 5/31:                     |   |  |   |   |   |
| 2009 (b)                             | 14.69   | .46  | (1.94)  | (.14)   |   |
| 2008                                 | 14.76   | .91  | .01   | (.24)   |   |
| 2007                                 | 14.75   | .92  | .04   | (.22)   |   |
| 2006                                 | 15.39   | .93  | (.55)   | (.17)   |   |
| 2005                                 | 14.56   | .95  | .86   | (.09)   |   |
| 2004                                 | 15.53   | .97  | (1.00)  | (.05)   |   |
| Less Distributions                   |   |  |   |   |   |
|                                      | Net<br>Investment<br>Income to<br>Common<br>Share-<br>holders | Capital<br>Gains to<br>Common<br>Share-<br>holders | Total   | Offering<br>Costs and<br>Preferred<br>Share<br>Underwriting<br>Discounts                | Ending<br>Common<br>Share<br>Net Asset<br>Value |
| CONNECTICUT PREMIUM INCOME (NTC)     |   |  |   |   |   |
| Year Ended 5/31:                     |   |  |   |   |   |
| 2009 (b)                             | \$ (.30)  | \$ --  | \$ (.30)                                      | \$ --   | \$ 12.22  |
| 2008                                 | (.62)   | (.03)  | (.65)   | --  | 14.25   |
| 2007                                 | (.65)   | (.07)  | (.72)   | --  | 14.39   |
| 2006                                 | (.75)   | (.22)  | (.97)   | --  | 14.42   |
| 2005                                 | (.87)   | (.01)  | (.88)   | --  | 15.26   |
| 2004                                 | (.88)   | --   | (.88)   | --  | 14.60   |
| CONNECTICUT DIVIDEND ADVANTAGE (NFC) |   |  |   |   |   |
| Year Ended 5/31:                     |   |  |   |   |   |
| 2009 (b)                             | (.33)   | --   | (.33)   | --  | 12.74   |
| 2008                                 | (.67)   | (.06)  | (.73)   | --  | 14.69   |
| 2007                                 | (.73)   | --   | (.73)   | --  | 14.76   |

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|      |       |    |       |    |       |
|------|-------|----|-------|----|-------|
| 2006 | (.85) | -- | (.85) | -- | 14.75 |
| 2005 | (.89) | -- | (.89) | -- | 15.39 |
| 2004 | (.89) | -- | (.89) | -- | 14.56 |

|                        |                                 |   |                                   | Ratios/Supplemental Data  |  |
|------------------------|---------------------------------|---|-----------------------------------|---|--|
|                        |                                 |   |                                   | Ratios to Average Net Assets<br>Applicable to Common Shares<br>After Credit/Reimbursement** |  |
| Total Returns          |                                 |   |                                   |   |  |
| Based on Market Value* | Based on Share Net Asset Value* | Ending Net Assets Applicable to Common Shares (000) | Expenses Including Interest++ (a) |   |  |

CONNECTICUT PREMIUM INCOME (NTC)

|                  |          |          |           |         |  |
|------------------|----------|----------|-----------|---------|--|
| Year Ended 5/31: |          |          |           |         |  |
| 2009(b)          | (24.42)% | (12.29)% | \$ 65,552 | 1.46*** |  |
| 2008             | (1.08)   | 3.60     | 76,441    | 1.30    |  |
| 2007             | 12.33    | 4.79     | 77,151    | 1.24    |  |
| 2006             | (6.00)   | .88      | 77,278    | 1.25    |  |
| 2005             | 15.61    | 10.82    | 81,529    | 1.24    |  |
| 2004             | (10.80)  | (.51)    | 77,725    | 1.23    |  |

CONNECTICUT DIVIDEND ADVANTAGE (NFC)

|                  |         |         |        |         |  |
|------------------|---------|---------|--------|---------|--|
| Year Ended 5/31: |         |         |        |         |  |
| 2009(b)          | (19.86) | (11.13) | 32,873 | 1.51*** |  |
| 2008             | (4.10)  | 4.62    | 37,874 | 1.33    |  |
| 2007             | 5.46    | 5.05    | 38,024 | 1.29    |  |
| 2006             | 8.79    | 1.38    | 37,905 | 1.29    |  |
| 2005             | 17.89   | 12.06   | 39,464 | 1.29    |  |
| 2004             | (8.64)  | (.56)   | 37,238 | 1.26    |  |

Ratios/Supplemental Data

Ratios to Average Net Assets  
Applicable to Common Shares  
After Credit/Reimbursement\*\*

| Expenses Including Interest++ (a) | Expenses Excluding Interest++ (a) | Net Investment Income++ | Portfolio Turnover Ra |
|-----------------------------------|-----------------------------------|-------------------------|-----------------------|
|-----------------------------------|-----------------------------------|-------------------------|-----------------------|

CONNECTICUT PREMIUM INCOME (NTC)

|                  |         |          |          |
|------------------|---------|----------|----------|
| Year Ended 5/31: |         |          |          |
| 2009(b)          | 1.45*** | 1.29%*** | 6.33%*** |
| 2008             | 1.28    | 1.26     | 5.84     |
| 2007             | 1.21    | 1.21     | 5.69     |
| 2006             | 1.23    | 1.23     | 5.68     |

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|      |      |      |      |
|------|------|------|------|
| 2005 | 1.24 | 1.24 | 5.82 |
| 2004 | 1.23 | 1.23 | 6.16 |

CONNECTICUT DIVIDEND ADVANTAGE (NFC)

-----  
Year Ended 5/31:

|         |         |         |         |
|---------|---------|---------|---------|
| 2009(b) | 1.27*** | 1.11*** | 6.65*** |
| 2008    | 1.03    | 1.01    | 6.20    |
| 2007    | .92     | .92     | 6.16    |
| 2006    | .84     | .84     | 6.14    |
| 2005    | .83     | .83     | 6.27    |
| 2004    | .80     | .80     | 6.44    |

-----  
Preferred Shares at End of Period

| Aggregate<br>Amount<br>Outstanding<br>(000) | Liquidation<br>and Market<br>Value<br>Per Share | Asset<br>Coverage<br>Per Share |
|---|---|--------------------------------|
|---|---|--------------------------------|

-----  
CONNECTICUT PREMIUM INCOME (NTC)

Year Ended 5/31:

|         |           |           |           |
|---------|-----------|-----------|-----------|
| 2009(b) | \$ 38,300 | \$ 25,000 | \$ 67,789 |
| 2008    | 38,300    | 25,000    | 74,896    |
| 2007    | 38,300    | 25,000    | 75,360    |
| 2006    | 38,300    | 25,000    | 75,443    |
| 2005    | 38,300    | 25,000    | 78,217    |
| 2004    | 38,300    | 25,000    | 75,734    |

-----  
CONNECTICUT DIVIDEND ADVANTAGE (NFC)

Year Ended 5/31:

|         |        |        |        |
|---------|--------|--------|--------|
| 2009(b) | 19,500 | 25,000 | 67,145 |
| 2008    | 19,500 | 25,000 | 73,556 |
| 2007    | 19,500 | 25,000 | 73,749 |
| 2006    | 19,500 | 25,000 | 73,596 |
| 2005    | 19,500 | 25,000 | 75,595 |
| 2004    | 19,500 | 25,000 | 72,740 |

\* Total Return on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market

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price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

\*\* After custodian fee credit and expense reimbursement, where applicable.

\*\*\* Annualized.

+ The amounts shown are based on Common share equivalents.

++ Ratios do not reflect the effect of dividend payments to Preferred shareholders; income ratios reflect income earned on assets attributable to Preferred shares.

(a) Interest expense arises from the application of SFAS No. 140 to certain inverse floating rate transactions entered into by the Fund as more fully described in Footnote 1 - Inverse Floating Rate Securities.

(b) For the six months ended November 30, 2008.

See accompanying notes to financial statements.

78-79 spread

| Financial  
| HIGHLIGHTS (continued) (Unaudited)

Selected data for a Common share outstanding throughout each period:

|  | Investment Operations                              |                             |   |   |
|--|--|-----------------------------|---|---|
|  | Beginning<br>Common<br>Share<br>Net Asset<br>Value | Net<br>Investment<br>Income | Net<br>Realized/<br>Unrealized<br>Gain (Loss) | Distributions<br>from Net<br>Investment<br>Income to<br>Preferred<br>Share-<br>holders+ |
| -----                                  |  |                             |   |   |
| CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK) |  |                             |   |   |
| -----                                  |  |                             |   |   |
| Year Ended 5/31:                       |  |                             |   |   |
| 2009(b)                                | \$ 14.76   | \$ .46                      | \$ (1.84)                                     | \$ (.14)  |
| 2008                                   | 14.85  | .91                         | (.01)   | (.23)   |
| 2007                                   | 14.86  | .91                         | .08   | (.22)   |
| 2006                                   | 15.64  | .91                         | (.60)   | (.17)   |
| 2005                                   | 15.01  | .92                         | .74   | (.09)   |
| 2004                                   | 16.23  | .96                         | (1.13)  | (.04)   |
| -----                                  |  |                             |   |   |
| CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO) |  |                             |   |   |
| -----                                  |  |                             |   |   |
| Year Ended 5/31:                       |  |                             |   |   |
| 2009(b)                                | 14.08  | .43                         | (1.94)  | (.13)   |
| 2008                                   | 14.30  | .87                         | (.23)   | (.25)   |
| 2007                                   | 14.18  | .86                         | .13   | (.23)   |
| 2006                                   | 14.78  | .84                         | (.54)   | (.18)   |
| 2005                                   | 13.97  | .86                         | .83   | (.10)   |
| 2004                                   | 15.06  | .88                         | (1.14)  | (.05)   |
| =====                                  |  |                             |   |   |

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|  | Less Distributions                            |                                       |          |   |                                     |
|--|---|---------------------------------------|----------|---|-------------------------------------|
|  | Net Investment Income to Common Share-holders | Capital Gains to Common Share-holders | Total    | Offering Costs and Preferred Share Underwriting Discounts | Ending Common Share Net Asset Value |
| CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK) |   |                                       |          |   |                                     |
| Year Ended 5/31:                       |   |                                       |          |   |                                     |
| 2009 (b)                               | \$ (.33)                                      | \$ --                                 | \$ (.33) | \$ --   | \$ 12.9                             |
| 2008                                   | (.67)   | (.07)                                 | (.74)    | --  | 14.7                                |
| 2007                                   | (.73)   | (.04)                                 | (.77)    | --  | 14.8                                |
| 2006                                   | (.83)   | (.08)                                 | (.91)    | --  | 14.8                                |
| 2005                                   | (.87)   | (.07)                                 | (.94)    | --  | 15.6                                |
| 2004                                   | (.87)   | (.12)                                 | (.99)    | (.01)   | 15.0                                |
| CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO) |   |                                       |          |   |                                     |
| Year Ended 5/31:                       |   |                                       |          |   |                                     |
| 2009 (b)                               | (.30)   | --                                    | (.30)    | --  | 12.1                                |
| 2008                                   | (.61)   | --                                    | (.61)    | --  | 14.0                                |
| 2007                                   | (.64)   | --                                    | (.64)    | --  | 14.3                                |
| 2006                                   | (.72)   | --                                    | (.72)    | --  | 14.1                                |
| 2005                                   | (.78)   | --                                    | (.78)    | --  | 14.7                                |
| 2004                                   | (.78)   | --                                    | (.78)    | --  | 13.9                                |

|  | Total Returns          |  |   | Ratios/Supp                       |                       |
|--|------------------------|--|---|-----------------------------------|-----------------------|
|  | Based on Market Value* | Based on Common Share Net Asset Value* | Ending Net Assets Applicable to Common Shares (000) | Expenses Including Interest++ (a) | Ratios Applica Before |
| CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK) |                        |  |   |                                   |                       |
| Year Ended 5/31:                       |                        |  |   |                                   |                       |
| 2009 (b)                               | (19.39)%               | (10.41)%                               | \$ 29,919   | 1.51***                           |                       |
| 2008                                   | (3.63)                 | 4.54                                   | 34,188  | 1.36                              |                       |
| 2007                                   | 3.58                   | 5.13                                   | 34,366  | 1.31                              |                       |
| 2006                                   | 9.78                   | .84                                    | 34,352  | 1.29                              |                       |
| 2005                                   | 19.92                  | 10.70                                  | 36,105  | 1.28                              |                       |
| 2004                                   | (4.65)                 | (1.48)                                 | 34,646  | 1.25                              |                       |
| CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO) |                        |  |   |                                   |                       |
| Year Ended 5/31:                       |                        |  |   |                                   |                       |
| 2009 (b)                               | (13.62)                | (11.80)                                | 53,004  | 1.46***                           |                       |
| 2008                                   | (3.07)                 | 2.79                                   | 61,476  | 1.29                              |                       |
| 2007                                   | 9.15                   | 5.42                                   | 62,325  | 1.26                              |                       |

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|      |        |        |        |      |
|------|--------|--------|--------|------|
| 2006 | 1.84   | .83    | 61,826 | 1.24 |
| 2005 | 18.17  | 11.60  | 64,324 | 1.24 |
| 2004 | (8.92) | (2.08) | 60,774 | 1.24 |

Ratios/Supplemental Data

Ratios to Average Net Assets  
Applicable to Common Shares  
After Credit/Reimbursement\*\*

|  | Expenses<br>Including<br>Interest++ (a) | Expenses<br>Excluding<br>Interest++ (a) | Net<br>Investment<br>Income++ | Portf<br>Turn |
|--|---|---|-------------------------------|---------------|
| -----                                  |   |   |                               |               |
| CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK) |   |   |                               |               |
| -----                                  |   |   |                               |               |
| Year Ended 5/31:                       |   |   |                               |               |
| 2009 (b)                               | 1.17***                                 | 1.02%***                                | 6.57%***                      |               |
| 2008                                   | .98                                     | .95                                     | 6.17                          |               |
| 2007                                   | .85                                     | .85                                     | 6.06                          |               |
| 2006                                   | .83                                     | .83                                     | 5.97                          |               |
| 2005                                   | .82                                     | .82                                     | 5.98                          |               |
| 2004                                   | .80                                     | .80                                     | 6.18                          |               |

CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)

|                  |         |        |         |
|------------------|---------|--------|---------|
| Year Ended 5/31: |         |        |         |
| 2009 (b)         | 1.11*** | .95*** | 6.48*** |
| 2008             | .86     | .84    | 6.13    |
| 2007             | .76     | .76    | 5.94    |
| 2006             | .74     | .74    | 5.80    |
| 2005             | .76     | .76    | 5.89    |
| 2004             | .74     | .74    | 6.08    |

Preferred Shares at End of Period

|  | Aggregate<br>Amount<br>Outstanding<br>(000) | Liquidation<br>and Market<br>Value<br>Per Share | Asset<br>Coverage<br>Per Share |
|--|---|---|--------------------------------|
| -----                                  |   |   |                                |
| CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK) |   |   |                                |
| -----                                  |   |   |                                |
| Year Ended 5/31:                       |   |   |                                |
| 2009 (b)                               | \$ 17,500                                   | \$ 25,000                                       | \$ 67,742                      |
| 2008                                   | 17,500                                      | 25,000  | 73,840                         |
| 2007                                   | 17,500                                      | 25,000  | 74,094                         |
| 2006                                   | 17,500                                      | 25,000  | 74,074                         |
| 2005                                   | 17,500                                      | 25,000  | 76,579                         |
| 2004                                   | 17,500                                      | 25,000  | 74,495                         |
| -----                                  |   |   |                                |
| CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO) |   |   |                                |
| -----                                  |   |   |                                |
| Year Ended 5/31:                       |   |   |                                |
| 2009 (b)                               | 32,000                                      | 25,000  | 66,410                         |
| 2008                                   | 32,000                                      | 25,000  | 73,028                         |
| 2007                                   | 32,000                                      | 25,000  | 73,691                         |
| 2006                                   | 32,000                                      | 25,000  | 73,302                         |

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|      |        |        |        |
|------|--------|--------|--------|
| 2005 | 32,000 | 25,000 | 75,253 |
| 2004 | 32,000 | 25,000 | 72,480 |

\* Total Return on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

\*\* After custodian fee credit and expense reimbursement, where applicable.

\*\*\* Annualized.

+ The amounts shown are based on Common share equivalents.

++ Ratios do not reflect the effect of dividend payments to Preferred shareholders; income ratios reflect income earned on assets attributable to Preferred shares.

(a) Interest expense arises from the application of SFAS No. 140 to certain inverse floating rate transactions entered into by the Fund as more fully described in Footnote 1 - Inverse Floating Rate Securities.

(b) For the six months ended November 30, 2008.

See accompanying notes to financial statements.

80-81 spread

| Financial HIGHLIGHTS (continued) (Unaudited)

Selected data for a Common share outstanding throughout each period:

|           |            |  | Investment Operations |  |
|-----------|------------|--|-----------------------|--|
|           |            |  | Distributions         |  |
|           |            |  | from Net              |  |
|           |            |  | Investment            |  |
|           |            |  | Income to             |  |
|           |            |  | Preferred             |  |
|           |            |  | Share-                |  |
|           |            |  | holders+              |  |
| Beginning |            |  | Net                   |  |
| Common    |            |  | Realized/             |  |
| Share     | Net        |  | Unrealized            |  |
| Net Asset | Investment |  | Gain (Loss)           |  |
| Value     | Income     |  |                       |  |



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MASSACHUSETTS PREMIUM INCOME (NMT)

Year Ended 5/31:

|         |          |        |           |          |    |
|---------|----------|--------|-----------|----------|----|
| 2009(b) | \$ 14.22 | \$ .45 | \$ (2.33) | \$ (.13) | \$ |
| 2008    | 14.56    | .88    | (.32)     | (.25)    |    |
| 2007    | 14.45    | .88    | .13       | (.23)    |    |
| 2006    | 15.10    | .88    | (.50)     | (.18)    |    |
| 2005    | 14.34    | .91    | .81       | (.08)    |    |
| 2004    | 15.30    | .94    | (.97)     | (.05)    |    |

MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)

Year Ended 5/31:

|         |       |      |        |       |
|---------|-------|------|--------|-------|
| 2009(b) | 14.36 | .48  | (2.25) | (.14) |
| 2008    | 14.84 | .94  | (.45)  | (.26) |
| 2007    | 14.83 | .93  | .08    | (.25) |
| 2006    | 15.65 | .95  | (.54)  | (.17) |
| 2005    | 14.84 | .97  | .95    | (.08) |
| 2004    | 16.00 | 1.00 | (1.11) | (.04) |

Less Distributions

| Net Investment Income to Common Shareholders | Capital Gains to Common Shareholders | Total | Offering Costs and Preferred Share Underwriting Discounts | Net |
|--|--------------------------------------|-------|---|-----|
|--|--------------------------------------|-------|---|-----|

MASSACHUSETTS PREMIUM INCOME (NMT)

Year Ended 5/31:

|         |          |       |          |       |    |
|---------|----------|-------|----------|-------|----|
| 2009(b) | \$ (.32) | \$ -- | \$ (.32) | \$ -- | \$ |
| 2008    | (.62)    | (.02) | (.64)    | --    |    |
| 2007    | (.67)    | --*** | (.67)    | --    |    |
| 2006    | (.81)    | (.04) | (.85)    | --    |    |
| 2005    | (.88)    | --    | (.88)    | --    |    |
| 2004    | (.88)    | --    | (.88)    | --    |    |

MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)

Year Ended 5/31:

|         |       |       |        |    |
|---------|-------|-------|--------|----|
| 2009(b) | (.34) | --    | (.34)  | -- |
| 2008    | (.68) | (.02) | (.70)  | -- |
| 2007    | (.75) | --    | (.75)  | -- |
| 2006    | (.85) | (.19) | (1.04) | -- |
| 2005    | (.92) | (.11) | (1.03) | -- |
| 2004    | (.92) | (.08) | (1.00) | -- |

Ratios/Su

Ratios

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|   | Total Returns          |  | Ending Net Assets Applicable to Common Shares (000) | Expenses Including Interest+ |
|---|------------------------|--|---|------------------------------|
|   | Based on Market Value* | Based on Common Share Net Asset Value* |   |                              |
| <b>MASSACHUSETTS PREMIUM INCOME (NMT)</b>     |                        |  |   |                              |
| Year Ended 5/31:                              |                        |  |   |                              |
| 2009 (b)                                      | (24.50)%               | (14.34)%                               | \$ 56,640   | 1.46*                        |
| 2008  | (.48)                  | 2.08                                   | 67,720  | 1.26                         |
| 2007  | 4.60                   | 5.47                                   | 69,323  | 1.24                         |
| 2006  | (6.14)                 | 1.41                                   | 68,776  | 1.25                         |
| 2005  | 18.97                  | 11.74                                  | 71,648  | 1.24                         |
| 2004  | (9.51)                 | (.51)                                  | 67,806  | 1.24                         |
| <b>MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)</b> |                        |  |   |                              |
| Year Ended 5/31:                              |                        |  |   |                              |
| 2009 (b)                                      | (22.05)                | (13.45)                                | 23,746  | 1.58*                        |
| 2008  | (5.73)                 | 1.55                                   | 28,135  | 1.32                         |
| 2007  | 10.04                  | 5.14                                   | 29,072  | 1.33                         |
| 2006  | (5.23)                 | 1.49                                   | 29,004  | 1.29                         |
| 2005  | 24.96                  | 12.76                                  | 30,539  | 1.31                         |
| 2004  | (3.74)                 | (1.03)                                 | 28,904  | 1.27                         |

|   | Ratios/Supplemental               |                                   |
|---|-----------------------------------|-----------------------------------|
|   | Expenses Including Interest++ (a) | Expenses Excluding Interest++ (a) |
| Ratios to Average Net Assets Applicable to Common Shares After Credit/Reimbursement** |                                   |                                   |
| <b>MASSACHUSETTS PREMIUM INCOME (NMT)</b>   |                                   |                                   |
| Year Ended 5/31:  |                                   |                                   |
| 2009 (b)  | 1.43****                          | 1.29%****                         |
| 2008  | 1.24                              | 1.24                              |
| 2007  | 1.23                              | 1.23                              |
| 2006  | 1.24                              | 1.24                              |
| 2005  | 1.24                              | 1.24                              |
| 2004  | 1.23                              | 1.23                              |
| <b>MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)</b>   |                                   |                                   |
| Year Ended 5/31:  |                                   |                                   |
| 2009 (b)  | 1.33****                          | 1.18****                          |
| 2008  | 1.02                              | 1.02                              |
| 2007  | .95                               | .95                               |
| 2006  | .83                               | .83                               |
| 2005  | .86                               | .86                               |
| 2004  | .81                               | .81                               |

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|  | Preferred Shares at End of Period           |   |                                |
|--|---|---|--------------------------------|
|  | Aggregate<br>Amount<br>Outstanding<br>(000) | Liquidation<br>and Market<br>Value<br>Per Share | Asset<br>Coverage<br>Per Share |
| -----                                  |   |   |                                |
| MASSACHUSETTS PREMIUM INCOME (NMT)     |   |   |                                |
| -----                                  |   |   |                                |
| Year Ended 5/31:                       |   |   |                                |
| 2009 (b)                               | \$ 34,000                                   | \$ 25,000                                       | \$ 66,647                      |
| 2008                                   | 34,000                                      | 25,000  | 74,794                         |
| 2007                                   | 34,000                                      | 25,000  | 75,973                         |
| 2006                                   | 34,000                                      | 25,000  | 75,571                         |
| 2005                                   | 34,000                                      | 25,000  | 77,682                         |
| 2004                                   | 34,000                                      | 25,000  | 74,857                         |
| MASSACHUSETTS DIVIDEND ADVANTAGE (NMB) |   |   |                                |
| -----                                  |   |   |                                |
| Year Ended 5/31:                       |   |   |                                |
| 2009 (b)                               | 15,000                                      | 25,000  | 64,577                         |
| 2008                                   | 15,000                                      | 25,000  | 71,892                         |
| 2007                                   | 15,000                                      | 25,000  | 73,453                         |
| 2006                                   | 15,000                                      | 25,000  | 73,340                         |
| 2005                                   | 15,000                                      | 25,000  | 75,899                         |
| 2004                                   | 15,000                                      | 25,000  | 73,173                         |
| =====                                  |   |   |                                |

\* Total Return on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

\*\* After custodian fee credit and expense reimbursement, where applicable.

\*\*\* Rounds to less than \$.01 per share.

\*\*\*\* Annualized.

+ The amounts shown are based on Common share equivalents.

++ Ratios do not reflect the effect of dividend payments to Preferred

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shareholders; income ratios reflect income earned on assets attributable to Preferred shares.

- (a) Interest expense arises from the application of SFAS No. 140 to certain inverse floating rate transactions entered into by the Fund as more fully described in Footnote 1 - Inverse Floating Rate Securities.
- (b) For the six months ended November 30, 2008.

See accompanying notes to financial statements.

82-83 spread

Financial  
HIGHLIGHTS (continued) (Unaudited)

Selected data for a Common share outstanding throughout each period:

|   | Beginning<br>Common<br>Share<br>Net Asset<br>Value | Net<br>Investment<br>Income | Net<br>Realized/<br>Unrealized<br>Gain (Loss) | Investment Operati<br>Distribution<br>from Net<br>Investment<br>Income to<br>Preferred<br>Share-<br>holders+ |
|---|--|-----------------------------|---|--|
| <b>INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)</b> |  |                             |   |  |
| Year Ended 5/31:                                      |  |                             |   |  |
| 2009 (b)  | \$ 14.28   | \$ .46                      | \$ (1.82)                                     | \$ (.14)   |
| 2008  | 14.50  | .90                         | (.21)   | (.26)  |
| 2007  | 14.39  | .90                         | .08   | (.25)  |
| 2006  | 14.93  | .90                         | (.53)   | (.20)  |
| 2005  | 14.04  | .92                         | .90   | (.09)  |
| 2004  | 15.25  | .94                         | (1.22)  | (.06)  |
| <b>MISSOURI PREMIUM INCOME (NOM)</b>                  |  |                             |   |  |
| Year Ended 5/31:                                      |  |                             |   |  |
| 2009 (b)  | 13.52  | .44                         | (2.09)  | (.13)  |
| 2008  | 14.27  | .89                         | (.62)   | (.20)  |
| 2007  | 14.40  | .90                         | (.08)   | (.23)  |
| 2006  | 15.11  | .92                         | (.51)   | (.17)  |
| 2005  | 14.37  | .94                         | .77   | (.09)  |
| 2004  | 15.40  | .96                         | (1.05)  | (.06)  |

Less Distributions

| Net<br>Investment<br>Income to<br>Common<br>Share-<br>holders | Capital<br>Gains to<br>Common<br>Share-<br>holders | Total | Offering<br>Costs and<br>Preferred<br>Share<br>Underwriting<br>Discounts |
|---|--|-------|--|
|---|--|-------|--|

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 INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)  
 -----

Year Ended 5/31:

|          |    |       |    |       |    |       |    |    |
|----------|----|-------|----|-------|----|-------|----|----|
| 2009 (b) | \$ | (.33) | \$ | --    | \$ | (.33) | \$ | -- |
| 2008     |    | (.65) |    | --    |    | (.65) |    | -- |
| 2007     |    | (.62) |    | --    |    | (.62) |    | -- |
| 2006     |    | (.71) |    | --    |    | (.71) |    | -- |
| 2005     |    | (.84) |    | --    |    | (.84) |    | -- |
| 2004     |    | (.86) |    | (.01) |    | (.87) |    | -- |

-----  
 MISSOURI PREMIUM INCOME (NOM)  
 -----

Year Ended 5/31:

|          |  |       |  |       |  |       |  |    |
|----------|--|-------|--|-------|--|-------|--|----|
| 2009 (b) |  | (.33) |  | --    |  | (.33) |  | -- |
| 2008     |  | (.65) |  | (.13) |  | (.78) |  | -- |
| 2007     |  | (.72) |  | --    |  | (.72) |  | -- |
| 2006     |  | (.84) |  | (.10) |  | (.94) |  | -- |
| 2005     |  | (.88) |  | --    |  | (.88) |  | -- |
| 2004     |  | (.88) |  | --    |  | (.88) |  | -- |

-----  
 Ratios/Supplem

Total Returns

Ratios  
 Applica  
 Before

| Based<br>on<br>Market<br>Value* | Based<br>on<br>Common<br>Share<br>Asset<br>Value* | Ending<br>Net<br>Assets<br>Applicable<br>to Common<br>Shares (000) | Expenses<br>Including<br>Interest++ (a) |
|---------------------------------|---|--|---|
|---------------------------------|---|--|---|

-----  
 INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)  
 -----

Year Ended 5/31:

|          |          |          |    |        |          |
|----------|----------|----------|----|--------|----------|
| 2009 (b) | (15.94)% | (10.62)% | \$ | 33,910 | 1.54**** |
| 2008     | 2.49     | 3.04     |    | 38,873 | 1.29     |
| 2007     | 12.49    | 5.12     |    | 39,458 | 1.28     |
| 2006     | (11.62)  | 1.20     |    | 39,179 | 1.29     |
| 2005     | 20.95    | 12.62    |    | 40,611 | 1.27     |
| 2004     | (6.83)   | (2.18)   |    | 38,121 | 1.28     |

-----  
 MISSOURI PREMIUM INCOME (NOM)  
 -----

Year Ended 5/31:

|          |         |         |  |        |          |
|----------|---------|---------|--|--------|----------|
| 2009 (b) | (23.50) | (13.36) |  | 26,328 | 1.57**** |
| 2008     | (5.74)  | .26     |  | 31,170 | 1.52     |
| 2007     | 5.98    | 4.17    |  | 32,826 | 1.39     |
| 2006     | (3.53)  | 1.57    |  | 32,934 | 1.29     |
| 2005     | 24.38   | 11.54   |  | 34,219 | 1.29     |
| 2004     | (5.35)  | (1.00)  |  | 32,231 | 1.27     |

-----  
 Ratios/Supplemental Data

|  | Ratios to Average Net Assets<br>Applicable to Common Shares<br>After Credit/Reimbursement** |   |
|--|---|---|
|  | Expenses<br>Including<br>Interest++ (a)   | Expenses<br>Excluding<br>Interest++ (a) |
| -----  |   |   |
| INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX) |   |   |
| -----  |   |   |
| Year Ended 5/31:                               |   |   |
| 2009 (b)                                       | 1.16****  | 1.01%****                               |
| 2008   | .84   | .84                                     |
| 2007   | .77   | .77                                     |
| 2006   | .79   | .79                                     |
| 2005   | .79   | .79                                     |
| 2004   | .75   | .75                                     |
| MISSOURI PREMIUM INCOME (NOM)                  |   |   |
| -----  |   |   |
| Year Ended 5/31:                               |   |   |
| 2009 (b)                                       | 1.54****  | 1.35****                                |
| 2008   | 1.51  | 1.30                                    |
| 2007   | 1.37  | 1.27                                    |
| 2006   | 1.27  | 1.27                                    |
| 2005   | 1.28  | 1.28                                    |
| 2004   | 1.26  | 1.26                                    |
| =====  |   |   |

|  | Preferred Shares at End of Period           |   |                                 |
|--|---|---|---------------------------------|
|  | Aggregate<br>Amount<br>Outstanding<br>(000) | Liquidation<br>and Market<br>Value<br>Per Share | Assets<br>Coverage<br>Per Share |
| -----  |   |   |                                 |
| INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX) |   |   |                                 |
| -----  |   |   |                                 |
| Year Ended 5/31:                               |   |   |                                 |
| 2009 (b)                                       | \$ 20,500                                   | \$ 25,000                                       | \$ 66,35                        |
| 2008   | 20,500                                      | 25,000  | 72,40                           |
| 2007   | 20,500                                      | 25,000  | 73,12                           |
| 2006   | 20,500                                      | 25,000  | 72,77                           |
| 2005   | 20,500                                      | 25,000  | 74,52                           |
| 2004   | 20,500                                      | 25,000  | 71,48                           |
| -----  |   |   |                                 |
| MISSOURI PREMIUM INCOME (NOM)                  |   |   |                                 |
| -----  |   |   |                                 |
| Year Ended 5/31:                               |   |   |                                 |
| 2009 (b)                                       | 16,000                                      | 25,000  | 66,13                           |
| 2008   | 16,000                                      | 25,000  | 73,70                           |
| 2007   | 16,000                                      | 25,000  | 76,29                           |
| 2006   | 16,000                                      | 25,000  | 76,46                           |
| 2005   | 16,000                                      | 25,000  | 78,46                           |
| 2004   | 16,000                                      | 25,000  | 75,36                           |
| =====  |   |   |                                 |

\* Total Return on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

\*\* After custodian fee credit and expense reimbursement, where applicable.

\*\*\* Rounds to less than \$.01 per share.

\*\*\*\* Annualized.

+ The amounts shown are based on Common share equivalents.

++ Ratios do not reflect the effect of dividend payments to Preferred shareholders; income ratios reflect income earned on assets attributable to Preferred shares.

(a) Interest expense arises from the application of SFAS No. 140 to certain inverse floating rate transactions entered into by the Fund as more fully described in Footnote 1 - Inverse Floating Rate Securities.

(b) For the six months ended November 30, 2008.

See accompanying notes to financial statements.

84-85 spread

Reinvest Automatically  
EASILY and CONVENIENTLY

NUVEEN MAKES REINVESTING EASY. A PHONE CALL IS ALL IT TAKES TO SET UP YOUR REINVESTMENT ACCOUNT.

NUVEEN CLOSED-END FUNDS DIVIDEND REINVESTMENT PLAN

Your Nuveen Closed-End Fund allows you to conveniently reinvest dividends and/or capital gains distributions in additional Fund shares.

By choosing to reinvest, you'll be able to invest money regularly and automatically, and watch your investment grow through the power of

tax-free compounding. Just like dividends or distributions in cash, there may be times when income or capital gains taxes may be payable on dividends or distributions that are reinvested.

It is important to note that an automatic reinvestment plan does not ensure a profit, nor does it protect you against loss in a declining market.

#### EASY AND CONVENIENT

To make recordkeeping easy and convenient, each month you'll receive a statement showing your total dividends and distributions, the date of investment, the shares acquired and the price per share, and the total number of shares you own.

#### HOW SHARES ARE PURCHASED

The shares you acquire by reinvesting will either be purchased on the open market or newly issued by the Fund. If the shares are trading at or above net asset value at the time of valuation, the Fund will issue new shares at the greater of the net asset value or 95% of the then-current market price. If the shares are trading at less than net asset value, shares for your account will be purchased on the open market. If the Plan Agent begins purchasing Fund shares on the open market while shares are trading below net asset value, but the Fund's shares subsequently trade at or above their net asset value before the Plan Agent is able to complete its purchases, the Plan Agent may cease open-market purchases and may invest the uninvested portion of the distribution in newly-issued Fund shares at a price equal to the greater of the shares' net asset value or 95% of the shares' market value on the last business day immediately prior to the purchase date. Dividends and distributions received to purchase shares in the open market will normally be invested shortly after the dividend payment date. No interest will be paid on dividends and distributions awaiting reinvestment. Because the market price of the shares may increase before purchases are completed, the average purchase price per share may exceed the market price at the time of valuation, resulting in the acquisition of fewer shares than if the dividend or distribution had been paid in shares issued by the Fund. A pro rata portion of any applicable brokerage commissions on open market purchases will be paid by Plan participants. These commissions usually will be lower than those charged on individual transactions.

86

#### FLEXIBLE

You may change your distribution option or withdraw from the Plan at any time, should your needs or situation change. Should you withdraw, you can receive a certificate for all whole shares credited to your reinvestment account and cash payment for fractional shares, or cash payment for all reinvestment account shares, less brokerage commissions and a \$2.50 service fee.

You can reinvest whether your shares are registered in your name, or in the name of a brokerage firm, bank, or other nominee. Ask your investment advisor if his or her firm will participate on your behalf. Participants whose shares are registered in the name of one firm may not be able to transfer the shares to another firm and continue to participate in the Plan.



The Fund reserves the right to amend or terminate the Plan at any time. Although the Fund reserves the right to amend the Plan to include a service charge payable by the participants, there is no direct service charge to participants in the Plan at this time.

CALL TODAY TO START REINVESTING DIVIDENDS AND/OR DISTRIBUTIONS

For more information on the Nuveen Automatic Reinvestment Plan or to enroll in or withdraw from the Plan, speak with your financial advisor or call us at (800) 257-8787.

87

NOTES

88

NOTES

89

Glossary of  
TERMS USED in this REPORT

- o AUCTION RATE BOND: An auction rate bond is a security whose interest payments are adjusted periodically through an auction process, which process typically also serves as a means for buying and selling the bond. Auctions that fail to attract enough buyers for all the shares offered for sale are deemed to have "failed", with current holders receiving a formula-based interest rate until the next scheduled auction.
- o AVERAGE ANNUAL TOTAL RETURN: This is a commonly used method to express an investment's performance over a particular, usually multi-year time period. It expresses the return that would have been necessary each year to equal the investment's actual cumulative performance (including change in NAV or market price and reinvested dividends and capital gains distributions, if any) over the time period being considered.
- o AVERAGE EFFECTIVE MATURITY: The average of the number of years to maturity of the bonds in a Fund's portfolio, computed by weighting each bond's time to maturity (the date the security comes due) by the market value of the security. This figure does not account for the likelihood of prepayments or the exercise of call provisions unless an escrow account has been established to redeem the bond before maturity. The market value weighting for an investment in an inverse floating rate security is the value of the portfolio's residual interest in the inverse floating rate trust, and does not include the value of the floating rate securities issued by the trust.
- o INVERSE FLOATERS: Inverse floating rate securities are created by depositing a municipal bond, typically with a fixed interest rate, into a special purpose trust created by a broker-dealer. This trust, in turn, (a) issues floating rate certificates typically paying short-term tax-exempt interest rates to third parties in amounts equal to some fraction of the deposited bond's par amount or market value, and (b) issues an inverse floating rate certificate (sometimes referred to as an "inverse floater") to an investor (such as a Fund) interested in gaining investment exposure

to a long-term municipal bond. The income received by the holder of the inverse floater varies inversely with the short-term rate paid to the floating rate certificates' holders, and in most circumstances the holder of the inverse floater bears substantially all of the underlying bond's downside investment risk. The holder of the inverse floater typically also benefits disproportionately from any potential appreciation of the underlying bond's value. Hence, an inverse floater essentially represents an investment in the underlying bond on a leveraged basis.

- o LEVERAGE-ADJUSTED DURATION: Duration is a measure of the expected period over which a bond's principal and interest will be paid, and consequently is a measure of the sensitivity of a bond's or bond Fund's value to changes when market interest rates change. Generally, the longer a bond's or Fund's duration, the more the price of the bond or Fund will change as interest rates change. Leverage-adjusted duration takes into account the leveraging process for a Fund and therefore is longer than the duration of the Fund's portfolio of bonds.
- o MARKET YIELD (ALSO KNOWN AS DIVIDEND YIELD OR CURRENT YIELD): An investment's current annualized dividend divided by its current market price.
- o NET ASSET VALUE (NAV): A Fund's NAV per common share is calculated by subtracting the liabilities of the Fund (including any Preferred shares issued in order to leverage the Fund) from its total assets and then dividing the remainder by the number of common shares outstanding. Fund NAVs are calculated at the end of each business day.
- o TAXABLE-EQUIVALENT YIELD: The yield necessary from a fully taxable investment to equal, on an after-tax basis, the yield of a municipal bond investment.
- o ZERO COUPON BOND: A zero coupon bond does not pay a regular interest coupon to its holders during the life of the bond. Tax-exempt income to the holder of the bond comes from accretion of the difference between the original purchase price of the bond at issuance and the par value of the bond at maturity and is effectively paid at maturity. The market prices of zero coupon bonds generally are more volatile than the market prices of bonds that pay interest periodically.

90

#### Other Useful INFORMATION

#### QUARTERLY PORTFOLIO OF INVESTMENTS AND PROXY VOTING INFORMATION

You may obtain (i) each Fund's quarterly portfolio of investments, (ii) information regarding how the Funds voted proxies relating to portfolio securities held during the twelve-month period ended June 30, 2008, and (iii) a description of the policies and procedures that the Funds used to determine how to vote proxies relating to portfolio securities without charge, upon request, by calling Nuveen Investments toll-free at (800) 257-8787 or on Nuveen's website at [www.nuveen.com](http://www.nuveen.com).

You may also obtain this and other Fund information directly from the Securities and Exchange Commission ("SEC"). The SEC may charge a copying fee for this information. Visit the SEC on-line at <http://www.sec.gov> or in person at the SEC's Public Reference Room in Washington, D.C. Call the SEC at (202) 942-8090 for room hours and operation. You may also request Fund information by sending an e-mail request to [publicinfo@sec.gov](mailto:publicinfo@sec.gov) or by writing to the SEC's Public

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References Section at 100 F Street NE, Washington, D.C. 20549.

### CEO CERTIFICATION DISCLOSURE

Each Fund's Chief Executive Officer has submitted to the New York Stock Exchange (NYSE) the annual CEO certification as required by Section 303A.12(a) of the NYSE Listed Company Manual.

Each Fund has filed with the Securities and Exchange Commission the certification of its Chief Executive Officer and Chief Financial Officer required by Section 302 of the Sarbanes-Oxley Act.

### BOARD OF TRUSTEES

John P. Amboian  
Robert P. Bremner  
Jack B. Evans  
William C. Hunter  
David J. Kundert  
William J. Schneider  
Judith M. Stockdale  
Carole E. Stone  
Terence J. Toth

### FUND MANAGER

Nuveen Asset Management  
333 West Wacker Drive  
Chicago, IL 60606

### CUSTODIAN

State Street Bank & Trust Company  
Boston, MA

### TRANSFER AGENT AND SHAREHOLDER SERVICES

State Street Bank & Trust Company  
Nuveen Funds  
P.O. Box 43071  
Providence, RI 02940-3071  
(800) 257-8787

### LEGAL COUNSEL

Chapman and Cutler LLP Chicago, IL

### INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

Ernst & Young LLP  
Chicago, IL

Each Fund intends to repurchase and/or redeem shares of its own common or auction rate preferred stock in the future at such times and in such amounts as is deemed advisable. No shares were repurchased or redeemed during the period covered by this report. Any future repurchases and/or redemptions will be reported to shareholders in the next annual or semi-annual report.

91

Nuveen Investments:  
SERVING INVESTORS FOR GENERATIONS

Since 1898, financial advisors and their clients have relied on Nuveen

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Investments to provide dependable investment solutions. For the past century, Nuveen Investments has adhered to the belief that the best approach to investing is to apply conservative risk-management principles to help minimize volatility. Building on this tradition, we today offer a range of high quality equity and fixed-income solutions that are integral to a well-diversified core portfolio. Our clients have come to appreciate this diversity, as well as our continued adherence to proven, long-term investing principles.

We offer many different investing solutions for our clients' different needs.

Nuveen Investments is a global investment management firm that seeks to help secure the long-term goals of institutions and high net worth investors as well as the consultants and financial advisors who serve them. Nuveen Investments markets its growing range of specialized investment solutions under the high-quality brands of HydePark, NWQ, Nuveen, Rittenhouse, Santa Barbara, Symphony and Tradewinds. In total, the Company managed \$134 billion of assets on September 30, 2008.

Find out how we can help you reach your financial goals.

To learn more about the products and services Nuveen Investments offers, talk to your financial advisor, or call us at (800) 257-8787. Please read the information provided carefully before you invest. Be sure to obtain a prospectus, where applicable. Investors should consider the investment objective and policies, risk considerations, charges and expenses of the Fund carefully before investing. The prospectus contains this and other information relevant to an investment in the Fund. For a prospectus, please contact your securities representative or Nuveen Investments, 333 W. Wacker Dr., Chicago, IL 60606. Please read the prospectus carefully before you invest or send money.

Learn more about Nuveen Funds at:

[www.nuveen.com/etf](http://www.nuveen.com/etf)

Share prices Fund details  
Daily financial news  
Investor education  
Interactive planning tools

ESA-B-1108D

### ITEM 2. CODE OF ETHICS.

Not applicable to this filing.

### ITEM 3. AUDIT COMMITTEE FINANCIAL EXPERT.

Not applicable to this filing.

### ITEM 4. PRINCIPAL ACCOUNTANT FEES AND SERVICES.

Not applicable to this filing.

### ITEM 5. AUDIT COMMITTEE OF LISTED REGISTRANTS.

Not applicable to this filing.

### ITEM 6. SCHEDULE OF INVESTMENTS.

See Portfolio of Investments in Item 1.

### ITEM 7. DISCLOSURE OF PROXY VOTING POLICIES AND PROCEDURES FOR CLOSED-END

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MANAGEMENT INVESTMENT COMPANIES.

Not applicable to this filing.

ITEM 8. PORTFOLIO MANAGERS OF CLOSED-END MANAGEMENT INVESTMENT COMPANIES.

Not applicable to this filing.

ITEM 9. PURCHASES OF EQUITY SECURITIES BY CLOSED-END MANAGEMENT INVESTMENT COMPANY AND AFFILIATED PURCHASERS.

Not applicable.

ITEM 10. SUBMISSION OF MATTERS TO A VOTE OF SECURITY HOLDERS.

There have been no material changes to the procedures by which shareholders may recommend nominees to the registrant's Board implemented after the registrant last provided disclosure in response to this Item.

ITEM 11. 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 Rules 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934, as amended (the "Exchange Act") (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 second fiscal quarter of the period covered by this report that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

ITEM 12. EXHIBITS.

File the exhibits listed below as part of this Form.

(a)(1) Any code of ethics, or amendment thereto, that is the subject of the disclosure required by Item 2, to the extent that the registrant intends to satisfy the Item 2 requirements through filing of an exhibit: Not applicable to this filing.

(a)(2) 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)) in the exact form set forth below: See Ex-99.CERT attached hereto.

(a)(3) Any written solicitation to purchase securities under Rule 23c-1 under the 1940 Act (17 CFR 270.23c-1) sent or given during the period covered by the report by or on behalf of the registrant to 10 or more persons: Not applicable.

(b) If the report is filed under Section 13(a) or 15(d) of the Exchange Act, provide the certifications required by Rule 30a-2(b) under the 1940 Act (17 CFR 270.30a-2(b)); Rule 13a-14(b) or Rule 15d-14(b) under the Exchange Act (17 CFR 240.13a-14(b) or 240.15d-14(b)), and Section 1350 of Chapter 63 of Title 18 of

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the United States Code (18 U.S.C. 1350) as an exhibit. A certification furnished pursuant to this paragraph will not be deemed "filed" for purposes of Section 18 of the Exchange Act (15 U.S.C. 78r), or otherwise subject to the liability of that section. Such certification will not be deemed to be incorporated by reference into any filing under the Securities Act of 1933 or the Exchange Act, except to the extent that the registrant specifically incorporates it by reference: See Ex-99.906 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/ Kevin J. McCarthy  
-----

Kevin J. McCarthy  
(Vice President and Secretary)

Date: February 6, 2009  
-----

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: February 6, 2009  
-----

By (Signature and Title) /s/ Stephen D. Foy  
-----

Stephen D. Foy  
Vice President and Controller  
(principal financial officer)

Date: February 6, 2009  
-----