

NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND
Form N-Q
April 29, 2013

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-7606

Nuveen Connecticut Premium Income Municipal Fund
(Exact name of registrant as specified in charter)

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

Kevin J. McCarthy
Vice President and Secretary
333 West Wacker Drive, Chicago, Illinois 60606
(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: 5/31

Date of reporting period: 2/28/13

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

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

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)

Nuveen Connecticut Premium Income
Municipal Fund (NTC)
February 28, 2013

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
\$ 3,870	Consumer Staples – 1.7% (1.1% of Total Investments) Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/13 at 100.00	BBB+	\$ 3,908,623
1,150	Education and Civic Organizations – 36.9% (24.1% of Total Investments) Connecticut Health and Education Facilities Authority, Revenue Bonds, Connecticut College, Series 2011H, 5.000%, 7/01/41	7/21 at 100.00	A2	1,297,304
1,300	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 – RAAI Insured	7/16 at 100.00	N/R	1,334,073
840	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 – RAAI Insured	7/17 at 100.00	N/R	884,075
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut College, Series 2007G, 4.500%, 7/01/37 – NPFG Insured	7/17 at 100.00	A2	1,047,510
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 2010-O: 5.000%, 7/01/35	7/20 at 100.00	A–	887,168
2,000	5.000%, 7/01/40 Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee	7/20 at 100.00	A–	2,205,600

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	School, Series 2005F:			
440	5.250%, 7/01/18 – AMBAC Insured	No Opt. Call	A2	526,759
1,510	5.250%, 7/01/19 – AMBAC Insured	No Opt. Call	A2	1,837,519
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Norwich Free Academy,	7/23 at 100.00	A1	1,196,021
1,125	Series 2013B, 4.000%, 7/01/34 (WI/DD, Settling 3/01/13)			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University,	7/16 at 100.00	A–	2,166,360
2,000	Series 2006H, 5.000%, 7/01/36 – AMBAC Insured			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University,	7/17 at 100.00	A–	5,037,822
4,405	Series 2007-I, 5.000%, 7/01/25 – NPMG Insured			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2011G:			
250	5.125%, 7/01/26	7/21 at 100.00	BBB	277,155
3,260	5.625%, 7/01/41	7/21 at 100.00	BBB	3,663,132
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2012H:			
1,500	5.000%, 7/01/26 – AGM Insured	7/22 at 100.00	AA–	1,719,735
1,000	5.000%, 7/01/28 – AGM Insured	7/22 at 100.00	AA–	1,136,100
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, The Loomis Chaffee School Issue, Series 2011-I:			
560	5.000%, 7/01/23 – AGM Insured	7/21 at 100.00	A2	657,205
225	5.000%, 7/01/24 – AGM Insured	7/21 at 100.00	A2	262,316
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H:			
350	5.000%, 7/01/17 – NPMG Insured	7/14 at 100.00	A+	371,543
1,375	5.000%, 7/01/21 – NPMG Insured	7/14 at 100.00	A+	1,451,615
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2006G, 5.250%, 7/01/36 – RAAI Insured	7/16 at 100.00	BBB–	2,782,269
2,700				
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University,	7/20 at 100.00	AA	4,706,642
4,140	Series 2010G, 5.000%, 7/01/35			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42	7/13 at 100.00	AAA	2,539,925
2,500				
17,000		7/17 at 100.00	AAA	19,558,840

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	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.050%, 7/01/42 (UB) (4)			
9,950	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2009, Trust 3363, 5.000%, 7/01/42 (UB)	7/16 at 100.00	AAA	11,068,679
1,000	University of Connecticut, General Obligation Bonds, Series 2004A, 5.000%, 1/15/18 – NPFG Insured	1/14 at 100.00	AA	1,042,130
1,220	University of Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 2/15/17 – AGM Insured	2/15 at 100.00	AA	1,332,094
1,300	University of Connecticut, General Obligation Bonds, Series 2006A: 5.000%, 2/15/19 – FGIC Insured	2/16 at 100.00	AA	1,470,326
2,150	5.000%, 2/15/23 – FGIC Insured	2/16 at 100.00	AA	2,420,169
2,600	University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28	2/20 at 100.00	AA	3,113,084
515	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2010A, 5.000%, 11/15/27	11/19 at 100.00	Aa2	604,353
3,805	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2012A, 5.000%, 11/15/29	No Opt. Call	Aa2	4,622,580
73,970	Total Education and Civic Organizations Health Care – 32.6% (21.3% of Total Investments)			83,220,103
920	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B: 5.500%, 7/01/21 – RAAI Insured	7/13 at 100.50	N/R	930,230
3,000	5.500%, 7/01/32 – RAAI Insured	7/14 at 100.00	N/R	3,032,160
20	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A: 6.125%, 7/01/20 – RAAI Insured	5/13 at 100.00	N/R	20,048
1,710	6.000%, 7/01/25 – RAAI Insured	5/13 at 100.00	N/R	1,712,822
840	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2005, 5.000%, 7/01/25 – RAAI Insured	7/15 at 100.00	N/R	854,792
890	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B: 5.000%, 7/01/15 – RAAI Insured	No Opt. Call	N/R	951,188
2,400	5.000%, 7/01/20 – RAAI Insured	7/15 at 100.00	N/R	2,498,832
1,050	5.000%, 7/01/23 – RAAI Insured	7/15 at 100.00	N/R	1,081,017
6,425		7/21 at 100.00	A	6,978,642

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	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hartford Healthcare, Series 2011A, 5.000%, 7/01/41			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital For Special Care, Series 2007C:			
1,065	5.250%, 7/01/32 – RAAI Insured	7/17 at 100.00	BBB–	1,103,127
300	5.250%, 7/01/37 – RAAI Insured	7/17 at 100.00	BBB–	308,469
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Lawrence and Memorial Hospitals, Series 2011F, 5.000%, 7/01/36			
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 – AGM Insured	7/21 at 100.00	A+	2,211,500
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2011N:			
6,000	5.000%, 7/01/25	7/16 at 100.00	A2	6,303,480
	5.000%, 7/01/26	7/21 at 100.00	A2	1,256,926
1,105	5.000%, 7/01/27	7/21 at 100.00	A2	452,488
400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, St. Francis Hospital and Medical Center, Series 2002D, 5.000%, 7/01/22 – RAAI Insured	7/21 at 100.00	A2	563,270
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 2010-I, 5.000%, 7/01/30	7/13 at 100.00	N/R	1,002,680
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 2012J, 5.000%, 7/01/42	7/20 at 10.00	A	1,413,057
1,275	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011M, 5.375%, 7/01/41	7/22 at 100.00	A	7,675,220
7,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011N, 5.000%, 7/01/29	7/21 at 100.00	A	3,925,659
3,440	Connecticut Health and Educational Facilities Authority, Revenue Bonds, William W. Backus Hospital, Series 2005F, 5.125%, 7/01/35 – AGM Insured	7/21 at 100.00	A	4,453,600
4,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven	7/21 at 100.00	A	4,453,600
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, William W. Backus Hospital, Series 2005F, 5.125%, 7/01/35 – AGM Insured	7/18 at 100.00	AA–	845,502
775	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven	7/16 at 100.00	Aa3	6,287,789
5,760				

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	Hospital, Series 2006J-1, 5.000%, 7/01/31 – AMBAC Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40	7/20 at 100.00	Aa3	1,412,756
1,225				
	Connecticut Health and Eductaional Facilities Authority, Revenue Bonds, Ascension Health Series 2010A, 5.000%, 11/15/40	11/19 at 100.00	AA+	5,074,494
4,540				
	Connecticut Health and Eductaional Facilities Authority, Revenue Bonds, Catholic Health East Series 2010, 4.750%, 11/15/29	11/20 at 100.00	A+	1,111,300
1,000				
	Connecticut Health and Eductaional Facilities Authority, Revenue Bonds, Danbury Hospital, Series 2006H, 4.500%, 7/01/33 – AMBAC Insured Monroe County Industrial Development Corporation, New York, FHA Insured	1/16 at 100.00	A	202,088
200				
	Mortgage Revenue Bonds, Unity Hospital of Rochestor Project, Series 2010, 5.500%, 8/15/40	2/21 at 100.00	Aa2	9,931,710
8,600				
	Total Health Care Housing/Multifamily – 0.6% (0.4% of Total Investments)			73,594,846
67,440				
	Connecticut Housing Finance Authority, Multifamily Housing Mortgage Finance Program Bonds, Series 2006G-2, 4.800%, 11/15/27 (Alternative Minimum Tax) Housing/Single Family – 6.9% (4.5% of Total Investments)	11/15 at 100.00	AAA	1,340,234
1,295				
	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004A-5, 5.050%, 11/15/34	5/13 at 100.00	AAA	4,493,437
4,475				
	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1: 4.700%, 11/15/26 (Alternative Minimum Tax)	11/15 at 100.00	AAA	542,540
525				
	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	11/15 at 100.00	AAA	1,042,781
1,015				
	Connecticut Housing Finance Authority, Single Family Housing Mortgage Finance Program Bonds, Series 2010-A2: 4.500%, 11/15/30	5/16 at 100.00	AAA	4,100,499
3,900				
3,500				

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			11/19 at 100.00		
1,500	4.750%, 11/15/35		11/19 at 100.00	AAA	1,621,500
14,915	Total Housing/Single Family Long-Term Care – 4.1% (2.7% of Total Investments)				15,624,402
	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds,	9/13 at 100.00		BBB–	350,994
350	Connecticut Baptist Homes Inc., Series 1999, 5.500%, 9/01/15 – RAAI Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, Village for Families and Children Inc., Series 2002A:				
430	5.000%, 7/01/18 – AMBAC Insured	7/13 at 100.00		N/R	433,500
450	5.000%, 7/01/19 – AMBAC Insured	7/13 at 100.00		N/R	453,195
475	5.000%, 7/01/20 – AMBAC Insured	7/13 at 100.00		N/R	477,978
285	5.000%, 7/01/23 – AMBAC Insured	7/13 at 100.00		N/R	286,203
1,295	5.000%, 7/01/32 – AMBAC Insured Connecticut Housing Finance Authority, Special Needs Housing Mortgage Finance Program Special Obligation Bonds, Series 2002SNH-1:	7/13 at 100.00		N/R	1,297,836
1,000	5.000%, 6/15/22 – AMBAC Insured	6/13 at 100.00		N/R	1,020,310
1,500	5.000%, 6/15/32 – AMBAC Insured Connecticut Housing Finance Authority, State Supported Special Obligation Bonds, Refunding	6/13 at 100.00		N/R	1,531,080
1,565	Series 2010-16, 5.000%, 6/15/30 Connecticut State Development Authority, Health Facilities Revenue Bonds, Alzheimer’s Resource	6/20 at 100.00		AA	1,773,082
1,025	Center of Connecticut, Inc., Series 2007, 5.500%, 8/15/27 Hamden, Connecticut, Facility Revenue Bonds, Whitney Center Project, Series 2009A,	8/17 at 100.00		N/R	1,078,280
420	7.625%, 1/01/30	1/20 at 100.00		N/R	463,357
8,795	Total Long-Term Care Tax Obligation/General – 15.8% (10.3% of Total Investments)				9,165,815
	Connecticut State, General Obligation Bonds, Refunding Series 2012E:				
1,425	5.000%, 9/15/30	9/22 at 100.00		AA	1,717,168
2,290	5.000%, 9/15/32	9/22 at 100.00		AA	2,733,825
4,500	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.00		AA	5,126,265
1,800	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 – AGM Insured	6/16 at 100.00		AA	2,046,384
2,000		12/16 at 10.00		AA	2,310,280

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	Connecticut State, General Obligation Bonds, Series 2006E, 5.000%, 12/15/20			
1,000	Connecticut State, General Obligation Bonds, Series 2011D, 5.000%, 11/01/31	11/21 at 100.00	AA	1,182,300
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:			
775	5.000%, 8/01/20 – AGM Insured	8/15 at 100.00	AA–	857,646
1,320	5.000%, 8/01/21 – AGM Insured	8/15 at 100.00	AA–	1,459,075
905	4.375%, 8/01/24 – AGM Insured	8/15 at 100.00	AA–	977,626
	Hartford, Connecticut, General Obligation Bonds, Series 2009A, 5.000%, 8/15/28 – AGC Insured	8/19 at 100.00	AA–	1,988,646
	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 – AMBAC Insured	11/16 at 100.00	A1	2,428,984
900	North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24	No Opt. Call	Aa1	1,176,138
	Oregon State, General Obligation Bonds, Oregon University System Projects, Series 2011G, 5.000%, 8/01/36	8/21 at 100.00	AA+	4,548,927
	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/20 – NPFPG Insured	No Opt. Call	BBB+	2,036,495
	Regional School District 16, Connecticut, General Obligation Bonds, Series 2003, 5.000%, 3/15/16 – AMBAC Insured	3/13 at 101.00	A1	1,440,178
	Suffield, Connecticut, General Obligation Bonds, Series 2005:			
800	5.000%, 6/15/17	No Opt. Call	AA+	947,040
795	5.000%, 6/15/19	No Opt. Call	AA+	984,051
1,400	5.000%, 6/15/21	No Opt. Call	AA+	1,777,412
30,970	Total Tax Obligation/General Tax Obligation/Limited – 23.1% (15.1% of Total Investments)			35,738,440
	Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F:			
2,525	5.000%, 7/01/31 – AGC Insured	7/16 at 100.00	AA–	2,692,206
2,930	5.000%, 7/01/36 – AGC Insured	7/16 at 100.00	AA–	3,108,671
	Connecticut, Certificates of Participation, Juvenile Training School, Series 2001:			
	5.000%, 12/15/20	12/13 at 100.00	AA–	613,344
	5.000%, 12/15/30	12/13 at 100.00	AA–	1,022,350
5,000	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue	8/17 at 100.00	AA	5,713,950

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	Bonds, Series 2007A, 5.000%, 8/01/27 – AMBAC Insured Connecticut, Special Tax Obligation Transportation Infrastructure Purposes Bonds, Series 2012A:			
3,000	5.000%, 1/01/31	No Opt. Call	AA	3,585,570
2,500	5.000%, 1/01/33	No Opt. Call	AA	2,964,250
	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue	4/20 at 100.00	N/R	3,428,640
3,000	Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39			
	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 – AMBAC Insured	No Opt. Call	BBB	2,130,828
2,100	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:			
2,640	0.000%, 7/01/32 – FGIC Insured	No Opt. Call	BBB+	843,005
4,735	0.000%, 7/01/33 – FGIC Insured	No Opt. Call	BBB+	1,399,950
	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 – AGM Insured	5/13 at 100.00	AA–	2,004,340
2,000	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 – AGM Insured	8/15 at 100.00	AA–	4,622,310
4,350	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A:			
1,525	0.000%, 8/01/33	No Opt. Call	A+	487,238
5,000	5.500%, 8/01/37	2/20 at 100.00	A+	5,348,150
3,625	5.375%, 8/01/39	2/20 at 100.00	A+	3,841,666
	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41	4/21 at 100.00	N/R	1,851,305
1,725	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Refunding Series 2012A, 5.000%, 10/01/32	No Opt. Call	BBB+	2,493,605
2,275	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 2003, 5.250%, 10/01/19 – AGM Insured	10/14 at 100.00	AA–	1,053,600
1,000	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29	10/20 at 100.00	BBB+	3,032,854
2,760	Total Tax Obligation/Limited Transportation – 1.1% (0.7% of Total Investments)			52,237,832
54,290				

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2,365	New Haven, Connecticut, Revenue Refunding Bonds, Air Rights Parking Facility, Series 2002, 5.375%, 12/01/15 – AMBAC Insured U.S. Guaranteed – 7.9% (5.1% of Total Investments) (5)	No Opt. Call	N/R	2,520,286
500	Bridgeport, Connecticut, General Obligation Bonds, Series 2003A, 5.250%, 9/15/23 (Pre-refunded 9/15/13) – AGM Insured	9/13 at 100.00	AA– (5)	513,990
925	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Brunswick School, Series 2003B, 5.000%, 7/01/33 (Pre-refunded 7/01/13) – NPMFG Insured	7/13 at 100.00	Baa2 (5)	940,235
465	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A: 5.000%, 7/01/30 (Pre-refunded 7/01/17) – AMBAC Insured	7/17 at 100.00	N/R (5)	548,388
735	5.000%, 7/01/37 (Pre-refunded 7/01/17) – AMBAC Insured	7/17 at 100.00	N/R (5)	866,808
1,670	Connecticut State, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 (Pre-refunded 4/01/14) – FGIC Insured	4/14 at 100.00	AA (5)	1,757,642
1,000	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 (Pre-refunded 1/01/14) – FGIC Insured	1/14 at 100.00	AA (5)	1,040,130
4,340	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16 (Pre-refunded 10/01/13)	10/13 at 100.00	AAA	4,463,516
40	New Haven, Connecticut, General Obligation Bonds, Series 2002A, 5.250%, 11/01/17 – AMBAC Insured (ETM)	5/13 at 100.00	A1 (5)	41,790
1,010	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 1998A, 5.125%, 6/01/24 – AMBAC Insured (ETM)	No Opt. Call	Aaa	1,262,641
2,545	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A, 5.000%, 8/01/33 (Pre-refunded 8/01/13) – NPMFG Insured	8/13 at 100.00	Aa3 (5)	2,597,452
500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B: 5.000%, 10/01/17 (Pre-refunded 10/01/15)	10/15 at 100.00	AAA	559,100
2,810	5.000%, 10/01/18 (Pre-refunded 10/01/15)	10/15 at 100.00	AAA	3,142,142

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16,540	Total U.S. Guaranteed Utilities – 8.7% (5.7% of Total Investments)			17,733,834
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)	12/13 at 100.00	Ba1	1,009,080
4,750	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)	6/13 at 101.00	Ba1	4,793,130
	Connecticut Transmission Municipal Electric Energy Cooperative, Transmission System Revenue Bonds, Series 2012A:			
655	5.000%, 1/01/31	1/22 at 100.00	Aa3	760,186
500	5.000%, 1/01/32	1/22 at 100.00	Aa3	577,770
2,830	5.000%, 1/01/42	1/22 at 100.00	Aa3	3,197,362
	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:			
465	5.500%, 1/01/14 (Alternative Minimum Tax)	7/13 at 100.00	BBB	466,846
250	5.500%, 1/01/15 (Alternative Minimum Tax)	5/13 at 100.00	BBB	250,903
2,115	5.500%, 1/01/20 (Alternative Minimum Tax)	7/13 at 100.00	BBB	2,123,820
	Puerto Rico Electric Power Authority, Power Revenue Bonds, Refunding Series 2012A:			
1,290	5.050%, 7/01/42	7/22 at 100.00	BBB+	1,286,969
480	5.000%, 7/01/42	7/22 at 100.00	BBB+	475,229
	Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2010XX:			
3,900	5.750%, 7/01/36	7/20 at 100.00	BBB+	4,069,104
530	5.250%, 7/01/40	7/20 at 100.00	BBB+	536,238
18,765	Total Utilities Water and Sewer – 13.8% (9.0% of Total Investments)			19,546,637
4,375	Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 2007, 5.100%, 9/01/37 – SYNCORA GTY Insured (Alternative Minimum Tax)	9/17 at 100.00	N/R	4,699,319
	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:			
4,160	5.000%, 11/15/30 – NPFG Insured	11/15 at 100.00	A1	4,549,875
4,330	5.000%, 8/15/35 – NPFG Insured	11/15 at 100.00	A1	4,741,913

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500	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 100.00	Ba2	520,295
2,050	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2010, 5.625%, 7/01/40	7/20 at 100.00	Ba2	2,171,668
3,000	Puerto Rico Aqueduct and Sewerage Authority, Revenue Bonds, Senior Lien Series 2008A, 6.000%, 7/01/38	7/18 at 100.00	BBB	3,106,919
4,550	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A, 5.000%, 8/01/20 – NPF Insured	8/13 at 100.00	Aa3	4,638,679
1,840	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth Series, 2007A, 5.000%, 8/01/30 – NPF Insured	8/16 at 100.00	Aa3	2,032,960
2,870	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth-Sixth Series, 2011, 5.000%, 8/01/41	8/21 at 100.00	Aa3	3,284,111
1,450	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100.00	AA+	1,493,963
29,125	Total Water and Sewer Total Investments (cost \$324,332,154) – 153.2%			31,239,702
\$ 322,340	Floating Rate Obligations – (8.6)% MuniFund Term Preferred Shares, at Liquidation Value – (46.7)% (6) Other Assets Less Liabilities – 2.1% Net Assets Applicable to Common Shares – 100%			345,870,754 (19,370,000) (105,500,000) 4,761,188 \$ 225,761,942

Fair Value Measurements

Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 – Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 – Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Municipal Bonds	\$ —	\$345,870,754	\$ —	\$345,870,754

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to timing differences in recognizing taxable market discount, timing differences in recognizing certain gains and losses on investment transactions and the treatment of investments in inverse floating rate securities reflected as financing transactions, if any. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of February 28, 2013, the cost of investments was \$304,955,175.

Gross unrealized appreciation and gross unrealized depreciation of investments as of February 28, 2013, were as follows:

Gross unrealized:	
Appreciation	\$23,171,827
Depreciation	(1,626,280)

Net unrealized appreciation (depreciation) of investments

\$21,545,547

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
 - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
 - (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
 - (5) which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (6) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 30.5%.
- N/R Not rated.
- WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
- (ETM) Escrowed to maturity.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
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Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: See EX-99 CERT attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Connecticut Premium Income Municipal Fund

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

Date: April 29, 2013

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

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

Date: April 29, 2013

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

Date: April 29, 2013