

NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND

Form N-Q

October 30, 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: 8/31/13

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)  
August 31, 2013

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Consumer Staples – 1.6% (1.0% of Total Investments)			
\$ 3,405	Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	11/14 at 100.00	BBB+	\$ 3,139,921
	Education and Civic Organizations – 39.9% (24.6% of Total Investments)			
1,150	Connecticut Health and Education Facilities Authority, Revenue Bonds, Connecticut College, Series 2011H, 5.000%, 7/01/41	7/21 at 100.00	A2	1,155,842
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	1,208,779
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	832,087
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	A	930,750
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–	804,544
2,000	5.000%, 7/01/40	7/20 at 100.00	A–	2,003,300
440	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F: 5.250%, 7/01/18 – AMBAC Insured	No Opt. Call	A2	505,608
1,510	5.250%, 7/01/19 – AMBAC Insured	No Opt. Call	A2	1,739,958
1,125		7/23 at 100.00	A1	1,007,224

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	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Norwich Free Academy, Series 2013B, 4.000%, 7/01/34			
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2006H, 5.000%, 7/01/36 – AMBAC Insured	7/16 at 100.00	A–	2,002,480
4,405	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 – NPFQ Insured	7/17 at 100.00	A	4,661,988
250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2011G: 5.125%, 7/01/26	7/21 at 100.00	Baa1	253,123
3,260	5.625%, 7/01/41	7/21 at 100.00	Baa1	3,287,449
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2012H: 5.000%, 7/01/26 – AGM Insured	7/22 at 100.00	AA–	1,548,600
1,000	5.000%, 7/01/28 – AGM Insured	7/22 at 100.00	AA–	1,016,360
560	Connecticut Health and Educational Facilities Authority, Revenue Bonds, The Loomis Chaffee School Issue, Series 2011-I: 5.000%, 7/01/23 – AGM Insured	7/21 at 100.00	A2	605,550
225	5.000%, 7/01/24 – AGM Insured	7/21 at 100.00	A2	240,622
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H: 5.000%, 7/01/17 – NPFQ Insured	7/14 at 100.00	A+	363,258
1,375	5.000%, 7/01/21 – NPFQ Insured	7/14 at 100.00	A+	1,423,895
2,700	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–	2,553,930
4,140	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University, Series 2010G, 5.000%, 7/01/35	7/20 at 100.00	AA	4,231,080
9,950	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB)	7/16 at 100.00	AAA	10,187,706
17,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB) (4)	7/17 at 100.00	AAA	17,541,960
1,000	University of Connecticut, General Obligation Bonds, Series 2004A, 5.000%, 1/15/18 –	1/14 at 100.00	AA	1,017,460

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	NPMG Insured			
	University of Connecticut, General Obligation Bonds, Series 2006A:			
1,300	5.000%, 2/15/19 – FGIC Insured	2/16 at 100.00	AA	1,424,579
2,150	5.000%, 2/15/23 – FGIC Insured	2/16 at 100.00	AA	2,359,883
	University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28			
2,600		2/20 at 100.00	AA	2,790,398
	University of Connecticut, General Obligation Bonds, Series 2013A:			
2,290	5.000%, 8/15/20	No Opt. Call	AA	2,666,545
2,500	5.000%, 8/15/32	8/23 at 100.00	AA	2,611,650
	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2010A,			
515	5.000%, 11/15/27	11/19 at 100.00	Aa2	542,820
	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2012A,			
3,805	5.000%, 11/15/29	No Opt. Call	Aa2	4,002,556
75,040	Total Education and Civic Organizations Health Care – 34.4% (21.2% of Total Investments)			77,521,984
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B:			
840	5.500%, 7/01/21 – RAAI Insured	7/14 at 100.00	N/R	842,654
3,000	5.500%, 7/01/32 – RAAI Insured	7/14 at 100.00	N/R	2,846,400
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A:			
20	6.125%, 7/01/20 – RAAI Insured	7/14 at 100.00	N/R	20,027
1,710	6.000%, 7/01/25 – RAAI Insured	7/14 at 100.00	N/R	1,710,718
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2005, 5.000%, 7/01/25 – RAAI Insured			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:			
890	5.000%, 7/01/15 – RAAI Insured	No Opt. Call	N/R	937,793
2,400	5.000%, 7/01/20 – RAAI Insured	7/15 at 100.00	N/R	2,441,520
1,050	5.000%, 7/01/23 – RAAI Insured	7/15 at 100.00	N/R	1,054,400
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hartford Healthcare, Series 2011A, 5.000%, 7/01/41			
6,425		7/21 at 100.00	A	6,123,218
	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–	1,027,278

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300	5.250%, 7/01/37 – RAAI Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, Lawrence and Memorial	7/17 at 100.00	BBB–	284,553
2,000	Hospitals, Series 2011F, 5.000%, 7/01/36 Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital,	7/21 at 100.00	A+	1,963,800
6,000	Series 2006, 5.000%, 7/01/32 – AGM Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2011N:	7/16 at 100.00	A2	5,902,560
1,105	5.000%, 7/01/25	7/21 at 100.00	A2	1,146,625
400	5.000%, 7/01/26	7/21 at 100.00	A2	410,536
500	5.000%, 7/01/27 Connecticut Health and Educational Facilities Authority, Revenue Bonds, St. Francis Hospital	7/21 at 100.00	A2	507,580
1,000	and Medical Center, Series 2002D, 5.000%, 7/01/22 – RAAI Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital,	11/13 at 100.00	N/R	986,250
1,275	Series 2010-I, 5.000%, 7/01/30 Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital,	7/20 at 100.00	A	1,280,406
7,000	Series 2012J, 5.000%, 7/01/42 Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut	7/22 at 100.00	A	6,656,230
3,440	Health, Series 2011M, 5.375%, 7/01/41 Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut	7/21 at 100.00	A	3,454,998
4,000	Health, Series 2011N, 5.000%, 7/01/29 Connecticut Health and Educational Facilities Authority, Revenue Bonds, William W. Backus	7/21 at 100.00	A	4,052,800
775	Hospital, Series 2005F, 5.125%, 7/01/35 – AGM Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1, 5.000%, 7/01/31 – AMBAC Insured	7/18 at 100.00	AA–	776,589
5,760	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40 Connecticut Health and Eductaional Facilities	7/16 at 100.00	Aa3	5,780,736
1,235	Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40 Connecticut Health and Eductaional Facilities	7/20 at 100.00	Aa3	1,278,237
4,540	Authority, Revenue Bonds, Ascension Health	11/19 at 100.00	AA+	4,460,141

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	Series 2010A, 5.000%, 11/15/40			
	Connecticut Health and Eductaional Facilities			
	Authority, Revenue Bonds, Catholic Health	11/20 at		
1,010	East	100.00	A+	995,900
	Series 2010, 4.750%, 11/15/29			
	Connecticut Health and Eductaional Facilities			
200	Authority, Revenue Bonds, Danbury Hospital,	1/16 at 100.00	A	173,080
	Series 2006H, 4.500%, 7/01/33 – AMBAC			
	Insured			
	Monroe County Industrial Development			
	Corporation, New York, FHA Insured			
8,600	Mortgage Revenue	2/21 at 100.00	Aa2	8,853,958
	Bonds, Unity Hospital of Rochestor Project,			
	Series 2010, 5.500%, 8/15/40			
67,380	Total Health Care			66,780,889
	Housing/Single Family – 7.0% (4.3% of Total			
	Investments)			
	Connecticut Housing Finance Authority,			
	Housing Mortgage Finance Program Bonds,	11/13 at		
4,475	Series 2004A-5,	100.00	AAA	4,476,835
	5.050%, 11/15/34			
	Connecticut Housing Finance Authority,			
	Housing Mortgage Finance Program Bonds,	11/15 at		
640	Series 2006-A1,	100.00	AAA	636,627
	4.800%, 11/15/31 (Alternative Minimum Tax)			
	Connecticut Housing Finance Authority,			
	Housing Mortgage Finance Program Bonds,			
3,900	Series 2006D,	5/16 at 100.00	AAA	3,931,590
	4.650%, 11/15/27			
	Connecticut Housing Finance Authority,			
	Single Family Housing Mortgage Finance			
	Program Bonds,			
	Series 2010-A2:			
		11/19 at		
3,080	4.500%, 11/15/30	100.00	AAA	3,088,100
		11/19 at		
1,500	4.750%, 11/15/35	100.00	AAA	1,479,645
13,595	Total Housing/Single Family			13,612,797
	Long-Term Care – 4.2% (2.6% of Total			
	Investments)			
	Connecticut Health and Educational Facilities			
	Authority, Revenue Bonds, Village for			
	Families			
	and Children Inc., Series 2002A:			
		10/13 at		
430	5.000%, 7/01/18 – AMBAC Insured	100.00	N/R	430,606
		10/13 at		
450	5.000%, 7/01/19 – AMBAC Insured	100.00	N/R	450,468
		10/13 at		
475	5.000%, 7/01/20 – AMBAC Insured	100.00	N/R	475,337
285	5.000%, 7/01/23 – AMBAC Insured		N/R	285,000

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			10/13 at 100.00		
			10/13 at 100.00		
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:		100.00	N/R	1,165,461
920	5.000%, 6/15/22 – AMBAC Insured	6/14 at 100.00		N/R	932,024
1,500	5.000%, 6/15/32 – AMBAC Insured Connecticut Housing Finance Authority, State Supported Special Obligation Bonds, Refunding	6/14 at 100.00		N/R	1,500,285
1,470	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	1,519,451
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	1,014,156
420	7.625%, 1/01/30 Total Long-Term Care Tax Obligation/General – 18.6% (11.4% of Total Investments) Connecticut State, General Obligation Bonds, Refunding Series 2012E:	1/20 at 100.00		N/R	430,714
8,270					8,203,502
1,425	5.000%, 9/15/30	9/22 at 100.00		AA	1,496,863
2,290	5.000%, 9/15/32	9/22 at 100.00		AA	2,377,684
4,500	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.00		AA	4,809,465
1,800	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 – AGM Insured	6/16 at 100.00		AA	1,972,674
2,000	Connecticut State, General Obligation Bonds, Series 2006E, 5.000%, 12/15/20	12/16 at 100.00		AA	2,239,960
1,000	Connecticut State, General Obligation Bonds, Series 2011D, 5.000%, 11/01/31	11/21 at 100.00		AA	1,060,460
1,000	Hartford, Connecticut, General Obligation Bonds, Refunding Series 2013A, 5.000%, 4/01/31	4/23 at 100.00		A1	1,013,650
775	Hartford, Connecticut, General Obligation Bonds, Series 2005A: 5.000%, 8/01/20 – AGM Insured	8/15 at 100.00		AA–	837,884
1,320	5.000%, 8/01/21 – AGM Insured	8/15 at 100.00		AA–	1,426,313
905	4.375%, 8/01/24 – AGM Insured Hartford, Connecticut, General Obligation Bonds, Series 2009A, 5.000%, 8/15/28 – AGC Insured	8/15 at 100.00		AA–	917,960
1,740	Hartford, Connecticut, General Obligation Bonds, Series 2013B, 5.000%, 4/01/33	8/19 at 100.00		AA–	1,810,818
2,000		4/23 at 100.00		A1	2,001,420
2,150					



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	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 –			
		11/16 at		
	AMBAC Insured	100.00	A2	2,370,031
900	North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24	No Opt. Call	Aa1	1,048,437
3,890	Oregon State, General Obligation Bonds, Oregon University System Projects, Series 2011G, 5.000%, 8/01/36	8/21 at 100.00	AA+	4,026,111
1,860	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/20 –	No Opt. Call	A	1,742,857
	NPFG Insured			
1,420	Regional School District 16, Connecticut, General Obligation Bonds, Series 2003, 5.000%, 3/15/16 – AMBAC Insured	3/14 at 100.00	A1	1,439,667
800	Suffield, Connecticut, General Obligation Bonds, Series 2005: 5.000%, 6/15/17	No Opt. Call	AA+	914,384
795	5.000%, 6/15/19	No Opt. Call	AA+	928,600
1,400	5.000%, 6/15/21	No Opt. Call	AA+	1,637,538
33,970	Total Tax Obligation/General Tax Obligation/Limited – 23.9% (14.8% of Total Investments)			36,072,776
	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–	2,535,428
2,930	5.000%, 7/01/36 – AGC Insured	7/16 at 100.00	AA–	2,933,633
	Connecticut, Certificates of Participation, Juvenile Training School, Series 2001:			
600	5.000%, 12/15/20	12/13 at 100.00	AA–	612,858
1,000	5.000%, 12/15/30	12/13 at 100.00	AA–	1,003,540
5,000	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 – AMBAC Insured	8/17 at 100.00	AA	5,310,000
3,000	Connecticut, Special Tax Obligation Transportation Infrastructure Purposes Bonds, Series 2012A: 5.000%, 1/01/31	No Opt. Call	AA	3,117,780
2,500	5.000%, 1/01/33	No Opt. Call	AA	2,575,050
3,000	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue	4/20 at 100.00	N/R	3,231,240

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	Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39			
2,100	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 – AMBAC Insured	No Opt. Call	BBB	1,565,718
2,640	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A: 0.000%, 7/01/32 – FGIC Insured	No Opt. Call	BBB+	570,742
4,735	0.000%, 7/01/33 – FGIC Insured	No Opt. Call	BBB+	940,892
2,000	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 – AGM Insured	8/14 at 100.00	AA–	2,002,860
4,350	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 – AGM Insured	8/15 at 100.00	AA–	4,459,533
5,000	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2009A, 6.500%, 8/01/44	8/19 at 100.00	A+	4,733,200
1,525	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A: 0.000%, 8/01/33	No Opt. Call	A+	373,412
3,625	5.375%, 8/01/39	2/20 at 100.00	A+	2,939,404
1,725	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41	4/21 at 100.00	N/R	1,722,758
2,275	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Refunding Series 2012A, 5.000%, 10/01/32	No Opt. Call	BBB+	2,154,357
1,000	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–	1,021,200
2,760	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	2,668,092
54,290	Total Tax Obligation/Limited Transportation – 1.3% (0.8% of Total Investments)			46,471,697
2,365	New Haven, Connecticut, Revenue Refunding Bonds, Air Rights Parking Facility, Series 2002, 5.375%, 12/01/15 – AMBAC Insured	No Opt. Call	N/R	2,484,503
	U.S. Guaranteed – 8.8% (5.5% of Total Investments) (5) Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School,			

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	Series 2007A:			
465	5.000%, 7/01/30 (Pre-refunded 7/01/17) – AMBAC Insured	7/17 at 100.00	N/R (5)	530,402
735	5.000%, 7/01/37 (Pre-refunded 7/01/17) – AMBAC Insured	7/17 at 100.00	N/R (5)	838,378
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)	1,717,278
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)	1,016,240
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	4,357,881
40	New Haven, Connecticut, General Obligation Bonds, Series 2002A, 5.250%, 11/01/17 – AMBAC Insured (ETM)	11/13 at 100.00	A3 (5)	41,778
1,335	Puerto Rico Electric Power Authority, Power Revenue Refunding Bonds, Series 1989O, 0.000%, 7/01/17 – NPMFG Insured (ETM)	No Opt. Call	A (5)	1,175,080
1,010	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 1998A, 5.125%, 6/01/24 – AMBAC Insured (ETM)	No Opt. Call	Aaa	1,138,583
1,450	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32 (Pre-refunded 11/15/13)	11/13 at 100.00	AA+ (5)	1,464,471
1,220	University of Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 2/15/17 (Pre-refunded 2/15/15) – AGM Insured	2/15 at 100.00	AA (5)	1,301,386
500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B:	10/15 at 100.00	AAA	546,410
2,810	5.000%, 10/01/18 (Pre-refunded 10/01/15)	10/15 at 100.00	AAA	3,070,824
16,575	Total U.S. Guaranteed Utilities – 9.4% (5.8% of Total Investments) Connecticut Municipal Electric Energy Cooperative, Power Supply System Revenue Bonds, Tender			17,198,711
1,295	Option Bond Trust 1164: 17.217%, 1/01/32 (IF) (4)	1/23 at 100.00	Aa3	1,402,835
410	17.057%, 1/01/38 (IF) (4)	1/23 at 100.00	Aa3	412,280

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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	999,170
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) Connecticut Transmission Municipal Electric Energy Cooperative, Transmission System Revenue Bonds, Series 2012A:	12/13 at 100.00	Ba1	4,746,058
655	5.000%, 1/01/31	1/22 at 100.00	Aa3	669,744
500	5.000%, 1/01/32	1/22 at 100.00	Aa3	509,525
2,830	5.000%, 1/01/42	1/22 at 100.00	Aa3	2,843,216
	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:			
465	5.500%, 1/01/14 (Alternative Minimum Tax)	1/13 at 100.00	BBB	465,353
250	5.500%, 1/01/15 (Alternative Minimum Tax)	1/13 at 100.00	BBB	250,190
2,115	5.500%, 1/01/20 (Alternative Minimum Tax)	1/13 at 100.00	BBB	2,116,607
1,290	Puerto Rico Electric Power Authority, Power Revenue Bonds, Refunding Series 2012A, 5.050%, 7/01/42	7/22 at 100.00	BBB	865,822
3,900	Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2010XX, 5.750%, 7/01/36	7/20 at 100.00	BBB	2,998,866
19,460	Total Utilities Water and Sewer – 13.0% (8.0% of Total Investments)			18,279,666
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	4,193,919
	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:			
4,160	5.000%, 11/15/30 – NPMG Insured	11/15 at 100.00	A1	4,234,173
4,330	5.000%, 8/15/35 – NPMG Insured	11/15 at 100.00	A1	4,342,687
500	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series	7/15 at 100.00	Ba2	505,045

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	2005, 6.000%, 7/01/25			
	Guam Government Waterworks Authority, Water and Wastewater System Revenue			
2,050	Bonds, Series	7/20 at 100.00	Ba2	1,934,893
	2010, 5.625%, 7/01/40			
	Hartford County Metropolitan District, Connecticut, Clean Water Project Revenue			
2,500	Bonds, Series	4/22 at 100.00	AA	2,520,725
	2013A, 5.000%, 4/01/39			
	Puerto Rico Aqueduct and Sewerage Authority, Revenue Bonds, Senior Lien Series			
3,000	2008A, 6.000%, 7/01/38	7/18 at 100.00	BBB-	2,260,980
	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth			
1,840	Series, 2007A, 5.000%, 8/01/30 – NCFG Insured	8/16 at 100.00	Aa3	1,885,890
	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth-Sixth Series, 2011, 5.000%, 8/01/41			
2,870	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series	8/21 at 100.00	Aa3	2,914,887
500	2013A, 5.250%, 8/15/43	8/23 at 100.00	AA+	508,914
26,125	Total Water and Sewer			25,302,113
\$ 320,475	Total Investments (cost \$323,896,807) – 162.1%			315,068,559
	Floating Rate Obligations – (10.0)%			(19,370,000)
	MuniFund Term Preferred Shares, at Liquidation Value (54.3)% (6)			(105,500,000)
	Other Assets Less Liabilities – 2.2%			4,138,847
	Net Assets Applicable to Common Shares – 100%			\$ 194,337,406

### 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	\$ —	\$315,068,559	\$ —	\$315,068,559

### 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 August 31, 2013, the cost of investments was \$304,679,971.

Gross unrealized appreciation and gross unrealized depreciation of investments as of August 31, 2013, were as follows:

Gross unrealized:	
Appreciation	\$ 4,882,354
Depreciation	(13,863,777)
Net unrealized appreciation (depreciation) of investments	\$ (8,981,423)

(1)

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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.
  - (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. 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 33.5%.
  - (ETM) Escrowed to maturity.
  - (IF) Inverse floating rate investment.
  - (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.

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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: October 30, 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: October 30, 2013

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

Date: October 30, 2013