

NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND
Form N-Q
April 29, 2015

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 811-07606

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: 2/28/15

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

Nuveen Connecticut Premium Income
Municipal Fund (NTC)
February 28, 2015 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 157.5% (100.0% of Total Investments)			
	MUNICIPAL BONDS – 157.5% (100.0% of Total Investments)			
	Consumer Staples – 1.6% (1.0% of Total Investments)			
\$ 3,280	Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/15 at 100.00	BBB+	\$ 3,288,298
	Education and Civic Organizations – 33.7% (21.4% of Total Investments)			
1,000	Connecticut Health and Education Facilities Authority, Revenue Bonds, Connecticut College, Series 2007G, 4.500%, 7/01/37 – NPF Insured	7/17 at 100.00	AA–	1,028,640
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	1,267,956
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	871,063
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–	900,688
4,000	5.000%, 7/01/40	7/20 at 100.00	A–	4,473,440
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	497,310

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1,510	5.250%, 7/01/19 – AMBAC Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, Norwich Free Academy,	No Opt. Call	A2	1,747,266
1,125	Series 2013B, 4.000%, 7/01/34 Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University,	7/23 at 100.00	A1	1,171,148
2,000	Series 2006H, 5.000%, 7/01/36 – AMBAC Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University,	7/16 at 100.00	A–	2,095,820
4,405	Series 2007-I, 5.000%, 7/01/25 – NPFG Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2011G:	7/17 at 100.00	AA–	4,789,953
250	5.125%, 7/01/26	7/21 at 100.00	BBB+	274,565
3,260	5.625%, 7/01/41 Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2012H:	7/21 at 100.00	BBB+	3,598,225
1,500	5.000%, 7/01/26 – AGM Insured	7/22 at 100.00	AA	1,689,540
1,000	5.000%, 7/01/28 – AGM Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, The Loomis Chaffee School Issue, Series 2011-I:	7/22 at 100.00	AA	1,111,420
560	5.000%, 7/01/23 – AGM Insured	7/21 at 100.00	A2	639,190
225	5.000%, 7/01/24 – AGM Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2006G, 5.250%, 7/01/36 – RAAI Insured	7/21 at 100.00	A2	260,163
2,700	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University,	7/16 at 100.00	BBB–	2,777,544
4,140	Series 2010G, 5.000%, 7/01/35 Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB)	7/20 at 100.00	AA	4,750,650
9,950	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB) (4)	7/16 at 100.00	AAA	10,513,170
17,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2013N, 5.000%, 11/01/31	7/17 at 100.00	AAA	18,578,960
5,580	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2010A,	11/23 at 100.00	AA	6,482,398
515		11/19 at 100.00	Aa2	594,645

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	5.000%, 11/15/27			
	University of Connecticut, Student Fee			
	Revenue Bonds, Refunding Series 2012A,			
1,500	5.000%, 11/15/29	No Opt. Call	Aa2	1,763,940
65,450	Total Education and Civic Organizations			71,877,694
	Health Care – 32.7% (20.8% of Total			
	Investments)			
	Connecticut Health and Educational Facilities			
	Authority, Revenue Bonds, Bristol Hospital,			
	Series 2002B:			
750	5.500%, 7/01/21 – RAAI Insured	5/15 at 100.00	N/R	751,178
3,000	5.500%, 7/01/32 – RAAI Insured	5/15 at 100.00	AA	3,003,090
	Connecticut Health and Educational Facilities			
	Authority, Revenue Bonds, Eastern			
20	Connecticut	5/15 at 100.00	AA	20,045
	Health Network, Series 2000A, 6.125%,			
	7/01/20 – RAAI Insured			
	Connecticut Health and Educational Facilities			
	Authority, Revenue Bonds, Eastern			
840	Connecticut	7/15 at 100.00	N/R	844,049
	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	901,499
2,400	5.000%, 7/01/20 – RAAI Insured	7/15 at 100.00	N/R	2,420,280
1,050	5.000%, 7/01/23 – RAAI Insured	7/15 at 100.00	N/R	1,056,510
	Connecticut Health and Educational Facilities			
	Authority, Revenue Bonds, Hartford			
7,025	Healthcare,	7/21 at 100.00	A	7,743,447
	Series 2011A, 5.000%, 7/01/41			
	Connecticut Health and Educational Facilities			
	Authority, Revenue Bonds, Hartford			
500	Healthcare,	No Opt. Call	A	558,680
	Series 2014E, 5.000%, 7/01/42			
	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–	1,115,236
300	5.250%, 7/01/37 – RAAI Insured	7/17 at 100.00	BBB–	313,530
	Connecticut Health and Educational Facilities			
	Authority, Revenue Bonds, Lawrence and			
2,000	Memorial	7/21 at 100.00	A	2,211,800
	Hospitals, Series 2011F, 5.000%, 7/01/36			
	Connecticut Health and Educational Facilities			
	Authority, Revenue Bonds, Middlesex			
6,000	Hospital,	7/16 at 100.00	A2	6,198,540
	Series 2006, 5.000%, 7/01/32 – AGM Insured			

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	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2011N:			
1,105	5.000%, 7/01/25	7/21 at 100.00	A2	1,233,810
400	5.000%, 7/01/26	7/21 at 100.00	A2	444,188
500	5.000%, 7/01/27	7/21 at 100.00	A2	552,345
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 2010-I, 5.000%, 7/01/30			
1,275		7/20 at 10.00	A	1,428,076
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 2012J, 5.000%, 7/01/42			
7,000		7/22 at 100.00	A	7,591,920
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011M, 5.375%, 7/01/41			
3,905		7/21 at 100.00	A	4,404,567
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011N, 5.000%, 7/01/29			
4,000		7/21 at 100.00	A	4,462,560
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Health Issue, Series 2014E:			
2,610	5.000%, 7/01/32	7/24 at 100.00	Aa3	3,014,132
2,740	5.000%, 7/01/33	7/24 at 100.00	Aa3	3,149,849
900	5.000%, 7/01/34	7/24 at 100.00	Aa3	1,032,264
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Ascension Health Series 2010A, 5.000%, 11/15/40			
4,540		11/19 at 100.00	AA+	5,080,487
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Catholic Health East Series 2010, 4.750%, 11/15/29			
1,010		11/20 at 100.00	AA	1,108,293
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Danbury Hospital, Series 2006H, 4.500%, 7/01/33 – AMBAC Insured			
200		1/16 at 100.00	A	200,986
	Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue Bonds, Unity Hospital of Rochester Project, Series 2010, 5.500%, 8/15/40			
7,475		2/21 at 100.00	Aa2	8,812,427
63,500				69,653,788
	Total Health Care Housing/Single Family – 3.2% (2.1% of Total Investments)			
440	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds,	11/15 at 100.00	AAA	443,115

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3,900	Series 2006-A1, 4.800%, 11/15/31 (Alternative Minimum Tax) Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27 Connecticut Housing Finance Authority, Single Family Housing Mortgage Finance Program Bonds, Series 2010-A2:	5/16 at 100.00	AAA	3,979,833
830	4.500%, 11/15/30	11/19 at 100.00	AAA	872,770
1,500	4.750%, 11/15/35	11/19 at 100.00	AAA	1,577,460
6,670	Total Housing/Single Family Long-Term Care – 2.6% (1.7% of Total Investments)			6,873,178
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Duncaster, Inc., Series 2014A, 5.000%, 8/01/44	8/24 at 100.00	N/R	1,015,370
1,500	Connecticut Housing Finance Authority, Special Needs Housing Mortgage Finance Program Special	5/15 at 100.00	N/R	1,501,200
1,380	Obligation Bonds, Series 2002SNH-1, 5.000%, 6/15/32 – AMBAC Insured Connecticut Housing Finance Authority, State Supported Special Obligation Bonds, Refunding	6/20 at 100.00	AA	1,498,045
1,125	Series 2010-16, 5.000%, 6/15/30 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 100.00	N/R	1,163,171
405	Hamden, Connecticut, Facility Revenue Bonds, Whitney Center Project, Series 2009A, 7.625%, 1/01/30	1/20 at 100.00	N/R	422,601
5,410	Total Long-Term Care Tax Obligation/General – 25.7% (16.3% of Total Investments)			5,600,387
2,345	Bridgeport, Connecticut, General Obligation Bonds, Series 2014A: 5.000%, 7/01/32 – AGM Insured	7/24 at 100.00	AA	2,675,364
1,600	5.000%, 7/01/34 – AGM Insured	7/24 at 100.00	AA	1,815,744
5,100	Connecticut State, General Obligation Bonds, Green Series 2014G, 5.000%, 11/15/31	11/24 at 100.00	AA	6,029,475
1,425	Connecticut State, General Obligation Bonds, Refunding Series 2012E: 5.000%, 9/15/30	9/22 at 100.00	AA	1,684,835
2,290	5.000%, 9/15/32	9/22 at 100.00	AA	2,686,811
3,500			AA	3,766,525

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	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.00		
2,100	Connecticut State, General Obligation Bonds, Series 2006E, 5.000%, 12/15/20	12/16 at 10.00	AA	2,274,510
1,430	Connecticut State, General Obligation Bonds, Series 2011D: 5.000%, 11/01/18	No Opt. Call 11/21 at 100.00	AA	1,630,057
1,000	5.000%, 11/01/31	100.00	AA	1,156,570
2,600	Connecticut State, General Obligation Bonds, Series 2014A, 5.000%, 3/01/31	3/24 at 100.00	AA	3,043,716
3,500	Connecticut State, General Obligation Bonds, Series 2014F, 5.000%, 11/15/34	11/24 at 100.00	AA	4,089,295
1,000	Hartford, Connecticut, General Obligation Bonds, Refunding Series 2013A, 5.000%, 4/01/31	4/23 at 100.00	AA-	1,144,310
1,740	Hartford, Connecticut, General Obligation Bonds, Series 2009A, 5.000%, 8/15/28 – AGC Insured	8/19 at 100.00	AA	1,958,962
2,000	Hartford, Connecticut, General Obligation Bonds, Series 2013B, 5.000%, 4/01/33	4/23 at 100.00	AA-	2,277,820
2,150	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 – AMBAC Insured	11/16 at 100.00	A3	2,303,316
985	New Haven, Connecticut, General Obligation Bonds, Series 2014A, 5.000%, 8/01/33 – AGM Insured	8/24 at 100.00	AA	1,119,699
900	North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24	No Opt. Call	Aa1	1,113,579
3,890	Oregon State, General Obligation Bonds, Oregon University System Projects, Series 2011G, 5.000%, 8/01/36	8/21 at 100.00	AA+	4,451,171
1,420	Regional School District 16, Beacon Falls and Prospect, Connecticut, General Obligation Bonds, Series 2003, 5.000%, 3/15/16 – AMBAC Insured	5/15 at 100.00	A1	1,425,396
1,120	Southington, Connecticut, General Obligation Bonds, Lot A Series 2014, 4.000%, 1/15/19	No Opt. Call	AA+	1,243,760
2,500	Stamford, Connecticut, General Obligation Bonds, Refunding Series 2014, 3.000%, 8/15/22	8/21 at 100.00	AAA	2,700,900
600	Stratford, Connecticut, General Obligation Bonds, Series 2014, 5.000%, 12/15/32	12/22 at 100.00	AA	689,628
800	Suffield, Connecticut, General Obligation Bonds, Series 2005: 5.000%, 6/15/17	No Opt. Call	AA+	880,800
820	5.000%, 6/15/19	No Opt. Call	AA+	953,455
1,400	5.000%, 6/15/21	No Opt. Call	AA+	1,694,700
48,215	Total Tax Obligation/General			54,810,398

	Tax Obligation/Limited – 28.4% (18.0% of Total Investments)			
	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	2,652,916
2,930	5.000%, 7/01/36 – AGC Insured	7/16 at 100.00	AA	3,075,592
	Connecticut State, Special Tax Obligation Transportation Infrastructure Bonds, Series 2007A,			
5,000	5.000%, 8/01/27 – AMBAC Insured	8/17 at 100.00	AA	5,486,800
	Connecticut State, Special Tax Obligation Transportation Infrastructure Purposes Bonds, Series 2012A, 5.000%, 1/01/33			
2,500		No Opt. Call	AA	2,871,575
	Connecticut State, Special Tax Obligation Transportation Infrastructure Purposes Bonds, Series 2013A, 5.000%, 10/01/33			
3,855		10/23 at 100.00	AA	4,476,387
	Connecticut, Certificates of Participation, Juvenile Training School, Series 2001, 5.000%, 12/15/30			
1,000		5/15 at 100.00	AA–	1,003,660
	Connecticut, Special Tax Obligation Bonds, Transportation Infrastructure Purposes, Series 2014A:			
3,835	5.000%, 9/01/33	9/24 at 100.00	AA	4,486,336
1,000	5.000%, 9/01/34	9/24 at 100.00	AA	1,167,130
	Government of Guam, Business Privilege Tax Bonds, Series 2011A:			
840	5.250%, 1/01/36	1/22 at 100.00	A	939,582
3,200	5.125%, 1/01/42	1/22 at 100.00	A	3,536,448
	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue			
3,000		4/20 at 100.00	N/R	3,639,360
	Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39			
2,000	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 – AGM Insured	5/15 at 100.00	AA	2,000,500
4,350	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 – AGM Insured	8/15 at 100.00	AA	4,368,488
	University of Connecticut, General Obligation Bonds, Series 2006A:			
1,300	5.000%, 2/15/19 – FGIC Insured	2/16 at 100.00	AA	1,359,930
2,150	5.000%, 2/15/23 – FGIC Insured	2/16 at 100.00	AA	2,249,567
	University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28			
2,600		2/20 at 100.00	AA	2,991,118
	University of Connecticut, General Obligation Bonds, Series 2013A:			
2,290	5.000%, 8/15/20	No Opt. Call	AA	2,718,001
2,500	5.000%, 8/15/32	8/23 at 100.00	AA	2,893,650

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760	University of Connecticut, General Obligation Bonds, Series 2014A, 5.000%, 2/15/31	2/24 at 100.00	AA	887,824
	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Refunding Series 2012A:			
2,275	5.000%, 10/01/32	No Opt. Call	BBB+	2,516,764
1,790	5.000%, 10/01/32 – AGM Insured	No Opt. Call	AA	2,043,213
	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien	10/20 at 100.00	BBB	3,031,832
2,760	Series 2010A, 5.000%, 10/01/29			
54,460	Total Tax Obligation/Limited Transportation – 1.2% (0.7% of Total Investments)			60,396,673
	New Haven, Connecticut, Revenue Refunding Bonds, Air Rights Parking Facility, Series 2002,			
2,365	5.375%, 12/01/15 – AMBAC Insured	No Opt. Call	N/R	2,447,089
	U.S. Guaranteed – 5.4% (3.4% of Total Investments) (5)			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A:			
465	5.000%, 7/01/30 (Pre-refunded 7/01/17) – AMBAC Insured	7/17 at 100.00	N/R (5)	513,188
735	5.000%, 7/01/37 (Pre-refunded 7/01/17) – AMBAC Insured	7/17 at 100.00	N/R (5)	811,168
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, William W. Backus			
775	Hospital, Series 2005F, 5.125%, 7/01/35 (Pre-refunded 7/01/18) – AGM Insured	7/18 at 100.00	AA (5)	884,701
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1, 5.000%, 7/01/31 (Pre-refunded 7/01/16) – AMBAC Insured			
4,010	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40 (Pre-refunded 7/01/20)	7/16 at 100.00	Aa3 (5)	4,259,582
1,240	New Haven, Connecticut, General Obligation Bonds, Series 2002A, 5.250%, 11/01/17 – AMBAC Insured (ETM)	7/20 at 100.00	Aa3 (5)	1,516,297
40	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 1998A,	5/15 at 100.00	A3 (5)	41,673
	5.125%, 6/01/24 – AMBAC Insured (ETM)			
1,010	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series	6/20 at 100.00	Aaa	1,214,969
1,725		4/21 at 100.00	N/R (5)	2,253,937

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	2011aA, 7.000%, 4/01/41 (Pre-refunded 4/01/21)			
10,000	Total U.S. Guaranteed Utilities – 7.3% (4.6% of Total Investments) Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company			11,495,515
4,375	Project, Series 2007, 5.100%, 9/01/37 – SYNCORA GTY Insured (Alternative Minimum Tax) Connecticut Municipal Electric Energy Cooperative, Power Supply System Revenue Bonds, Tender Option Bond Trust 1164:	9/17 at 100.00	N/R	4,538,231
1,295	17.418%, 1/01/32 (IF) (4)	1/23 at 100.00	Aa3	2,004,349
410	17.256%, 1/01/38 (IF) (4)	1/23 at 100.00	Aa3	615,545
1,750	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:	6/15 at 100.00	Ba1	1,764,893
655	5.000%, 1/01/31	1/22 at 100.00	Aa3	744,604
500	5.000%, 1/01/32	1/22 at 100.00	Aa3	566,400
2,830	5.000%, 1/01/42	1/22 at 100.00	Aa3	3,181,486
2,115	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A, 5.500%, 1/01/20 (Alternative Minimum Tax)	7/15 at 100.00	A–	2,135,685
13,930	Total Utilities Water and Sewer – 15.7% (10.0% of Total Investments) Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Refunding Series 2014B:			15,551,193
500	5.000%, 8/15/30	8/24 at 100.00	A+	583,670
1,000	5.000%, 8/15/31	8/24 at 100.00	A+	1,162,860
500	5.000%, 8/15/32	8/24 at 100.00	A+	579,640
55	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A, 5.000%, 8/15/35 – NPMG Insured	11/15 at 100.00	AA–	56,708
2,050	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds,	7/20 at 100.00	A–	2,278,493

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	Series 2010, 5.625%, 7/01/40			
	Hartford County Metropolitan District,			
	Connecticut, Clean Water Project Revenue	11/24 at		
6,815	Bonds, Green	100.00	AA	7,890,203
	Bond Series 2014A, 5.000%, 11/01/42			
	Hartford County Metropolitan District,			
	Connecticut, Clean Water Project Revenue			
	Bonds,			
	Series 2013A:			
4,100	5.000%, 4/01/36	4/22 at 100.00	AA	4,654,033
2,500	5.000%, 4/01/39	4/22 at 100.00	AA	2,825,850
	South Central Connecticut Regional Water			
	Authority Water System Revenue Bonds,			
795	Thirtieth	8/24 at 100.00	Aa3	909,957
	Series 2014A, 5.000%, 8/01/44			
	South Central Connecticut Regional Water			
	Authority, Water System Revenue Bonds,			
1,840	Twentieth	8/16 at 100.00	AA-	1,952,516
	Series, 2007A, 5.000%, 8/01/30 – NPMF			
	Insured			
	South Central Connecticut Regional Water			
	Authority, Water System Revenue Bonds,			
4,870	Twentieth-Sixth Series, 2011, 5.000%,	8/21 at 100.00	Aa3	5,502,905
	8/01/41			
	South Central Connecticut Regional Water			
	Authority, Water System Revenue Bonds,			
4,000	Twenty-Seventh	No Opt. Call	Aa3	4,540,440
	Series 2012, 5.000%, 8/01/33			
	Stamford, Connecticut, Water Pollution			
	Control System and Facility Revenue Bonds,			
500	Series	8/23 at 100.00	AA+	567,550
	2013A, 5.250%, 8/15/43			
29,525	Total Water and Sewer			33,504,825
	Total Long-Term Investments (cost			
\$ 302,805	\$315,695,587) – 157.5%			335,499,038
	Floating Rate Obligations – (9.1)%			(19,370,000)
	Variable Rate MuniFund Term Preferred			
	Shares, at Liquidation Value – (49.8)% (6)			(106,000,000)
	Other Assets Less Liabilities – 1.4%			2,921,394
	Net Assets Applicable to Common Shares –			
	100%			\$ 213,050,432

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	\$ —	\$335,499,038	\$ —	\$335,499,038

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, 2015, the cost of investments was \$296,519,847.

Gross unrealized appreciation and gross unrealized depreciation of investments as of February 28, 2015, were as follows:

Gross unrealized:	
Appreciation	\$20,119,754
Depreciation	(510,563)
Net unrealized appreciation (depreciation) of investments	\$19,609,191

- (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 Investor 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) Variable Rate MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 31.6%.
 - (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.

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, 2015

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, 2015

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

Date: April 29, 2015