

NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND  
Form N-Q  
April 29, 2016

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: 2/29/16

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 29, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 154.1% (100.0% of Total Investments)			
	MUNICIPAL BONDS – 154.1% (100.0% of Total Investments)			
	Consumer Staples – 1.4% (0.9% of Total Investments)			
\$ 3,010	Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/16 at 100.00	BBB+	\$ 3,064,150
	Education and Civic Organizations – 32.9% (21.3% of Total Investments)			
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	AA	883,999
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut College, Series 2007G, 4.500%, 7/01/37 – NPF Insured	7/17 at 100.00	AA–	1,019,240
1,150	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut College, Series 2011H, 5.000%, 7/01/41	7/21 at 100.00	A2	1,269,807
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–	899,784
4,000	5.000%, 7/01/40	7/20 at 100.00	A–	4,498,920
1,065	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield	7/26 at 100.00	A–	1,218,445

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	University, Series			
	2016Q-1, 5.000%, 7/01/46			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School,			
	Series 2005F:			
440	5.250%, 7/01/18 – AMBAC Insured	No Opt. Call	A2	483,331
1,510	5.250%, 7/01/19 – AMBAC Insured	No Opt. Call	A2	1,714,862
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Norwich Free Academy,			
1,125	Series 2013B, 4.000%, 7/01/34	7/23 at 100.00	A1	1,192,489
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University,			
7,030	Series 2015L, 5.000%, 7/01/45	7/25 at 100.00	A–	7,917,256
	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+	279,352
3,260	5.625%, 7/01/41	7/21 at 100.00	BBB+	3,577,883
	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	1,704,405
1,000	5.000%, 7/01/28 – AGM Insured	7/22 at 100.00	AA	1,123,850
	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	651,913
225	5.000%, 7/01/24 – AGM Insured	7/21 at 100.00	A2	260,251
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University,			
4,140	Series 2010G, 5.000%, 7/01/35	7/20 at 100.00	AA	4,704,406
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series			
9,950	2007Z-1, 5.000%, 7/01/42	7/16 at 100.00	AAA	10,100,145
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series			
17,000	2007Z-3, 5.050%, 7/01/42 (UB) (4)	7/17 at 100.00	AAA	17,909,670
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2013N, 5.000%,			
5,580	11/01/31	11/23 at 100.00	AA	6,590,929
515			Aa2	586,245

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	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2010A, 5.000%, 11/15/27	11/19 at 100.00		
1,500	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2012A, 5.000%, 11/15/29	No Opt. Call	Aa2	1,788,780
64,440	Total Education and Civic Organizations Health Care – 31.9% (20.7% of Total Investments)			70,375,962
3,200	Connecticut Health and Educational Facilities Authority Revenue Bonds, Hartford HealthCare, Series 2015F, 5.000%, 7/01/45	7/25 at 100.00	A	3,599,776
4,540	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Ascension Health Series 2010A, 5.000%, 11/15/40	11/19 at 100.00	AA+	5,022,965
660	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B:			
	5.500%, 7/01/21 – RAAI Insured	5/16 at 100.00	AA	662,171
3,000	5.500%, 7/01/32 – RAAI Insured	5/16 at 100.00	AA	3,005,910
1,010	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Catholic Health East Series 2010, 4.750%, 11/15/29	11/20 at 100.00	AA	1,112,262
200	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Danbury Hospital, Series 2006H, 4.500%, 7/01/33 – AMBAC Insured	5/16 at 100.00	A	200,206
20	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.125%, 7/01/20 – RAAI Insured	5/16 at 100.00	AA	20,076
840	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2005, 5.000%, 7/01/25 – RAAI Insured	5/16 at 100.00	AA	841,806
2,400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:			
	5.000%, 7/01/20 – RAAI Insured	5/16 at 100.00	A3	2,406,816
1,050	5.000%, 7/01/23 – RAAI Insured	5/16 at 100.00	A3	1,052,509
7,025	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hartford HealthCare, Series 2011A, 5.000%, 7/01/41	7/21 at 100.00	A	7,693,148
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hartford	No Opt. Call	A	563,055

	HealthCare, 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	AA	1,114,810
300	5.250%, 7/01/37 – RAAI Insured	7/17 at 100.00	AA	313,134
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Lawrence and Memorial			
2,000		7/21 at 100.00	A	2,200,560
	Hospitals, Series 2011F, 5.000%, 7/01/36 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	1,251,689
400	5.000%, 7/01/26	7/21 at 100.00	A2	451,708
500	5.000%, 7/01/27	7/21 at 100.00	A2	561,565
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2015O, 5.000%, 7/01/36			
1,915		7/25 at 100.00	A2	2,182,162
	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	1,430,639
	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	7,648,130
	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	4,374,576
	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	4,480,840
	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	3,055,449
2,740	5.000%, 7/01/33	7/24 at 100.00	Aa3	3,192,073
900	5.000%, 7/01/34	7/24 at 100.00	Aa3	1,046,313
	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	AA	8,749,562

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61,635	Total Health Care Housing/Single Family – 2.9% (1.9% of Total Investments)			68,233,910
3,900	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100.00	AAA	3,917,589
630	Connecticut Housing Finance Authority, Single Family Housing Mortgage Finance Program Bonds, Series 2010-A2: 4.500%, 11/15/30	11/19 at 100.00	AAA	662,728
1,500	4.750%, 11/15/35	11/19 at 100.00	AAA	1,571,040
6,030	Total Housing/Single Family Long-Term Care – 2.0% (1.3% of Total Investments)			6,151,357
1,100	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Duncaster, Inc., Series 2014A, 5.000%, 8/01/44	8/24 at 100.00	BBB–	1,134,661
1,500	Connecticut Housing Finance Authority, Special Needs Housing Mortgage Finance Program Special Obligation Bonds, Series 2002SNH-1, 5.000%, 6/15/32 – AMBAC Insured	5/16 at 100.00	N/R	1,501,620
1,380	Connecticut Housing Finance Authority, State Supported Special Obligation Bonds, Refunding Series 2010-16, 5.000%, 6/15/30	6/20 at 100.00	AA	1,565,679
3,980	Total Long-Term Care Tax Obligation/General – 26.5% (17.2% of Total Investments)			4,201,960
2,345	Bridgeport, Connecticut, General Obligation Bonds, Series 2014A: 5.000%, 7/01/32 – AGM Insured	7/24 at 100.00	AA	2,699,869
1,600	5.000%, 7/01/34 – AGM Insured	7/24 at 100.00	AA	1,829,392
5,100	Connecticut State, General Obligation Bonds, Green Series 2014G, 5.000%, 11/15/31	11/24 at 100.00	AA	6,031,005
2,100	Connecticut State, General Obligation Bonds, Refunding Series 2006E, 5.000%, 12/15/20	12/16 at 10.00	AA	2,180,388
2,290	Connecticut State, General Obligation Bonds, Refunding Series 2012E, 5.000%, 9/15/32	9/22 at 100.00	AA	2,663,636
3,500	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.00	AA	3,622,920
1,000	Connecticut State, General Obligation Bonds, Series 2011D, 5.000%, 11/01/31	11/21 at 100.00	AA	1,170,910
2,600	Connecticut State, General Obligation Bonds, Series 2014A, 5.000%, 3/01/31	3/24 at 100.00	AA	3,040,180
3,500			AA	4,076,695

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	Connecticut State, General Obligation Bonds, Series 2014F, 5.000%, 11/15/34	11/24 at 100.00		
2,630	Connecticut State, General Obligation Bonds, Series 2015F, 5.000%, 11/15/34	11/25 at 100.00	AA	3,094,405
1,000	Hartford, Connecticut, General Obligation Bonds, Refunding Series 2013A, 5.000%, 4/01/31	4/23 at 100.00	AA-	1,133,660
870	Hartford, Connecticut, General Obligation Bonds, Series 2009A, 5.000%, 8/15/28	8/19 at 100.00	AA	967,466
2,000	Hartford, Connecticut, General Obligation Bonds, Series 2013B, 5.000%, 4/01/33	4/23 at 100.00	AA-	2,257,760
2,150	New Haven, Connecticut, General Obligation Bonds, Refunding Series 2006, 5.000%, 11/01/17 – AMBAC Insured	11/16 at 100.00	A-	2,215,059
790	New Haven, Connecticut, General Obligation Bonds, Series 2015: 5.000%, 9/01/32 – AGM Insured	9/25 at 100.00	AA	928,400
1,620	5.000%, 9/01/33 – AGM Insured	9/25 at 100.00	AA	1,900,876
500	5.000%, 9/01/35 – AGM Insured	9/25 at 100.00	AA	583,070
985	New Haven, Connecticut, General Obligation Bonds, Series 2014A, 5.000%, 8/01/33 – AGM Insured	8/24 at 100.00	AA	1,116,517
900	North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24	No Opt. Call	Aa1	1,123,947
3,890	Oregon State, General Obligation Bonds, Oregon University System Projects, Series 2011G, 5.000%, 8/01/36	8/21 at 100.00	AA+	4,524,264
2,500	Stamford, Connecticut, General Obligation Bonds, Refunding Series 2014, 3.000%, 8/15/22	8/21 at 100.00	AAA	2,733,975
600	Stratford, Connecticut, General Obligation Bonds, Series 2014, 5.000%, 12/15/32	12/22 at 100.00	AA	713,352
800	Suffield, Connecticut, General Obligation Bonds, Refunding Series 2005: 5.000%, 6/15/17	No Opt. Call	AA+	846,664
820	5.000%, 6/15/19	No Opt. Call	AA+	932,996
1,400	5.000%, 6/15/21	No Opt. Call	AA+	1,684,466
445	Waterbury, Connecticut, General Obligation Bonds, Lot A Series 2015: 5.000%, 8/01/30 – BAM Insured	8/25 at 100.00	AA	527,770
390	5.000%, 8/01/31 – BAM Insured	8/25 at 100.00	AA	459,206
610	5.000%, 8/01/32 – BAM Insured	8/25 at 100.00	AA	713,291
445	5.000%, 8/01/33 – BAM Insured	8/25 at 100.00	AA	519,956
445	5.000%, 8/01/34 – BAM Insured	8/25 at 100.00	AA	517,566
49,825	Total Tax Obligation/General Tax Obligation/Limited – 22.0% (14.3% of Total Investments)			56,809,661
	Connecticut State, Special Tax Obligation Bonds, Transportation Infrastructure			



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	Purposes, Series 2014A:			
3,835	5.000%, 9/01/33	9/24 at 100.00	AA	4,526,872
1,000	5.000%, 9/01/34	9/24 at 100.00	AA	1,176,240
	Connecticut State, Special Tax Obligation Transportation Infrastructure Purposes Bonds, Series	No Opt. Call	AA	2,888,875
2,500	2012A, 5.000%, 1/01/33			
	Connecticut State, Special Tax Obligation Transportation Infrastructure Purposes Bonds, Series	10/23 at 100.00	AA	4,514,436
3,855	2013A, 5.000%, 10/01/33			
	Connecticut State, Special Tax Obligation Transportation Infrastructure Purposes Bonds, Series	8/25 at 100.00	AA	1,642,462
1,380	2015A, 5.000%, 8/01/33			
	Connecticut, Certificates of Participation, Juvenile Training School, Series 2001, Government of Guam, Business Privilege Tax Bonds, Series 2011A:			
1,000	5.000%, 12/15/30	5/16 at 100.00	AA-	1,002,660
	5.250%, 1/01/36	1/22 at 100.00	A	935,743
840	5.125%, 1/01/42	1/22 at 100.00	A	3,509,504
3,200	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39	4/20 at 100.00	N/R	3,559,170
	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 – AGM Insured	5/16 at 100.00	AA	2,559,053
2,550	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 – AGM Insured	5/16 at 100.00	AA	1,505,520
1,500	University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/19 – FGIC Insured	4/16 at 100.00	AA	1,305,447
1,300	University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28	2/20 at 100.00	AA	2,968,342
2,600	University of Connecticut, General Obligation Bonds, Series 2013A:			
2,290	5.000%, 8/15/20	No Opt. Call	AA	2,683,766
2,500	5.000%, 8/15/32	8/23 at 100.00	AA	2,917,425
	University of Connecticut, General Obligation Bonds, Series 2014A, 5.000%, 2/15/31	2/24 at 100.00	AA	892,787
760	University of Connecticut, General Obligation Bonds, Series 2015A, 5.000%, 2/15/34	No Opt. Call	AA	1,657,743
1,415	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Refunding Series 2012A:			
2,275	5.000%, 10/01/32	No Opt. Call	BBB+	2,450,585
1,790	5.000%, 10/01/32 – AGM Insured	No Opt. Call	AA	1,976,411
2,150			BBB	2,340,705

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	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		
41,740	Total Tax Obligation/Limited Transportation – 0.2% (0.2% of Total Investments)			47,013,746
450	Virgin Islands Port Authority, Marine Revenue Bonds, Refunding Series 2014B, 5.000%, 9/01/44 U.S. Guaranteed – 11.6% (7.5% of Total Investments) (5)	9/24 at 100.00	BBB+	493,389
2,525	Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F: 5.000%, 7/01/31 (Pre-refunded 7/01/16) – AGC Insured	7/16 at 100.00	AA (5)	2,563,532
2,930	5.000%, 7/01/36 (Pre-refunded 7/01/16) – AGC Insured	7/16 at 100.00	AA (5)	2,974,712
4,405	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 (Pre-refunded 7/01/17) – NPMG Insured	7/17 at 100.00	AA– (5)	4,667,626
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)	492,723
735	5.000%, 7/01/37 (Pre-refunded 7/01/17) – AMBAC Insured	7/17 at 100.00	N/R (5)	778,821
775	Connecticut Health and Educational Facilities Authority, Revenue Bonds, William W. Backus Hospital, Series 2005F, 5.125%, 7/01/35 (Pre-refunded 7/01/18) – AGM Insured	7/18 at 100.00	AA (5)	854,701
1,240	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40 (Pre-refunded 7/01/20)	7/20 at 100.00	Aa3 (5)	1,480,709
1,125	Connecticut State Development Authority, Health Facilities Revenue Bonds, Alzheimer’s Resource Center of Connecticut, Inc., Series 2007, 5.500%, 8/15/27 (Pre-refunded 8/15/17)	8/17 at 100.00	N/R (5)	1,203,109
5,000	Connecticut State, Special Tax Obligation Transportation Infrastructure Bonds, Series 2007A, 5.000%, 8/01/27 (Pre-refunded 8/01/17) – AMBAC Insured	8/17 at 100.00	AA (5)	5,317,800

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870	Hartford, Connecticut, General Obligation Bonds, Series 2009A, 5.000%, 8/15/28 (Pre-refunded 8/15/19)	8/19 at 100.00	AA (5)	994,488
40	New Haven, Connecticut, General Obligation Bonds, Series 2002A, 5.250%, 11/01/17 – AMBAC Insured (ETM)	5/16 at 100.00	A– (5)	41,562
1,010	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 1998A, 5.125%, 6/01/24 – AMBAC Insured (ETM)	No Opt. Call	Aaa	1,221,161
1,725	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011A, 7.000%, 4/01/41 (Pre-refunded 4/01/21)	4/21 at 100.00	N/R (5)	2,208,138
22,845	Total U.S. Guaranteed Utilities – 6.3% (4.1% of Total Investments)			24,799,082
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	4,485,600
1,295	Connecticut Municipal Electric Energy Cooperative, Power Supply System Revenue Bonds, Tender Option Bond Trust 1164: 17.290%, 1/01/32 (IF) (4)	1/23 at 100.00	Aa3	2,073,878
410	17.130%, 1/01/38 (IF) (4)	1/23 at 100.00	Aa3	614,184
655	Connecticut Transmission Municipal Electric Energy Cooperative, Transmission System Revenue Bonds, Series 2012A: 5.000%, 1/01/31	1/22 at 100.00	Aa3	764,732
500	5.000%, 1/01/32	1/22 at 100.00	Aa3	581,365
2,830	5.000%, 1/01/42	1/22 at 100.00	Aa3	3,218,644
1,765	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A, 5.500%, 1/01/20 (Alternative Minimum Tax)	5/16 at 100.00	A–	1,777,108
11,830	Total Utilities Water and Sewer – 16.4% (10.6% of Total Investments)			13,515,511
500	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Refunding Series 2014B: 5.000%, 8/15/30	8/24 at 100.00	AA	595,790
1,000	5.000%, 8/15/31	8/24 at 100.00	AA	1,185,390

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500	5.000%, 8/15/32	8/24 at 100.00	AA	589,360
55	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System	11/16 at 100.00	AA	55,206
2,050	Revenue Bonds, Series 2005A, 5.000%, 8/15/35 – NPMFG Insured Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2010, 5.625%, 7/01/40	7/20 at 100.00	A–	2,266,439
1,125	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2016, 5.000%, 1/01/46	7/26 at 100.00	A–	1,261,980
6,815	Hartford County Metropolitan District, Connecticut, Clean Water Project Revenue Bonds, Refunding Green Bond Series 2014A, 5.000%, 11/01/42 Hartford County Metropolitan District, Connecticut, Clean Water Project Revenue Bonds, Series 2013A:	11/24 at 100.00	AA	7,882,502
4,100	5.000%, 4/01/36	4/22 at 100.00	AA	4,748,907
2,500	5.000%, 4/01/39	4/22 at 100.00	AA	2,870,700
795	South Central Connecticut Regional Water Authority Water System Revenue Bonds, Thirtieth Series 2014A, 5.000%, 8/01/44	8/24 at 100.00	Aa3	908,725
1,840	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth Series, 2007A, 5.000%, 8/01/30 – NPMFG Insured	8/16 at 100.00	AA–	1,874,150
4,870	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	5,636,782
4,000	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twenty-Seventh Series 2012, 5.000%, 8/01/33	No Opt. Call	Aa3	4,649,080
500	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2013A, 5.250%, 8/15/43	8/23 at 100.00	AA+	583,425
30,650	Total Water and Sewer			35,108,436
\$ 296,435	Total Long-Term Investments (cost \$310,013,799)			329,767,164
	Floating Rate Obligations – (6.0)%			(12,750,000)
	Variable Rate MuniFund Term Preferred Shares, at Liquidation Preference – (49.5)% (6)			(106,000,000)
	Other Assets Less Liabilities – 1.4%			2,914,600

Net Assets Applicable to Common Shares –  
100%

\$ 213,931,764

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## Fair Value Measurements

Fair Value is defined as the price that would be received 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 adjusted 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 risk 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	\$ —	\$329,767,164	\$ —	\$329,767,164

## 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 29, 2016, the cost of investments was \$297,429,257.

Gross unrealized appreciation and gross unrealized depreciation of investments as of February 29, 2016, were as follows:

Gross unrealized:	
Appreciation	\$19,880,410
Depreciation	(292,503)
Net unrealized appreciation (depreciation) of investments	\$19,587,907

- (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 recognized as having an implied rating equal to the rating of such securities.
  - (6) Variable Rate MuniFund Term Preferred Shares, at Liquidation Preference as a percentage of Total Investments is 32.1%.
- (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 /s/ Kevin J. McCarthy  
and Title)  
Kevin J. McCarthy  
Vice President and Secretary

Date: April 29, 2016

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

Date: April 29, 2016

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

Date: April 29, 2016