

NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND
Form N-CSRS
February 03, 2006

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

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-7606

Nuveen Connecticut Premium Income Municipal Fund

(Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606

(Address of principal executive offices) (Zip code)

Jessica R. Droeger
Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606

(Name and address of agent for service)

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

Date of fiscal year end: May 31

Date of reporting period: November 30, 2005

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

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

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

ITEM 1. REPORTS TO STOCKHOLDERS.

SEMIANNUAL REPORT November 30, 2005

Nuveen Investments
Municipal Exchange-Traded
Closed-End Funds

NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND
NTC

NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND
NFC

NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND 2
NGK

NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND 3
NGO

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND
NMT

NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND
NMB

NUVEEN INSURED MASSACHUSETTS TAX-FREE ADVANTAGE MUNICIPAL FUND
NGX

NUVEEN MISSOURI PREMIUM INCOME MUNICIPAL FUND
NOM

Photo of: Man, woman and child at the beach.
Photo of: A child.

DEPENDABLE, TAX-FREE INCOME BECAUSE IT'S NOT WHAT YOU EARN, IT'S WHAT YOU
KEEP. (R)

LOGO: NUVEEN Investments

Photo of: Woman
Photo of: Man and child
Photo of: Woman

NOW YOU CAN RECEIVE YOUR
NUVEEN FUND REPORTS FASTER.

NO MORE WAITING.
SIGN UP TODAY TO RECEIVE NUVEEN FUND INFORMATION BY E-MAIL.

It only takes a minute to sign up for E-Reports. Once enrolled, you'll receive
an e-mail as soon as your Nuveen Investments Fund information is ready -- no
more waiting for delivery by regular mail. Just click on the link within the
e-mail to see the report, and save it on your computer if you wish.

DELIVERY DIRECT TO
YOUR E-MAIL INBOX

IT'S FAST, EASY & FREE:

WWW.INVESTORDELIVERY.COM
if you get your Nuveen Fund dividends
and statements from your financial
advisor or brokerage account.

OR

WWW.NUVEEN.COM/ACCOUNTACCESS
if you get your Nuveen Fund dividends
and statements directly from Nuveen.

(Be sure to have the address sheet that accompanied this report handy. You'll
need it to complete the enrollment process.)

Logo: NUVEEN Investments

Photo of: Timothy R. Schwertfeger

Timothy R. Schwertfeger
Chairman of the Board

Chairman's
LETTER TO SHAREHOLDERS

I am pleased to report that over the six-month period covered by this report
your Fund continued to provide you with attractive monthly tax-free income. For
more details about the management strategy and performance of your Fund, please
see the Portfolio Managers' Comments and Performance Overview sections of this
report.

As we enter a new year, many are trying to determine how to best position their
investments to take advantage of the opportunities that may lie ahead. Nobody
knows what the market will do in the future or what investments will turn out to
be tomorrow's best performers. But from our experience, we do know that a
well-balanced portfolio, structured and carefully monitored with the help of a
trusted investment professional, can be an important component in helping you
achieve your long-term financial goals. In fact, a well-diversified portfolio
may actually help to reduce your

"IN FACT, A WELL-DIVERSIFIED PORTFOLIO MAY ACTUALLY HELP TO REDUCE YOUR OVERALL
INVESTMENT RISK OVER THE LONG TERM."

overall investment risk over the long term. That is one reason why we believe
that a municipal bond investment like your Fund can be an important building
block in a comprehensive investment program designed to perform well in a
variety of market conditions.

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

As an added convenience for you, I urge you to consider receiving future Fund reports and other Fund information by e-mail and the Internet. Not only will you be able to receive the information faster, but this also may help lower your Fund's expenses. Sign up is quick and easy - see the inside front cover of this report for instructions.

As we noted in our last shareholder report, The St. Paul Travelers Companies, Inc., which had owned 79% of Nuveen Investments, Inc. (the parent of your Fund's investment adviser), had sold a substantial portion of its stake in Nuveen. Since then, St. Paul has sold the balance of its shares to Nuveen Investments or to others. Please be assured that these transactions only affected Nuveen's corporate structure, and they do not have any impact on the investment objectives or management of your Fund.

At Nuveen Investments, our mission continues to be to assist you and your financial advisor by offering investment services and products that can help you to secure your financial objectives. We are grateful that you have chosen us as a partner as you pursue your financial goals, and we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

/s/ Timothy R. Schwertfeger

Timothy R. Schwertfeger
Chairman of the Board

January 17, 2006

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

Portfolio Managers'
COMMENTS

Portfolio managers Paul Brennan and Scott Romans discuss key investment strategies and the six-month performance of these eight Funds. Paul, who has more than 16 years of investment experience, including more than 14 with Nuveen, has managed NTC since 1999, NFC since 2001, NGK and NGO since 2002, and NMT and NMB since 2003. In May 2005 he assumed portfolio management responsibility for NGX. Scott, who joined Nuveen in 2000, has managed NOM since 2003.

WHAT KEY STRATEGIES WERE USED TO MANAGE THESE FUNDS DURING THE SIX-MONTH REPORTING PERIOD ENDED NOVEMBER 30, 2005?

Over this period, shorter-term interest rates rose faster than longer-term rates. As a result, bond valuations generally declined and the yield curve flattened, meaning shorter-term rates approached the levels of longer-term rates. In this environment, one of our key strategies continued to be careful duration management. (Duration is a measure of a bond's price sensitivity as interest rates change, with longer duration bonds displaying more sensitivity to these changes than bonds with shorter durations.)

To help us maintain the Funds' durations within our preferred range, we selectively sold holdings with shorter durations, including pre-refunded bonds. When we sold these shorter duration bonds, we tried to reinvest the proceeds further out on the yield curve. For the Connecticut and Massachusetts Funds, this meant looking for bonds that mature in 10 to 20 years while for the Missouri Fund we looked for bonds that mature in 20 to 30 years. We believed

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

that bonds with these maturities generally offered more attractive opportunities and the best values, and these purchases also helped to improve the Funds' overall call protection.

As longer-term yields rose, especially during the latter part of this reporting period, we also found opportunities to sell some of our holdings that were purchased at relatively low yields and replace them with securities offering higher yields that could help to strengthen the Funds' income streams. While our main focus in redeploying proceeds in Connecticut and Massachusetts was on the 10 to 20 year area of the yield curve, we also

4

kept an opportunistic eye out for attractively priced longer-term bonds with maturities between 20 and 30 years.

In NFC, NGK, NGO, NMB and NGX, our duration management strategies also included the use of forward interest rate swaps, a type of derivative financial instrument. As discussed in our last shareholder report, we began using these swaps in late 2004 in an effort to reduce the interest rate risk in these five Funds. These hedges were not an attempt to profit from correctly predicting the timing and direction of interest rate movements. Instead, our sole objective was to reduce the duration of these Funds (and their resulting price sensitivity) without having a negative impact on their income streams or common share dividends over the short term. This hedging strategy was effective in achieving the intended goal of helping to reduce net asset value (NAV) volatility in NFC and NMB, and in June 2005 we removed the hedges from these two Funds. The hedges on NGK, NGO and NGX remained in place as of November 30, 2005. During this reporting period, the hedges had a positive impact on the performance of these three Funds. As long-term interest rates rose, the value of the hedges increased while valuations of the Funds' holdings generally declined.

In addition to duration management, we continued to maintain weightings of bonds rated BBB or lower. These lower-rated credits generally performed well during this period. However, as a result of higher demand, there were fewer opportunities to purchase additional lower-rated bonds for these Funds at attractive prices. For NGX, we did add a Baa2/BBB rated credit issued for University of Massachusetts Memorial Health, which helped to diversify the Fund's lower-rated holdings. In NOM, one lower-rated credit that met our purchase criteria was a Baa1/BBB+ rated issue from the Missouri Development Finance Board for Branson Landing.

In general, however, the majority of our new purchases over this time were rated AAA or AA, reflecting the overall high credit quality of new issue supply. One of the largest offerings during this period was a \$2.5 billion, AAA rated issue from the newly-created

5

Massachusetts School Building Authority. These bonds were added to all three of the Massachusetts Funds. Overall, the increase in municipal supply in all three states during this period helped us to further diversify their portfolios with purchases in the public infrastructure and educational and healthcare facilities sectors.

HOW DID THE FUNDS PERFORM?

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Individual results for these Funds, as well as for relevant indexes and group averages, are presented in the accompanying table.

TOTAL RETURNS ON NET ASSET VALUE*
For periods ended 11/30/05

	6-MONTH	1-YEAR	5-YEAR	10-YEAR

CONNECTICUT FUNDS				

NTC	-0.32%	4.41%	7.50%	6.73%

NFC	-0.08%	5.28%	NA	NA

NGK	-0.37%	4.54%	NA	NA

NGO	-0.29%	4.58%	NA	NA

MASSACHUSETTS FUNDS				

NMT	-0.32%	5.09%	7.01%	6.32%

NMB	-0.16%	5.12%	NA	NA

MISSOURI FUND				

NOM	-0.07%	4.70%	7.67%	6.37%

Lehman Brothers Municipal Bond Index1	0.36%	3.88%	5.93%	5.73%

INSURED MASSACHUSETTS FUND				

NGX	-0.33%	6.08%	NA	NA

Lehman Brothers Insured Municipal Bond Index1	0.23%	4.04%	6.20%	5.89%

Lipper Other States Municipal Debt Funds Average2	-0.17%	5.49%	7.76%	6.43%

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

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

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

- 1 The Lehman Brothers Municipal Bond Index is an unleveraged, unmanaged national index comprising a broad range of investment-grade municipal bonds, while the Lehman Brothers Insured Municipal Bond Index is an unleveraged, unmanaged national index containing a broad range of insured municipal bonds. Results for the Lehman indexes do not reflect any expenses.

- 2 The Lipper Other States Municipal Debt Funds category average is calculated using the returns of all closed-end exchange-traded funds in this category for each period as follows: 6 months, 43 funds; 1 year, 43 funds; 5 years, 18 funds; and 10 years, 18 funds. Fund and Lipper returns assume reinvestment of dividends.

6

For the six months ended November 30, 2005, the cumulative returns on NAV for all seven of the noninsured Funds in this report underperformed the return on the Lehman Brothers Municipal Bond Index. For the same period, NGX underperformed the Lehman Brothers Insured Municipal Bond Index. Each Fund outperformed its respective Lehman index over the 12-month period ended November 30. NFC, NMB and NOM exceeded the average return for the Lipper Other States peer group, while NTC, NGK, NGO, NMT and NGX trailed this group average. Please keep in mind that the Lipper Other States average represents the overall average of returns for funds from 10 different states displaying a variety of economic and municipal market conditions. We believe that makes direct comparisons between the returns of specific state funds with a multi-state group average less meaningful.

One of the factors affecting the Funds' six-month performance relative to that of the unleveraged Lehman Brothers index was the Funds' use of financial leverage. While leveraging provides opportunities for additional income and total returns for common shareholders when interest rates fall or remain consistently low (as has been the case over the past several years), this benefit is reduced when interest rates rise. With the increase in both short-term and long-term rates over this six-month period, the decline in value of the bonds in these Funds' portfolios was exacerbated by the effect of leveraging. In addition, the extent of the leverage benefit is tied in part to the short-term rates the Funds pay their MuniPreferred(R) shareholders. During periods of low short-term rates, leveraged Funds generally pay lower dividends to their MuniPreferred shareholders, which can leave more earnings to support common share dividends. When short-term interest rates rise, as they did during this reporting period, the Funds' borrowing costs also rise, impacting the Funds' expenses, income streams and total returns. However, we remain convinced that leveraging is likely to benefit the performance of these Funds over the long term.

During this reporting period, all of the Funds benefited from their allocations of lower-quality credits, as bonds rated BBB or lower generally outperformed higher-rated bonds. As of November 30, 2005, the Connecticut Funds had weightings of BBB, sub-investment grade, and non-rated bonds ranging from 9% to 14%, while NOM had

7

20% allocated to BBB and non-rated credits. In Massachusetts, the two noninsured Funds--NMT and NMB--had weightings of 11% and 10%, respectively, in bonds rated BBB or lower, or in non-rated bonds. The insured NGX, which can invest up to 20% of its assets in uninsured investment-grade quality securities, held 2% of its portfolio in bonds rated BBB as of November 30, 2005.

Among the lower-rated credits making contributions to the cumulative returns of NTC, NFC, NGK, NGO and NMT for this period were tobacco bonds backed by the 1998

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

master tobacco settlement agreement. Generally, supply/demand dynamics and an improved litigation environment drove tobacco bond prices higher. As of November 30, 2005, the Connecticut Funds held approximately 2% to 3% of their portfolios in unenhanced, uninsured tobacco bonds. NMT held less than 1% of its portfolio in these bonds.

Housing bonds and lower-rated hospital credits also contributed to the Funds' returns, with the housing and healthcare sectors ranking second and third, respectively, in terms of performance among the Lehman Brothers municipal revenue sectors for the period. Housing bonds, particularly those issued for multifamily housing, were among the best performing credits in the Funds' portfolios, as rising interest rates lessened the incidence and impact of prepayments and bond calls on these bonds.

NOM benefited from the pre-refunding of a large position in bonds issued for SSM Healthcare System, which accounted for approximately 6% of the Fund's holdings. At the same time, however, many of the Funds' holdings of older pre-refunded bonds tended to underperform the general municipal market in the rising interest rate environment of this period. Non-callable bonds and bonds with more than 10 years of call protection also generally did not perform well.

8

HOW WERE THE FUNDS POSITIONED IN TERMS OF CREDIT QUALITY AND BOND CALLS AS OF NOVEMBER 30, 2005?

As November 30, 2005, the seven noninsured Funds continued to offer excellent credit quality, with allocations of bonds rated AAA/U.S. guaranteed and AA in the Connecticut Funds ranging from 85% to 91%, and from 80% to 87% in the two uninsured Massachusetts Funds. NGX, which can invest up to 20% of its assets in uninsured investment-grade quality securities, held 96% of its portfolio in insured bonds or uninsured bonds rated AAA or AA as of November 30, 2005. NOM's allocation of AAA/U.S. guaranteed and AA bonds accounted for 77% of its portfolio.

At the end of November 2005, potential call exposure for the period from December 2005 through the end of 2007 ranged from 2% in NGK, NMB and NGX to 3% in NFC and NGO, 5% in NOM, 11% in NMT and 14% in NTC. NMT and NTC continued to hold most of these callable bonds during the period, in part due to their performance potential. The number of actual bond calls in all of these Funds depends largely on future market interest rates.

9

Dividend and Share Price INFORMATION

As noted, all eight of these Funds use leverage to potentially enhance opportunities for additional income for common shareholders. During periods of rising short-term interest rates, as was the case during this reporting period, leveraging expenses increase. This resulted in a single monthly dividend reduction in NTC, NMT, NMB, NGX and NOM over the six-months ended November 30, 2005. The dividends of NFC, NGK, and NGO remained stable throughout this reporting period. (On December 1, 2005, NTC, NGK, NGO and NGX all announced monthly dividend reductions.)

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

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

As of November 30, 2005, all of the Funds in this report except NGX had positive UNII balances for both financial statement and tax purposes. NGX had a positive UNII balance for tax purposes and a negative UNII balance for financial statement purposes.

At the end of the reporting period, the Funds' share prices were trading at premiums or discounts to their NAVs as shown in the accompanying chart:

	11/30/05 PREMIUM/DISCOUNT	6-MONTH AVERAGE PREMIUM
NTC	-1.82%	+7.21%
NFC	+6.02%	+7.19%
NGK	+3.50%	+5.36%
NGO	+3.13%	+0.03%
NMT	+10.66%	+7.60%
NMB	+7.04%	+11.64%
NGX	+6.13%	+6.42%
NOM	+18.75%	+17.01%

10

Nuveen Connecticut Premium Income Municipal Fund
NTC

Performance

OVERVIEW As of November 30, 2005

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	81%
AA	9%
BBB	9%
N/R	1%

Bar Chart:

2004-2005 MONTHLY TAX-FREE DIVIDENDS PER SHARE²

Dec	0.0735
Jan	0.0735

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Feb	0.0735
Mar	0.0705
Apr	0.0705
May	0.0705
Jun	0.067
Jul	0.067
Aug	0.067
Sep	0.064
Oct	0.064
Nov	0.064

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/04	15.64
	15.7
	15.63
	15.62
	15.62
	15.61
	15.74
	15.67
	15.72
	15.84
	15.96
	15.85
	15.58
	15.6
	15.58
	15.52
	15.5
	15.41
	15.2
	15.16
	15.1
	15.21
	15.45
	15.45
	15.45
	15.56
	15.74
	15.69
	15.7
	15.41
	15.62
	15.7
	15.53
	15.55
	15.36
	15.49
	15.5
	15.52
	15.41
	15.43
	15.39
	15.44
	15.47
	15.51
	15.55
	15.61
	15.71

15.61
15.97
15.85
16
16.11
16.5
16.36
16.39
16.15
16.08
16.3
16.37
16.39
16.4
16.4
16.45
16.52
16.41
16.33
16.48
16.13
16.05
15.92
16.2
15.73
15.75
16.22
16.49
15.93
15.65
15.64
15.85
15.33
15
14.9
15.35
15.35
15.66
15.64
15.75
15.96
15.76
15.75
15.51
15.45
15.7
15.85
15.66
15.7
15.55
15.6
16
15.83
15.68
15.78
15.7
15.69
15.69
15.58
15.55
15.61
15.67

15.86
16
15.82
15.81
15.81
15.79
15.91
16
15.92
16.19
15.92
15.96
15.89
15.86
15.74
15.81
15.81
15.83
15.84
15.88
15.8
15.99
15.98
15.95
15.95
15.87
15.85
15.84
16.11
16.05
15.96
16.01
15.83
16.01
16.07
16.17
16.2
16.19
16.25
16.13
16.15
16.05
16.26
16.14
16
16.12
16.07
15.95
16.24
16.15
16.29
16.55
16.59
16.74
16.58
16.63
16.75
16.77
16.34
16.34
16.26
16.22

16.35
16.35
16.13
16.2
16.12
16.21
16.16
16.24
16.18
16.4
16.5
16.66
16.8
17
16.83
16.3
16.65
16.65
16.59
16.73
16.7
16.77
16.98
16.95
16.7
16.89
16.72
16.72
16.72
16.77
16.7
16.7
16.6
16.59
16.51
16.4
16.5
16.6
16.35
16.35
16.49
16.59
16.73
16.59
16.5
16.5
16.18
16.15
16.15
16.15
16
16
16
16
16.21
16.05
16.35
16.1
16.1
15.9
16.3
16.3

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	16.21
	16.25
	16.22
	15.9
	15.89
	16.04
	16.22
	15.98
	15.98
	15.68
	15.61
	15.18
	15.12
	15.31
	15
	15.1
	14.78
	14.67
	14.51
	14.63
	14.59
11/30/05	14.55

FUND SNAPSHOT

Common Share Price	\$14.55

Common Share Net Asset Value	\$14.82

Premium/(Discount) to NAV	-1.82%

Market Yield	5.28%

Taxable-Equivalent Yield ¹	7.71%

Net Assets Applicable to Common Shares (\$000)	\$79,342

Average Effective Maturity on Securities (Years)	15.77

Leverage-Adjusted Duration	7.62

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

	ON SHARE PRICE	ON NAV

6-Month (Cumulative)	-5.70%	-0.32%

1-Year	-1.30%	4.41%

5-Year	5.57%	7.50%

10-Year	6.38%	6.73%

SECTORS

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

(as a % of total investments)

Education and Civic Organizations	21.8%
Tax Obligation/General	19.2%
U.S. Guaranteed	14.0%
Water and Sewer	11.4%
Tax Obligation/Limited	9.4%
Healthcare	7.9%
Long-Term Care	4.9%
Other	11.4%

- 1 Taxable-equivalent yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.5%. When comparing this Fund to investments that generate qualified dividend income, the taxable-equivalent yield is lower.
- 2 The Fund also paid shareholders a capital gains distribution in December 2004 of \$0.0114 per share.

11

Nuveen Connecticut Dividend Advantage Municipal Fund
NFC

Performance

OVERVIEW As of November 30, 2005

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	68%
AA	17%
A	2%
BBB	12%
N/R	1%

Bar Chart:

2004-2005 MONTHLY TAX-FREE DIVIDENDS PER SHARE

Dec	0.0745
Jan	0.0745
Feb	0.0745
Mar	0.0715
Apr	0.0715
May	0.0715
Jun	0.0715
Jul	0.0715
Aug	0.0715
Sep	0.0715

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Oct	0.0715
Nov	0.0715

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/04	15.34
	15.49
	15.43
	15.44
	15.57
	15.72
	15.56
	15.64
	15.54
	15.45
	15.32
	15.29
	15.1
	15.19
	15.25
	15.26
	15.36
	15.33
	15
	15.19
	15.59
	15.83
	15.82
	15.85
	15.75
	15.75
	15.75
	16.71
	16.3
	16.07
	16.39
	16.18
	16.18
	15.93
	15.69
	15.7
	15.75
	15.52
	15.52
	15.6
	15.53
	15.61
	15.66
	15.89
	15.89
	15.89
	15.82
	15.85
	15.85
	16.1
	15.91
	16.04
	16.36
	16.48
	16.48

16.45
16.47
16.28
16.22
16.35
16.45
16.27
16.26
16.39
16.44
16.78
16.8
16.74
16.16
15.88
16.36
16.2
16.48
16.82
16.52
16.29
16.18
16.1
16.1
16.02
15.59
15.47
15.5
15.56
15.44
15.44
15.7
15.6
15.8
15.73
15.54
15.69
15.6
15.9
15.61
15.65
15.65
15.5
16.11
15.93
15.77
15.94
15.9
15.87
15.87
16
15.94
16
16.1
16.15
16.15
16.25
16.04
15.83
15.83
15.96
16.35

16.69
15.91
16
15.71
15.81
15.8
15.61
15.65
15.73
15.8
15.88
16
15.8
15.95
16.12
16.12
15.97
15.96
15.95
15.91
15.92
15.98
16.2
16.09
15.95
16
15.97
15.97
15.92
16
16.17
16.3
16.4
16.2
16.26
16.35
16.28
16.3
16.25
16.3
16.2
16.25
16.3
16.36
16.35
16.25
16.36
16.28
16.38
16.45
16.45
16.45
16.49
16.5
16.57
16.44
16.22
16.25
16.25
16.32
16.47
16.8

16.86
16.82
16.82
16.82
16.73
16.85
16.84
16.82
16.58
16.58
16.68
16.54
16.71
16.67
16.82
16.56
16.72
16.95
17.01
16.9
16.99
16.86
16.84
16.72
16.58
16.44
16.45
16.39
16.39
16.24
16.1
16.2
16.28
16.38
16.48
16.48
16.48
16.17
16.15
16.15
16.2
16.16
16.03
16.1
16.15
16.14
16.1
16.12
16.16
15.96
16.03
16.06
16.16
16.29
16.07
16.25
16.07
16.1
16.04
16.23
16.41
16.1

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	15.94
	16.2
	16.01
	16.15
	16.08
	16.33
	16.01
	16.23
	16.18
	16.18
	16.05
	16.06
	16
11/30/05	15.85

FUND SNAPSHOT

Common Share Price	\$15.85
Common Share Net Asset Value	\$14.95
Premium/(Discount) to NAV	6.02%
Market Yield	5.41%
Taxable-Equivalent Yield ¹	7.90%
Net Assets Applicable to Common Shares (\$000)	\$38,378
Average Effective Maturity on Securities (Years)	15.71
Leverage-Adjusted Duration	7.80

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	3.44%	-0.08%
1-Year	9.18%	5.28%
Since Inception	6.72%	6.78%

SECTORS

(as a % of total investments)

U.S. Guaranteed	26.0%
Education and Civic Organizations	17.5%
Tax Obligation/General	12.0%

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Tax Obligation/Limited	11.3%
Water and Sewer	9.2%
Utilities	6.4%
Transportation	4.5%
Other	13.1%

1 Taxable-equivalent yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.5%. When comparing this Fund to investments that generate qualified dividend income, the taxable-equivalent yield is lower.

12

Nuveen Connecticut Dividend Advantage Municipal Fund 2
NGK

Performance

OVERVIEW As of November 30, 2005

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	70%
AA	21%
BBB	9%

Bar Chart:

2004-2005 MONTHLY TAX-FREE DIVIDENDS PER SHARE²

Dec	0.0735
Jan	0.0735
Feb	0.0735
Mar	0.0705
Apr	0.0705
May	0.0705
Jun	0.0705
Jul	0.0705
Aug	0.0705
Sep	0.0705
Oct	0.0705
Nov	0.0705

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/04	15.62
	15.75
	15.84
	15.84
	15.84
	15.91
	16.1

16.11
15.8
15.5
15.36
15.52
15.34
15.28
15.32
15.32
15.36
15.38
15.27
15.28
15.4
15.7
15.76
15.9
15.89
16.05
16.08
16.28
16.28
16.12
16.06
15.91
16
15.97
15.75
15.76
15.68
15.68
15.4
15.39
15.4
15.43
15.64
15.8
15.83
15.83
15.77
15.86
15.9
15.9
15.85
15.75
15.8
15.73
15.73
15.62
15.67
15.66
15.76
15.74
15.8
15.9
16.2
16.01
16.16
16.45
16.28
16.43
15.8

15.69
16.21
16.49
16.55
16.49
16.49
16.14
16
15.62
15.65
15.65
16.1
15.85
15.9
16
16
15.82
16.2
16.19
16.07
16.19
16.19
16.15
16.09
15.98
15.91
15.91
15.91
15.45
15.48
15.48
15.83
15.83
15.72
15.95
15.95
15.82
15.82
16
15.86
15.86
15.94
16.07
16.07
16.15
16.15
16.31
16.31
16.2
16.2
16.38
16.18
16.18
16.09
15.97
15.97
15.98
16.03
16
15.92
16.05
16.2

16.2
16.15
16.15
16.15
16.3
16.25
16.35
16.2
15.9
16.04
15.97
16.02
16
16.04
16.09
16.09
16.14
16.14
16.28
16.25
16.25
16.15
16.3
16.3
16.14
16.11
16
16.1
15.99
16.02
16.01
16.01
16.23
16.39
16.39
16.59
16.82
16.82
16.64
16.8
16.8
16.8
16.68
16.47
16.67
16.7
16.82
16.65
16.95
16.97
16.97
16.85
16.9
16.9
16.9
16.58
16.33
16.45
16.24
16.27
16.33
16.35

16.38
16.32
16.41
16.38
16.55
16.5
16.46
16.37
16.09
15.97
15.9
15.91
16.09
16.08
16.07
15.98
16.11
16.4
16.2
16.35
16.45
16.35
15.89
16.08
16.09
16.09
16.09
16.01
15.9
15.9
16
16.01
16.11
15.9
15.99
15.99
16
15.87
15.9
16.14
15.9
16
16.25
16.35
16.2
15.98
16.33
16.16
16.16
16.16
16
16
16.31
16.31
16.14
16.2
16.2
16.2
16.2
15.97
15.8
15.69

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

FUND SNAPSHOT

Common Share Price	\$15.69
Common Share Net Asset Value	\$15.16
Premium/(Discount) to NAV	3.50%
Market Yield	5.39%
Taxable-Equivalent Yield ¹	7.87%
Net Assets Applicable to Common Shares (\$000)	\$35,026
Average Effective Maturity on Securities (Years)	14.50
Leverage-Adjusted Duration	8.10

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	0.78%	-0.37%
1-Year	5.84%	4.54%
Since Inception	7.17%	7.60%

SECTORS

(as a % of total investments)

Tax Obligation/General	22.8%
U.S. Guaranteed	22.6%
Education and Civic Organizations	20.1%
Water and Sewer	8.8%
Tax Obligation/Limited	5.7%
Utilities	4.6%
Transportation	4.2%
Other	11.2%

1 Taxable-equivalent yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.5%. When comparing this Fund to investments that generate

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

qualified dividend income, the taxable-equivalent yield is lower.

- 2 The Fund also paid shareholders capital gains and net ordinary income distributions in December 2004 of \$0.0663 per share.

13

Nuveen Connecticut Dividend Advantage Municipal Fund 3
NGO

Performance

OVERVIEW As of November 30, 2005

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	70%
AA	15%
A	1%
BBB	14%

Bar Chart:

2004-2005 MONTHLY TAX-FREE DIVIDENDS PER SHARE

Dec	0.065
Jan	0.065
Feb	0.065
Mar	0.065
Apr	0.065
May	0.065
Jun	0.0615
Jul	0.0615
Aug	0.0615
Sep	0.0615
Oct	0.0615
Nov	0.0615

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/04	13.55
	13.48
	13.66
	13.7
	13.73
	13.79
	13.79
	13.79
	13.8
	13.71
	13.78
	13.71
	13.56
	13.53
	13.58
	13.55
	13.66
	13.46
	13.46

13.44
13.47
13.63
13.69
13.74
13.73
13.94
13.99
14.01
14.03
13.97
13.92
13.84
13.81
13.79
13.89
13.89
13.9
13.94
13.92
13.87
13.97
13.9
14.24
14.24
14.23
14.57
14.52
14.38
14.3
14.35
14.32
14.34
14.38
14.41
14.41
14.41
14.57
14.25
14.46
14.53
14.6
14.81
14.87
14.73
14.6
14.65
14.72
14.71
14.45
14.38
14.53
14.63
14.57
14.55
14.45
14.51
14.61
14.45
14.49
14.5
14.6

14.35
14.13
14.17
14.29
14.28
14.54
14.5
14.4
14.45
14.35
14.31
14.44
14.64
14.85
14.58
14.3
14.39
14.39
14.18
14.1
14.35
14.4
14.29
14.29
14.25
14.26
14.37
14.37
14.2
14.2
14.18
14.15
14.3
14.38
14.65
14.67
15.01
14.91
14.85
14.75
14.71
14.35
14.32
14.35
14.54
14.62
14.66
14.72
14.74
14.98
14.73
14.5
14.49
14.46
14.34
14.24
14.28
14.29
14.29
14.36
14.33
14.46

14.4
14.5
14.49
14.44
14.7
15.05
14.87
14.72
14.85
14.95
14.8
14.77
14.51
14.45
14.6
14.51
14.52
14.53
14.56
14.5
14.39
14.3
14.32
14.38
14.44
14.44
14.51
14.75
14.81
14.83
14.65
14.62
14.85
14.79
14.8
14.84
14.73
14.73
14.77
14.83
14.91
14.91
14.7
14.8
15
14.88
14.8
14.8
14.72
14.79
14.9
14.91
14.8
14.88
14.76
14.91
14.82
14.71
14.55
14.75
14.62
14.55

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

14.49
 14.3
 14.23
 14.56
 14.45
 14.54
 14.4
 14.58
 14.59
 14.48
 14.6
 14.72
 14.83
 14.83
 14.83
 14.59
 14.51
 14.61
 14.45
 15.13
 14.83
 14.76
 14.85
 14.69
 14.62
 14.62
 14.87
 14.87
 14.48
 14.66
 14.58
 14.58
 14.54
 14.6
 14.59
 14.41
 14.28
 14.12
 14.11
 14.26
 14.46
 14.5
 14.46
 14.5
 14.16
 14.35
 14.5
 14.7
 14.9
 14.82

11/30/05

FUND SNAPSHOT

Common Share Price	\$14.82

Common Share Net Asset Value	\$14.37

Premium/(Discount) to NAV	3.13%

Market Yield	4.98%

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Taxable-Equivalent Yield ¹	7.27%
Net Assets Applicable to Common Shares (\$000)	\$62,569
Average Effective Maturity on Securities (Years)	14.96
Leverage-Adjusted Duration	8.07

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	4.51%	-0.29%
1-Year	15.47%	4.58%
Since Inception	4.96%	5.39%

SECTORS
(as a % of total investments)

Tax Obligation/General	24.7%
U.S. Guaranteed	15.7%
Education and Civic Organizations	14.0%
Tax Obligation/Limited	13.0%
Water and Sewer	10.5%
Long-Term Care	8.2%
Utilities	5.7%
Other	8.2%

1 Taxable-equivalent yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.5%. When comparing this Fund to investments that generate qualified dividend income, the taxable-equivalent yield is lower.

Nuveen Massachusetts Premium Income Municipal Fund
NMT

Performance

OVERVIEW As of November 30, 2005

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	67%
AA	13%
A	9%
BBB	8%
BB or Lower	1%
N/R	2%

Bar Chart:

2004-2005 MONTHLY TAX-FREE DIVIDENDS PER SHARE²

Dec	0.0735
Jan	0.0735
Feb	0.0735
Mar	0.0705
Apr	0.0705
May	0.0705
Jun	0.0705
Jul	0.0705
Aug	0.0705
Sep	0.067
Oct	0.067
Nov	0.067

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/04	16
	15.63
	15.84
	15.8
	15.79
	15.89
	15.64
	15.69
	15.61
	15.49
	15.5
	15.5
	15.53
	15.45
	15.45
	15.55
	15.58
	15.58
	15.5
	15.55
	15.69
	15.82
	15.99
	15.89
	15.89
	16.1
	16.18
	16.18
	15.86
	15.76
	15.72

15.77
16.15
16.5
16.45
16.73
16.9
16.9
17.04
16.7
16.69
16.54
16.34
16.27
16.33
16.37
16.18
16.27
16.25
16.36
16.66
17.25
17.29
17.15
17.2
17.2
17.05
16.9
17.18
16.9
16.86
16.84
16.73
16.44
16.3
16.41
16.41
16.1
15.9
15.6
15.51
15.34
15.25
15.21
15.16
15.06
14.88
14.75
14.57
14.7
14.89
15
15.61
15.75
15.51
15.33
15.25
15.25
15.25
15.17
15.21
15.26
15.09

15.08
15.06
15.15
15.15
15.06
15.1
15.38
15.27
15.46
15.69
15.45
15.45
15.57
16.25
15.74
16.16
15.92
15.6
15.67
15.76
16.03
15.93
15.88
15.85
16
16.24
16.45
16.31
16.5
16.4
16.41
16.15
16.14
16.21
15.66
15.9
15.9
16
15.81
15.63
15.63
15.51
15.62
15.5
15.6
15.59
15.56
15.61
15.7
15.8
15.72
16
15.99
16.05
16.06
16.04
16.04
15.99
15.99
15.87
15.85
15.99

16.07
16.1
16.2
16.25
16.25
16.2
15.72
15.83
16.24
16.39
16.43
16.3
16.19
16.19
15.84
15.95
15.96
15.89
15.89
15.71
15.72
15.79
15.85
15.92
15.97
16.1
16.11
16.3
16.12
16.15
16.14
15.96
15.83
15.78
15.88
16
16.33
16.47
16.69
16.31
16.84
16.53
16.55
16.35
16.37
16.38
16.13
16.3
16.31
16
15.99
16.35
16.47
16.7
16.64
16.42
16.42
16.5
16.45
16.5
16.5
16.5

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	16.2
	16.1
	16.25
	16.03
	15.75
	16
	15.45
	15.54
	15.6
	15.72
	15.62
	15.67
	15.45
	15.74
	16
	16.25
	16.22
	15.74
	15.8
	15.91
	15.93
	15.94
	16.12
	16.12
	16.05
	16
	16.09
	16
	15.85
	15.75
	15.7
	16.04
	16.3
	15.95
	15.95
	16.2
	15.9
11/30/05	16.2

FUND SNAPSHOT

Common Share Price	\$16.20

Common Share Net Asset Value	\$14.64

Premium/(Discount) to NAV	10.66%

Market Yield	4.96%

Taxable-Equivalent Yield ¹	7.29%

Net Assets Applicable to Common Shares (\$000)	\$69,591

Average Effective Maturity on Securities (Years)	17.20

Leverage-Adjusted Duration	9.08

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	2.97%	-0.32%
1-Year	5.84%	5.09%
5-Year	8.29%	7.01%
10-Year	7.63%	6.32%

SECTORS
(as a % of total investments)

Education and Civic Organizations	25.2%
Tax Obligation/General	13.3%
Healthcare	12.4%
Tax Obligation/Limited	10.0%
Water and Sewer	8.7%
Housing/Multifamily	8.1%
Transportation	8.0%
U.S. Guaranteed	7.8%
Other	6.5%

- 1 Taxable-equivalent yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 32%. When comparing this Fund to investments that generate qualified dividend income, the taxable-equivalent yield is lower.
- 2 The Fund also paid shareholders a net ordinary income distribution in December 2004 of \$0.0107 per share.

15

Nuveen Massachusetts Dividend Advantage Municipal Fund
NMB

Performance
OVERVIEW As of November 30, 2005

Pie Chart:
CREDIT QUALITY
(as a % of total investments)

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

AAA/U.S. Guaranteed	66%
AA	21%
A	3%
BBB	8%
BB or Lower	2%

Bar Chart:

2004-2005 MONTHLY TAX-FREE DIVIDENDS PER SHARE²

Dec	0.0775
Jan	0.0775
Feb	0.0775
Mar	0.0745
Apr	0.0745
May	0.0745
Jun	0.0745
Jul	0.0745
Aug	0.0745
Sep	0.071
Oct	0.071
Nov	0.071

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/04	16
	16.08
	16.06
	16.05
	15.98
	16.08
	15.93
	16.11
	15.8
	15.6
	15.55
	15.73
	15.7
	15.8
	15.81
	15.89
	15.94
	15.94
	16.04
	16.05
	16.08
	16.14
	16.1
	16.32
	16.05
	16.06
	16.08
	16.05
	16.2
	16.25
	16.39
	16.47
	16.56
	16.97
	17.15
	17.2
	17.21

17.18
17.4
17.38
17.41
17.41
17.4
17.16
17.16
17.35
17.35
17.35
17.35
17.23
17.15
17.49
17.33
17.33
17.37
17.28
17.6
17.8
18.11
18.08
17.78
17.4
17.45
17.06
16.87
17.17
16.75
16.83
16.45
16.54
16.54
16.95
17.03
17.03
16.85
16.5
16.42
16.41
15.47
15.42
15.41
16
16.43
16.5
16.5
16.72
16.25
16.4
16.4
16.36
16.31
16.06
15.78
16.38
16.37
16.37
16.37
16.38
16.38

16.6
16.6
16.55
16.55
16.8
16.8
17
18.3
17.35
17.35
17.7
17.7
17.85
17.65
18
17.9
17.68
17.55
17.55
17.5
17.5
17.5
17.5
17.29
17.26
17.23
17.45
17.3
17.2
17.9
17.65
17.65
17.65
17.64
17.45
17.19
17.19
16.83
17.05
17.05
16.65
16.55
16.8
16.8
16.8
16.75
16.96
17.2
17.2
17.06
17.06
17.11
17.11
17.11
17.35
17.35
17.22
17.22
17.1
16.95
16.95
16.95

16.95
17.1
17.2
17
17.05
17.19
17.55
17.55
17.5
17.5
17.32
17.32
17.32
17.32
17.5
17.7
17.78
17.78
17.95
18
18.01
18.15
18.05
18.05
18.1
18.03
18.03
18.2
18.45
18.6
18.51
18.5
18.5
18.6
18.41
18.25
18.25
18.25
18.28
18.2
18.2
18.2
18.2
18.2
18.2
17.84
17.45
17.32
17.54
17.58
17.65
17.5
17.6
17.65
17.65
17.55
17.55
17.55
17.68
17.5
17.25
17.25

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

17.03
 16.6
 16.75
 16.7
 16.7
 16.41
 16.29
 16.1
 16.1
 15.91
 15.83
 16.1
 16.18
 16.18
 16
 16
 16.49
 16.49
 16.04
 16.29
 16.29
 16.25
 16.25
 16.45
 16.3
 16.4
 16.4
 16.25
 16.45
 16.45
 16.45
 16.45
 16.26

11/30/05

FUND SNAPSHOT

 Common Share Price \$16.26

Common Share
 Net Asset Value \$15.19

Premium/(Discount) to NAV 7.04%

Market Yield 5.24%

Taxable-Equivalent Yield¹ 7.71%

Net Assets Applicable to
 Common Shares (\$000) \$29,659

Average Effective Maturity
 on Securities (Years) 17.96

Leverage-Adjusted Duration 8.91

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-4.42%	-0.16%

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

1-Year	7.86%	5.12%
Since Inception	7.67%	7.58%

SECTORS

(as a % of total investments)

Tax Obligation/General	22.7%
Education and Civic Organizations	18.3%
Tax Obligation/Limited	12.6%
Healthcare	12.6%
Housing/Multifamily	8.9%
Water and Sewer	7.0%
U.S. Guaranteed	4.6%
Other	13.3%

- 1 Taxable-equivalent yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 32%. When comparing this Fund to investments that generate qualified dividend income, the taxable-equivalent yield is lower.
- 2 The Fund also paid shareholders capital gains and net ordinary income distributions in December 2004 of \$0.1177 per share.

16

Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund
NGX

Performance

OVERVIEW As of November 30, 2005

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

Insured	83%
AAA (Uninsured)	5%
AA (Uninsured)	8%
A (Uninsured)	2%
BBB (Uninsured)	2%

Bar Chart:

2004-2005 MONTHLY TAX-FREE DIVIDENDS PER SHARE

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Dec	0.072
Jan	0.072
Feb	0.072
Mar	0.072
Apr	0.072
May	0.072
Jun	0.0695
Jul	0.0695
Aug	0.0695
Sep	0.0665
Oct	0.0665
Nov	0.0665

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/04	16.32
	16.34
	16.22
	16.1
	16.23
	16.09
	16.48
	16.9
	16.73
	16.73
	16.65
	16.6
	16.6
	16.3
	16.25
	16.23
	16.1
	15.66
	15.41
	15.56
	15.57
	15.61
	15.62
	16.39
	16.25
	16.32
	16.45
	16.45
	16.32
	15.66
	15.88
	15.85
	15.85
	16.09
	16.1
	16.25
	16.5
	16.85
	16.32
	16.31
	16.3
	16.4
	16.42
	16.24
	16.24

16.31
16.4
16.5
16.7
16.6
16.7
16.74
16.72
16.5
16.52
16.52
16.7
16.75
16.81
16.5
16.5
16.3
16.28
16
16.16
16.17
16.28
16.04
15.82
15.83
15.78
15.7
15.65
15.65
15.66
15.6
15.69
15.61
15.61
15.78
15.65
15.95
15.74
15.6
15.65
15.74
15.75
15.75
15.7
15.6
15.61
15.6
15.6
15.8
15.64
15.64
15.73
15.61
15.7
15.67
15.7
15.96
15.8
15.9
15.9
15.89
15.89

16.25
16.25
16.01
15.95
16.55
16.45
16.95
17
16.87
16.68
16.62
16.15
16.3
15.85
15.83
15.83
15.82
15.86
15.94
15.85
15.85
16.02
16.01
15.92
15.91
15.87
15.87
15.68
15.68
15.36
15.39
15.39
15.3
15.25
15.26
15.44
15.48
15.48
15.39
15.45
15.4
15.29
15.36
15.46
15.47
15.35
15.52
15.53
15.57
15.69
15.95
16.75
16.88
16.45
16.66
16.82
16.8
16.71
16.78
16.9
16.95
16.95

17
16.6
16.38
16.38
15.68
15.9
15.87
15.87
16.3
16.39
16.32
15.83
15.7
16.01
15.99
15.99
16.05
16.25
16.25
16.1
16.11
16.03
16.02
16.2
16.53
16.53
16.66
16.45
16.04
16.1
16.2
16.1
15.85
15.85
15.85
15.53
15.55
15.38
15.55
16.05
15.86
15.9
15.84
15.93
15.95
15.99
15.99
15.99
15.98
15.98
16
15.88
15.88
15.88
15.75
15.5
15.4
15.4
15.08
15.08
14.92
14.77

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	14.66
	14.77
	14.66
	14.66
	14.6
	14.6
	14.42
	14.5
	14.64
	14.8
	14.4
	14.56
	14.6
	14.6
	14.81
	15
	14.95
	14.85
	14.9
	14.9
	14.65
	15.05
	15.35
11/30/05	15.4

FUND SNAPSHOT

Common Share Price	\$15.40
Common Share Net Asset Value	\$14.51
Premium/(Discount) to NAV	6.13%
Market Yield	4.71%
Taxable-Equivalent Yield1	6.93%
Net Assets Applicable to Common Shares (\$000)	\$39,500
Average Effective Maturity on Securities (Years)	19.21
Leverage-Adjusted Duration	7.97

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-1.08%	-0.33%
1-Year	-0.94%	6.08%
Since Inception	6.22%	6.14%

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

SECTORS

(as a % of total investments)

Tax Obligation/General	23.7%
Tax Obligation/Limited	17.0%
U.S. Guaranteed	16.9%
Education and Civic Organizations	14.1%
Housing/Multifamily	8.9%
Water and Sewer	7.9%
Healthcare	6.1%
Other	5.4%

- 1 Taxable-equivalent yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 32%. When comparing this Fund to investments that generate qualified dividend income, the taxable-equivalent yield is lower.

17

Nuveen Missouri Premium Income Municipal Fund
NOM

Performance

OVERVIEW As of November 30, 2005

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	60%
AA	17%
A	3%
BBB	9%
N/R	11%

Bar Chart:

2004-2005 MONTHLY TAX-FREE DIVIDENDS PER SHARE

Dec	0.0735
Jan	0.0735
Feb	0.0735
Mar	0.0735
Apr	0.0735
May	0.0735
Jun	0.0735
Jul	0.0735
Aug	0.0735
Sep	0.07
Oct	0.07
Nov	0.07

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/04	17.7
	17.69
	17.7
	17.7
	17.65
	17.59
	17.54
	17.45
	17.8
	17.57
	17.64
	17.75
	17.87
	17.95
	17.95
	17.95
	18.5
	18.56
	18.66
	18.66
	18.95
	19
	18.8
	18.6
	18.45
	18.2
	18
	17.58
	17.25
	17.18
	17.15
	17
	17.05
	17.05
	17.35
	17.4
	17.4
	17.3
	17.3
	17.3
	17.3
	17.24
	17.16
	17.15
	17.05
	17.04
	17.08
	17.2
	17.11
	16.96
	16.85
	16.85
	16.85
	16.95
	16.86
	16.92
	16.95
	16.91

16.67
16.74
16.8
16.9
16.95
16.99
16.82
17.25
17.15
17
16.84
16.84
16.8
16.72
16.72
16.51
16.5
16.63
16.76
16.75
16.8
16.8
16.8
16.8
16.8
16.8
16.9
16.9
16.95
17.2
17.3
17.3
17.3
17.07
17.02
17.1
17.18
17.06
17.38
17.3
17.1
17.3
17.65
17.65
17.49
17.42
17.42
17.52
17.7
17.54
17.54
17.42
17.42
17.63
17.81
17.98
17.94
17.82
17.79
17.99
17.99
17.99

17.82
17.67
17.67
17.9
17.88
17.9
18
17.87
17.87
18.1
17.9
17.44
17.66
17.65
17.49
17.49
17.52
17.6
17.28
17.15
17.15
17.2
17.2
17.38
17.33
17.25
17.25
17.12
17.01
17.21
16.99
16.85
16.85
17.18
17.37
17.37
17.18
17.04
17.11
17.24
17.35
17.35
17.32
17.18
17.21
17.29
17.35
17.35
17.35
17.35
17.23
17.23
17.23
17.23
17.22
17.16
17.16
17.2
17.22
17.43
17.43
17.29
17.38

17.32
18.23
18.1
18.05
17.97
17.97
17.85
17.85
17.85
17.75
17.67
17.73
17.93
18.15
17.95
18.1
18.1
17.95
17.95
17.95
17.95
17.85
17.7
17.7
17.7
17.55
17.46
17.46
17.55
17.48
17.35
17.35
17.45
17.3
17.34
17.34
17.32
17.39
17.39
17.45
17.5
17.5
17.25
17.25
17.29
17.29
17.12
17.1
17
17
16.8
16.92
16.92
16.99
16.81
17.15
17.5
17.46
17.54
17.4
17.5
17.46

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	17.46
	17.8
	17.8
	17.9
	17.9
	17.8
	17.8
	17.8
	17.9
	17.55
11/30/05	17.42

FUND SNAPSHOT

Common Share Price	\$17.42
Common Share Net Asset Value	\$14.67
Premium/(Discount) to NAV	18.75%
Market Yield	4.82%
Taxable-Equivalent Yield ¹	7.14%
Net Assets Applicable to Common Shares (\$000)	\$33,360
Average Effective Maturity on Securities (Years)	15.64
Leverage-Adjusted Duration	7.87

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-0.23%	-0.07%
1-Year	2.59%	4.70%
5-Year	11.62%	7.67%
10-Year	9.84%	6.37%

SECTORS

(as a % of total investments)

Tax Obligation/Limited	25.5%
Tax Obligation/General	20.1%
Healthcare	16.6%
U.S. Guaranteed	10.7%
Housing/Multifamily	4.9%

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Education and Civic Organizations	4.3%
Utilities	3.9%
Long-Term Care	3.9%
Other	10.1%

1 Taxable-equivalent yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 32.5%. When comparing this Fund to investments that generate qualified dividend income, the taxable-equivalent yield is lower.

18

Shareholder

MEETING REPORT

Approval of the new investment management agreement was the proposal voted upon at the July 26, 2005 shareholder meeting held at The Northern Trust Bank.

Approval of the Board Members was the proposal voted upon at the November 15, 2005 shareholder meeting held at the offices of Nuveen Investments.

NTC

NFC

APPROVAL OF THE NEW INVESTMENT MANAGEMENT AGREEMENT WAS REACHED AS FOLLOWS:

	Common and MuniPreferred shares voting together as a class	Common and MuniPreferred shares voting together as a class
For	4,823,107	2,407,736
Against	13,507	6,655
Abstain	104,988	22,083
Total	4,941,602	2,436,474

APPROVAL OF THE BOARD MEMBERS WAS REACHED AS FOLLOWS:

	Common and MuniPreferred shares voting together as a class	MuniPreferred shares voting together as a class	Common and MuniPreferred shares voting together as a class	MuniPreferred shares voting together as a class
Robert P. Bremner				
For	4,921,649	--	2,422,248	
Withhold	33,628	--	10,307	
Total	4,955,277	--	2,432,555	

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

=====				
Lawrence H. Brown				
For	4,875,699	--	2,422,396	
Withhold	79,578	--	10,159	

Total	4,955,277	--	2,432,555	
=====				
Jack B. Evans				
For	4,921,649	--	2,422,898	
Withhold	33,628	--	9,657	

Total	4,955,277	--	2,432,555	
=====				
William C. Hunter				
For	4,921,649	--	2,422,898	
Withhold	33,628	--	9,657	

Total	4,955,277	--	2,432,555	
=====				
David J. Kundert				
For	4,921,649	--	2,422,248	
Withhold	33,628	--	10,307	

Total	4,955,277	--	2,432,555	
=====				
William J. Schneider				
For	--	1,497	--	7
Withhold	--	--	--	

Total	--	1,497	--	7
=====				
Timothy R. Schwertfeger				
For	--	1,497	--	7
Withhold	--	--	--	

Total	--	1,497	--	7
=====				
Judith M. Stockdale				
For	4,921,649	--	2,422,898	
Withhold	33,628	--	9,657	

Total	4,955,277	--	2,432,555	
=====				
Eugene S. Sunshine				
For	4,921,649	--	2,422,898	
Withhold	33,628	--	9,657	

Total	4,955,277	--	2,432,555	
=====				

19

Shareholder
MEETING REPORT (continued)

NGO

NMT

APPROVAL OF THE NEW INVESTMENT MANAGEMENT
AGREEMENT WAS REACHED AS FOLLOWS:

Common and

Common and

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	MuniPreferred shares voting together as a class	MuniPreferred shares voting together as a class
For	4,174,208	4,372,515
Against	27,161	80,718
Abstain	30,791	35,937
Total	4,232,160	4,489,170

APPROVAL OF THE BOARD MEMBERS
WAS REACHED AS FOLLOWS:

	Common and MuniPreferred shares voting together as a class	MuniPreferred shares voting together as a class	Common and MuniPreferred shares voting together as a class	MuniPreferred shares voting together as a class
Robert P. Bremner				
For	4,198,332	--	4,430,842	
Withhold	12,410	--	59,134	
Total	4,210,742	--	4,489,976	
Lawrence H. Brown				
For	4,163,185	--	4,427,942	
Withhold	47,557	--	62,034	
Total	4,210,742	--	4,489,976	
Jack B. Evans				
For	4,198,332	--	4,430,842	
Withhold	12,410	--	59,134	
Total	4,210,742	--	4,489,976	
William C. Hunter				
For	4,198,332	--	4,433,842	
Withhold	12,410	--	56,134	
Total	4,210,742	--	4,489,976	
David J. Kundert				
For	4,198,332	--	4,430,842	
Withhold	12,410	--	59,134	
Total	4,210,742	--	4,489,976	
William J. Schneider				
For	--	1,250	--	1,3
Withhold	--	26	--	
Total	--	1,276	--	1,3
Timothy R. Schwertfeger				
For	--	1,250	--	1,3
Withhold	--	26	--	

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Total	--	1,276	--	1,3
=====				
Judith M. Stockdale				
For	4,196,999	--	4,430,842	
Withhold	13,743	--	59,134	

Total	4,210,742	--	4,489,976	
=====				
Eugene S. Sunshine				
For	4,192,896	--	4,433,517	
Withhold	17,846	--	56,459	

Total	4,210,742	--	4,489,976	
=====				

20

NGX

APPROVAL OF THE NEW INVESTMENT MANAGEMENT AGREEMENT WAS REACHED AS FOLLOWS:

	Common and MuniPreferred shares voting together as a class
=====	
For	2,629,694
Against	40,184
Abstain	21,047

Total	2,690,925
=====	

APPROVAL OF THE BOARD MEMBERS WAS REACHED AS FOLLOWS:

	Common and MuniPreferred shares voting together as a class	MuniPreferred shares voti togeth as a cla
=====		
Robert P. Bremner		
For	2,668,553	
Withhold	21,153	

Total	2,689,706	
=====		
Lawrence H. Brown		
For	2,668,549	
Withhold	21,157	

Total	2,689,706	
=====		
Jack B. Evans		
For	2,668,553	

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Withhold	21,153	

Total	2,689,706	
=====		
William C. Hunter		
For	2,668,553	
Withhold	21,153	

Total	2,689,706	
=====		
David J. Kundert		
For	2,668,553	
Withhold	21,153	

Total	2,689,706	
=====		
William J. Schneider		
For	--	8
Withhold	--	

Total	--	8
=====		
Timothy R. Schwertfeger		
For	--	8
Withhold	--	

Total	--	8
=====		
Judith M. Stockdale		
For	2,668,553	
Withhold	21,153	

Total	2,689,706	
=====		
Eugene S. Sunshine		
For	2,668,453	
Withhold	21,253	

Total	2,689,706	
=====		

21

Nuveen Connecticut Premium Income Municipal Fund (NTC)
 Portfolio of
 INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
	CONSUMER STAPLES - 2.8% (1.9% OF TOTAL INVESTMENTS)	
\$ 1,565	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100
600	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41	5/11 at 100

EDUCATION AND CIVIC ORGANIZATIONS - 31.7% (21.8% OF TOTAL INVESTMENTS)		
	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 1996A:	
675	5.800%, 11/15/14 (Alternative Minimum Tax) - AMBAC Insured	11/06 at 102
425	5.875%, 11/15/17 (Alternative Minimum Tax) - AMBAC Insured	11/06 at 102
335	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 1999A, 6.000%, 11/15/18 (Alternative Minimum Tax) - AMBAC Insured	11/09 at 102
860	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 (Alternative Minimum Tax) - MBIA Insured	11/11 at 100
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut College, Series 1997C-1, 5.500%, 7/01/20 - MBIA Insured	7/07 at 102
2,115	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2005H, 5.000%, 11/01/17 - FSA Insured	11/15 at 100
725	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1998H, 5.000%, 7/01/23 - MBIA Insured	7/08 at 102
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 - AMBAC Insured	No Opt. C
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Horace Bushnell Memorial Hall, Series 1999A, 5.625%, 7/01/29 - MBIA Insured	7/09 at 101
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003F, 5.000%, 11/01/13 - FSA Insured	No Opt. C
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2001G, 5.000%, 7/01/31 - AMBAC Insured	7/11 at 101
1,375	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/21 - MBIA Insured	7/14 at 100
450	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Greenwich Academy, Series 2001B, 5.000%, 3/01/32 - FSA Insured	3/11 at 101
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E, 5.250%, 7/01/32 - RAAI Insured	7/12 at 101
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 100
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42	7/13 at 100

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

925	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Brunswick School, Series 2003B, 5.000%, 7/01/33 - MBIA Insured	7/13 at 100
640	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 1996C, 5.500%, 7/01/16 - MBIA Insured	7/06 at 101
1,000	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/19 - FGIC Insured	11/12 at 101
1,100	University of Connecticut, General Obligation Bonds, Series 2003A, 5.125%, 2/15/21 - MBIA Insured	2/13 at 100

22

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	EDUCATION AND CIVIC ORGANIZATIONS (continued)	
\$ 1,000	University of Connecticut, General Obligation Bonds, Series 2004A: 5.000%, 1/15/18 - MBIA Insured	1/14 at 100
2,000	5.000%, 1/15/19 - MBIA Insured	1/14 at 100
1,220	University of Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 2/15/17 - FSA Insured	2/15 at 100

	HEALTHCARE - 11.5% (7.9% OF TOTAL INVESTMENTS)	
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 - MBIA Insured	7/09 at 101
3,000	Connecticut Health and Educational Facilities Authority, Revenue Refunding Bonds, Middlesex Health Services, Series 1997H, 5.125%, 7/01/27 - MBIA Insured	7/07 at 101
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 - RAAI Insured	7/10 at 101
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/21 - RAAI Insured	7/12 at 101
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B: 5.000%, 7/01/20 - RAAI Insured	7/15 at 100
500	5.000%, 7/01/23 - RAAI Insured	7/15 at 100

	HOUSING/MULTIFAMILY - 3.8% (2.6% OF TOTAL INVESTMENTS)	
1,000	Connecticut Housing Finance Authority, Housing Mortgage	12/09 at 100

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Finance Program Bonds, Series 1999D-2, 6.200%, 11/15/41
(Alternative Minimum Tax)

1,855	Willimantic Housing Authority, Connecticut, GNMA Collateralized Multifamily Housing Mortgage Revenue Bonds, Village Heights Apartments, Series 1995A, 8.000%, 10/20/30	4/06 at 105
-------	--	-------------

HOUSING/SINGLE FAMILY - 1.3% (0.9% OF TOTAL INVESTMENTS)

1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C, 5.300%, 11/15/33 (Alternative Minimum Tax)	11/10 at 100
-------	---	--------------

INDUSTRIALS - 2.3% (1.5% OF TOTAL INVESTMENTS)

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)	12/11 at 102
-------	--	--------------

LONG-TERM CARE - 7.1% (4.9% OF TOTAL INVESTMENTS)

1,300	Connecticut Health and Educational Facilities Authority, FHA-Insured Mortgage Revenue Bonds, Hebrew Home and Hospital, Series 1999B, 5.200%, 8/01/38	8/08 at 102
-------	--	-------------

750	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12	4/07 at 102
-----	--	-------------

615	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Connecticut Baptist Homes Inc., Series 1999, 5.500%, 9/01/15 - RAAI Insured	9/09 at 102
-----	---	-------------

	Connecticut Development Authority, Revenue Refunding Bonds, Duncaster Inc., Series 1999A:	
1,000	5.250%, 8/01/19 - RAAI Insured	2/10 at 102
1,000	5.375%, 8/01/24 - RAAI Insured	2/10 at 102

800	Connecticut Development Authority, Health Facilities Revenue Refunding Bonds, Alzheimer's Resource Center of Connecticut Inc., Series 1994A, 7.000%, 8/15/09	2/06 at 101
-----	--	-------------

TAX OBLIGATION/GENERAL - 27.9% (19.2% OF TOTAL INVESTMENTS)

500	Bridgeport, Connecticut, General Obligation Bonds, Series 2004C, 5.250%, 8/15/14 - MBIA Insured	No Opt. C
-----	---	-----------

750	Bridgeport, Connecticut, General Obligation Refunding Bonds, Series 2002A, 5.375%, 8/15/19 - FGIC Insured	8/12 at 100
-----	---	-------------

1,000	Bridgeport, Connecticut, General Obligation Bonds, Series 2003A, 5.250%, 9/15/23 - FSA Insured	9/13 at 100
-------	--	-------------

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

1,900	Capitol Region Education Council, Connecticut, Revenue Bonds, Series 1995, 6.700%, 10/15/10	4/06 at 102
1,110	Connecticut, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 - FGIC Insured	4/14 at 100
820	Connecticut, General Obligation Bonds, Series 2004D, 5.000%, 12/01/13 - MBIA Insured	No Opt. C
1,385	Danbury, Connecticut, General Obligation Bonds, Series 2004, 5.000%, 8/01/14 - FGIC Insured	No Opt. C

23

Nuveen Connecticut Premium Income Municipal Fund (NTC) (continued)
Portfolio of INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	TAX OBLIGATION/GENERAL (continued)	
\$	Hartford, Connecticut, General Obligation Bonds, Series 2005A:	
775	5.000%, 8/01/20 - FSA Insured	8/15 at 100
525	4.375%, 8/01/24 - FSA Insured	8/15 at 100
500	Hartford, Connecticut, General Obligation Bonds, Series 2005C, 5.000%, 9/01/17 - MBIA Insured	No Opt. C
400	Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 - ACA Insured	6/10 at 100
1,500	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/20 - MBIA Insured	No Opt. C
	Regional School District 16, Beacon Falls and Prospect, Connecticut, General Obligation Bonds, Series 2000:	
350	5.500%, 3/15/18 - FSA Insured	3/10 at 101
350	5.625%, 3/15/19 - FSA Insured	3/10 at 101
350	5.700%, 3/15/20 - FSA Insured	3/10 at 101
1,420	Regional School District 16, Connecticut, General Obligation Bonds, Series 2003, 5.000%, 3/15/16 - AMBAC Insured	3/13 at 101
2,105	Stratford, Connecticut, General Obligation Bonds, Series 2002, 4.000%, 2/15/15 - FSA Insured	2/12 at 100
	Suffield, Connecticut, General Obligation Bonds, Series 2005:	
465	5.000%, 6/15/17	No Opt. C
460	5.000%, 6/15/19	No Opt. C
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2004B, 5.000%, 4/01/13 - FSA Insured	No Opt. C
1,500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 100
1,630	Westport, Connecticut, General Obligation Bonds, Series 2003, 4.750%, 2/01/19	2/12 at 100

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

TAX OBLIGATION/LIMITED - 13.7% (9.4% OF TOTAL INVESTMENTS)		
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Child Care Facilities Program, Series 1999C, 5.625%, 7/01/29 - AMBAC Insured	7/09 at 102
	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:	
2,000	5.000%, 12/01/20 - AMBAC Insured	12/12 at 100
1,000	5.000%, 12/01/21 - AMBAC Insured	12/12 at 100
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 - FGIC Insured	1/14 at 100
625	Connecticut, Special Obligation Rate Reduction Bonds, Series 2004A, 5.000%, 6/30/11	No Opt. C
2,000	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 - FSA Insured	8/12 at 100
1,000	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.500%, 10/01/24	10/10 at 101
1,000	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 2003, 5.250%, 10/01/19 - FSA Insured	10/14 at 100

TRANSPORTATION - 1.0% (0.7% OF TOTAL INVESTMENTS)		
750	Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 (Alternative Minimum Tax) - FGIC Insured	4/11 at 101

U.S. GUARANTEED*** - 20.4% (14.0% OF TOTAL INVESTMENTS)		
935	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Bonds, Series 2000, 5.750%, 7/01/20 (Pre-refunded to 7/01/10)	7/10 at 100
40	Connecticut, General Obligation Bonds, Series 1993E, 6.000%, 3/15/12	No Opt. C
2,000	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded to 6/15/12)	6/12 at 100
1,500	Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/15/19 (Pre-refunded to 4/15/12)	4/12 at 100
1,175	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1998H, 5.000%, 7/01/23 (Pre-refunded to 7/01/08) - MBIA Insured	7/08 at 102
2,525	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003E, 5.000%, 11/01/15 (Pre-refunded to 11/01/12) - FGIC Insured	11/12 at 100

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

1,250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1999I, 5.250%, 7/01/25 (Pre-refunded to 7/01/09) - MBIA Insured	7/09 at 101
-------	--	-------------

24

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	U.S. GUARANTEED*** (continued)	
\$ 650	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2001D, 5.500%, 7/01/23 (Pre-refunded to 7/01/11)	7/11 at 101
860	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 1996C, 5.500%, 7/01/16 (Pre-refunded to 7/01/06) - MBIA Insured	7/06 at 101
1,000	Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded to 10/01/11)	10/11 at 100
1,000	Hartford, Connecticut, Parking System Revenue Bonds, Series 2000A, 6.400%, 7/01/20 (Pre-refunded to 7/01/10)	7/10 at 100
1,000	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40	10/10 at 101
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded to 4/01/12) - FSA Insured	4/12 at 100

	UTILITIES - 5.6% (3.8% OF TOTAL INVESTMENTS)	
1,575	Bristol Resource Recovery Facility Operating Committee, Connecticut, Solid Waste Revenue Bonds, Covanta Bristol Inc., Series 2005, 5.000%, 7/01/12 - AMBAC Insured	No Opt. C
1,000	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	10/08 at 102
	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:	
395	5.500%, 1/01/14 (Alternative Minimum Tax)	1/06 at 100
1,290	5.500%, 1/01/20 (Alternative Minimum Tax)	1/06 at 100

	WATER AND SEWER - 16.5% (11.4% OF TOTAL INVESTMENTS)	
1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100
1,500	Connecticut, State Revolving Fund General Revenue Bonds,	No Opt. C

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Series 2003B, 5.000%, 10/01/12

	2,550	Connecticut Development Authority, Water Facilities Revenue Bonds, Bridgeport Hydraulic Company, Series 1996, 6.000%, 9/01/36 (Alternative Minimum Tax) - AMBAC Insured	9/06 at 102
		Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:	
	900	5.000%, 11/15/16 - MBIA Insured	11/15 at 100
	570	5.000%, 11/15/30 - MBIA Insured	11/15 at 100
	2,260	5.000%, 8/15/35 - MBIA Insured	11/15 at 100
		South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:	
	1,000	5.000%, 8/01/20 - MBIA Insured	8/13 at 100
	1,525	5.000%, 8/01/33 - MBIA Insured	8/13 at 100
	1,000	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100

\$	109,285	Total Long-Term Investments (cost \$112,129,313) - 145.6%	
=====			
		Other Assets Less Liabilities - 2.7%	

		Preferred Shares, at Liquidation Value - (48.3)%	

		Net Assets Applicable to Common Shares - 100%	
=====			

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.

* 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.

** Ratings: Using the higher of Standard & Poor's or Moody's rating.

*** Securities are backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensures the timely payment of principal and interest. Such securities are normally considered to be equivalent to AAA rated securities.

N/R Investment is not rated.

See accompanying notes to financial statements.

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	CONSUMER STAPLES - 4.9% (3.3% OF TOTAL INVESTMENTS)	
	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001A:	
\$ 90	5.000%, 5/15/22	5/11 at 100
500	5.400%, 5/15/31	5/11 at 100
1,270	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41	5/11 at 100

	EDUCATION AND CIVIC ORGANIZATIONS - 25.9% (17.5% OF TOTAL INVESTMENTS)	
670	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 (Alternative Minimum Tax) - MBIA Insured	11/11 at 100
50	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 1998E, 5.000%, 7/01/28 - RAAI Insured	7/08 at 101
440	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/18 - AMBAC Insured	No Opt. C
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003F, 5.000%, 11/01/13 - FSA Insured	No Opt. C
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2001G, 5.000%, 7/01/31 - AMBAC Insured	7/11 at 101
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/17 - MBIA Insured	4/14 at 100
625	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Greenwich Academy, Series 2001B, 5.000%, 3/01/32 - FSA Insured	3/11 at 101
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E, 5.250%, 7/01/32 - RAAI Insured	7/12 at 101
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 100
	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System, Series 1999:	
125	5.375%, 2/01/19	2/09 at 101
270	5.375%, 2/01/29	2/09 at 101
	University of Connecticut, General Obligation Bonds,	

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	Series 2001A:	
1,000	4.750%, 4/01/20	4/11 at 101
1,000	5.250%, 4/01/20	4/11 at 101
1,000	4.750%, 4/01/21	4/11 at 101

HEALTHCARE - 5.2% (3.5% OF TOTAL INVESTMENTS)

125	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 - MBIA Insured	7/09 at 101
25	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital for Special Care, Series 1997B, 5.375%, 7/01/17	7/07 at 102
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/32 - RAAI Insured	7/12 at 101
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:	
500	5.000%, 7/01/20 - RAAI Insured	7/15 at 100
250	5.000%, 7/01/23 - RAAI Insured	7/15 at 100

26

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
---------------------------	----------------	------------------------

HOUSING/MULTIFAMILY - 2.0% (1.3% OF TOTAL INVESTMENTS)

\$ 750	Stamford Housing Authority, Connecticut, Multifamily Housing Revenue Bonds, Fairfield Apartments, Series 1998, 4.750%, 12/01/28 (Alternative Minimum Tax) (Mandatory put 12/01/08)	No Opt. C
--------	---	-----------

HOUSING/SINGLE FAMILY - 2.7% (1.8% OF TOTAL INVESTMENTS)

1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C, 5.300%, 11/15/33 (Alternative Minimum Tax)	11/10 at 100
-------	---	--------------

INDUSTRIALS - 2.7% (1.8% OF TOTAL INVESTMENTS)

1,000	Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax)	12/11 at 102
-------	--	--------------

LONG-TERM CARE - 2.1% (1.4% OF TOTAL INVESTMENTS)

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

300	Connecticut Development Authority, First Mortgage Gross Revenue Healthcare Bonds, Elim Park Baptist Home Inc., Series 2003, 5.750%, 12/01/23	12/11 at 102
500	Connecticut Development Authority, Health Facilities Revenue Refunding Bonds, Alzheimer's Resource Center of Connecticut Inc., Series 1994A, 7.250%, 8/15/21	2/06 at 101

TAX OBLIGATION/GENERAL - 17.8% (12.0% OF TOTAL INVESTMENTS)

500	Bridgeport, Connecticut, General Obligation Bonds, Series 2004C, 5.250%, 8/15/14 - MBIA Insured	No Opt. C
560	Connecticut, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 - FGIC Insured	4/14 at 100
545	Connecticut, General Obligation Bonds, Series 2004D, 5.000%, 12/01/13 - MBIA Insured	No Opt. C
400	Hartford, Connecticut, General Obligation Bonds, Series 2004, 5.500%, 8/15/11 - MBIA Insured	No Opt. C
360	Hartford, Connecticut, General Obligation Bonds, Series 2005A: 5.000%, 8/01/21 - FSA Insured	8/15 at 100
240	4.375%, 8/01/24 - FSA Insured	8/15 at 100
1,000	New Haven, Connecticut, General Obligation Bonds, Series 2001A, 5.000%, 11/01/20 - FGIC Insured	11/10 at 101
565	Newtown, Connecticut, General Obligation Bonds, Series 2004, 4.000%, 6/15/11	No Opt. C
250	Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 - ACA Insured	6/10 at 100
335	Suffield, Connecticut, General Obligation Bonds, Series 2005: 5.000%, 6/15/17	No Opt. C
335	5.000%, 6/15/19	No Opt. C
500	Waterbury, Connecticut, General Obligation Bonds, Series 2004B, 5.000%, 4/01/13 - FSA Insured	No Opt. C
810	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 100

TAX OBLIGATION/LIMITED - 16.7% (11.3% OF TOTAL INVESTMENTS)

1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, New Opportunities for Waterbury Inc., Series 1998A, 6.750%, 7/01/28	7/08 at 105
1,475	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1998B, 5.500%, 11/01/12 - FSA Insured	No Opt. C
625	Connecticut, Special Obligation Rate Reduction Bonds, Series 2004A, 5.000%, 6/30/11	No Opt. C
	Connecticut, Certificates of Participation, Juvenile Training	

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	School, Series 2001:	
600	5.000%, 12/15/20	12/11 at 101
1,000	5.000%, 12/15/30	12/11 at 101
500	Virgin Islands Public Finance Authority, Senior Lien Revenue Refunding Bonds, Matching Fund Loan Note, Series 1998A, 5.500%, 10/01/18 - RAAI Insured	10/08 at 101
750	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19	10/10 at 101

TRANSPORTATION - 6.7% (4.5% OF TOTAL INVESTMENTS)

2,500	Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 (Alternative Minimum Tax) - FGIC Insured	4/11 at 101
-------	--	-------------

27

Nuveen Connecticut Dividend Advantage Municipal Fund (NFC) (continued)
Portfolio of INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
	U.S. GUARANTEED*** - 38.4% (26.0% OF TOTAL INVESTMENTS)	
\$ 455	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Bonds, Series 2000, 5.750%, 7/01/20 (Pre-refunded to 7/01/10)	7/10 at 100
750	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded to 6/15/12)	6/12 at 100
1,000	Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/15/19 (Pre-refunded to 4/15/12)	4/12 at 100
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003E, 5.000%, 11/01/15 (Pre-refunded to 11/01/12) - FGIC Insured	11/12 at 100
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2001D, 5.500%, 7/01/23 (Pre-refunded to 7/01/11)	7/11 at 101
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/18 (Pre-refunded to 7/01/12) - FSA Insured	7/12 at 100
2,000	Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded to 10/01/11)	10/11 at 100
500	East Lyme, Connecticut, General Obligation Bonds, Series 2001, 5.125%, 7/15/20 (Pre-refunded to 7/15/11) - FGIC Insured	7/11 at 102
700	Farmington, Connecticut, General Obligation Bonds, Series 2001,	3/11 at 101

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	4.875%, 3/15/20 (Pre-refunded to 3/15/11)	
	Hamden, Connecticut, General Obligation Bonds, Series 2001:	
640	5.250%, 8/15/18 (Pre-refunded to 8/15/11) - MBIA Insured	8/11 at 102
635	5.000%, 8/15/19 (Pre-refunded to 8/15/11) - MBIA Insured	8/11 at 102
300	5.000%, 8/15/20 (Pre-refunded to 8/15/11) - MBIA Insured	8/11 at 102
275	Norwich, Connecticut, General Obligation Bonds, Series 2001A, 5.000%, 4/01/20 (Pre-refunded to 4/01/09) - FGIC Insured	4/09 at 100
	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A:	
1,425	5.500%, 10/01/32	10/10 at 101
1,300	5.500%, 10/01/40	10/10 at 101
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded to 4/01/12) - FSA Insured	4/12 at 100
370	Windsor, Connecticut, General Obligation Bonds, Series 2001, 5.000%, 7/15/20 (Pre-refunded to 7/15/09)	7/09 at 100

	UTILITIES - 9.5% (6.4% OF TOTAL INVESTMENTS)	
500	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	10/08 at 102
1,000	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A, 5.500%, 1/01/14 (Alternative Minimum Tax)	1/06 at 100
1,975	Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 - FSA Insured	7/10 at 101

	WATER AND SEWER - 13.7% (9.2% OF TOTAL INVESTMENTS)	
1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100
500	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003B, 5.000%, 10/01/12	No Opt. C
	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:	
450	5.000%, 11/15/17 - MBIA Insured	11/15 at 100
270	5.000%, 11/15/30 - MBIA Insured	11/15 at 100
1,110	5.000%, 8/15/35 - MBIA Insured	11/15 at 100

PRINCIPAL		OPTIONAL C
AMOUNT (000)	DESCRIPTION(1)	PROVISIO

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

WATER AND SEWER (continued)

		South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:	
\$	750	5.000%, 8/01/20 - MBIA Insured	8/13 at 100
	720	5.000%, 8/01/33 - MBIA Insured	8/13 at 100

\$	53,750	Total Long-Term Investments (cost \$54,848,081) - 148.3%	
=====			
		Other Assets Less Liabilities - 2.5%	

		Preferred Shares, at Liquidation Value - (50.8)%	

		Net Assets Applicable to Common Shares - 100%	
=====			

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.

* 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.

** Ratings: Using the higher of Standard & Poor's or Moody's rating.

*** Securities are backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensures the timely payment of principal and interest. Such securities are normally considered to be equivalent to AAA rated securities.

N/R Investment is not rated.

See accompanying notes to financial statements.

29

Nuveen Connecticut Dividend Advantage Municipal Fund 2 (NGK)
Portfolio of
INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
	CONSUMER STAPLES - 3.0% (2.0% OF TOTAL INVESTMENTS)	
\$	785 Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100
	250 Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41	5/11 at 100

	EDUCATION AND CIVIC ORGANIZATIONS - 29.8% (20.1% OF TOTAL INVESTMENTS)	

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hopkins School, Series 1998A, 5.000%, 7/01/20 - AMBAC Insured	7/08 at 101
165	Connecticut Health and Educational Facilities Authority, Revenue Bonds, State University System, Series 1997B, 5.250%, 11/01/17 - AMBAC Insured	11/07 at 101
95	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1998H, 5.000%, 7/01/23 - MBIA Insured	7/08 at 102
310	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 - AMBAC Insured	No Opt. C
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003F, 5.000%, 11/01/13 - FSA Insured	No Opt. C
215	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Kent School, Series 2004D, 5.000%, 7/01/15 - MBIA Insured	1/15 at 100
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Greenwich Academy, Series 2001B, 5.000%, 3/01/32 - FSA Insured	3/11 at 101
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E:	
590	5.500%, 7/01/22 - RAAI Insured	7/12 at 101
1,000	5.250%, 7/01/32 - RAAI Insured	7/12 at 101
2,250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2002D-2, 5.000%, 11/01/21 - FSA Insured	11/11 at 100
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 100
500	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/22 - FGIC Insured	11/12 at 101
1,230	University of Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/19	4/12 at 100
500	University of Connecticut, General Obligation Bonds, Series 2004A, 5.000%, 1/15/13 - MBIA Insured	No Opt. C

HEALTHCARE - 6.0% (4.0% OF TOTAL INVESTMENTS)

25	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/18 - MBIA Insured	7/09 at 101
30	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital for Special Care, Series 1997B, 5.375%, 7/01/17	7/07 at 102

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A:		
150	6.125%, 7/01/20 - RAAI Insured		7/10 at 101
200	6.000%, 7/01/25 - RAAI Insured		7/10 at 101
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, St. Francis Hospital and Medical Center, Series 2002D, 5.000%, 7/01/22 - RAAI Insured		7/12 at 101
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:		
300	5.000%, 7/01/20 - RAAI Insured		7/15 at 100
300	5.000%, 7/01/23 - RAAI Insured		7/15 at 100

30

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	HOUSING/MULTIFAMILY - 1.5% (1.0% OF TOTAL INVESTMENTS)	
\$ 500	Stamford Housing Authority, Connecticut, Multifamily Housing Revenue Bonds, Fairfield Apartments, Series 1998, 4.750%, 12/01/28 (Alternative Minimum Tax) (Mandatory put 12/01/08)	No Opt. C

	INDUSTRIALS - 2.9% (2.0% OF TOTAL INVESTMENTS)	
1,000	Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, Series 1998A-II, 5.500%, 11/15/15 (Alternative Minimum Tax)	12/11 at 102

	LONG-TERM CARE - 3.3% (2.2% OF TOTAL INVESTMENTS)	
450	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Village for Families and Children Inc., Series 2002A, 5.000%, 7/01/19 - AMBAC Insured	7/12 at 101
325	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12	4/07 at 102
320	Connecticut Development Authority, First Mortgage Gross Revenue Healthcare Bonds, Elim Park Baptist Home Inc., Series 2003, 5.750%, 12/01/23	12/11 at 102

	TAX OBLIGATION/GENERAL - 33.7% (22.8% OF TOTAL INVESTMENTS)	
875	Bridgeport, Connecticut, General Obligation Bonds, Series 2004C, 5.250%, 8/15/14 - MBIA Insured	No Opt. C
1,500	Connecticut, General Obligation Bonds, Series 2001C,	No Opt. C

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	5.500%, 12/15/12	
	Farmington, Connecticut, General Obligation Bonds, Series 2002:	
1,000	5.000%, 9/15/20	9/12 at 101
1,450	5.000%, 9/15/21	9/12 at 101
400	Hartford, Connecticut, General Obligation Bonds, Series 2004, 5.500%, 8/15/11 - MBIA Insured	No Opt. C
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:	
360	5.000%, 8/01/21 - FSA Insured	8/15 at 100
240	4.375%, 8/01/24 - FSA Insured	8/15 at 100
1,305	Hartford County Metropolitan District, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 4/01/22	4/12 at 101
	Regional School District 8, Andover, Hebron and Marlborough, Connecticut, General Obligation Bonds, Series 2002:	
1,390	5.000%, 5/01/20 - FSA Insured	5/11 at 101
1,535	5.000%, 5/01/22 - FSA Insured	5/11 at 101
500	Waterbury, Connecticut, General Obligation Bonds, Series 2004B, 5.000%, 4/01/13 - FSA Insured	No Opt. C
500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/17	10/15 at 100

TAX OBLIGATION/LIMITED - 8.5% (5.7% OF TOTAL INVESTMENTS)

1,625	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/20 - FSA Insured	7/12 at 100
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2001B, 5.375%, 10/01/13 - FSA Insured	10/11 at 100
625	Connecticut, Special Obligation Rate Reduction Bonds, Series 2004A, 5.000%, 6/30/11	No Opt. C

TRANSPORTATION - 6.2% (4.2% OF TOTAL INVESTMENTS)

1,950	New Haven, Connecticut, Revenue Refunding Bonds, Air Rights Parking Facility, Series 2002, 5.375%, 12/01/15 - AMBAC Insured	No Opt. C
-------	---	-----------

U.S. GUARANTEED*** - 33.5% (22.6% OF TOTAL INVESTMENTS)

1,000	Bridgeport, Connecticut, General Obligation Bonds, Series 2001C, 5.375%, 8/15/18 (Pre-refunded to 8/15/11) - FGIC Insured	8/11 at 100
1,000	Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/15/19 (Pre-refunded to 4/15/12)	4/12 at 100
155	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1998H, 5.000%, 7/01/23 (Pre-refunded to 7/01/08) - MBIA Insured	7/08 at 102

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2001D, 5.250%, 7/01/31 (Pre-refunded to 7/01/11)	7/11 at 101
2,105	Fairfield, Connecticut, General Obligation Bonds, Series 2002A, 5.000%, 4/01/16 (Pre-refunded to 4/01/12)	4/12 at 100

31

Nuveen Connecticut Dividend Advantage Municipal Fund 2 (NGK) (continued)
Portfolio of INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	U.S. GUARANTEED*** (continued)	
	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A:	
\$ 1,000	5.500%, 10/01/32	10/10 at 101
2,000	5.500%, 10/01/40	10/10 at 101
1,605	Stamford, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 8/15/16 (Pre-refunded to 8/15/12)	8/12 at 100
500	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded to 4/01/12) - FSA Insured	4/12 at 100

	UTILITIES - 6.7% (4.6% OF TOTAL INVESTMENTS)	
500	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	10/08 at 102
	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:	
250	5.500%, 1/01/15 (Alternative Minimum Tax)	No Opt. C
510	5.500%, 1/01/20 (Alternative Minimum Tax)	1/06 at 100
1,000	Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 - FSA Insured	7/10 at 101

	WATER AND SEWER - 13.1% (8.8% OF TOTAL INVESTMENTS)	
785	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100
1,000	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003B, 5.000%, 10/01/12	No Opt. C
70	Connecticut Development Authority, Water Facilities Revenue Bonds, Bridgeport Hydraulic Company, Series 1996, 6.000%, 9/01/36 (Alternative Minimum Tax) - AMBAC Insured	9/06 at 102

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Greater New Haven Water Pollution Control Authority,
Connecticut, Regional Wastewater System Revenue Bonds, Series
2005A:

500	5.000%, 11/15/16 - MBIA Insured	11/15 at 100
240	5.000%, 11/15/30 - MBIA Insured	11/15 at 100
320	5.000%, 8/15/35 - MBIA Insured	11/15 at 100

South Central Connecticut Regional Water Authority,
Water System Revenue Bonds, Eighteenth Series 2003A:

750	5.000%, 8/01/20 - MBIA Insured	8/13 at 100
660	5.000%, 8/01/33 - MBIA Insured	8/13 at 100

\$ 48,695 Total Long-Term Investments (cost \$49,755,313) - 148.2%
=====

Other Assets Less Liabilities - 1.8%

Preferred Shares, at Liquidation Value - (50.0)%

Net Assets Applicable to Common Shares - 100%
=====

FORWARD SWAPS OUTSTANDING AT NOVEMBER 30, 2005:

COUNTERPARTY	NOTIONAL AMOUNT	FIXED RATE PAID BY THE FUND (ANNUALIZED)	FIXED RATE PAYMENT FREQUENCY	FLOATING RATE RECEIVED BY THE FUND BASED ON	FLOATING RATE PAYMENT FREQUENCY	EF
Citigroup	\$200,000	4.699%	Semi-annually	3-month USD-LIBOR	Quarterly	
JPMorgan	200,000	4.833%	Semi-annually	3-month USD-LIBOR	Quarterly	

USD-LIBOR (United States Dollar-London Inter-Bank Offered Rates)

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Effective date represents the date on which both the Fund and counterparty commence interest payment accruals on each forward swap contract.
- * 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.
- ** Ratings: Using the higher of Standard & Poor's or Moody's rating.
- *** Securities are backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensures the timely payment of principal and interest. Such securities are normally considered to be equivalent to AAA rated securities.

See accompanying notes to financial statements.

Nuveen Connecticut Dividend Advantage Municipal Fund 3 (NGO)
Portfolio of
INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	CONSUMER STAPLES - 4.1% (2.7% OF TOTAL INVESTMENTS)	
\$ 2,505	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100

	EDUCATION AND CIVIC ORGANIZATIONS - 20.9% (14.0% OF TOTAL INVESTMENTS)	
1,700	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2005H, 5.000%, 11/01/17 - FSA Insured	11/15 at 100
335	Connecticut Health and Educational Facilities Authority, Revenue Bonds, State University System, Series 1997B, 5.250%, 11/01/17 - AMBAC Insured	11/07 at 101
400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 - AMBAC Insured	No Opt. C
285	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Kent School, Series 2004D, 5.000%, 7/01/15 - MBIA Insured	1/15 at 100
3,100	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2001G, 5.000%, 7/01/21 - AMBAC Insured	7/11 at 101
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E, 5.500%, 7/01/22 - RAAI Insured	7/12 at 101
1,595	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2002D-2, 5.000%, 11/01/21 - FSA Insured	11/11 at 100
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 100
500	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/22 - FGIC Insured	11/12 at 101
1,100	University of Connecticut, General Obligation Bonds, Series 2003A, 5.125%, 2/15/21 - MBIA Insured	2/13 at 100
1,000	University of Connecticut, General Obligation Bonds, Series 2004A, 5.000%, 1/15/13 - MBIA Insured	No Opt. C

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

HEALTHCARE - 2.6% (1.9% OF TOTAL INVESTMENTS)		
200	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/18 - MBIA Insured	7/09 at 101
75	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital for Special Care, Series 1997B, 5.375%, 7/01/17	7/07 at 102
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/21 - RAAI Insured	7/12 at 101
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B, 5.000%, 7/01/20 - RAAI Insured	7/15 at 100

HOUSING/MULTIFAMILY - 1.2% (0.9% OF TOTAL INVESTMENTS)		
750	Stamford Housing Authority, Connecticut, Multifamily Housing Revenue Bonds, Fairfield Apartments, Series 1998, 4.750%, 12/01/28 (Alternative Minimum Tax) (Mandatory put 12/01/08)	No Opt. C

INDUSTRIALS - 3.3% (2.2% OF TOTAL INVESTMENTS)		
2,000	Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax)	12/11 at 102

LONG-TERM CARE - 12.2% (8.2% OF TOTAL INVESTMENTS)		
Connecticut Housing Finance Authority, Special Needs Housing Mortgage Finance Program Special Obligation Bonds, Series 2002SNH-1:		
1,000	5.000%, 6/15/22 - AMBAC Insured	6/12 at 101
1,500	5.000%, 6/15/32 - AMBAC Insured	6/12 at 101

Nuveen Connecticut Dividend Advantage Municipal Fund 3 (NGO) (continued)
Portfolio of INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
---------------------------	----------------	------------------------

LONG-TERM CARE (continued)		
\$ 430	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Village for Families and Children Inc., Series 2002A: 5.000%, 7/01/18 - AMBAC Insured	7/12 at 101

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

475	5.000%, 7/01/20 - AMBAC Insured	7/12 at 101
260	5.000%, 7/01/23 - AMBAC Insured	7/12 at 101
1,000	5.000%, 7/01/32 - AMBAC Insured	7/12 at 101
600	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12	4/07 at 102
500	Connecticut Development Authority, First Mortgage Gross Revenue Healthcare Bonds, Elim Park Baptist Home Inc., Series 2003, 5.750%, 12/01/23	12/11 at 102
	Connecticut Development Authority, Revenue Bonds, Duncaster Inc., Series 2002:	
650	5.125%, 8/01/22 - RAAI Insured	8/12 at 101
1,000	4.750%, 8/01/32 - RAAI Insured	8/12 at 101

TAX OBLIGATION/GENERAL - 36.7% (24.7% OF TOTAL INVESTMENTS)

	Bethel, Connecticut, General Obligation Bonds, Series 2002:	
525	5.000%, 11/01/18 - FGIC Insured	11/12 at 100
525	5.000%, 11/01/19 - FGIC Insured	11/12 at 100
525	5.000%, 11/01/20 - FGIC Insured	11/12 at 100
525	5.000%, 11/01/21 - FGIC Insured	11/12 at 100
525	5.000%, 11/01/22 - FGIC Insured	11/12 at 100
1,000	Bridgeport, Connecticut, General Obligation Bonds, Series 2004C, 5.250%, 8/15/14 - MBIA Insured	No Opt. C
500	Bridgeport, Connecticut, General Obligation Bonds, Series 2003A, 5.250%, 9/15/23 - FSA Insured	9/13 at 100
2,500	Connecticut, General Obligation Bonds, Series 2002D, 5.375%, 11/15/21	11/12 at 100
1,000	Connecticut, General Obligation Bonds, Series 2002A, 5.000%, 4/15/21	4/12 at 100
545	Connecticut, General Obligation Bonds, Series 2004D, 5.000%, 12/01/13 - MBIA Insured	No Opt. C
450	Farmington, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 9/15/20	9/12 at 101
1,000	Hartford, Connecticut, General Obligation Bonds, Series 2004, 5.500%, 8/15/11 - MBIA Insured	No Opt. C
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:	
600	5.000%, 8/01/21 - FSA Insured	8/15 at 100
400	4.375%, 8/01/24 - FSA Insured	8/15 at 100
	New Canaan, Connecticut, General Obligation Bonds, Series 2002A:	
950	4.500%, 5/01/19	5/11 at 100
900	4.600%, 5/01/20	5/11 at 100
500	4.700%, 5/01/21	5/11 at 100
1,445	New Haven, Connecticut, General Obligation Bonds, Series 2002A, 5.250%, 11/01/17 - AMBAC Insured	11/11 at 101

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

500	Newtown, Connecticut, General Obligation Bonds, Series 2004, 4.000%, 6/15/11	No Opt. C
	Southbury, Connecticut, General Obligation Bonds, Series 2002:	
500	4.250%, 12/15/14	12/11 at 101
500	4.375%, 12/15/15	12/11 at 101
500	4.375%, 12/15/16	12/11 at 101
500	4.500%, 12/15/17	12/11 at 101
500	4.625%, 12/15/18	12/11 at 101
500	4.625%, 12/15/19	12/11 at 101
500	4.875%, 12/15/20	12/11 at 101
500	4.875%, 12/15/21	12/11 at 101
500	5.000%, 12/15/22	12/11 at 101
	Stratford, Connecticut, General Obligation Bonds, Series 2002:	
1,375	4.000%, 2/15/19 - FSA Insured	2/12 at 100
630	4.125%, 2/15/20 - FSA Insured	2/12 at 100
500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 100

34

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
	TAX OBLIGATION/LIMITED - 19.4% (13.0% OF TOTAL INVESTMENTS)	
	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:	
\$ 2,810	5.000%, 12/01/20 - AMBAC Insured	12/12 at 100
1,000	5.000%, 12/01/21 - AMBAC Insured	12/12 at 100
1,000	5.000%, 12/01/22 - AMBAC Insured	12/12 at 100
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 - FGIC Insured	1/14 at 100
60	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1992B, 6.125%, 9/01/12	No Opt. C
1,245	Connecticut, Special Obligation Rate Reduction Bonds, Series 2004A, 5.000%, 6/30/11	No Opt. C
	Puerto Rico Public Buildings Authority, Guaranteed Government Facilities Revenue Bonds, Series 2002G:	
890	5.250%, 7/01/17	7/12 at 100
1,000	5.250%, 7/01/20	7/12 at 100
1,045	5.250%, 7/01/21	7/12 at 100
1,010	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 1998A, 5.125%, 6/01/24 - AMBAC Insured	No Opt. C
195	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 2002E, 5.500%, 8/01/29	2/12 at 100
750	Virgin Islands Public Finance Authority, Senior Lien Revenue Refunding Bonds, Matching Fund Loan Note, Series 1998A, 5.500%, 10/01/22	10/08 at 101

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

TRANSPORTATION - 0.7% (0.5% OF TOTAL INVESTMENTS)		
415	New Haven, Connecticut, Revenue Refunding Bonds, Air Rights Parking Facility, Series 2002, 5.375%, 12/01/15 - AMBAC Insured	No Opt. C

U.S. GUARANTEED*** - 23.4% (15.7% OF TOTAL INVESTMENTS)		
3,510	Bridgeport, Connecticut, General Obligation Bonds, Series 2001C, 5.375%, 8/15/18 (Pre-refunded to 8/15/11) - FGIC Insured	8/11 at 100
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003E, 5.000%, 11/01/15 (Pre-refunded to 11/01/12) - FGIC Insured	11/12 at 100
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/18 (Pre-refunded to 7/01/12) - FSA Insured	7/12 at 100
400	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2001A, 4.800%, 10/01/18 (Pre-refunded to 10/01/11) - FSA Insured	10/11 at 100
1,410	Puerto Rico, General Obligation and Public Improvement Refunding Bonds, Series 1998B, 5.000%, 7/01/24 (Pre-refunded to 7/01/08) - MBIA Insured	7/08 at 101
3,000	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40	10/10 at 101
2,000	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 1997A, 5.000%, 7/01/28 (Pre-refunded to 1/01/08) - AMBAC Insured	1/08 at 101
570	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 2002E, 5.500%, 8/01/29 (Pre-refunded to 2/01/12)	2/12 at 100
1,220	University of Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded to 4/01/12)	4/12 at 100

UTILITIES - 8.5% (5.7% OF TOTAL INVESTMENTS)		
720	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	10/08 at 102
1,000	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A: 5.500%, 1/01/14 (Alternative Minimum Tax)	1/06 at 100
305	5.500%, 1/01/20 (Alternative Minimum Tax)	1/06 at 100
3,050	Puerto Rico Electric Power Authority, Power Revenue Bonds,	7/10 at 101

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Series 2000HH, 5.250%, 7/01/29 - FSA Insured

35

Nuveen Connecticut Dividend Advantage Municipal Fund 3 (NGO) (continued)
Portfolio of INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL PROVISION

	WATER AND SEWER - 15.7% (10.5% OF TOTAL INVESTMENTS)	
\$ 1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100
2,000	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003B, 5.000%, 10/01/12	No Opt. C
765	Connecticut Development Authority, Water Facilities Revenue Bonds, Bridgeport Hydraulic Company, Series 1996, 6.000%, 9/01/36 (Alternative Minimum Tax)	9/06 at 102
	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:	
770	5.000%, 11/15/16 - MBIA Insured	11/15 at 100
480	5.000%, 11/15/30 - MBIA Insured	11/15 at 100
640	5.000%, 8/15/35 - MBIA Insured	11/15 at 100
	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:	
2,050	5.000%, 8/01/20 - MBIA Insured	8/13 at 100
1,140	5.000%, 8/01/33 - MBIA Insured	8/13 at 100
250	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100

\$ 88,315	Total Long-Term Investments (cost \$91,388,710) - 148.7%	
=====		
	Other Assets Less Liabilities - 2.4%	

	Preferred Shares, at Liquidation Value - (51.1)%	

	Net Assets Applicable to Common Shares - 100%	
=====		

FORWARD SWAPS OUTSTANDING AT NOVEMBER 30, 2005:

COUNTERPARTY	NOTIONAL AMOUNT	FIXED RATE PAID BY THE FUND (ANNUALIZED)	FIXED RATE PAYMENT FREQUENCY	FLOATING RATE RECEIVED BY THE FUND BASED ON	FLOATING RATE PAYMENT FREQUENCY
Citigroup	\$500,000	4.699%	Semi-annually	3-month USD-LIBOR	Quarterly
JPMorgan	800,000	4.833%	Semi-annually	3-month USD-LIBOR	Quarterly

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

=====

USD-LIBOR (United States Dollar-London Inter-Bank Offered Rates)

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Effective date represents the date on which both the Fund and counterparty commence interest payment accruals on each forward swap contract.
- * 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.
- ** Ratings: Using the higher of Standard & Poor's or Moody's rating.
- *** Securities are backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensures the timely payment of principal and interest. Such securities are normally considered to be equivalent to AAA rated securities.

See accompanying notes to financial statements.

36

Nuveen Massachusetts Premium Income Municipal Fund (NMT)
 Portfolio of
 INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	CONSUMER DISCRETIONARY - 2.2% (1.5% OF TOTAL INVESTMENTS)	
\$ 1,500	Boston Industrial Development Financing Authority, Massachusetts, Senior Revenue Bonds, Crosstown Center Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum Tax)	9/12 at 102

	CONSUMER STAPLES - 0.8% (0.6% OF TOTAL INVESTMENTS)	
550	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41	5/11 at 100

	EDUCATION AND CIVIC ORGANIZATIONS - 36.9% (25.2% OF TOTAL INVESTMENTS)	
200	Massachusetts Education Loan Authority, Student Loan Revenue Bonds, Issue E, Series 1995, 6.150%, 7/01/10 (Alternative Minimum Tax) - AMBAC Insured	1/06 at 100

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

1,550	Massachusetts Educational Finance Authority, Educational Loan Revenue Bonds, Series 2002E, 5.000%, 1/01/13 (Alternative Minimum Tax) - AMBAC Insured	1/12 at 100
1,745	Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2005D, 5.000%, 7/01/27 - AGC Insured	7/15 at 100
1,090	Massachusetts Development Finance Authority, Revenue Refunding Bonds, Boston University, Series 1999P, 6.000%, 5/15/29	No Opt. C
1,000	Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2003C, 5.750%, 7/01/33	7/13 at 101
890	Massachusetts Development Finance Authority, Revenue Bonds, Curry College, Series 2000A, 6.000%, 3/01/20 - ACA Insured	3/09 at 101
750	Massachusetts Development Finance Authority, Revenue Bonds, Milton Academy, Series 2003A, 5.000%, 9/01/19	9/13 at 100
500	Massachusetts Development Finance Authority, Revenue Bonds, Belmont Hills School, Series 2001, 5.375%, 9/01/23	9/11 at 101
750	Massachusetts Development Finance Agency, Revenue Bonds, Western New England College, Series 2005A, 5.000%, 9/01/33 - AGC Insured	9/15 at 100
2,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.250%, 6/01/18	6/13 at 100
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Worcester State College, Series 2002, 5.000%, 11/01/32 - AMBAC Insured	11/12 at 100
1,500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, University of Massachusetts - Worcester Campus, Series 2001B, 5.250%, 10/01/31 - FGIC Insured	10/11 at 100
555	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Williams College, Series 2003H, 5.000%, 7/01/21	7/13 at 100
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Wellesley College, Series 2003H, 5.000%, 7/01/26	7/13 at 100
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Massachusetts Institute of Technology, Series 2004M, 5.250%, 7/01/15	No Opt. C
1,645	Massachusetts Industrial Finance Agency, Revenue Bonds, Whitehead Institute for Biomedical Research, Series 1993, 5.125%, 7/01/26	1/06 at 100
2,300	Massachusetts Industrial Finance Agency, Revenue Bonds, Belmont Hill School, Series 1998, 5.250%, 9/01/28	9/08 at 101
4,000	New England Education Loan Marketing Corporation,	No Opt. C

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Massachusetts Student Loan Revenue Bonds, Subordinate
Series 1992H, 6.900%, 11/01/09 (Alternative Minimum Tax)

375 Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System, Series 1999, 5.375%, 2/01/19 2/09 at 101

37

Nuveen Massachusetts Premium Income Municipal Fund (NMT) (continued)
Portfolio of INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

EDUCATION AND CIVIC ORGANIZATIONS (continued)		
\$ 725	University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2005-1, 5.000%, 5/01/15 - AMBAC Insured	No Opt. C
1,000	University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2004-1, 5.250%, 11/01/24 - AMBAC Insured	11/14 at 100

HEALTHCARE - 18.2% (12.4% OF TOTAL INVESTMENTS)		
1,500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 1993G-1, 5.375%, 7/01/24 - MBIA Insured	1/06 at 101
600	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 2002H, 5.375%, 5/15/19 - FGIC Insured	5/12 at 100
2,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Partners HealthCare System Inc., Series 2001C, 5.750%, 7/01/32	7/11 at 101
375	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2001C, 6.625%, 7/01/32	7/11 at 100
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Cape Cod Health Care Inc., Series 2001C, 5.250%, 11/15/31 - RAAI Insured	11/11 at 101
1,250	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Berkshire Health System, Series 2001E, 6.250%, 10/01/31	10/11 at 101
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Caritas Christi Obligated Group, Series 2002B, 6.250%, 7/01/22	7/12 at 101
1,400	Massachusetts Health and Educational Facilities Authority,	8/15 at 100

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	Revenue Bonds, Lahey Clinic Medical Center, Series 2005C, 5.000%, 8/15/21 - FGIC Insured	
1,115	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2005D, 5.000%, 7/01/33	7/15 at 100
935	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Emerson Hospital, Series 2005E, 5.000%, 8/15/35 - RAAI Insured	8/15 at 100
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%, 7/01/30 (WI, settling 12/01/05)	7/15 at 100

HOUSING/MULTIFAMILY - 11.9% (8.1% OF TOTAL INVESTMENTS)		
2,500	Massachusetts Development Finance Authority, GNMA Collateralized Revenue Bonds, VOA Concord Assisted Living Inc., Series 2000A, 6.900%, 10/20/41	10/11 at 105
1,920	Massachusetts Development Financing Authority, Assisted Living Revenue Bonds, Prospect House Apartments, Series 1999, 7.000%, 12/01/31	12/09 at 102
1,500	Massachusetts Development Finance Authority, GNMA Collateralized Assisted Living Facility Revenue Bonds, Arbors at Chicopee, Series 2001A, 6.250%, 9/20/42 (Alternative Minimum Tax)	3/12 at 105
400	Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 1999D, 5.500%, 7/01/13 (Alternative Minimum Tax) - AMBAC Insured	7/10 at 101
500	Massachusetts Housing Finance Agency, Housing Revenue Bonds, Series 2003S, 5.050%, 12/01/23 (Alternative Minimum Tax)	6/13 at 100
1,000	Somerville Housing Authority, Massachusetts, GNMA Collateralized Mortgage Revenue Bonds, Clarendon Hill Towers, Series 2002, 5.200%, 11/20/22	5/12 at 103

INDUSTRIALS - 0.6% (0.4% OF TOTAL INVESTMENTS)		
400	Massachusetts Development Finance Agency, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2003, 5.450%, 6/01/14	No Opt. C

LONG-TERM CARE - 2.8% (1.9% OF TOTAL INVESTMENTS)		
1,270	Boston, Massachusetts, FHA-Insured Mortgage Revenue Bonds, Deutsches Altenheim Inc., Series 1998A, 6.125%, 10/01/31	10/08 at 105
540	Massachusetts Industrial Finance Agency, FHA-Insured Project Revenue Bonds, Heights Crossing LP, Series 1995,	2/06 at 102

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

6.000%, 2/01/15 (Alternative Minimum Tax)

38

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	TAX OBLIGATION/GENERAL - 19.5% (13.3% OF TOTAL INVESTMENTS)	
\$ 500	Ashland, Massachusetts, General Obligation Bonds, Series 2004, 5.250%, 5/15/23 - AMBAC Insured	5/15 at 100
1,250	Boston, Massachusetts, General Obligation Bonds, Series 2005A, 5.000%, 1/01/17	1/15 at 100
1,000	Fall River, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 2/01/21 - FSA Insured	2/13 at 101
2,500	Massachusetts Bay Transportation Authority, General Obligation Transportation System Bonds, Series 1991A, 7.000%, 3/01/21	No Opt. C
1,275	Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2001D, 6.000%, 11/01/13 - MBIA Insured	No Opt. C
980	Monson, Massachusetts, General Obligation Bonds, Series 2002, 5.250%, 5/15/22 - AMBAC Insured	5/12 at 101
1,260	Norwell, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 11/15/20 - FGIC Insured	No Opt. C
530	Springfield, Massachusetts, General Obligation Bonds, Series 2003: 5.250%, 1/15/15 - MBIA Insured	1/13 at 100
1,615	5.250%, 1/15/23 - MBIA Insured	1/13 at 100
1,220	Worcester, Massachusetts, General Obligation Bonds, Series 2005A, 5.000%, 7/01/19 - FGIC Insured	7/15 at 100

	TAX OBLIGATION/LIMITED - 14.7% (10.0% OF TOTAL INVESTMENTS)	
210	Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Series 2004, 5.000%, 5/01/26 - AMBAC Insured	5/14 at 100
940	Massachusetts Bay Transportation Authority, Assessment Bonds, Series 2005A, 5.000%, 7/01/18	7/15 at 100
385	Massachusetts Bay Transportation Authority, Senior Lien Sales Tax Revenue Bonds, Series 2004C, 5.250%, 7/01/21	No Opt. C
1,000	Massachusetts College Building Authority, Project Revenue Refunding Bonds, Series 2003B, 5.375%, 5/01/23 - XLCA Insured	No Opt. C
550	Massachusetts College Building Authority, Project Revenue Bonds, Series 2004A, 5.000%, 5/01/19 - MBIA Insured	5/14 at 100
1,300	Massachusetts School Building Authority, Dedicated Sales	8/15 at 100

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 - FSA Insured	
540	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured	No Opt. C
3,000	Massachusetts, Special Obligation Refunding Notes, Federal Highway Grant Anticipation Note Program, Series 2003A, 5.000%, 12/15/13 - FSA Insured	No Opt. C
1,500	Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 2003AA, 5.500%, 7/01/19 - MBIA Insured	No Opt. C

	TRANSPORTATION - 11.8% (8.0% OF TOTAL INVESTMENTS)	
2,000	Massachusetts Port Authority, Revenue Bonds, Series 2003A, 5.000%, 7/01/33 - MBIA Insured	7/13 at 100
1,900	Massachusetts Port Authority, Revenue Bonds, Series 2005A, 5.000%, 7/01/23 - AMBAC Insured	7/15 at 100
4,000	Massachusetts Port Authority, Special Facilities Revenue Bonds, US Airways Group Inc., Series 1996A, 5.750%, 9/01/16 (Alternative Minimum Tax) - MBIA Insured	9/06 at 102

	U.S. GUARANTEED*** - 11.4% (7.8% OF TOTAL INVESTMENTS)	
1,250	Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2004B, 5.000%, 8/01/24 (Pre-refunded to 8/01/14)	8/14 at 100
2,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Daughters of Charity National Health System - Carney Hospital, Series 1994D, 6.100%, 7/01/14 (Pre-refunded to 7/01/06)	7/06 at 100
410	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc., Series 1998A, 5.000%, 7/01/25 (Pre-refunded to 7/01/21) - MBIA Insured	7/21 at 100
845	Massachusetts Port Authority, Revenue Bonds, Series 1982, 13.000%, 7/01/13	1/06 at 100
1,500	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/25 (Pre-refunded to 1/01/14) - FGIC Insured	1/14 at 100
1,200	University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2003-1, 5.250%, 11/01/18 (Pre-refunded to 11/01/13) - AMBAC Insured	11/13 at 100

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	UTILITIES - 3.0% (2.1% OF TOTAL INVESTMENTS)	
\$ 1,000	Massachusetts Development Finance Agency, Resource Recovery Revenue Bonds, SEMass System, Series 2001A, 5.625%, 1/01/16 - MBIA Insured	1/12 at 101
1,000	Massachusetts Industrial Finance Agency, Resource Recovery Revenue Refunding Bonds, Ogden Haverhill Project, Series 1998A, 5.600%, 12/01/19 (Alternative Minimum Tax)	12/08 at 102

	WATER AND SEWER - 12.8% (8.7% OF TOTAL INVESTMENTS)	
2,000	Boston Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Senior Series 2004A, 5.000%, 11/01/25	11/14 at 100
1,500	Massachusetts Water Resources Authority, General Revenue Bonds, Series 2005A, 5.000%, 8/01/28 - MBIA Insured	8/17 at 100
1,250	Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Series 2002A, 5.250%, 8/01/20	8/12 at 100
1,500	Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 9, 5.000%, 8/01/22	8/13 at 100
1,500	Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 10, 5.000%, 8/01/26	8/14 at 100
750	Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 11, 4.500%, 8/01/29	8/15 at 100

\$ 95,990	Total Long-Term Investments (cost \$99,032,883) - 146.6%	
=====		
	Other Assets Less Liabilities - 2.3%	

	Preferred Shares, at Liquidation Value - (48.9)%	

	Net Assets Applicable to Common Shares - 100%	
=====		

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.

* 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.

** Ratings: Using the higher of Standard & Poor's or Moody's rating.

*** Securities are backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensures the timely payment of

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

principal and interest. Such securities are normally considered to be equivalent to AAA rated securities.

N/R Investment is not rated.

(WI) Security purchased on a when-issued basis.

See accompanying notes to financial statements.

40

Nuveen Massachusetts Dividend Advantage Municipal Fund (NMB)
Portfolio of
INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	CONSUMER DISCRETIONARY - 1.7% (1.1% OF TOTAL INVESTMENTS)	
\$ 500	Boston Industrial Development Financing Authority, Massachusetts, Senior Revenue Bonds, Crosstown Center Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum Tax)	9/12 at 102

	EDUCATION AND CIVIC ORGANIZATIONS - 27.1% (18.3% OF TOTAL INVESTMENTS)	
1,085	Massachusetts Educational Finance Authority, Educational Loan Revenue Bonds, Series 2001E, 5.300%, 1/01/16 (Alternative Minimum Tax) - AMBAC Insured	7/10 at 100
495	Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2005D, 5.000%, 7/01/27 - AGC Insured	7/15 at 100
1,000	Massachusetts Development Finance Authority, Revenue Refunding Bonds, Boston University, Series 1999P, 6.000%, 5/15/59	5/29 at 105
500	Massachusetts Development Finance Authority, Revenue Bonds, Milton Academy, Series 2003A, 5.000%, 9/01/19	9/13 at 100
450	Massachusetts Development Finance Agency, Revenue Bonds, Western New England College, Series 2005A, 5.000%, 9/01/33 - AGC Insured	9/15 at 100
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.250%, 6/01/18	6/13 at 100
2,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Tufts University, Series 2001I, 5.500%, 2/15/36	2/11 at 100
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Massachusetts Institute of Technology, Series 2004M, 5.250%, 7/01/15	No Opt. C
250	University of Massachusetts Building Authority, Senior Lien	No Opt. C

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Project Revenue Bonds, Series 2005-1, 5.000%, 5/01/15 -
 AMBAC Insured

250 University of Massachusetts Building Authority, Senior Lien 11/14 at 100
 Project Revenue Bonds, Series 2004-1, 5.250%, 11/01/24 -
 AMBAC Insured

 HEALTHCARE - 18.7% (12.6% OF TOTAL INVESTMENTS)

1,000 Massachusetts Health and Educational Facilities Authority, 7/09 at 101
 Revenue Bonds, Partners HealthCare System Inc., Series 1999B,
 5.125%, 7/01/19

1,000 Massachusetts Health and Educational Facilities Authority, 7/11 at 101
 Revenue Bonds, Partners HealthCare System Inc., Series 2001C,
 5.750%, 7/01/32

500 Massachusetts Health and Educational Facilities Authority, 7/11 at 100
 Revenue Bonds, UMass Memorial Health Care, Series 2001C,
 6.625%, 7/01/32

375 Massachusetts Health and Educational Facilities Authority, 1/12 at 101
 Revenue Bonds, Covenant Health Systems Obligated Group,
 Series 2002, 6.000%, 7/01/31

500 Massachusetts Health and Educational Facilities Authority, 10/11 at 101
 Revenue Bonds, Berkshire Health System, Series 2001E,
 6.250%, 10/01/31

500 Massachusetts Health and Educational Facilities Authority, 7/14 at 100
 Revenue Bonds, Northern Berkshire Community Services Inc.,
 Series 2004B, 6.375%, 7/01/34

600 Massachusetts Health and Educational Facilities Authority, 8/15 at 100
 Revenue Bonds, Lahey Clinic Medical Center, Series 2005C,
 5.000%, 8/15/21 - FGIC Insured

315 Massachusetts Health and Educational Facilities Authority, 8/15 at 100
 Revenue Bonds, Emerson Hospital, Series 2005E,
 5.000%, 8/15/35 - RAAI Insured

500 Massachusetts Health and Educational Facilities Authority, 7/15 at 100
 Revenue Bonds, Milton Hospital Project, Series 2005D,
 5.250%, 7/01/30

41

Nuveen Massachusetts Dividend Advantage Municipal Fund (NMB) (continued)
 Portfolio of INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
---------------------------	----------------	------------------------

HOUSING/MULTIFAMILY - 13.2% (8.9% OF TOTAL INVESTMENTS)

\$	1,000	Massachusetts Development Finance Authority, GNMA Collateralized Assisted Living Facility Revenue Bonds,	3/12 at 105
----	-------	---	-------------

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	Arbors at Chicopee, Series 2001A, 6.250%, 9/20/42 (Alternative Minimum Tax)	
1,215	Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 2001A, 5.850%, 7/01/35 (Alternative Minimum Tax) - AMBAC Insured	1/11 at 100
500	Massachusetts Housing Finance Agency, Housing Revenue Bonds, Series 2003S, 5.050%, 12/01/23 (Alternative Minimum Tax)	6/13 at 100
1,000	Somerville Housing Authority, Massachusetts, GNMA Collateralized Mortgage Revenue Bonds, Clarendon Hill Towers, Series 2002, 5.200%, 11/20/22	5/12 at 103

	HOUSING/SINGLE FAMILY - 2.9% (2.0% OF TOTAL INVESTMENTS)	
840	Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 82, 5.375%, 12/01/20 (Alternative Minimum Tax) - FSA Insured	6/10 at 100

	INDUSTRIALS - 0.7% (0.5% OF TOTAL INVESTMENTS)	
200	Massachusetts Development Finance Agency, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2003, 5.450%, 6/01/14	No Opt. C

	LONG-TERM CARE - 2.4% (1.6% OF TOTAL INVESTMENTS)	
655	Massachusetts Development Finance Authority, First Mortgage Revenue Bonds, Berkshire Retirement Community - Edgecombe Project, Series 2001A, 6.750%, 7/01/21	7/11 at 102

	TAX OBLIGATION/GENERAL - 33.6% (22.7% OF TOTAL INVESTMENTS)	
310	Ashland, Massachusetts, General Obligation Bonds, Series 2004, 5.250%, 5/15/23 - AMBAC Insured	5/15 at 100
1,000	Boston, Massachusetts, General Obligation Bonds, Series 2001A, 5.000%, 2/01/20	2/11 at 100
2,000	Brookline, Massachusetts, General Obligation Bonds, Series 2000, 5.375%, 4/01/17	4/10 at 101
500	East Longmeadow, Massachusetts, General Obligation Bonds, Series 2001, 5.000%, 8/01/14 - AMBAC Insured	8/11 at 101
440	Fall River, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 2/01/21 - FSA Insured	2/13 at 101
1,675	Lawrence, Massachusetts, General Obligation Bonds, Series 2001, 5.000%, 2/01/21 - AMBAC Insured	2/11 at 100
1,095	Lynn, Massachusetts, General Obligation Bonds,	8/11 at 101

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	Series 2001, 5.375%, 8/15/12 - FGIC Insured	
750	Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2002D, 5.500%, 8/01/19	No Opt. C
500	Norwell, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 11/15/20 - FGIC Insured	No Opt. C
	Springfield, Massachusetts, General Obligation Bonds, Series 2003:	
500	5.250%, 1/15/15 - MBIA Insured	1/13 at 100
500	5.250%, 1/15/23 - MBIA Insured	1/13 at 100

TAX OBLIGATION/LIMITED - 18.8% (12.6% OF TOTAL INVESTMENTS)

395	Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Series 2004, 5.000%, 5/01/26 - AMBAC Insured	5/14 at 100
210	Massachusetts Bay Transportation Authority, Assessment Bonds, Series 2000A, 5.250%, 7/01/30	7/10 at 100
450	Massachusetts Bay Transportation Authority, Assessment Bonds, Series 2005A, 5.000%, 7/01/18	7/15 at 100
385	Massachusetts Bay Transportation Authority, Senior Lien Sales Tax Revenue Bonds, Series 2004C, 5.250%, 7/01/21	No Opt. C
230	Massachusetts College Building Authority, Project Revenue Bonds, Series 2004A, 5.000%, 5/01/19 - MBIA Insured	5/14 at 100
500	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 - FSA Insured	8/15 at 100
230	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured	No Opt. C
1,250	Massachusetts, Special Obligation Refunding Notes, Federal Highway Grant Anticipation Note Program, Series 2003A, 5.000%, 12/15/13 - FSA Insured	No Opt. C

42

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
---------------------------	----------------	------------------------

TAX OBLIGATION/LIMITED (continued)

\$	1,000	Puerto Rico Municipal Finance Agency, Series 1999A, 6.000%, 8/01/16 - FSA Insured	8/09 at 101
	500	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19	10/10 at 101

TRANSPORTATION - 6.3% (4.3% OF TOTAL INVESTMENTS)

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

800	Massachusetts Port Authority, Revenue Bonds, Series 2005A, 5.000%, 7/01/23 - AMBAC Insured	7/15 at 100
1,000	Massachusetts Port Authority, Special Facilities Revenue Bonds, BOSFUEL Corporation, Series 1997, 5.500%, 7/01/18 (Alternative Minimum Tax) - MBIA Insured	7/07 at 102

U.S. GUARANTEED*** - 6.8% (4.6% OF TOTAL INVESTMENTS)		
500	Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2004B, 5.000%, 8/01/24 (Pre-refunded to 8/01/14)	8/14 at 100
750	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/25 (Pre-refunded to 1/01/14) - FGIC Insured	1/14 at 100
600	University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2003-1, 5.250%, 11/01/18 (Pre-refunded to 11/01/13) - AMBAC Insured	11/13 at 100

UTILITIES - 5.7% (3.8% OF TOTAL INVESTMENTS)		
1,070	Massachusetts Development Finance Agency, Resource Recovery Revenue Bonds, SEMass System, Series 2001A, 5.625%, 1/01/14 - MBIA Insured	1/12 at 101
500	Massachusetts Industrial Finance Agency, Resource Recovery Revenue Refunding Bonds, Ogden Haverhill Project, Series 1998A, 5.600%, 12/01/19 (Alternative Minimum Tax)	12/08 at 102

WATER AND SEWER - 10.4% (7.0% OF TOTAL INVESTMENTS)		
530	Boston Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Senior Series 2004A, 5.000%, 11/01/25	11/14 at 100
1,405	Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Subordinate Series 1999A, 5.750%, 8/01/29	8/09 at 101
500	Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Series 2002A, 5.250%, 8/01/20	8/12 at 100
500	Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 11, 4.500%, 8/01/29	8/15 at 100

\$ 41,305	Total Long-Term Investments (cost \$42,502,353) - 148.3%	
=====		
Other Assets Less Liabilities - 2.3%		

Preferred Shares, at Liquidation Value - (50.6)%		

Net Assets Applicable to Common Shares - 100%		
=====		

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- * 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.
- ** Ratings: Using the higher of Standard & Poor's or Moody's rating.
- *** Securities are backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensures the timely payment of principal and interest. Such securities are normally considered to be equivalent to AAA rated securities. See accompanying notes to financial statements.

43

Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund (NGX)
 Portfolio of
 INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

EDUCATION AND CIVIC ORGANIZATIONS - 21.0% (14.1% OF TOTAL INVESTMENTS)		
\$ 500	Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2003C, 6.375%, 7/01/23	7/13 at 101
1,250	Massachusetts Development Finance Authority, Revenue Bonds, Middlesex School, Series 2003, 5.000%, 9/01/33	9/13 at 100
2,500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.125%, 6/01/37	6/13 at 100
1,500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Worcester State College, Series 2002, 5.000%, 11/01/32 - AMBAC Insured	11/12 at 100
2,140	University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2004-1, 5.375%, 11/01/21 - AMBAC Insured	11/14 at 100

HEALTHCARE - 9.0% (6.1% OF TOTAL INVESTMENTS)		
2,500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 2002H, 5.000%, 5/15/25 - FGIC Insured	5/12 at 100
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc., Series 1998A,	7/08 at 102

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

5.000%, 7/01/25 - MBIA Insured

250	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2005D, 5.000%, 7/01/33	7/15 at 100
200	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%, 7/01/30	7/15 at 100

HOUSING/MULTIFAMILY - 13.3% (8.9% OF TOTAL INVESTMENTS)

1,750	Massachusetts Development Finance Authority, GNMA Collateralized Revenue Bonds, Neville Communities, Series 2002A, 6.000%, 6/20/44	12/12 at 105
1,265	Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 2002H, 5.200%, 7/01/42 - FSA Insured	7/12 at 100
2,000	Massachusetts Housing Finance Agency, Housing Bonds, Series 2003H, 5.125%, 6/01/43	12/12 at 100

TAX OBLIGATION/GENERAL - 35.1% (23.7% OF TOTAL INVESTMENTS)

1,280	Littleton, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 1/15/21 - FGIC Insured	1/13 at 101
1,000	Malden, Massachusetts, General Obligation Bonds, Series 2005, 5.000%, 8/01/16 - FGIC Insured	No Opt. C
3,000	Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2004B, 5.250%, 8/01/21 - FSA Insured	No Opt. C
1,025	Maynard, Massachusetts, General Obligation Bonds, Series 2003, 5.500%, 2/01/19 - MBIA Insured	2/13 at 101
1,705	North Attleborough, Massachusetts, General Obligation Bonds, Series 2004, 5.000%, 7/15/15 - FGIC Insured	7/14 at 101
1,500	Pittsfield, Massachusetts, General Obligation Bonds, Series 2002, 5.000%, 4/15/18 - MBIA Insured	4/12 at 101
3,000	Springfield, Massachusetts, General Obligation Bonds, Series 2003, 5.250%, 1/15/22 - MBIA Insured	1/13 at 100
300	Woburn, Massachusetts, General Obligation Bonds, Series 2005, 5.000%, 11/15/19 - MBIA Insured	11/15 at 100

TAX OBLIGATION/LIMITED - 25.3% (17.0% OF TOTAL INVESTMENTS)

3,000	Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Series 2002, 5.000%, 5/01/32 - AMBAC Insured	5/13 at 100
2,790	Massachusetts College Building Authority, Project Revenue Refunding Bonds, Series 2003A, 5.250%, 5/01/22 - XLCA Insured	5/13 at 100
	Massachusetts Development Finance Authority, Revenue	

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	Bonds, 100 Cambridge Street Redevelopment, M/SRBC Project, Series 2002A:		
1,475	5.125%, 8/01/28 - MBIA Insured		2/12 at 100
1,500	5.125%, 2/01/34 - MBIA Insured		2/12 at 100
500	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 - FSA Insured		8/15 at 100
300	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured		No Opt. C

44

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	TRANSPORTATION - 2.6% (1.8% OF TOTAL INVESTMENTS)	
\$ 1,000	Massachusetts Port Authority, Revenue Bonds, Series 2003A, 5.000%, 7/01/33 - MBIA Insured	7/13 at 100

	U.S. GUARANTEED*** - 25.2% (16.9% OF TOTAL INVESTMENTS)	
3,000	Massachusetts Bay Transportation Authority, Senior Sales Tax Revenue Refunding Bonds, Series 2002A, 5.000%, 7/01/27 (Pre-refunded to 7/01/12) - FGIC Insured	7/12 at 100
2,000	Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2001D, 5.000%, 11/01/20 (Pre-refunded to 11/01/11) - MBIA Insured	11/11 at 100
2,145	Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2003A, 5.250%, 1/01/18 (Pre-refunded to 1/01/13) - AMBAC Insured	1/13 at 100
845	Massachusetts Port Authority, Revenue Bonds, Series 1982, 13.000%, 7/01/13	1/06 at 100
1,000	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/21 (Pre-refunded to 1/01/14) - FGIC Insured	1/14 at 100

	UTILITIES - 5.4% (3.6% OF TOTAL INVESTMENTS)	
1,500	Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 - FSA Insured	7/10 at 101
500	Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2002II, 5.125%, 7/01/26 - FSA Insured	7/12 at 101

	WATER AND SEWER - 11.8% (7.9% OF TOTAL INVESTMENTS)	
1,900	Lynn Water and Sewer Commission, Massachusetts, General Revenue Bonds, Series 2003A, 5.000%, 12/01/32 - MBIA Insured	12/13 at 100

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

1,000	Massachusetts Water Resources Authority, General Revenue Bonds, Series 2004D, 5.000%, 8/01/24 -MBIA Insured	8/13 at 100
1,000	Massachusetts Water Resources Authority, General Revenue Bonds, Series 2002J, 5.250%, 8/01/19 - FSA Insured	No Opt. C
495	Springfield Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Series 2003A, 5.000%, 7/01/16 - MBIA Insured	7/14 at 100

\$ 55,115	Total Long-Term Investments (cost \$56,858,392) - 148.7%	
=====		
	Other Assets Less Liabilities - 3.2%	

	Preferred Shares, at Liquidation Value - (51.9)%	

	Net Assets Applicable to Common Shares - 100%	
=====		

FORWARD SWAPS OUTSTANDING AT NOVEMBER 30, 2005:

COUNTERPARTY	NOTIONAL AMOUNT	FIXED RATE PAID BY THE FUND (ANNUALIZED)	FIXED RATE PAYMENT FREQUENCY	FLOATING RATE RECEIVED BY THE FUND BASED ON	FLOATING RATE PAYMENT FREQUENCY
Citigroup	\$2,000,000	4.652%	Semi-annually	3-month USD-LIBOR	Quarterly
JPMorgan	1,000,000	5.075%	Semi-annually	3-month USD-LIBOR	Quarterly

USD-LIBOR (United States Dollar-London Inter-Bank Offered Rates)

At least 80% of the Fund's net assets (including net assets attributable to Preferred shares) are invested in municipal securities that are either covered by Original Issue Insurance, Secondary Market Insurance or Portfolio Insurance which ensures the timely payment of principal and interest. Up to 20% of the Fund's net assets (including net assets attributable to Preferred shares) may be invested in municipal securities that are (i) either backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities (also ensuring the timely payment of principal and interest), or (ii) rated, at the time of investment, within the four highest grades (Baa or BBB or better by Moody's, S&P or Fitch) or unrated but judged to be of comparable quality by the Adviser.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Effective date represents the date on which both the Fund and counterparty commence interest payment accruals on each forward swap contract.
- * 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

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

periodic principal paydowns.

** Ratings: Using the higher of Standard & Poor's or Moody's rating.

*** Securities are backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensures the timely payment of principal and interest.

See accompanying notes to financial statements.

45

Nuveen Missouri Premium Income Municipal Fund (NOM)
Portfolio of
INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	CONSUMER STAPLES - 3.2% (2.2% OF TOTAL INVESTMENTS)	
\$ 1,000	Missouri Development Finance Board, Solid Waste Disposal Revenue Bonds, Procter and Gamble Inc., Series 1999, 5.200%, 3/15/29 (Alternative Minimum Tax)	No Opt. C

	EDUCATION AND CIVIC ORGANIZATIONS - 6.2% (4.3% OF TOTAL INVESTMENTS)	
625	Missouri Health and Educational Facilities Authority, Revenue Bonds, Maryville University of St. Louis, Series 2000, 6.750%, 6/15/30	6/10 at 100
500	Missouri Health and Educational Facilities Authority, Revenue Bonds, St. Louis Priory School, Series 2000, 5.650%, 2/01/25	2/08 at 101
365	Missouri Health and Educational Facilities Authority, Revenue Bonds, Webster University, Series 2001, 5.500%, 4/01/18 - MBIA Insured	4/11 at 100
500	St. Louis County Industrial Development Authority, Missouri, Revenue Bonds, Kiel Center Multipurpose Arena, Series 1992, 7.875%, 12/01/24 (Alternative Minimum Tax)	12/05 at 100

	HEALTHCARE - 24.0% (16.6% OF TOTAL INVESTMENTS)	
1,800	Johnson County, Missouri, Hospital Revenue Bonds, Western Missouri Medical Center, Series 2000, 6.000%, 6/01/20 - RAAI Insured	6/10 at 100
750	Joplin Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Freeman Health System, Series 2004, 5.500%, 2/15/29	2/15 at 102
500	Missouri Health and Educational Facilities Authority, Revenue	6/11 at 101

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

	Bonds, St. Luke's Health System, Series 2001, 5.250%, 12/01/26 - FSA Insured		
	Missouri Health and Educational Facilities Authority, Revenue Bonds, BJC Health System, Series 2003:		
1,500	5.125%, 5/15/25		5/13 at 100
1,155	5.250%, 5/15/32		5/13 at 100
500	Missouri Health and Educational Facilities Authority, Revenue Bonds, Lake Regional Health System, Series 2003, 5.700%, 2/15/34		2/14 at 100
425	Missouri Health and Educational Facilities Authority, Revenue Bonds, Lake Regional Health System, Series 1996, 6.500%, 2/15/21		2/06 at 102
1,000	Missouri Health and Educational Facilities Authority, Revenue Bonds, St. Anthony's Medical Center, Series 2000, 6.250%, 12/01/30		12/10 at 101

HOUSING/MULTIFAMILY - 7.0% (4.9% OF TOTAL INVESTMENTS)

615	Missouri Housing Development Commission, Multifamily Housing Revenue Bonds, Series 2001III, 5.250%, 12/01/16		12/11 at 100
500	St. Charles County Industrial Development Authority, Missouri, FHA-Insured Multifamily Housing Revenue Bonds, Ashwood Apartments, Series 1998A, 5.600%, 4/01/30 (Alternative Minimum Tax) - FSA Insured		4/08 at 102
545	St. Louis County Industrial Development Authority, Missouri, GNMA Collateralized Multifamily Housing Revenue Refunding Bonds, South Summit Apartments, Series 1997A, 5.950%, 4/20/17		4/07 at 102
600	St. Louis County Industrial Development Authority, Missouri, GNMA Collateralized Multifamily Housing Revenue Refunding Bonds, South Summit Apartments, Series 1997B, 6.000%, 10/20/15 (Alternative Minimum Tax)		4/07 at 102

HOUSING/SINGLE FAMILY - 1.2% (0.8% OF TOTAL INVESTMENTS)

110	Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, Homeownership Loan Program, Series 1995C, 7.250%, 9/01/26 (Alternative Minimum Tax)		3/06 at 105
135	Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, Homeownership Loan Program, Series 1996B, 7.550%, 9/01/27 (Alternative Minimum Tax)		9/06 at 105

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
---------------------------	----------------	------------------------

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

HOUSING/SINGLE FAMILY (continued)

\$	140	Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, Homeownership Loan Program, Series 2000B-1, 6.250%, 3/01/31 (Alternative Minimum Tax)	3/10 at 100
----	-----	--	-------------

LONG-TERM CARE - 5.6% (3.9% OF TOTAL INVESTMENTS)

1,750	Cole County Industrial Development Authority, Missouri, Revenue Bonds, Lutheran Senior Services - Heisinger Project, Series 2004, 5.500%, 2/01/35	2/14 at 100
-------	---	-------------

50	Lees Summit Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, John Knox Village, Series 1999, 6.000%, 8/15/17	8/09 at 101
----	--	-------------

MATERIALS - 2.3% (1.6% OF TOTAL INVESTMENTS)

750	Sugar Creek, Missouri, Industrial Development Revenue Bonds, Lafarge North America Inc., Series 2003A, 5.650%, 6/01/37 (Alternative Minimum Tax)	6/13 at 101
-----	--	-------------

TAX OBLIGATION/GENERAL - 29.1% (20.1% OF TOTAL INVESTMENTS)

300	Branson Reorganized School District R-4, Taney County, Missouri, General Obligation Bonds, Series 2005, 5.000%, 3/01/25 - FSA Insured	3/15 at 100
-----	---	-------------

500	Camdenton Reorganized School District R3, Camden County, Missouri, General Obligation Bonds, Series 2005, 5.250%, 3/01/24 - FSA Insured	No Opt. C
-----	---	-----------

500	Jackson County School District R-7, Lees Summit, Missouri, General Obligation Refunding and Improvement Bonds, Series 2002, 5.250%, 3/01/18 - FSA Insured	3/12 at 100
-----	---	-------------

1,630	North Kansas City School District, Missouri, General Obligation Bonds, Series 2003A, 5.000%, 3/01/23	3/13 at 100
-------	--	-------------

1,000	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/20 - MBIA Insured	No Opt. C
-------	--	-----------

2,020	Ritenour Consolidated School District, St. Louis County, Missouri, General Obligation Bonds, Series 1995, 7.375%, 2/01/12 - FGIC Insured	No Opt. C
-------	--	-----------

1,145	St. Charles County Francis Howell School District, Missouri, General Obligation Refunding Bonds, Series 1994A, 7.800%, 3/01/08 - FGIC Insured	No Opt. C
-------	---	-----------

350	St. Louis County Pattonville School District R3, Missouri, General Obligation Bonds, Series 2004, 5.250%, 3/01/20 - FSA Insured	3/14 at 100
-----	---	-------------

1,405	St. Louis Board of Education, Missouri, General Obligation	4/13 at 100
-------	--	-------------

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Refunding Bonds, Series 2003A, 5.000%, 4/01/19 -
FSA Insured

TAX OBLIGATION/LIMITED - 37.1% (25.5% OF TOTAL INVESTMENTS)

600	Chesterfield, Missouri, Certificates of Participation, Series 2005, 5.000%, 12/01/24 - FGIC Insured	12/15 at 100
750	Fenton, Missouri, Tax Increment Refunding and Improvement Revenue Bonds, Gravois Bluffs Redevelopment Project, Series 2002, 6.125%, 10/01/21	10/12 at 100
750	Howard Bend Levee District, St. Louis County, Missouri, Levee District Improvement Bonds, Series 1999, 5.850%, 3/01/19	3/09 at 101
2,000	Missouri Development Finance Board, Kansas City, Infrastructure Facilities Revenue Bonds, Midtown Redevelopment Project, Series 2000A, 5.750%, 4/01/22 - MBIA Insured	4/10 at 100
360	Missouri Development Finance Board, Infrastructure Facilities Revenue Bonds, Branson Landing Project, Series 2005A, 5.000%, 6/01/35	6/15 at 100
450	Monarch-Chesterfield Levee District, St. Louis County, Missouri, Levee District Improvement Bonds, Series 1999, 5.750%, 3/01/19 - MBIA Insured	3/10 at 101
1,135	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 2002E, 6.000%, 8/01/26 - AGC Insured	No Opt. C
600	Riverside, Missouri, L-385 Levee Redevelopment Plan Tax Increment Revenue Bonds, Series 2004, 5.250%, 5/01/20	5/15 at 100
400	St. Joseph Industrial Development Authority, Missouri, Tax Increment Bonds, Shoppes at North Village Project, Series 2005A, 5.500%, 11/01/27	11/14 at 100
1,000	St. Louis Municipal Finance Corporation, Missouri, Leasehold Revenue Bonds, Carnahan Courthouse, Series 2002A, 5.750%, 2/15/16 - FGIC Insured	2/12 at 100

47

Nuveen Missouri Premium Income Municipal Fund (NOM) (continued)
Portfolio of INVESTMENTS November 30, 2005 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
<hr/>		
TAX OBLIGATION/LIMITED (continued)		
\$ 2,000	Springfield Public Building Corporation, Missouri, Lease Revenue Bonds, Jordan Valley Park Projects, Series 2000A, 6.125%, 6/01/21 - AMBAC Insured	6/10 at 100

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

1,380	Springfield Center City Development Corporation, Missouri, Lease Revenue Bonds, Jordan Valley Park Parking Garage, Series 2002D, 5.000%, 11/01/22 - AMBAC Insured	11/11 at 100

TRANSPORTATION - 4.7% (3.3% OF TOTAL INVESTMENTS)		
500	Kansas City, Missouri, Passenger Facility Charge Revenue Bonds, Kansas City International Airport, Series 2001, 5.000%, 4/01/23 (Alternative Minimum Tax) - AMBAC Insured	4/11 at 101
1,000	St. Louis Land Clearance Redevelopment Authority, Missouri, Revenue Refunding and Improvement Bonds, LCRA Parking Facilities, Series 1999C, 7.000%, 9/01/19	9/09 at 102

U.S. GUARANTEED*** - 15.5% (10.7% OF TOTAL INVESTMENTS)		
2,500	Missouri Health and Educational Facilities Authority, Revenue Bonds, SSM Healthcare System, Series 2001A, 5.250%, 6/01/28 (Pre-refunded to 6/01/11) - AMBAC Insured	6/11 at 101
500	St. Louis County, Missouri, GNMA Collateralized Mortgage Revenue Bonds, Series 1993D, 5.650%, 7/01/20 (Alternative Minimum Tax)	No Opt. C
750	St. Louis County Pattonville School District R3, Missouri, General Obligation Bonds, Series 2000, 5.750%, 3/01/17 (Pre-refunded to 3/01/10) - FGIC Insured	3/10 at 101
950	Texas County, Missouri, Hospital Revenue Bonds, Texas County Memorial Hospital, Series 2000, 7.250%, 6/15/25 (Pre-refunded to 6/15/10)	6/10 at 100

UTILITIES - 5.7% (3.9% OF TOTAL INVESTMENTS)		
1,800	Springfield Public Utilities Board, Missouri, Certificates of Participation, Series 2001, 5.000%, 12/01/17 - AMBAC Insured	12/09 at 100

WATER AND SEWER - 3.2% (2.2% OF TOTAL INVESTMENTS)		
640	Metropolitan St. Louis Sewerage District, Missouri, Revenue Bonds, Wastewater System, Series 2004A, 5.000%, 5/01/20 - MBIA Insured	5/14 at 100
350	Missouri Environmental Improvement and Energy Resources Authority, Water Pollution Control Revenue Bonds, State Revolving Fund Program - Kansas City Project, Series 1997C, 6.750%, 1/01/12	No Opt. C

\$ 45,080	Total Long-Term Investments (cost \$45,837,205) - 144.8%	
=====		
Other Assets Less Liabilities - 3.2%		

Preferred Shares, at Liquidation Value - (48.0)%		

 Net Assets Applicable to Common Shares - 100%
 =====

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- * 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.
- ** Ratings: Using the higher of Standard & Poor's or Moody's rating.
- *** Securities are backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensures the timely payment of principal and interest. Such securities are normally considered to be equivalent to AAA rated securities.
- N/R Investment is not rated.

See accompanying notes to financial statements.

48

Statement of
 ASSETS AND LIABILITIES November 30, 2005 (Unaudited)

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEN ADVANTAG (NFC)

ASSETS		
Investments, at market value (cost \$112,129,313, \$54,848,081, \$49,755,313 and \$91,388,710, respectively)	\$115,497,819	\$56,919,300
Cash	597,014	261,670
Receivables:		
Interest	1,651,256	725,280
Investments sold	--	--
Unrealized appreciation on forward swaps	--	--
Other assets	9,559	3,140

Total assets	117,755,648	57,909,400

LIABILITIES		
Cash overdraft	--	--
Payable for investments purchased	--	--
Accrued expenses:		
Management fees	61,776	16,160
Other	33,149	13,600
Preferred share dividends payable	18,450	1,390

Total liabilities	113,375	31,150

Preferred shares, at liquidation value	38,300,000	19,500,000

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Net assets applicable to Common shares	\$ 79,342,273	\$38,378,25
Common shares outstanding	5,352,945	2,567,29
Net asset value per Common share outstanding (net assets applicable to Common shares, divided by Common shares outstanding)	\$ 14.82	\$ 14.9
NET ASSETS APPLICABLE TO COMMON SHARES CONSIST OF:		
Common shares, \$.01 par value per share	\$ 53,529	\$ 25,67
Paid-in surplus	74,365,255	36,399,22
Undistributed (Over-distribution of) net investment income	175,589	178,77
Accumulated net realized gain (loss) from investments and forward swaps	1,379,394	(296,64
Net unrealized appreciation (depreciation) of investments and forward swaps	3,368,506	2,071,22
Net assets applicable to Common shares	\$ 79,342,273	\$38,378,25
Authorized shares:		
Common	Unlimited	Unlimite
Preferred	Unlimited	Unlimite

See accompanying notes to financial statements.

49

Statement of
ASSETS AND LIABILITIES November 30, 2005 (Unaudited) (continued)

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEN ADVANTAG (NMB
ASSETS		
Investments, at market value (cost \$99,032,883, \$42,502,353, \$56,858,392, \$45,837,205, respectively)	\$102,011,244	\$43,996,20
Cash	557,514	-
Receivables:		
Interest	1,529,741	701,29
Investments sold	563,119	-
Unrealized appreciation on forward swaps	--	-
Other assets	7,535	3,07
Total assets	104,669,153	44,700,57
LIABILITIES		
Cash overdraft	--	7,61
Payable for investments purchased	979,660	-
Accrued expenses:		
Management fees	54,378	12,46
Other	28,716	21,78
Preferred share dividends payable	15,702	-

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Total liabilities	1,078,456	41,866
Preferred shares, at liquidation value	34,000,000	15,000,000
Net assets applicable to Common shares	\$ 69,590,697	\$29,658,711
Common shares outstanding	4,753,021	1,952,741
Net asset value per Common share outstanding (net assets applicable to Common shares, divided by Common shares outstanding)	\$ 14.64	\$ 15.11
NET ASSETS APPLICABLE TO COMMON SHARES CONSIST OF:		
Common shares, \$.01 par value per share	\$ 47,530	\$ 19,521
Paid-in surplus	65,983,574	27,647,651
Undistributed (Over-distribution of) net investment income	353,932	140,621
Accumulated net realized gain (loss) from investments and forward swaps	227,300	357,061
Net unrealized appreciation (depreciation) of investments and forward swaps	2,978,361	1,493,841
Net assets applicable to Common shares	\$ 69,590,697	\$29,658,711
Authorized shares:		
Common	Unlimited	Unlimited
Preferred	Unlimited	Unlimited

See accompanying notes to financial statements.

50

Statement of
OPERATIONS Six Months Ended November 30, 2005 (Unaudited)

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)
INVESTMENT INCOME	\$ 2,773,269	\$ 1,349,581
EXPENSES		
Management fees	381,515	187,821
Preferred shares -- auction fees	48,006	24,441
Preferred shares -- dividend disbursing agent fees	5,014	5,011
Shareholders' servicing agent fees and expenses	7,442	911
Custodian's fees and expenses	18,685	10,881
Trustees' fees and expenses	1,117	721
Professional fees	6,638	5,401
Shareholders' reports -- printing and mailing expenses	11,021	5,821
Stock exchange listing fees	5,240	111
Investor relations expense	7,729	3,711
Other expenses	6,264	6,181
Total expenses before custodian fee credit and expense reimbursement	498,671	251,031
Custodian fee credit	(6,537)	(5,041)

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Expense reimbursement	--	(88,03)
Net expenses	492,134	157,95
Net investment income	2,281,135	1,191,62
REALIZED AND UNREALIZED GAIN (LOSS)		
Net realized gain (loss) from investments	792,479	165,37
Net realized gain (loss) from forward swaps	--	(31,61)
Change in net unrealized appreciation (depreciation) of investments	(2,959,276)	(1,213,80)
Change in net unrealized appreciation (depreciation) of forward swaps	--	33,38
Net realized and unrealized gain (loss)	(2,166,797)	(1,046,65)
DISTRIBUTIONS TO PREFERRED SHAREHOLDERS		
From net investment income	(346,913)	(179,06)
From accumulated net realized gains from investments	--	--
Decrease in net assets applicable to Common shares from distributions to Preferred shareholders	(346,913)	(179,06)
Net increase (decrease) in net assets applicable to Common shares from operations	\$ (232,575)	\$ (34,10)

See accompanying notes to financial statements.

51

Statement of
OPERATIONS Six Months Ended November 30, 2005 (Unaudited) (continued)

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEN ADVANTAG (NMB)
INVESTMENT INCOME	\$ 2,539,824	\$ 1,053,86
EXPENSES		
Management fees	336,147	145,02
Preferred shares -- auction fees	42,616	18,80
Preferred shares -- dividend disbursing agent fees	5,014	5,01
Shareholders' servicing agent fees and expenses	4,383	46
Custodian's fees and expenses	18,800	9,52
Trustees' fees and expenses	1,056	62
Professional fees	6,175	5,19
Shareholders' reports -- printing and mailing expenses	10,609	5,14
Stock exchange listing fees	5,238	8
Investor relations expense	5,793	2,87
Other expenses	7,119	8,89
Total expenses before custodian fee credit and expense reimbursement	442,950	201,63
Custodian fee credit	(6,247)	(3,57)
Expense reimbursement	--	(67,97)
Net expenses	436,703	130,08

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Net investment income	2,103,121	923,77
REALIZED AND UNREALIZED GAIN (LOSS)		
Net realized gain (loss) from investments	538,185	292,57
Net realized gain (loss) from forward swaps	--	(71,31)
Change in net unrealized appreciation (depreciation) of investments	(2,509,628)	(1,129,89)
Change in net unrealized appreciation (depreciation) of forward swaps	--	70,42
Net realized and unrealized gain (loss)	(1,971,443)	(838,215)
DISTRIBUTIONS TO PREFERRED SHAREHOLDERS		
From net investment income	(359,769)	(139,18)
From accumulated net realized gains from investments	--	-
Decrease in net assets applicable to Common shares from distributions to Preferred shareholders	(359,769)	(139,18)
Net increase (decrease) in net assets applicable to Common shares from operations	\$ (228,091)	\$ (53,62)

See accompanying notes to financial statements.

52

Statement of
CHANGES IN NET ASSETS (Unaudited)

	CONNECTICUT PREMIUM INCOME (NTC)		CONNECTICUT DIVIDEND ADVANTAGE (NFC)	
	SIX MONTHS ENDED 11/30/05	YEAR ENDED 5/31/05	SIX MONTHS ENDED 11/30/05	YEAR ENDED 5/31/05
OPERATIONS				
Net investment income	\$ 2,281,135	\$ 4,674,454	\$ 1,191,624	\$ 2,424,25
Net realized gain (loss) from investments	792,479	695,966	165,372	201,22
Net realized gain (loss) from forward swaps	--	--	(31,610)	(178,89)
Change in net unrealized appreciation (depreciation) of investments	(2,959,276)	3,288,927	(1,213,802)	2,203,56
Change in net unrealized appreciation (depreciation) of forward swaps	--	--	33,381	(33,38)
Distributions to Preferred Shareholders:				
From net investment income	(346,913)	(466,107)	(179,066)	(217,93)
From accumulated net realized gains from investments	--	(2,895)	--	-
Net increase (decrease) in net assets applicable to Common shares from operations	(232,575)	8,190,345	(34,101)	4,398,83
DISTRIBUTIONS TO COMMON SHAREHOLDERS				
From net investment income	(2,102,237)	(4,656,228)	(1,100,839)	(2,266,76)

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

From accumulated net realized gains from investments	--	(60,815)	--	--
Decrease in net assets applicable to Common shares from distributions to Common shareholders	(2,102,237)	(4,717,043)	(1,100,839)	(2,266,76)
CAPITAL SHARE TRANSACTIONS				
Net proceeds from Common shares issued to shareholders due to reinvestment of distributions	147,931	330,723	49,096	94,48
Net increase in net assets applicable to Common shares from capital share transactions	147,931	330,723	49,096	94,48
Net increase (decrease) in net assets applicable to Common shares	(2,186,881)	3,804,025	(1,085,844)	2,226,55
Net assets applicable to Common shares at the beginning of period	81,529,154	77,725,129	39,464,095	37,237,53
Net assets applicable to Common shares at the end of period	\$79,342,273	\$81,529,154	\$38,378,251	\$39,464,09
Undistributed (Over-distribution of) net investment income at the end of period	\$ 175,589	\$ 343,604	\$ 178,773	\$ 267,05

See accompanying notes to financial statements.

53

Statement of
CHANGES IN NET ASSETS (Unaudited) (continued)

	CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)		MASSACHUSETTS PREMIUM INCOME (NMT)	
	SIX MONTHS ENDED 11/30/05	YEAR ENDED 5/31/05	SIX MONTHS ENDED 11/30/05	YEAR ENDED 5/31/05
OPERATIONS				
Net investment income	\$ 1,823,613	\$ 3,727,307	\$ 2,103,121	\$ 4,327,81
Net realized gain (loss) from investments	132,679	189,726	538,185	796,54
Net realized gain (loss) from forward swaps	(243,796)	(508,058)	--	--
Change in net unrealized appreciation (depreciation) of investments	(1,901,320)	4,159,129	(2,509,628)	3,016,55
Change in net unrealized appreciation (depreciation) of forward swaps	315,963	(233,665)	--	--
Distributions to Preferred Shareholders:				
From net investment income	(328,684)	(418,929)	(359,769)	(388,13)

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

From accumulated net realized gains from investments	--	--	--	--

Net increase (decrease) in net assets applicable to Common shares from operations	(201,545)	6,915,510	(228,091)	7,752,77

DISTRIBUTIONS TO COMMON SHAREHOLDERS				
From net investment income	(1,605,877)	(3,392,359)	(1,959,241)	(4,185,69
From accumulated net realized gains from investments	--	--	--	--

Decrease in net assets applicable to Common shares from distributions to Common shareholders	(1,605,877)	(3,392,359)	(1,959,241)	(4,185,69

CAPITAL SHARE TRANSACTIONS				
Net proceeds from Common shares issued to shareholders due to reinvestment of distributions	51,882	27,499	130,376	274,88

Net increase in net assets applicable to Common shares from capital share transactions	51,882	27,499	130,376	274,88

Net increase (decrease) in net assets applicable to Common shares	(1,755,540)	3,550,650	(2,056,956)	3,841,96
Net assets applicable to Common shares at the beginning of period	64,324,478	60,773,828	71,647,653	67,805,68

Net assets applicable to Common shares at the end of period	\$62,568,938	\$64,324,478	\$69,590,697	\$71,647,65
=====				
Undistributed (Over-distribution of) net investment income at the end of period	\$ 38,248	\$ 149,196	\$ 353,932	\$ 569,82
=====				

See accompanying notes to financial statements.

54

	INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)	
	SIX MONTHS ENDED	YEAR ENDED
	11/30/05	5/31/0

OPERATIONS		
Net investment income	\$ 1,233,670	\$ 2,499,79
Net realized gain (loss) from investments	168,951	(22,10
Net realized gain (loss) from forward swaps	(374,677)	(568,64
Change in net unrealized appreciation (depreciation) of investments	(1,449,925)	3,400,87

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

Change in net unrealized appreciation (depreciation) of forward swaps	517,721	(359,56
Distributions to Preferred Shareholders:		
From net investment income	(231,327)	(256,98
From accumulated net realized gains from investments	--	-

Net increase (decrease) in net assets applicable to Common shares from operations	(135,587)	4,693,36

DISTRIBUTIONS TO COMMON SHAREHOLDERS		
From net investment income	(1,012,133)	(2,282,21
From accumulated net realized gains from investments	--	-

Decrease in net assets applicable to Common shares from distributions to Common shareholders	(1,012,133)	(2,282,21

CAPITAL SHARE TRANSACTIONS		
Net proceeds from Common shares issued to shareholders due to reinvestment of distributions	36,699	79,00

Net increase in net assets applicable to Common shares from capital share transactions	36,699	79,00

Net increase (decrease) in net assets applicable to Common shares	(1,111,021)	2,490,15
Net assets applicable to Common shares at the beginning of period	40,611,234	38,121,08

Net assets applicable to Common shares at the end of period	\$39,500,213	\$40,611,23
=====		
Undistributed (Over-distribution of) net investment income at the end of period	\$ (122,314)	\$ (112,52
=====		

See accompanying notes to financial statements.

Notes to
FINANCIAL STATEMENTS (Unaudited)

1. GENERAL INFORMATION AND SIGNIFICANT ACCOUNTING POLICIES

The funds (the "Funds") covered in this report and their corresponding Common share stock exchange symbols are Nuveen Connecticut Premium Income Municipal Fund (NTC), Nuveen Connecticut Dividend Advantage Municipal Fund (NFC), Nuveen Connecticut Dividend Advantage Municipal Fund 2 (NGK), Nuveen Connecticut Dividend Advantage Municipal Fund 3 (NGO), Nuveen Massachusetts Premium Income Municipal Fund (NMT), Nuveen Massachusetts Dividend Advantage Municipal Fund (NMB), Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund (NGX) and

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

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

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

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

Investment Valuation

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

Investment Transactions

Investment transactions are recorded on a trade date basis. Realized gains and losses from transactions are determined on the specific identification method. Investments purchased on a when-issued or delayed delivery basis may have extended settlement periods. Any investments so purchased are subject to market fluctuation during this period. The Funds have instructed the custodian to segregate assets with a current value at least equal to the amount of the when-issued and delayed delivery purchase commitments. At November 30, 2005, Massachusetts Premium Income (NMT) had outstanding when-issued purchase commitments of \$979,660. There were no such outstanding purchase commitments in any of the other Funds.

Investment Income

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

Income Taxes

Each Fund is a separate taxpayer for federal income tax purposes. Each Fund intends to distribute substantially all net investment income and net capital gains to shareholders and to otherwise comply with the requirements of Subchapter M of the Internal Revenue Code applicable to regulated investment

Edgar Filing: NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND - Form N-CSRS

companies. Therefore, no federal income tax provision is required. Furthermore, each Fund intends to satisfy conditions which will enable interest from municipal securities, which is exempt from regular federal and designated state income taxes, and in the case of Insured Massachusetts Tax-Free Advantage (NGX) the alternative minimum tax applicable to individuals, to retain such tax-exempt status when distributed to shareholders of the Funds. Net realized capital gains and ordinary income distributions paid by the Funds are subject to federal taxation.

56

Dividends and Distributions to Common Shareholders

Dividends from tax-exempt net investment income are declared monthly. Net realized capital gains and/or market discount from investment transactions, if any, are distributed to shareholders not less frequently than annually. Furthermore, capital gains are distributed only to the extent they exceed available capital loss carryforwards.

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

Preferred Shares

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

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)	CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)
Number of shares:			
Series T	--	780	--
Series W	--	--	700
Series TH	1,532	--	--
Series F	--	--	--

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)	INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)
Number of shares:			
Series T	--	600	--
Series W	--	--	820
Series TH	1,360	--	--
Series F	--	--	--

Insurance

Insured Massachusetts Tax-Free Advantage (NGX) invests at least 80% of its net assets (including net assets attributable to Preferred shares) in municipal securities that are covered by insurance. The Fund may also invest up to 20% of its net assets (including net assets attributable to Preferred shares) in municipal securities which are either (i) backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, or (ii) rated, at the time of investment, within the four highest grades (Baa or BBB or better by Moody's, S&P or Fitch) or unrated but judged to be of comparable quality by the Adviser.

Each insured municipal security is covered by Original Issue Insurance, Secondary Market Insurance or Portfolio Insurance. Such insurance does not guarantee the market value of the municipal securities or the value of the Fund's Common shares. Original Issue Insurance and Secondary Market Insurance remain in effect as long as the municipal securities covered thereby remain outstanding and the insurer remains in business, regardless of whether the Fund ultimately disposes of such municipal securities. Consequently, the market value of the municipal securities covered by Original Issue Insurance or Secondary Market Insurance may reflect value attributable to the insurance. Portfolio Insurance, in contrast, is effective only while the municipal securities are held by the Fund. Accordingly, neither the prices used in determining the market value of the underlying municipal securities nor the Common share net asset value of the Fund includes value, if any, attributable to the Portfolio Insurance. Each policy of the Portfolio Insurance does, however, give the Fund the right to obtain permanent insurance with respect to the municipal security covered by the Portfolio Insurance policy at the time of its sale.

Forward Swap Transactions

The Funds are authorized to invest in certain derivative financial instruments. The Funds' use of forward interest rate swap transactions is intended to mitigate the negative impact that an increase in long-term interest rates could have on Common share net asset value. Forward interest rate swap transactions involve each Fund's agreement with the counterparty to pay, in the future, a fixed rate payment in exchange for the counterparty paying the Fund a variable rate payment, the accruals for which would begin at a specified date in the future (the "effective date"). The amount of the payment obligation is based on the notional amount of the forward swap contract, and would increase or decrease in value based primarily on the extent to which long-term interest rates for bonds having a maturity of the swaps' termination date were to increase or decrease. The Funds may close out a contract prior to the effective date, at which point a realized gain or loss would be recognized. When a forward swap is terminated, it ordinarily does not involve the delivery of securities or other underlying assets or principal, but rather is settled in cash on a net basis. Each Fund intends, but is not obligated to, terminate its forward swaps before the effective date. Accordingly, the risk of loss with respect to the swap counterparty on such transactions is limited to the credit risk associated with a counterparty failing to honor its commitment to pay any realized gain to the Fund upon termination. To minimize such credit risk, all counterparties are required to pledge collateral daily (based on the daily valuation of each swap) on behalf of each Fund with a value approximately equal to the amount of any unrealized gain above a pre-determined threshold. Reciprocally, when any of the Funds have an unrealized loss on a swap contract, the Funds have instructed the

custodian to pledge assets of the Funds as collateral with a value approximately equal to the amount of the unrealized loss above a pre-determined threshold. Collateral pledges are monitored and subsequently adjusted if and when the swap valuations fluctuate, either up or down, by at least the pre-determined threshold amount.

Custodian Fee Credit

Each Fund has an arrangement with the custodian bank whereby certain custodian fees and expenses are reduced by credits earned on each Fund's cash on deposit with the bank. Such deposit arrangements are an alternative to overnight investments.

Indemnifications

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