

NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND
Form N-Q
April 27, 2012

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-7606

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

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

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

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

Date of fiscal year end: 5/31

Date of reporting period: 2/29/12

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

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

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)
 Nuveen Connecticut Premium Income Municipal Fund (NTC)
 February 29, 2012

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|----------------|-----------------|
| | Consumer Staples – 1.6% (1.0% of Total Investments) | | | |
| \$ 1,275 | Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33 | 5/12 at 100.00 | BBB | \$ 1,261,370 |
| | Education and Civic Organizations – 42.4% (27.9% of Total Investments) | | | |
| 575 | Connecticut Health and Education Facilities Authority, Revenue Bonds, Connecticut College, Series 2011H, 5.000%, 7/01/41 | 7/21 at 100.00 | A2 | 630,925 |
| 925 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Brunswick School, Series 2003B, 5.000%, 7/01/33 – NPFG Insured | 7/13 at 100.00 | BBB | 940,827 |
| 500 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 – RAAI Insured | 7/16 at 100.00 | N/R | 504,230 |
| 305 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 – RAAI Insured | 7/17 at 100.00 | N/R | 314,925 |
| 1,000 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 2010-O, 5.000%, 7/01/40 | 7/20 at 100.00 | A– | 1,086,140 |
| 750 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Horace Bushnell Memorial Hall, Series 1999A, 5.625%, 7/01/29 – NPFG Insured | 7/12 at 100.00 | Baa2 | 750,915 |
| 800 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 – AMBAC Insured | No Opt. Call | A2 | 975,712 |
| 1,000 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2006H, 5.000%, 7/01/36 – AMBAC Insured | 7/16 at 100.00 | A– | 1,045,700 |
| 1,595 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 – NPFG Insured | 7/17 at 100.00 | A– | 1,742,585 |
| | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A: | | | |
| 170 | 5.000%, 7/01/30 – AMBAC Insured | 7/17 at 100.00 | N/R | 179,471 |
| 270 | 5.000%, 7/01/37 – AMBAC Insured | | N/R | 278,330 |

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| | | 7/17 at 100.00 | | |
| | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2011G: | | | |
| 250 | 5.125%, 7/01/26 | 7/21 at 100.00 | BBB | 271,420 |
| 1,000 | 5.625%, 7/01/41 | 7/21 at 100.00 | BBB | 1,095,730 |
| 900 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2012H, 5.000%, 7/01/26 – AGM Insured | 7/22 at 100.00 | AA– | 1,004,634 |
| 560 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, The Loomis Chaffee School Issue, Series 2011-I, 5.000%, 7/01/23 – AGM Insured | 7/21 at 100.00 | Aa3 | 649,869 |
| 1,375 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/21 – NPFG Insured | 7/14 at 100.00 | A+ | 1,491,971 |
| 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 101.00 | BBB– | 2,022,960 |
| 1,050 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2006G, 5.250%, 7/01/36 – RAAI Insured | 7/16 at 100.00 | BBB– | 1,062,905 |
| 800 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University, Series 2010G, 5.000%, 7/01/35 | 7/20 at 100.00 | AA | 896,856 |
| 1,500 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42 (UB) | 7/13 at 100.00 | AAA | 1,570,635 |
| 3,550 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB) | 7/16 at 100.00 | AAA | 3,895,806 |
| 6,150 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB) (4) | 7/17 at 100.00 | AAA | 6,784,065 |
| 245 | Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 1999A, 6.000%, 11/15/18 – AMBAC Insured (Alternative Minimum Tax) | 5/12 at 100.00 | AAA | 245,625 |
| 1,000 | University of Connecticut, General Obligation Bonds, Series 2004A, 5.000%, 1/15/18 – NPFG Insured | 1/14 at 100.00 | AA | 1,079,740 |
| 1,220 | University of Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 2/15/17 – AGM Insured | 2/15 at 100.00 | AA | 1,375,196 |
| 685 | University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/23 – FGIC Insured | 2/16 at 100.00 | AA | 780,352 |
| 535 | University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28 | 2/20 at 100.00 | AA | 627,844 |
| 225 | University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2010A, 5.000%, 11/15/27 | 11/19 at 100.00 | Aa2 | 262,778 |

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| 1,000 | University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/19 – FGIC Insured | 11/12 at 101.00 | Aa2 | 1,042,820 |
| 31,935 | Total Education and Civic Organizations Health Care – 25.0% (16.4% of Total Investments) Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B: | | | 34,610,966 |
| 500 | 5.500%, 7/01/21 – RAAI Insured | 7/12 at 101.00 | N/R | 506,135 |
| 700 | 5.500%, 7/01/32 – RAAI Insured | 7/12 at 101.00 | N/R | 703,598 |
| 645 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 – RAAI Insured | 7/12 at 100.00 | N/R | 645,793 |
| 800 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B: | | | |
| 800 | 5.000%, 7/01/20 – RAAI Insured | 7/15 at 100.00 | N/R | 830,048 |
| 500 | 5.000%, 7/01/23 – RAAI Insured | 7/15 at 100.00 | N/R | 511,220 |
| 2,300 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hartford Healthcare, Series 2011A, 5.000%, 7/01/41 | 7/21 at 100.00 | A | 2,416,311 |
| 385 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital For Special Care, Series 2007C: | | | |
| 385 | 5.250%, 7/01/32 – RAAI Insured | 7/17 at 100.00 | BBB– | 392,230 |
| 150 | 5.250%, 7/01/37 – RAAI Insured | 7/17 at 100.00 | BBB– | 150,786 |
| 550 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Lawrence and Memorial Hospitals, Series 2011F, 5.000%, 7/01/36 | 7/21 at 100.00 | A+ | 583,451 |
| 2,620 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 – AGM Insured | 7/16 at 100.00 | Aa3 | 2,734,415 |
| 605 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2011N, 5.000%, 7/01/25 | 7/21 at 100.00 | A2 | 672,149 |
| 400 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 2010-I, 5.000%, 7/01/30 | 7/20 at 100.00 | A | 432,972 |
| 1,250 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011M, 5.375%, 7/01/41 | 7/21 at 100.00 | A | 1,363,938 |
| 1,250 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011N, 5.000%, 7/01/29 | 7/21 at 100.00 | A | 1,354,150 |
| 1,395 | | | Aa3 | 1,488,047 |

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| | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1, 5.000%, 7/01/31 – AMBAC Insured | 7/16 at 100.00 | | |
| 425 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40 | 7/20 at 100.00 | Aa3 | 477,007 |
| 1,240 | Connecticut Health and Educaional Facilities Authority, Revenue Bonds, Ascension Health Series 2010A, 5.000%, 11/15/40 | 11/19 at 100.00 | AA+ | 1,333,000 |
| 350 | Connecticut Health and Educaional Facilities Authority, Revenue Bonds, Catholic Health East Series 2010, 4.750%, 11/15/29 | 11/20 at 100.00 | A | 382,176 |
| 3,050 | Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue Bonds, Unity Hospital of Rochestor Project, Series 2010, 5.500%, 8/15/40 | 2/21 at 100.00 | Aa2 | 3,444,335 |
| 19,115 | Total Health Care Housing/Multifamily – 1.2% (0.8% of Total Investments) | | | 20,421,761 |
| 960 | Connecticut Housing Finance Authority, Multifamily Housing Mortgage Finance Program Bonds, Series 2006G-2, 4.800%, 11/15/27 (Alternative Minimum Tax) | 11/15 at 100.00 | AAA | 976,742 |
| | Housing/Single Family – 9.6% (6.3% of Total Investments) | | | |
| | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C: | | | |
| 1,000 | 5.300%, 11/15/33 (Alternative Minimum Tax) | 5/12 at 100.00 | AAA | 1,000,590 |
| 500 | 5.450%, 11/15/43 (Alternative Minimum Tax) | 5/12 at 100.00 | AAA | 500,275 |
| 1,675 | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34 | 5/13 at 100.00 | AAA | 1,697,948 |
| | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1: | | | |
| 205 | 4.700%, 11/15/26 (Alternative Minimum Tax) | 11/15 at 100.00 | AAA | 208,370 |
| 220 | 4.800%, 11/15/31 (Alternative Minimum Tax) | 11/15 at 100.00 | AAA | 222,631 |
| 2,045 | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27 | 5/16 at 100.00 | AAA | 2,120,011 |
| 2,000 | Connecticut Housing Finance Authority, Single Family Housing Mortgage Finance Program Bonds, Series 2010-A2, 4.500%, 11/15/30 | 11/19 at 100.00 | AAA | 2,105,020 |
| 7,645 | Total Housing/Single Family Long-Term Care – 2.7% (1.8% of Total Investments) | | | 7,854,845 |
| 445 | Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Connecticut Baptist Homes Inc., Series 1999, 5.500%, 9/01/15 – RAAI Insured | 9/12 at 100.00 | BBB– | 446,015 |
| 1,600 | Connecticut Housing Finance Authority, State Supported Special Obligation Bonds, Refunding | 6/20 at 100.00 | AA | 1,752,096 |

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| | Series 2010-16, 5.000%, 6/15/30 | | | |
| | Connecticut State Development Authority, Health Facilities Revenue | 8/17 at | | |
| 25 | Bonds, Alzheimer's Resource | 100.00 | N/R | 25,376 |
| | Center of Connecticut, Inc., Series 2007, 5.500%, 8/15/27 | | | |
| 2,070 | Total Long-Term Care | | | 2,223,487 |
| | Tax Obligation/General – 21.0% (13.8% of Total Investments) | | | |
| | Bridgeport, Connecticut, General Obligation Refunding Bonds, | 8/12 at | | |
| 750 | Series 2002A, 5.375%, 8/15/19 – | 100.00 | A1 | 761,865 |
| | FGIC Insured | | | |
| | Connecticut State, General Obligation Bonds, Series 2004C, | 4/14 at | | |
| 1,110 | 5.000%, 4/01/23 – FGIC Insured | 100.00 | AA | 1,204,439 |
| | Connecticut State, General Obligation Bonds, Series 2006A, | 12/16 at | | |
| 2,000 | 4.750%, 12/15/24 | 100.00 | AA | 2,318,160 |
| | Connecticut State, General Obligation Bonds, Series 2006C, | 6/16 at | | |
| 1,300 | 5.000%, 6/01/23 – AGM Insured | 100.00 | AA | 1,508,078 |
| | Connecticut State, General Obligation Bonds, Series 2006E, | 12/16 at | | |
| 500 | 5.000%, 12/15/20 | 100.00 | AA | 590,945 |
| | Hartford, Connecticut, General Obligation Bonds, Series 2005A: | | | |
| | | 8/15 at | | |
| 775 | 5.000%, 8/01/20 – AGM Insured | 100.00 | AA– | 879,540 |
| | | 8/15 at | | |
| 525 | 4.375%, 8/01/24 – AGM Insured | 100.00 | AA– | 554,537 |
| | Hartford, Connecticut, General Obligation Bonds, Series 2009A, | 8/19 at | | |
| 700 | 5.000%, 8/15/28 – AGC Insured | 100.00 | AA– | 796,222 |
| | New Haven, Connecticut, General Obligation Bonds, Series 2006, | 11/16 at | | |
| 500 | 5.000%, 11/01/17 – AMBAC Insured | 100.00 | A1 | 580,385 |
| | North Haven, Connecticut, General Obligation Bonds, Series 2006, | No Opt. | | |
| 500 | 5.000%, 7/15/24 | Call | Aa1 | 651,850 |
| | Oregon State, General Obligation Bonds, Oregon University System | 8/21 at | | |
| 1,065 | Projects, Series 2011G, | 100.00 | AA+ | 1,223,121 |
| | 5.000%, 8/01/36 | | | |
| | Puerto Rico, General Obligation and Public Improvement Bonds, | No Opt. | | |
| 1,860 | Series 2002A, 5.500%, 7/01/20 – | Call | Baa1 | 2,116,122 |
| | NPFG Insured | | | |
| | Regional School District 16, Connecticut, General Obligation | 3/13 at | | |
| 1,420 | Bonds, Series 2003, 5.000%, | 101.00 | A1 | 1,492,377 |
| | 3/15/16 – AMBAC Insured | | | |
| | Suffield, Connecticut, General Obligation Bonds, Series 2005: | | | |
| | | No Opt. | | |
| 465 | 5.000%, 6/15/17 | Call | AA+ | 567,360 |
| | | No Opt. | | |
| 460 | 5.000%, 6/15/19 | Call | AA+ | 577,015 |
| | | No Opt. | | |
| 1,000 | 5.000%, 6/15/21 | Call | AA+ | 1,272,720 |
| 14,930 | Total Tax Obligation/General | | | 17,094,736 |
| | Tax Obligation/Limited – 18.4% (12.1% of Total Investments) | | | |
| | Connecticut Health and Educational Facilities Authority, Child Care | | | |
| | Facilities Program Revenue | | | |
| | Bonds, Series 2006F: | | | |
| | | 7/16 at | | |
| 1,300 | 5.000%, 7/01/31 – AGC Insured | 100.00 | AA– | 1,381,302 |

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| 1,000 | 5.000%, 7/01/36 – AGC Insured Connecticut, Special Tax Obligation Transportation Infrastructure | 7/16 at 100.00 | AA– | 1,053,060 |
| 1,750 | Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 – AMBAC Insured | 8/17 at 100.00 | AA | 1,971,375 |
| 1,100 | Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39 Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A: | 4/20 at 100.00 | N/R | 1,224,828 |
| 960 | 0.000%, 7/01/32 – FGIC Insured | No Opt. Call | BBB+ | 291,379 |
| 2,615 | 0.000%, 7/01/33 – FGIC Insured Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, | No Opt. Call 8/12 at | BBB+ | 734,370 |
| 2,000 | 8/01/21 – AGM Insured Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, | 100.00 8/15 at | AA– | 2,016,240 |
| 2,400 | 8/01/16 – AGM Insured Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue | 100.00 2/20 at | AA– | 2,635,128 |
| 975 | Bonds, First Subordinate Series 2010A, 5.375%, 8/01/39 | 100.00 | A+ | 1,055,252 |
| 600 | Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41 | 4/21 at 100.00 | N/R | 621,966 |
| 1,000 | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 2003, 5.250%, 10/01/19 – AGM Insured | 10/14 at 100.00 | AA– | 1,080,790 |
| 895 | Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29 | 10/20 at 100.00 | BBB | 943,840 |
| 16,595 | Total Tax Obligation/Limited U.S. Guaranteed – 11.2% (7.4% of Total Investments) (5) | | | 15,009,530 |
| 610 | Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 (Pre-refunded 5/15/12) – NPMFG Insured (Alternative Minimum Tax) | 5/12 at 100.00 | Aa3 (5) | 611,183 |
| 40 | Connecticut, General Obligation Bonds, Series 1993E, 6.000%, 3/15/12 (ETM) | No Opt. Call | Aa3 (5) | 40,104 |
| 1,500 | Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12) | 6/12 at 100.00 | AA (5) | 1,523,775 |
| 1,175 | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B: | 12/12 at 100.00 | AA (5) | 1,217,441 |
| 1,000 | 5.000%, 12/01/20 (Pre-refunded 12/01/12) – AMBAC Insured | 12/12 at 100.00 | AA (5) | 1,036,120 |
| 500 | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 (Pre-refunded 1/01/14) – FGIC Insured | 1/14 at 100.00 | AA (5) | 542,915 |
| 1,185 | | | AAA | 1,273,899 |

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| | Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16 (Pre-refunded 10/01/13) | 10/13 at 100.00 | | |
| 1,100 | University of Connecticut, General Obligation Bonds, Series 2003A, 5.125%, 2/15/21 (Pre-refunded 2/15/13) – NPMG Insured | 2/13 at 100.00 | AA (5) | 1,152,151 |
| 1,500 | West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18 (Pre-refunded 10/01/15) | 10/15 at 100.00 | AAA | 1,734,855 |
| 8,610 | Total U.S. Guaranteed Utilities – 6.3% (4.1% of Total Investments) | | | 9,132,443 |
| 650 | 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. Call | AA | 659,529 |
| 175 | Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Western Massachusetts Electric Company, Series 1993A, 5.850%, 9/01/28 | 10/12 at 100.00 | BBB+ | 175,926 |
| 1,070 | Connecticut Development Authority, Solid Waste Disposal Facilities Revenue Bonds, PSEG Power LLC Project, Series 2007A, 5.750%, 11/01/37 (Alternative Minimum Tax) | 11/12 at 100.00 | Baa1 | 1,076,281 |
| 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) | 6/12 at 102.00 | Ba1 | 1,764,788 |
| 145 | Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A: 5.500%, 1/01/14 (Alternative Minimum Tax) | 7/12 at 100.00 | BBB | 145,461 |
| 1,290 | 5.500%, 1/01/20 (Alternative Minimum Tax) | 7/12 at 100.00 | BBB | 1,294,580 |
| 5,080 | Total Utilities Water and Sewer – 12.8% (8.4% of Total Investments) | | | 5,116,565 |
| 500 | Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 2007, 5.100%, 9/01/37 – SYNCORA GTY Insured (Alternative Minimum Tax) | 9/17 at 100.00 | N/R | 504,895 |
| 1,520 | Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A: 5.000%, 11/15/30 – NPMG Insured | 11/15 at 100.00 | A1 | 1,607,035 |
| 2,260 | 5.000%, 8/15/35 – NPMG Insured | 11/15 at 100.00 | A1 | 2,361,271 |
| 725 | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2010, 5.625%, 7/01/40 | 7/20 at 100.00 | Ba2 | 728,052 |
| 1,000 | Puerto Rico Aqueduct and Sewerage Authority, Revenue Bonds, Senior Lien Series 2008A, | 7/18 at 100.00 | Baa2 | 1,078,710 |

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6.000%, 7/01/38

South Central Connecticut Regional Water Authority, Water System

Revenue Bonds, Eighteenth

Series 2003A:

8/13 at

100.00

Aa3

1,040,710

1,000 5.000%, 8/01/20 – NPMG Insured

8/13 at

100.00

Aa3

1,099,177

1,075 5.000%, 8/01/33 – NPMG Insured

South Central Connecticut Regional Water Authority, Water System

8/21 at

100.00

Aa3

855,793

770 Revenue Bonds,

Twentieth-Sixth Series, 2011, 5.000%, 8/01/41

Stamford, Connecticut, Water Pollution Control System and Facility 11/13 at

100.00

AA+

1,168,493

1,100 Revenue Bonds, Series

2003A, 5.000%, 11/15/32

9,950 Total Water and Sewer

10,444,136

\$

118,165 Total Investments (cost \$117,359,537) – 152.2%

124,146,581

Floating Rate Obligations – (9.8)%

(7,965,000)

MuniFund Term Preferred Shares, at Liquidation Value – (44.2)%

(6)

(36,080,000)

Other Assets Less Liabilities – 1.8%

1,477,579

\$

Net Assets Applicable to Common Shares – 100%

81,579,160

Fair Value Measurements

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

Level 1 – Quoted prices in active markets for identical securities.

Level 2 – Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of February 29, 2012:

| | Level 1 | Level 2 | Level 3 | Total |
|-----------------|---------|---------------|---------|---------------|
| Investments: | | | | |
| Municipal Bonds | \$— | \$124,146,581 | \$— | \$124,146,581 |

During the period ended February 29, 2012, the Fund recognized no significant transfers to or from Level 1, Level 2 or Level 3.

Income Tax Information

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

At February 29, 2012, the cost of investments was \$109,452,237.

Gross unrealized appreciation and gross unrealized depreciation of investments at February 29, 2012, were as follows:

| | |
|-------------------|-------------|
| Gross unrealized: | |
| Appreciation | \$7,232,588 |

| | |
|---|-------------|
| Depreciation | (501,953) |
| Net unrealized appreciation (depreciation) of investments | \$6,730,635 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
 - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
 - (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
 - (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (6) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 29.1%.
N/R Not rated.
- (ETM) Escrowed to maturity.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
-

Item 2. Controls and Procedures.

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

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

Item 3. Exhibits.

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

SIGNATURES

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

(Registrant) Nuveen Connecticut Premium Income Municipal Fund

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

Date April 27, 2012

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

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

Date April 27, 2012

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

Date April 27, 2012