

NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND

Form N-Q

October 29, 2010

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-7606

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

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

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

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

Date of fiscal year end: 5/31

Date of reporting period: 8/31/10

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

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

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)

Nuveen Connecticut Premium Income Municipal Fund (NTC)

August 31, 2010

Principal Amount	Description (1)	Optional Call Provisions	Ratings (2)	Value (3)
	Consumer Staples – 1.6% (1.1% of Total Investments)			
\$ 1,305	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	\$ 1,298,958
	Education and Civic Organizations – 38.7% (26.3% of Total Investments)			
925	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Brunswick School, Series 2003B, 5.000%, 7/01/33 – NPFPG Insured	7/13 at 100.00	A	940,808
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	489,315
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	306,732
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–	1,048,230
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Horace Bushnell Memorial Hall, Series 1999A, 5.625%, 7/01/29 – NPFPG Insured	1/11 at 100.50	Baa1	756,053
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	957,600
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–	1,032,590
1,595	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 – NPFPG Insured	7/17 at 100.00	A	1,718,118
270	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 – AMBAC Insured	7/17 at 100.00	N/R	271,612
1,375	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/21 – NPFPG Insured	7/14 at 100.00	A+	1,538,873
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–	1,992,120

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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-	1,020,989
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University, Series 2010G, 5.000%, 7/01/35	7/20 at 100.00	AA	879,840
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	1,567,425
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	3,814,049
6,150	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB)	7/17 at 100.00	AAA	6,695,376
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)	11/10 at 101.00	AAA	250,380
610	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 – NPFG Insured (Alternative Minimum Tax)	11/11 at 100.00	Aa2	622,609
1,000	University of Connecticut, General Obligation Bonds, Series 2004A, 5.000%, 1/15/18 – NPFG Insured	1/14 at 100.00	AA	1,107,000
1,220	University of Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 2/15/17 – AGM Insured	2/15 at 100.00	AAA	1,415,310
685	University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/23 – FGIC Insured	2/16 at 100.00	AA	766,741
535	University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28	2/20 at 100.00	AA	613,736
225	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2010A, 5.000%, 11/15/27	11/19 at 100.00	Aa2	258,901
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	1,107,020
29,090	Total Education and Civic Organizations Health Care – 15.2% (10.3% of Total Investments)			31,171,427
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B:			
500	5.500%, 7/01/21 – RAAI Insured	7/12 at 101.00	N/R	497,945
700	5.500%, 7/01/32 – RAAI Insured	7/12 at 101.00	N/R	684,285
645	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 – RAAI Insured	7/11 at 100.00	N/R	648,057

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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	811,944
500	5.000%, 7/01/23 – RAAI Insured	7/15 at 100.00	N/R	499,495
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–	377,134
150	5.250%, 7/01/37 – RAAI Insured	7/17 at 100.00	BBB–	144,353
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	2,711,543
1,395	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	Aa3	1,453,227
3,000	Connecticut Health and Educational Facilities Authority, Revenue Refunding Bonds, Middlesex Health Services, Series 1997H, 5.125%, 7/01/27 – NPFPG Insured	1/11 at 100.00	A2	3,000,180
1,000	Connecticut Health and Eductaional Facilities Authority, Revenue Bonds, Ascension Health Series 2010A, 5.000%, 11/15/40	11/19 at 100.00	Aa1	1,055,020
350	Connecticut Health and Eductaional Facilities Authority, Revenue Bonds, Catholic Health East Series 2010, 4.750%, 11/15/29	11/20 at 100.00	A1	362,880
12,045	Total Health Care Housing/Multifamily – 2.5% (1.7% of Total Investments)			12,246,063
1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 1999D-2, 6.200%, 11/15/41 (Alternative Minimum Tax)	12/10 at 100.00	AAA	1,001,020
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	970,061
1,960	Total Housing/Multifamily Housing/Single Family – 9.7% (6.6% of Total Investments)			1,971,081
Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C:				
1,000	5.300%, 11/15/33 (Alternative Minimum Tax)	11/10 at 100.00	AAA	1,000,890
500	5.450%, 11/15/43 (Alternative Minimum Tax)	11/10 at 100.00	AAA	500,510
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	1,710,091
205	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1: 4.700%, 11/15/26 (Alternative Minimum Tax)		AAA	206,587

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		11/15 at		
		100.00		
		11/15 at		
220	4.800%, 11/15/31 (Alternative Minimum Tax)	100.00	AAA	220,486
	Connecticut Housing Finance Authority, Housing Mortgage Finance	5/16 at		
2,045	Program Bonds, Series 2006D,	100.00	AAA	2,122,137
	4.650%, 11/15/27			
	Connecticut Housing Finance Authority, Single Family Housing	11/19 at		
2,000	Mortgage Finance Program Bonds,	100.00	AAA	2,059,180
	Series 2010-A2, 4.500%, 11/15/30			
7,645	Total Housing/Single Family			7,819,881
	Long-Term Care – 3.6% (2.4% of Total Investments)			
	Connecticut Development Authority, First Mortgage Gross Revenue	10/10 at		
320	Refunding Healthcare Bonds,	100.00	BBB–	320,544
	Church Homes Inc. – Congregational Avery Heights, Series 1997,			
	5.700%, 4/01/12			
	Connecticut Development Authority, First Mortgage Gross Revenue	9/10 at		
540	Refunding Healthcare Bonds,	101.00	BBB–	545,972
	Connecticut Baptist Homes Inc., Series 1999, 5.500%, 9/01/15 –			
	RAAI Insured			
	Connecticut Development Authority, Revenue Refunding Bonds,			
	Duncaster Inc., Series 1999A:			
		2/11 at		
1,000	5.250%, 8/01/19 – RAAI Insured	101.00	BBB	1,011,150
		2/11 at		
1,000	5.375%, 8/01/24 – RAAI Insured	101.00	BBB	1,008,630
2,860	Total Long-Term Care			2,886,296
	Tax Obligation/General – 20.8% (14.2% of Total Investments)			
	Bridgeport, Connecticut, General Obligation Refunding Bonds,	8/12 at		
750	Series 2002A, 5.375%, 8/15/19 –	100.00	A1	788,745
	FGIC Insured			
	Connecticut State, General Obligation Bonds, Series 2004C, 5.000%,	4/14 at		
1,110	4/01/23 – FGIC Insured	100.00	AA	1,235,164
	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%,	12/16 at		
2,000	12/15/24	100.00	AA	2,221,680
	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%,	6/16 at		
1,300	6/01/23 – AGM Insured	100.00	AAA	1,472,042
	Connecticut State, General Obligation Bonds, Series 2006E, 5.000%,	12/16 at		
500	12/15/20	100.00	AA	587,860
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:			
		8/15 at		
775	5.000%, 8/01/20 – AGM Insured	100.00	AAA	884,128
		8/15 at		
525	4.375%, 8/01/24 – AGM Insured	100.00	AAA	554,143
	New Haven, Connecticut, General Obligation Bonds, Series 2006,	11/16 at		
500	5.000%, 11/01/17 – AMBAC Insured	100.00	A1	575,975
	North Haven, Connecticut, General Obligation Bonds, Series 2006,	No Opt.		
500	5.000%, 7/15/24	Call	Aa1	625,390
	Puerto Rico, General Obligation and Public Improvement Bonds,	No Opt.		
1,860	Series 2002A, 5.500%, 7/01/20 –	Call	A	2,089,710
	NPFG Insured			

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1,420	Regional School District 16, Connecticut, General Obligation Bonds, Series 2003, 5.000%, 3/15/16 – AMBAC Insured	3/13 at 101.00	A1	1,564,229
	Suffield, Connecticut, General Obligation Bonds, Series 2005:			
465	5.000%, 6/15/17	No Opt. Call	AA+	566,179
460	5.000%, 6/15/19	No Opt. Call	AA+	570,119
1,000	5.000%, 6/15/21	No Opt. Call	AA+	1,250,240
1,500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 100.00	AAA	1,766,880
14,665	Total Tax Obligation/General Tax Obligation/Limited – 25.4% (17.3% of Total Investments)			16,752,484
380	Capitol Region Education Council, Connecticut, Revenue Bonds, Series 1995, 6.700%, 10/15/10	No Opt. Call	BBB	381,516
	Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F:			
1,300	5.000%, 7/01/31 – AGC Insured	7/16 at 100.00	AAA	1,374,945
1,000	5.000%, 7/01/36 – AGC Insured	7/16 at 100.00	AAA	1,047,010
1,945	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Child Care Facilities Program, Series 1999C, 5.625%, 7/01/29 – AMBAC Insured	1/11 at 101.00	N/R	1,957,409
	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:			
2,000	5.000%, 12/01/20 – AMBAC Insured	12/12 at 100.00	AA	2,165,980
1,000	5.000%, 12/01/21 – AMBAC Insured	12/12 at 100.00	AA	1,081,830
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 – FGIC Insured	1/14 at 100.00	AA	552,555
1,750	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 – AMBAC Insured	8/17 at 100.00	AA	1,945,738
1,100	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39	4/20 at 100.00	N/R	1,191,278
	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:			
960	0.000%, 7/01/32 – FGIC Insured	No Opt. Call	A3	250,656
2,615	0.000%, 7/01/33 – FGIC Insured	No Opt. Call	A3	635,550
2,000	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 – AGM Insured	8/12 at 100.00	AAA	2,136,720
2,400	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 – AGM Insured	8/15 at 100.00	AAA	2,674,968

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975	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 5.375%, 8/01/39	2/20 at 100.00	A+	1,029,893
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	AAA	1,088,250
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	924,320
21,820	Total Tax Obligation/Limited Transportation – 0.9% (0.6% of Total Investments)			20,438,618
750	Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 – NPMG Insured (Alternative Minimum Tax) U.S. Guaranteed – 9.1% (6.2% of Total Investments) (4)	4/11 at 101.00	A	761,010
650	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2001D, 5.500%, 7/01/23 (Pre-refunded 7/01/11)	7/11 at 101.00	N/R (4)	684,509
40	Connecticut, General Obligation Bonds, Series 1993E, 6.000%, 3/15/12 (ETM)	No Opt. Call	AA (4)	43,542
1,500	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)	6/12 at 100.00	AA (4)	1,638,450
600	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41 (Pre-refunded 5/15/11)	5/11 at 100.00	N/R (4)	621,558
1,000	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40 (Pre-refunded 10/01/10)	10/10 at 101.00	AAA	1,014,420
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 (4)	1,227,303
1,000	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.500%, 10/01/24 (Pre-refunded 10/01/10)	10/10 at 101.00	BBB+ (4)	1,015,180
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) – AGM Insured	4/12 at 100.00	AAA	1,080,020
6,890	Total U.S. Guaranteed Utilities – 8.2% (5.6% of Total Investments)			7,324,982
1,150	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	A+	1,240,356
1,000	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	10/10 at 101.00	Baa1	1,011,580
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	1,079,641
1,750			Ba1	1,756,073

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	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) Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:	12/11 at 102.00		
260	5.500%, 1/01/14 (Alternative Minimum Tax)	1/11 at 100.00	BBB	260,853
1,290	5.500%, 1/01/20 (Alternative Minimum Tax)	1/11 at 100.00	BBB	1,289,948
6,520	Total Utilities Water and Sewer – 11.3% (7.7% of Total Investments)			6,638,451
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	475,745
1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16 Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:	10/13 at 100.00	AAA	1,332,023
1,520	5.000%, 11/15/30 – NPMFG Insured	11/15 at 100.00	A1	1,591,425
2,260	5.000%, 8/15/35 – NPMFG Insured South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:	11/15 at 100.00	A1	2,335,077
1,000	5.000%, 8/01/20 – NPMFG Insured	8/13 at 100.00	Aa3	1,064,130
1,075	5.000%, 8/01/33 – NPMFG Insured Stamford, Connecticut, Water Pollution Control System and Facility	8/13 at 100.00	Aa3	1,103,982
1,100	Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100.00	AA+	1,197,220
8,640	Total Water and Sewer			9,099,602
\$ 114,190	Total Investments (cost \$113,411,629) – 147.0%			118,408,853
	Floating Rate Obligations – (9.9)%			(7,965,000)
	MuniFund Term Preferred Shares, at Liquidation Value – (22.7)% (5)			(18,300,000)
	Other Assets Less Liabilities – 5.1%			4,117,480
	Auction Rate Preferred Shares, at Liquidation Value – (19.5)% (5)			(15,725,000)
	Net Assets Applicable to Common Shares – 100%			\$ 80,536,333

Fair Value Measurements

In determining the value of the Fund's investments, various inputs are used. These inputs are 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 August 31, 2010:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$ —	\$118,408,853	\$ —	\$118,408,853

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 August 31, 2010, the cost of investments was \$105,509,498.

Gross unrealized appreciation and gross unrealized depreciation of investments at August 31, 2010, were as follows:

Gross unrealized:	
Appreciation	\$5,664,139
Depreciation	(726,735)

Net unrealized appreciation (depreciation) of investments

\$4,937,404

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
 - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
 - (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investor Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) 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. Such investments are normally considered to be equivalent to AAA rated securities.
 - (5) MuniFund Term Preferred Shares and Auction Rate Preferred Shares, at Liquidation Value as a percentage of Total Investments are 15.5% and 13.3%, respectively.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
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Item 2. Controls and Procedures.

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

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

Item 3. Exhibits.

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

SIGNATURES

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

(Registrant) Nuveen Connecticut Premium Income Municipal Fund

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

Date October 29, 2010

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

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

Date October 29, 2010

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

Date October 29, 2010