

NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND
Form N-Q
April 28, 2006

**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)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Jessica R. Droeger Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: 5/31

Date of reporting period: 2/28/06

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 28, 2006

Principal

**Optiona
Ca**

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMP

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

Amount (000)	Description (1)	Provisions (2)
Consumer Staples □ 2.8% (1.9% of Total Investments)		
\$ 600	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41	5/11 at 100.0
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 100.0
2,165	Total Consumer Staples	
Education and Civic Organizations □ 32.2% (21.5% of Total Investments)		
925	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Brunswick School, Series 2003B, 5.000%, 7/01/33 □ MBIA Insured	7/13 at 100.0
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 102.0
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. Ca
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 100.0
725	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1998H, 5.000%, 7/01/23 □ MBIA Insured	7/08 at 102.0
450	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Greenwich Academy, Series 2001B, 5.000%, 3/01/32 □ FSA Insured	3/11 at 101.0
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 101.0
640	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 1996C, 5.500%, 7/01/16 □ MBIA Insured	7/06 at 101.0
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 □ AMBAC Insured	No Opt. Ca
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2001G, 5.000%, 7/01/31 □ AMBAC Insured	7/11 at 101.0
1,375	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/21 □ MBIA Insured	7/14 at 100.0
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 101.0
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 100.0
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42	7/13 at 100.0
	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 1996A:	
675	5.800%, 11/15/14 □ AMBAC Insured (Alternative Minimum Tax)	11/06 at 102.0
425	5.875%, 11/15/17 □ AMBAC Insured (Alternative Minimum Tax)	11/06 at 102.0
335	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 1999A, 6.000%, 11/15/18 □ AMBAC Insured (Alternative Minimum Tax)	11/09 at 102.0
860	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 □ MBIA Insured (Alternative Minimum Tax)	11/11 at 100.0
1,100	University of Connecticut, General Obligation Bonds, Series 2003A, 5.125%, 2/15/21 □ MBIA Insured	2/13 at 100.0
	University of Connecticut, General Obligation Bonds, Series 2004A:	
1,000	5.000%, 1/15/18 □ MBIA Insured	1/14 at 100.0

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

2,000	5.000%, 1/15/19 ☐ MBIA Insured	1/14 at 100.0
1,220	University of Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 2/15/17 ☐ FSA Insured	2/15 at 100.0
1,000	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/19 ☐ FGIC Insured	11/12 at 101.0
23,895	Total Education and Civic Organizations	

Health Care ☐ 9.9% (6.6% of Total Investments)

500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/21 ☐ RAAI Insured	7/12 at 101.0
695	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 ☐ RAAI Insured	7/10 at 101.0
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:	
800	5.000%, 7/01/20 ☐ RAAI Insured	7/15 at 100.0
500	5.000%, 7/01/23 ☐ RAAI Insured	7/15 at 100.0
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 ☐ MBIA Insured	7/09 at 101.0
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 101.0

7,495 Total Health Care

Housing/Multifamily ☐ 3.8% (2.5% of Total Investments)

1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 1999D-2, 6.200%, 11/15/41 (Alternative Minimum Tax)	12/09 at 100.0
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 105.0

2,855 Total Housing/Multifamily

Housing/Single Family ☐ 1.8% (1.2% 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 100.0
	Connecticut Housing Finance Authority, Subordinate Lien Single Family Housing Mortgage Finance Program Bonds, Series 2006A-1:	
205	4.700%, 11/15/26 (WI/DD, Settling 3/02/06) (Alternative Minimum Tax)	11/15 at 100.0
220	4.800%, 11/15/31 (WI/DD, Settling 3/02/06) (Alternative Minimum Tax)	11/15 at 100.0

1,425 Total Housing/Single Family

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 102.0
-------	--	----------------

Long-Term Care ☐ 7.2% (4.8% of Total Investments)

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 102.0
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 102.0
800	Connecticut Development Authority, Health Facilities Revenue Refunding Bonds, Alzheimer's	8/06 at 100.0

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

	Resource Center of Connecticut Inc., Series 1994A, 7.000%, 8/15/09	
	Connecticut Development Authority, Revenue Refunding Bonds, Duncaster Inc., Series 1999A:	
1,000	5.250%, 8/01/19 ☐ RAAI Insured	2/10 at 102.0
1,000	5.375%, 8/01/24 ☐ RAAI Insured	2/10 at 102.0
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 102.0

5,465 Total Long-Term Care

Tax Obligation/General ☐ 30.9% (20.7% of Total Investments)

1,000	Bridgeport, Connecticut, General Obligation Bonds, Series 2003A, 5.250%, 9/15/23 ☐ FSA Insured	9/13 at 100.0
500	Bridgeport, Connecticut, General Obligation Bonds, Series 2004C, 5.250%, 8/15/14 ☐ MBIA Insured	No Opt. Ca
750	Bridgeport, Connecticut, General Obligation Refunding Bonds, Series 2002A, 5.375%, 8/15/19 ☐ FGIC Insured	8/12 at 100.0
1,900	Capitol Region Education Council, Connecticut, Revenue Bonds, Series 1995, 6.700%, 10/15/10	4/06 at 102.0
1,110	Connecticut, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 ☐ FGIC Insured	4/14 at 100.0
820	Connecticut, General Obligation Bonds, Series 2004D, 5.000%, 12/01/13 ☐ MBIA Insured	No Opt. Ca
2,000	Connecticut, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24 (WI/DD, Settling 3/09/06)	12/16 at 100.0
1,385	Danbury, Connecticut, General Obligation Bonds, Series 2004, 5.000%, 8/01/14 ☐ FGIC Insured	No Opt. Ca
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:	
775	5.000%, 8/01/20 ☐ FSA Insured	8/15 at 100.0
525	4.375%, 8/01/24 ☐ FSA Insured	8/15 at 100.0
500	Hartford, Connecticut, General Obligation Bonds, Series 2005C, 5.000%, 9/01/17 ☐ MBIA Insured	No Opt. Ca
400	Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 ☐ ACA Insured	6/10 at 100.0
1,500	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/20 ☐ MBIA Insured	No Opt. Ca
	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 101.0
350	5.625%, 3/15/19 ☐ FSA Insured	3/10 at 101.0
350	5.700%, 3/15/20 ☐ FSA Insured	3/10 at 101.0
1,420	Regional School District 16, Connecticut, General Obligation Bonds, Series 2003, 5.000%, 3/15/16 ☐ AMBAC Insured	3/13 at 101.0
2,105	Stratford, Connecticut, General Obligation Bonds, Series 2002, 4.000%, 2/15/15 ☐ FSA Insured	2/12 at 100.0
	Suffield, Connecticut, General Obligation Bonds, Series 2005:	
465	5.000%, 6/15/17	No Opt. Ca
460	5.000%, 6/15/19	No Opt. Ca
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2004B, 5.000%, 4/01/13 ☐ FSA Insured	No Opt. Ca
1,500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 100.0
1,630	Westport, Connecticut, General Obligation Bonds, Series 2003, 4.750%, 2/01/19	2/12 at 100.0

22,795 Total Tax Obligation/General

Tax Obligation/Limited ☐ 17.2% (11.5% 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 102.0
625	Connecticut, Special Obligation Rate Reduction Bonds, Series 2004A, 5.000%, 6/30/11	No Opt. Ca
	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:	
2,000	5.000%, 12/01/20 ☐ AMBAC Insured	12/12 at 100.0
1,000	5.000%, 12/01/21 ☐ AMBAC Insured	12/12 at 100.0

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

500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 ☐ FGIC Insured	1/14 at 100.0
2,000	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 ☐ FSA Insured	8/12 at 100.0
2,400	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 ☐ FSA Insured	8/15 at 100.0
1,000	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.500%, 10/01/24	10/10 at 101.0
1,000	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 2003, 5.250%, 10/01/19 ☐ FSA Insured	10/14 at 100.0

12,525 Total Tax Obligation/Limited

Transportation ☐ 1.0% (0.6% of Total Investments)

750	Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 ☐ FGIC Insured (Alternative Minimum Tax)	4/11 at 101.0
-----	--	---------------

U.S. Guaranteed ☐ 18.3% (12.2% of Total Investments) (4)

1,525	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003E, 5.000%, 11/01/15 (Pre-refunded 11/01/12) ☐ FGIC Insured	11/12 at 100.0
1,305	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 (Pre-refunded 7/01/10) ☐ RAAI Insured	7/10 at 101.0
1,250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1999I, 5.250%, 7/01/25 (Pre-refunded 7/01/09) ☐ MBIA Insured	7/09 at 101.0
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 101.0
1,000	Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded 10/01/11)	10/11 at 100.0
40	Connecticut, General Obligation Bonds, Series 1993E, 6.000%, 3/15/12 (ETM)	No Opt. Ca
1,500	Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/15/19 (Pre-refunded 4/15/12)	4/12 at 100.0
2,000	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)	6/12 at 100.0
1,000	Hartford, Connecticut, Parking System Revenue Bonds, Series 2000A, 6.400%, 7/01/20 (Pre-refunded 7/01/10)	7/10 at 100.0
1,000	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40 (ETM)	10/10 at 101.0
935	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Bonds, Series 2000, 5.750%, 7/01/20 (Pre-refunded 7/01/10)	7/10 at 100.0
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) ☐ FSA Insured	4/12 at 100.0

13,205 Total U.S. Guaranteed

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. Ca
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 102.0
	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:	
395	5.500%, 1/01/14 (Alternative Minimum Tax)	7/06 at 100.0
1,290	5.500%, 1/01/20 (Alternative Minimum Tax)	7/06 at 100.0

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

4,260 Total Utilities

Water and Sewer □ 16.8% (11.2% of Total Investments)

2,550	Connecticut Development Authority, Water Facilities Revenue Bonds, Bridgeport Hydraulic Company, Series 1996, 6.000%, 9/01/36 □ AMBAC Insured (Alternative Minimum Tax)	9/06 at 102.0
1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.0
1,500	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003B, 5.000%, 10/01/12	No Opt. Ca
	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 100.0
570	5.000%, 11/15/30 □ MBIA Insured	11/15 at 100.0
2,260	5.000%, 8/15/35 □ MBIA Insured	11/15 at 100.0
	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 100.0
1,525	5.000%, 8/01/33 □ MBIA Insured	8/13 at 100.0
1,000	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100.0

12,490 Total Water and Sewer

\$ 111,075 Total Investments (cost \$114,072,812) □ 149.8%

Other Assets Less Liabilities □ (1.3)%

Preferred Shares, at Liquidation Value □ (48.5)%

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.
 - (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 higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
 - (4) Investment is 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.
- N/R Investment is not rated.
- WI/DD Investment purchased on a when-issued or delayed delivery basis.
- (ETM) Investment is escrowed to maturity.

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 the treatment of paydown gains and losses, timing differences in recognizing taxable

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

market discount and timing differences in recognizing certain gains and losses on investment transactions.

At February 28, 2006, the cost of investments was \$114,053,900.

Gross unrealized appreciation and gross unrealized depreciation of investments at February 28, 2006, were as follows:

Gross unrealized:	
Appreciation	\$4,401,591
Depreciation	(193,713)

Net unrealized appreciation (depreciation) of investments	\$4,207,878
---	-------------

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: 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/ Jessica R. Droeger
Jessica R. Droeger
Vice President and Secretary

Date April 28, 2006

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

SIGNATURES

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

Chief Administrative Officer (principal executive officer)

Date April 28, 2006

By (Signature and Title)* /s/ Stephen D. Foy

Stephen D. Foy

Vice President and Controller (principal financial officer)

Date April 28, 2006

* Print the name and title of each signing officer under his or her signature.