

NUVEEN MISSOURI PREMIUM INCOME MUNICIPAL FUND  
Form N-CSRS  
February 06, 2009

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 811-7616  
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Nuveen Missouri Premium Income Municipal Fund  
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(Exact name of registrant as specified in charter)

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

Kevin J. McCarthy  
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  
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Date of fiscal year end: May 31  
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Date of reporting period: November 30, 2008  
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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.

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ITEM 1. REPORTS TO STOCKHOLDERS.

SEMI-ANNUAL REPORT | Nuveen Investments  
November 30, 2008 | MUNICIPAL CLOSED-END FUNDS

[PHOTO OF: SMALL CHILD]

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

IT'S NOT WHAT YOU EARN, IT'S WHAT YOU KEEP. (R) | [LOGO]  
| NUVEEN  
| Investments

[PHOTO OF: MAN WORKING ON COMPUTER]

LIFE IS COMPLEX.  
NUVEEN

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NUVEEN  
Investments

Chairman's  
LETTER TO SHAREHOLDERS

[PHOTO OF ROBERT P. BREMNER] | Robert P. Bremner | Chairman of the Board

Dear Shareholders,

I write this letter in a time of continued uncertainty about the current state of the U.S. financial system and pessimism about the future of the global economy. Many have observed that the conditions that led to the crisis have built up over time and will complicate and extend the course of recovery. At the same time, government officials in the U.S. and abroad have implemented a wide range of programs to restore stability to the financial system and encourage economic recovery. History teaches us that these efforts will moderate the extent of the downturn and hasten the inevitable recovery, even though it is hard to envision that outcome in the current environment.

As you will read in this report, the continuing financial and economic problems are weighing heavily on asset values for equities and fixed income, and unfortunately the performance of the Nuveen Funds has been similarly affected. I hope that you will carefully review the Portfolio Managers' Comments, the Common Share Dividend and Share Price Information and the Performance Overview sections of this report. These comments highlight the individual manager's pursuit of investment strategies that depend on thoroughly researched securities, diversified portfolio holdings and well established investment disciplines to achieve your Fund's investment goals. The Fund Board believes that a consistent focus on long term investment goals provides the basis for successful investment over time and we monitor your Fund with that objective in mind.

Nuveen continues to work on resolving the auction rate preferred shares situation, but the unsettled conditions in the credit markets have slowed progress. Nuveen is actively pursuing a number of solutions, all with the goal of providing liquidity for preferred shareholders while preserving the potential benefits of leverage for common shareholders. We appreciate the patience you

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have shown as we have worked through the many issues involved. Please consult the Nuveen website: [www.Nuveen.com](http://www.Nuveen.com), for the most recent information.

On behalf of myself and the other members of your Fund's Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

/s/ Robert P. Bremner

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Robert P. Bremner  
Chairman of the Nuveen Fund Board  
January 20, 2009

### Portfolio Managers' COMMENTS

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

Portfolio managers Cathryn Steeves and Scott Romans discuss key investment strategies and the six-month performance of these eight Nuveen Funds. Cathryn, who joined Nuveen in 1996, has managed the Connecticut and Massachusetts Funds since 2006. Scott, who has been with Nuveen since 2000, assumed portfolio management responsibility for NOM in 2003.

WHAT KEY STRATEGIES WERE USED TO MANAGE THESE FUNDS DURING THE SIX-MONTH REPORTING PERIOD ENDED NOVEMBER 30, 2008?

During this period, stress in the financial and credit markets led to increased price volatility for many securities, reduced liquidity and a general flight to quality. In this environment, we took a defensive approach to managing these Funds, focusing on preserving and enhancing liquidity, managing duration(1) risk and continuing to invest for the long term.

As events unfolded, we carefully watched the municipal bond market for attractive purchase opportunities, using a fundamental approach to discover undervalued sectors and individual credits with the potential to perform well over the long term. One area of the market that we found attractive during this period was higher education and we purchased several issues in this sector for the Connecticut Funds. All of the Connecticut Funds also added general obligation bonds issued by the state. For all eight Funds, a top priority was preserving or enhancing liquidity when we found appropriate opportunities to do so.

To provide liquidity for purchases, we monitored the types of credits and bond structures that were attractive to the retail market and took advantage of strong bids to sell such bonds into solid retail demand. This was especially true in Missouri, where a substantial decline in issuance during this period meant fewer bonds available in the primary market. Given the market environment, retail demand was strongest for higher credit quality bonds, especially tax-backed securities (e.g., state and local general obligation bonds) with intermediate maturities. Some of the Funds also selectively sold holdings with shorter durations.

As a key dimension of risk management, we employed a disciplined approach to duration positioning as an important component of our overall strategy. As part of this approach, we used inverse floating rate securities(2) in the Connecticut Funds and NOM throughout the six-month period. We also added inverse floaters to all three of the Massachusetts Funds during this period. Inverse floaters typically provide the dual benefit of bringing the Funds' durations closer to

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our strategic target and enhancing their income-generation capabilities. NMT and NMB also invested in certain types of derivative(3) instruments in an effort to lengthen duration and help us manage common

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

- (1) 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.
- (2) An inverse floating rate security also known as inverse floaters, is a financial instrument designed to pay long-term tax-exempt interest at a rate that varies inversely with a short-term tax-exempt interest rate index. For the Nuveen Funds, the index typically used is the Securities Industry and Financial Markets (SIFM) Municipal Swap Index (previously referred to as the Bond Market Association Index or BMA). Inverse floaters, including those inverse floating rate securities in which the Funds invested during this reporting period, are further defined within the Notes to Financial Statements and Glossary of Terms Used in this Report sections of this shareholder report.
- (3) Each Fund may invest in derivatives instruments such as forwards, futures, option and swap transactions. For additional information on derivative instruments in which each Fund was invested during and at the end of the reporting period, please refer to the Portfolio of Investments, Financial Statements and Notes to Financial Statements sections of this shareholder report.

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share net asset value (NAV) while trying to minimize any negative impact on income streams or common share dividends over the short term. As of November 30, 2008, we continued to use inverse floaters in all eight of these Funds, while the derivatives had been removed from NMT and NMB

### HOW DID THE FUNDS PERFORM?

Individual results for these Nuveen Funds, as well as relevant index and peer group information, are presented in the accompanying table.

Average Annual Total Returns on Common Share Net Asset Value\*

For periods ended 11/30/08

	Six-Month	1-Year	5-Year	10-Year
Connecticut Funds				
NTC	-12.29%	-11.45%	1.07%	3.81%
NFC	-11.13%	-9.53%	1.88%	N/A
NGK	-10.41%	-9.27%	1.71%	N/A
NGO	-11.80%	-11.18%	1.18%	N/A

Massachusetts Funds

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NMT	-14.34%	-14.29%	0.74%	3.19%
NMB	-13.45%	-13.76%	0.96%	N/A
Missouri Fund				
NOM	-13.36%	-13.93%	0.31%	3.24%
Lipper Other States Municipal Debt Funds Average (4)				
	-14.13%	-14.38%	0.64%	3.22%
Barclays Capital Municipal Bond Index (5)				
	- 4.98%	-3.61%	2.59%	4.14%
S&P National Municipal Bond Index (6)				
	-5.48%	-4.43%	2.55%	N/A
Insured Massachusetts Fund NGX				
	-10.62%	-10.55%	1.81%	N/A
Lipper Single-State Insured Municipal Debt Funds Average (7)				
	-15.41%	-15.55%	0.23%	3.42%
Barclays Capital Insured Municipal Bond Index (5)				
	- 5.66%	-4.76%	2.43%	4.15%
S&P National Municipal Bond Index (6)				
	-5.48%	-4.43%	2.55%	N/A

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

- (4) The Lipper Other States Municipal Debt Funds Average is calculated using the returns of all closed-end funds in this category for each period as follows: 6 months, 46; 1 year, 46; 5 years, 27; and 10 years, 18. The performance of the Lipper Other States Municipal Debt Funds Average represents the overall average of returns for funds from ten different states with a wide variety of municipal market conditions. Fund and Lipper returns assume reinvestment of dividends.
- (5) The Barclays Capital (formerly Lehman Brothers) Municipal Bond Index is an unleveraged, unmanaged national index comprising a broad range of investment-grade municipal bonds, while the Barclays Capital (formerly 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.
- (6) The Standard & Poor's National Municipal Bond Index is an unleveraged, market value-weighted index designed to measure the performance of the investment-grade U.S. municipal bond market.
- (7) The Lipper Single-State Insured Municipal Debt Funds Average is calculated using the returns of all closed-end funds in this category for each period

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as follows: 6 months, 44; 1 year, 44 funds; 5 years, 44 funds; and 10 years, 24 funds. The performance of the Lipper Single-State Insured Municipal Debt Funds Average represents the overall average of returns for funds from eight different states with a wide variety of municipal market conditions. Fund and Lipper returns assume reinvestment of dividends.

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For the six months ended November 30, 2008, the cumulative returns on common share NAV for NTC, NFC, NGK, NGO, NMB and NOM exceeded the average return for the Lipper Other State Municipal Debt Funds Average, while NMT trailed this average by a slight margin. At the same time, NGX outperformed the average return for the Lipper Single-State Insured Municipal Debt Funds Average. The seven uninsured Funds underperformed the national Barclays Capital and S&P National Municipal Bond Indexes. NGX lagged the national Barclays Capital Insured Municipal Bond Index and the S&P National Municipal Bond Index. Shareholders should note the Lipper Other States Municipal Debt Funds Average and the Barclay Capital Municipal Bond Index include bonds from states not covered in this report, which may make direct comparisons between the funds and these benchmarks less meaningful.

Key management factors that influenced the Funds' returns during this period included duration and yield curve positioning, the use of derivatives, credit exposure and sector allocations. In addition, the use of leverage was an important factor affecting each Fund's performance over this period. The impact of leverage is discussed in more detail on page 7.

Over this period, we saw the yield curve steepen, as interest rates at the short end of the curve declined and longer rates rose. Given these changes in the interest rate environment, bonds in the Barclays Capital Municipal Bond Index with maturities of ten years or less generally outperformed the market as a whole, with bonds maturing in two to four years benefiting the most. Because they were less sensitive to interest rate changes, these shorter bonds generally outperformed credits with longer maturities, with the biggest losses posted by bonds with the longest maturities (twenty-two years and longer). In general, the Connecticut and Massachusetts Funds had less exposure to the outperforming short end of the yield curve than the market as a whole, and more exposure to the underperforming longer part of the curve. Although this positioning was a net negative for the performance of these seven Funds, the Funds received positive contributions from their heavier allocation to bonds with intermediate maturities, which performed well. In NOM, duration positioning was a relative positive during this period, due to an underweighting of bonds with the longest maturities (twelve years and longer) and an overweighting in some of the shorter maturity categories, especially in bonds maturing in two to four years, which were the best performers.

As mentioned earlier, all of these Funds used inverse floaters to help bring their durations closer to our strategic target and enhance income-generation capabilities. In general, these inverse floaters had a negative impact on performance. This resulted from the fact that the inverse floaters effectively increased the Funds' exposure to longer maturity bonds at a time when shorter maturities were in favor in the market. The derivative instruments used in NMT and NMB were not in place long enough during this period to have a significant impact on performance.

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Credit exposure was also an important factor in performance during these six

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months. Because risk-averse investors generally sought higher quality investments as disruptions in the financial markets deepened, bonds with higher credit quality typically performed very well. At the same time, as many investors avoided high-yield securities, bonds rated BBB or below and non-rated bonds generally posted poor returns. Insured bonds with underlying credits that were rated BBB or non-rated, originally purchased because of the higher yields they offered, were disproportionately impacted (compared with bonds with underlying credits rated AA or A) if the insurer backing the bond was downgraded. While exposure to lower-rated credits had a negative impact on the Funds for this period, the six-month performances of NFC, NGK and especially NGX benefited on a relative basis from their overall higher credit quality.

During this period, pre-refunded bonds(8), which are backed by U.S. Treasury securities, were one of the top performing segments of the market, due primarily to their shorter effective maturities, higher credit quality and perceived safety. Among these Funds, NGX, NFC and NGK had the largest allocations of pre-refunded bonds as of November 30, 2008. Additional sectors of the market that generally contributed to the Funds' performances included general obligation and other tax-backed bonds and water and sewer, electric utilities and education credits. The Connecticut and Massachusetts Funds, in particular, benefited relatively from their heavier allocations to the education sector. This was offset to some degree by their lower allocations to tax-backed credits as compared to the market as a whole, which lessened the positive contribution from this sector.

In general, bonds that were lower rated, regardless of sector, posted weak performance. Revenue bonds as a whole, and the industrial development, health care and housing sectors in particular, underperformed the general municipal market. Next to the industrial development revenue sector, zero coupon bonds were among the worst performing categories in the municipal market. While the Funds had relatively small exposures to the industrial development revenue sector, their performances were hurt by their overexposure to the housing sector. NMT, NMB and NOM also were negatively impacted by their heavier allocations to the health care sector during this period.

### IMPACT OF THE FUNDS' CAPITAL STRUCTURES AND LEVERAGE STRATEGIES ON PERFORMANCE

In addition to the factors previously discussed, one of the primary factors impacting the six-month returns of these Funds relative to the market indexes was the Funds' use of financial leverage. While leverage offers opportunities to generate additional income and total returns for common shareholders, the benefits provided by leveraging are

- (8) Pre-refundings, also known as advance refundings or refinancings, occur when an issuer sells new bonds and uses the proceeds to fund principal and interest payments of older existing bonds. This process often results in lower borrowing costs for bond issuers.

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influenced by the price movements of the bonds in each Fund's portfolio. During this period, as yields on longer-term bonds rose and their prices correspondingly fell, declining valuations had a negative effect on performance that was magnified by the use of leverage. In addition, at various points during the six-month period, the Funds' borrowing costs were relatively high, negatively impacting their total returns.

### RECENT MARKET DEVELOPMENTS

Beginning in October, the nation's financial institutions and financial



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markets--including the municipal bond market--experienced significant turmoil. Reductions in demand decreased valuations of municipal bonds across all credit ratings, especially those with lower credit ratings, and this generally reduced the Funds' common share net asset values. The municipal market is one in which dealer firms make markets in bonds on a principal basis using their proprietary capital, and during the recent market turmoil these firms' capital was severely constrained. As a result, some firms were unwilling to commit their capital to purchase and to serve as a dealer for municipal bonds. This reduction in dealer involvement in the market was accompanied by significant net selling pressure by investors, particularly with respect to lower-rated municipal bonds, as institutional investors generally removed money from the municipal bond market, at least in part because of their need to reduce the leveraging of their municipal investments. This deleveraging was in part driven by the overall reduction in the amount of financing available for such leverage, the increased costs of such leverage financing, and the need to reduce leverage levels that had recently increased due to the decline in municipal bond prices.

Municipal bond prices were further negatively impacted by concerns that the need for further deleveraging and a supply overhang (a large amount of new issues that were postponed) would cause selling pressure to persist for a period of time. In addition to falling prices, the following market conditions resulted in greater price volatility of municipal bonds - wider credit spreads (i.e., lower quality bonds fell in price more than higher quality bonds); significantly reduced liquidity (i.e., the ability to sell bonds at a price close to their carrying value), particularly for lower quality bonds; and a lack of price transparency (i.e., the ability to accurately determine the price at which a bond would likely trade). Reduced liquidity was most pronounced in mid-October, although it improved considerably after that period.

### RECENT DEVELOPMENTS REGARDING BOND INSURANCE COMPANIES

Another factor that had an impact on the performance of these Funds was their position in bonds backed by municipal bond insurers that experienced downgrades in their credit ratings. During the period covered by this report, ACA, AMBAC,

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FGIC, MBIA, RAAI and SYNCORA (formerly XLCA) experienced one or more rating reductions by at least one or more rating agencies while AGC and FSA received their first rating reductions by at least one rating agency. At the time this report was prepared, at least one rating agency has placed each of these insurers except AGC on "negative outlook" or "negative credit watch," which may presage one or more rating reductions for such insurer or insurers in the future. As concern increased about the balance sheets of these insurers, prices on bonds insured by these companies - especially those bonds with weaker underlying credits - declined, detracting from the Funds' performance. By the end of this period, most insured bonds were being valued according to their fundamentals as if they were uninsured. On the whole, the holdings of all of our Funds continued to be well diversified not only between insured and uninsured bonds, but also within the insured bond category. It is important to note that municipal bonds historically have had a very low rate of default.

### RECENT DEVELOPMENTS IN THE AUCTION RATE PREFERRED SECURITIES MARKETS

Beginning in February 2008, more shares for sale were submitted in the regularly scheduled auctions for the auction rate preferred shares issued by these Funds than there were offers to buy. This meant that these auctions "failed to clear" and that many or all auction rate preferred shareholders who wanted to sell their shares in these auctions were unable to do so. This decline in liquidity in auction rate preferred shares did not lower the credit quality of these

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shares, and auction rate preferred shareholder unable to sell their shares received distributions at the "maximum rate" applicable to failed auctions as calculated in accordance with the pre-established terms of the auction rate preferred shares. At the time this report was prepared, the Funds' managers could not predict when future auctions might succeed in attracting sufficient buyers for the shares offered, if ever. The Funds' managers are working diligently to refund the auction rate preferred shares, and have made progress in these efforts (at least for certain funds), but at present there is no assurance that these efforts will succeed. These developments have generally not affected the portfolio management or investment policies of these Funds. However, one implication of these auction failures for common shareholders is that the Funds' cost of leverage will likely be higher, at least temporarily, than it otherwise would have been had the auctions continued to be successful. As a result, the Funds' future common share earnings may be lower than they otherwise would have been.

On June 11, 2008, Nuveen announced the Fund Board's approval of plans to use tender option bonds (TOBs), also known as floating rate securities, to refinance a portion of the municipal Funds' outstanding auction rate preferred shares, for which

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auctions have been failing for several months. This plan included an initial phase of approximately \$1 billion in forty-one Funds. As of November 30, 2008, none of the Funds included in this shareholder report had issued par redemption notices for their auction rate preferred shares.

On August 7, 2008, four Nuveen municipal Funds (none of which are included in this shareholder report) issued par redemption notices for all outstanding shares of their auction rate preferred shares totaling \$569.9 million. These redemptions were achieved through the issuance of variable rate demand preferred shares (VRDP) in conjunction with the proceeds from the creation of TOBs.

For current, up-to-date information, please visit the Nuveen CEF Auction Rate Preferred Resource Center at:

<http://www.nuveen.com/ResourceCenter/AuctionRatePreferred.aspx>.

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### Common Share

#### Dividend and Share Price INFORMATION

During the six-month period ended November 30, 2008, there was one dividend increase in each of the following Funds: NTC, NGO, NMT, NMB and NGX. The dividends of NFC, NGK and NOM remained stable throughout the reporting period.

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 Funds NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of November 30, 2008, all of the Funds in this report had positive UNII balances, based upon our best

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estimate, for tax purposes and all of the Fund's in this report except NOM had a negative UNII balances for financial statement purposes.

The Funds' Board of Trustees approved an open-market share repurchase program on July 30, 2008, under which each Fund may repurchase up to 10% of its common shares. As of November 30, 2008 the Funds' have not repurchased any of their outstanding common shares.

As of November 30, 2008, the Funds' common share prices were trading at premiums or discounts to their common share NAVs as shown in the accompanying chart:

	11/30/08 Discount	Six-Month Average Premium/Discount
NTC	-14.98%	-5.73%
NFC	-8.40%	+1.19%
NGK	-8.60%	-0.32%
NGO	-5.27%	-4.56%
NMT	-15.90%	-9.26%
NMB	-8.42%	-0.75%
NGX	-6.91%	-0.46%
NOM	-3.59%	+3.60%

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NTC Performance OVERVIEW | Nuveen Connecticut Premium Income Municipal Fund as of November 30, 2008

### FUND SNAPSHOT

Common Share Price	\$	10.39
Common Share Net Asset Value	\$	12.22
Premium/(Discount) to NAV		-14.98%
Market Yield		5.77%
Taxable-Equivalent Yield(2)		8.44%
Net Assets Applicable to Common Shares (\$000)	\$	65,552
Average Effective Maturity on Securities (Years)		16.66
Leverage-Adjusted Duration		13.94

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-24.42%	-12.29%
1-Year	-18.51%	-11.45%
5-Year	-3.52%	1.07%
10-Year	0.79%	3.81%

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## INDUSTRIES

(as a % of total investments)

Education and Civic Organizations	25.4%
Tax Obligation/General	15.6%
Tax Obligation/Limited	14.7%
Health Care	10.0%
U.S. Guaranteed	9.2%
Water and Sewer	7.7%
Housing/Single Family	4.7%
Other	12.7%

[PIE CHART]

Credit Quality (as a % of total investments) (1)

AAA/U.S. Guaranteed	42%
AA	33%
A	11%
BBB	13%
BB or Lower	1%

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share (3)

Dec	0.052
Jan	0.052
Feb	0.052
Mar	0.049
Apr	0.049
May	0.049
Jun	0.049
Jul	0.049
Aug	0.049
Sep	0.05
Oct	0.05
Nov	0.05

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

12/01/07	13.53
	13.58
	13.6
	13.55
	13.62
	13.67
	13.56
	13.58
	13.59
	13.59
	13.149

13.29  
13.02  
13.1  
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14.118  
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14.0899  
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13.68  
13.767  
13.77  
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13.572  
13.46  
13.62  
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13.4601  
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13.61  
13.59  
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13.85  
13.86  
13.87  
14.0501  
14.04  
14.01  
13.836  
13.76  
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13.82  
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13.48  
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 10.99  
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 12.15  
 11.89  
 11.76  
 11.85  
 11.5  
 11.28  
 11.072  
 10.64  
 10.64  
 10.95  
 10.95  
 10.41  
 10.45  
 10.22  
 10.21  
 10.39  
 10.39

11/30/08

(1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes



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to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

- (2) 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 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (3) The Fund paid shareholders a capital gains distribution in December 2007 of \$0.0288 per share.

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NFC Performance OVERVIEW | Nuveen Connecticut Dividend Advantage Municipal Fund as of November 30, 2008

[PIE CHART]

Credit Quality (as a % of total investments)(1)

AAA/U.S.	
Guaranteed	51%
AA	28%
A	10%
BBB	9%
BB or Lower	2%

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share (3)

Dec	0.0555
Jan	0.0555
Feb	0.0555
Mar	0.0555
Apr	0.0555
May	0.0555
Jun	0.0555
Jul	0.0555
Aug	0.0555
Sep	0.0555
Oct	0.0555
Nov	0.0555

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

12/01/07	14.03
	14.29
	14.3
	14.3
	14.13
	14.2
	14.26
	14.13
	14
	14.03

13.8  
13.82  
13.7  
13.84  
13.72  
13.84  
13.75  
13.85  
13.88  
14.14  
14.14  
14.33  
14.56  
14.61  
14.68  
14.71  
14.68  
14.64  
14.71  
14.81  
14.8  
14.6701  
14.85  
14.8  
14.85  
14.78  
14.85  
14.81  
14.55  
14.49  
14.48  
14.84  
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14.92  
14.87  
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14.24  
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14.01  
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14.51  
14.32  
14.26  
14.28  
14.02

14.33  
14.3  
14.26  
14.32  
14.2  
14.2  
14.2  
14.25  
14.24  
14.223  
14.49  
14.31  
14.37  
14.3001  
14.3001  
14.32  
14.3101  
14.3101  
14.19  
14.25  
14.25  
14.41  
14.45  
14.57  
14.57  
14.57  
14.52  
14.52  
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14.56  
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14.61  
14.71  
14.83  
14.52  
14.36  
14.41  
14.88  
14.83  
14.79  
14.755  
14.755  
14.67  
14.79  
15.13  
15.26  
15.22  
15.03  
15.11  
15.21  
15.11  
14.93  
14.93  
14.94  
15.65  
15.841  
16.24  
16.2  
15.57  
15.46  
15.3  
15.25

15.2  
15.27  
15.12  
15.12  
15.04  
14.67  
14.64  
14.64  
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14.32  
14.32  
14.33  
14.33  
14.46  
14.5  
14.5  
14.76  
15  
14.83  
14.68  
14.55  
14.55  
14.8  
14.7  
14.64  
14.45  
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14.35  
14.48  
14.64  
14.8  
14.87  
15.06  
14.87  
15.14  
15.14  
15.33  
15.3  
15.24  
15.3  
15.27  
15.27  
15.1  
15.1  
15.04  
15.04  
14.8  
14.8  
14.81  
14.59  
14.4  
14.4  
14.49  
14.53  
15.16  
14.99  
14.89  
14.8

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14.7  
 14.51  
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 14.46  
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 11.94  
 11.69  
 11.42  
 11.44  
 11.45  
 11.49  
 11.67  
 11.67

11/30/08

FUND SNAPSHOT

-----  
 Common Share Price

\$ 11.67

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Common Share Net Asset Value	\$ 12.74
Premium/(Discount) to NAV	-8.40%
Market Yield	5.71%
Taxable-Equivalent Yield(2)	8.35%
Net Assets Applicable to Common Shares (\$000)	\$ 32,873
Average Effective Maturity on Securities (Years)	15.86
Leverage-Adjusted Duration	13.33

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-19.86%	-11.13%
1-Year	-12.84%	-9.53%
5-Year	-1.31%	1.88%
Since Inception	2.00%	4.02%

### INDUSTRIES (as a % of total investments)

Education and Civic Organizations	24.0%
U.S. Guaranteed	21.5%
Tax Obligation/Limited	17.4%
Water and Sewer	8.3%
Tax Obligation/General	7.4%
Health Care	6.8%
Other	14.6%

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) 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 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

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(3) The Fund paid shareholders capital gains and net ordinary income distributions in December 2007 of \$0.0664 per share.

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NGK Performance OVERVIEW | Nuveen Connecticut Dividend Advantage Municipal Fund 2 as of November 30, 2008

### FUND SNAPSHOT

Common Share Price	\$	11.80
Common Share Net Asset Value	\$	12.91
Premium/(Discount) to NAV		-8.60%
Market Yield		5.59%
Taxable-Equivalent Yield(2)		8.17%
Net Assets Applicable to Common Shares (\$000)	\$	29,919
Average Effective Maturity on Securities (Years)		15.80
Leverage-Adjusted Duration		13.23

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-19.39%	-10.41%
1-Year	-12.43%	-9.27%
5-Year	0.01%	1.71%
Since Inception	1.87%	4.07%

### INDUSTRIES

(as a % of total investments)

Education and Civic Organizations	22.5%
U.S. Guaranteed	20.1%
Tax Obligation/General	14.5%
Tax Obligation/Limited	11.0%
Health Care	8.2%
Water and Sewer	6.6%
Transportation	4.3%
Other	12.8%

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[PIE CHART]

Credit Quality (as a % of total investments) (1)

AAA/U.S. Guaranteed	51%
AA	25%
A	14%
BBB	8%
BB or Lower	2%

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share (3)

Dec	0.055
Jan	0.055
Feb	0.055
Mar	0.055
Apr	0.055
May	0.055
Jun	0.055
Jul	0.055
Aug	0.055
Sep	0.055
Oct	0.055
Nov	0.055

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

12/01/07	14.14
	14.1901
	14.29
	14.13
	14.18
	14.37
	14.28
	14.23
	14.2
	14.24
	14.0199
	14.039
	14.2
	14.3
	14.082
	13.78
	13.64
	13.72
	13.72
	13.81
	13.98
	14.4799
	14.46
	14.59
	14.8
	14.79
	14.77
	14.7
	14.9



14.85  
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15.78  
16.232  
16.484  
16.18  
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15.64  
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14.5079  
14.5079  
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14.37  
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16.09  
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14.9301  
15.16  
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15.03  
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14.82  
14.7799  
14.7799  
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14.06  
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11.24  
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 10.65  
 11.08  
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 11.76  
 11.9499  
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 12.18  
 12.06  
 12.06  
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 13.195  
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 12.88  
 12.88  
 12.7899  
 12.2915  
 12.29  
 12.27  
 12.3  
 11.69  
 12.16  
 11.78  
 11.51  
 11.48  
 11.5  
 11.8  
 11.8

11/30/08

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) 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 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (3) The Fund paid shareholders a capital gains distribution in December 2007 of \$0.0738 per share.

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3 as of November 30, 2008

[PIE CHART]

Credit Quality (as a % of total investments)(1)

AAA/U.S.	
Guaranteed	41%
AA	32%
A	11%
BBB	14%
BB or Lower	2%

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share

Dec	0.0505
Jan	0.0505
Feb	0.0505
Mar	0.0485
Apr	0.0485
May	0.0485
Jun	0.0485
Jul	0.0485
Aug	0.0485
Sep	0.05
Oct	0.05
Nov	0.05

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

12/01/07	13.4899
	13.44
	13.5
	13.52
	13.52
	13.42
	13.52
	13.45
	13.45
	13.35
	13.12
	13.39
	13.22
	13.04
	12.63
	12.8999
	12.7501
	12.85
	13.15
	13.22
	13.28
	13.4999
	13.77
	13.9
	13.95
	13.98
	13.98
	13.95

13.99  
13.86  
13.86  
13.74  
13.82  
13.7  
13.84  
13.7501  
13.75  
13.78  
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13.56  
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13.65  
13.76  
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13.0401  
12.85  
12.75  
13.35  
12.92  
13.22  
13.2  
13.6999  
13.31  
13.3  
13.3  
13.2  
13.2301  
12.96  
12.79  
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12.71  
12.7899  
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13.178  
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14.01  
13.82  
14.014  
14.11  
13.81  
14.02  
14.04  
14.05  
13.88  
13.55  
13.4701  
13.43  
13.517  
13.55  
13.4  
13.49  
13.6  
13.6  
13.68  
13.57  
13.34  
13.44  
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13.38  
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13.366  
13.592  
13.73  
13.73  
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13.26  
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13.2  
13.2  
12.99  
12.81  
12.71  
13.02  
12.67  
12.98  
12.52  
12.66  
12.89  
12.12  
12.01  
12  
11.82  
12



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	11.4
	10.1501
	9.8
	9.55
	8.7
	11.47
	11.15
	11.15
	10.93
	11.1
	11.4
	11.4
	11.1
	11.38
	11.7
	11.1901
	11.14
	10.99
	11.438
	11.5
	11.66
	11.66
	12.1
	12
	12
	11.73
	11.9999
	11.58
	11.02
	10.884
	10.856
	10.65
	10.6
	10.5
	11.05
	11.5
	11.29
	11.25
	11.5
11/30/08	11.5

FUND SNAPSHOT

Common Share Price	\$ 11.50
Common Share Net Asset Value	\$ 12.14
Premium/(Discount) to NAV	-5.27%
Market Yield	5.22%
Taxable-Equivalent Yield(2)	7.63%
Net Assets Applicable to Common Shares (\$000)	\$ 53,004
Average Effective Maturity on Securities (Years)	16.53
Leverage-Adjusted Duration	13.50

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

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	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-13.62%	-11.80%
1-Year	-10.24%	-11.18%
5-Year	1.48%	1.18%
Since Inception	0.62%	2.17%

INDUSTRIES

(as a % of total investments)

Education and Civic Organizations	18.6%
U.S. Guaranteed	15.5%
Tax Obligation/General	15.1%
Tax Obligation/Limited	14.9%
Water and Sewer	9.8%
Long-Term Care	8.0%
Health Care	6.2%
Other	11.9%

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) 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 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

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NMT Performance OVERVIEW | Nuveen Massachusetts Premium Income Municipal Fund as of November 30, 2008

FUND SNAPSHOT

Common Share Price	\$ 10.00
Common Share Net Asset Value	\$ 11.89
Premium/(Discount) to NAV	-15.90%
Market Yield	6.42%

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Taxable-Equivalent Yield(2)	9.41%
Net Assets Applicable to Common Shares (\$000)	\$ 56,640
Average Effective Maturity on Securities (Years)	15.41
Leverage-Adjusted Duration	13.22

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-24.50%	-14.34%
1-Year	-19.71%	-14.29%
5-Year	-3.70%	0.74%
10-Year	0.30%	3.19%

INDUSTRIES  
(as a % of total investments)

Education and Civic Organizations	20.2%
Health Care	15.1%
U.S. Guaranteed	13.1%
Tax Obligation/General	12.7%
Tax Obligation/Limited	9.6%
Water and Sewer	7.7%
Transportation	6.4%
Housing/Multifamily	5.0%
Other	10.2%

[PIE CHART]

Credit Quality (as a % of total investments)(1)

AAA/U.S. Guaranteed	44%
AA	35%
A	7%
BBB	10%
BB or Lower	1%
N/R	3%

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share(3)

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Dec	0.0515
Jan	0.0515
Feb	0.0515
Mar	0.0515
Apr	0.0515
May	0.0515
Jun	0.0515
Jul	0.0515
Aug	0.0515
Sep	0.0535
Oct	0.0535
Nov	0.0535

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

12/01/07	13.17
	13.25
	13.39
	13.44
	13.25
	13.32
	13.17
	12.96
	13.01
	13.04
	12.92
	13.04
	12.78
	12.72
	12.61
	12.7918
	12.63
	12.61
	12.67
	12.7999
	12.89
	13.12
	13.47
	13.51
	13.53
	13.7
	13.7
	13.72
	13.74
	13.73
	13.83
	13.75
	13.79
	13.971
	13.87
	14
	13.78
	13.82
	13.81
	13.81
	13.93
	13.97
	13.94
	14
	14

14  
14.09  
14.2  
14.14  
13.73  
13.3  
13.04  
13.296  
13.509  
13.45  
12.98  
13.077  
13.35  
13.29  
13.03  
13  
13  
12.95  
13.28  
13.06  
13.08  
13.65  
13.73  
13.672  
13.29  
13.12  
12.94  
13  
13.33  
13.3  
13.75  
13.65  
13.57  
13.5  
13.45  
13.37  
13.5  
13.38  
13.38  
13.28  
13.4  
13.41  
13.41  
13.408  
13.24  
13.19  
13.18  
13.1  
13.06  
13.08  
13.14  
13.18  
13.24  
13.27  
13.25  
13.26  
13.23  
13.13  
13.13  
13.14  
13.15  
13.35

13.4  
13.35  
13.35  
13.44  
13.335  
13.29  
13.191  
13.12  
13.3  
13.5  
13.46  
13.41  
13.33  
13.6  
13.69  
13.81  
13.61  
13.61  
13.56  
13.754  
13.838  
13.69  
13.58  
13.52  
13.44  
13.2  
13.2  
13.234  
13.24  
13.26  
13.12  
13.11  
12.74  
12.77  
12.7  
12.806  
12.84  
12.85  
12.83  
12.83  
12.89  
12.89  
13.1  
12.97  
12.93  
13.04  
12.96  
12.961  
12.94  
13.26  
13.21  
13.22  
13.1301  
12.91  
12.9  
12.89  
12.89  
13.08  
12.71  
12.72  
12.75  
12.83

12.8799  
12.85  
12.77  
12.617  
12.76  
12.697  
12.8  
12.88  
12.95  
13.124  
13.124  
13.124  
13.124  
13.142  
13.142  
13.35  
12.89  
12.9  
12.99  
13.01  
13.01  
13.05  
13.03  
12.94  
13.07  
12.9  
12.93  
12.96  
12.91  
12.9  
12.8  
12.97  
12.97  
12.596  
12.58  
12.4701  
12.5  
12.36  
12.409  
12.42  
11.93  
11.8231  
11.78  
11.57  
11.5901  
10.47  
10.66  
9.95  
9.538  
8.82  
10  
10.027  
9.59  
9.46  
9.62  
9.93  
10.05  
10.25  
10.42  
10.39  
10.89  
10.7

10.85  
 10.5  
 10.4  
 10.59  
 10.8  
 10.95  
 10.82  
 10.88  
 11  
 10.9  
 10.98  
 10.6  
 10.4401  
 10.48  
 10.0599  
 9.85  
 9.75  
 9.4  
 9.77  
 9.61  
 9.6  
 10  
 10

11/30/08

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) 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 31.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (3) The Fund paid shareholders a capital gains distribution in December 2007 of \$0.0166 per share.

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NMB Performance OVERVIEW | Nuveen Massachusetts Dividend Advantage Municipal Fund as of November 30, 2008

[PIE CHART]

Credit Quality (as a % of total investments)(1)

AAA/U.S.	
Guaranteed	44%
AA	31%
A	10%
BBB	11%
BB or Lower	2%
N/R	2%

[BAR CHART]



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## 2007-2008 Monthly Tax-Free Dividends Per Common Share(3)

Dec	0.0565
Jan	0.0565
Feb	0.0565
Mar	0.0565
Apr	0.0565
May	0.0565
Jun	0.0565
Jul	0.0565
Aug	0.0565
Sep	0.058
Oct	0.058
Nov	0.058

[LINE CHART]

## Common Share Price Performance -- Weekly Closing Price

12/01/07	13.93
	13.95
	13.88
	13.6499
	13.61
	13.61
	13.66
	13.55
	13.55
	13.5
	13.44
	13.4
	13.37
	13.42
	13.32
	13.31
	13.37
	13.38
	13.48
	13.57
	13.57
	13.77
	13.9
	13.9
	14.07
	14.1
	14.14
	14.24
	14.32
	14.312
	14.37
	14.35
	14.2799
	13.85
	14.05
	14.04
	14.09
	14.0399
	14.16
	14.5
	14.48
	14.3801
	14.38

14.4  
14.4  
14.4  
14.52  
14.52  
14.48  
14.2  
13.63  
13.5  
13.84  
13.84  
14.03  
13.98  
13.9899  
13.92  
13.84  
13.81  
13.73  
13.53  
13.5  
13.57  
13.5999  
13.62  
13.67  
13.93  
13.86  
14.29  
14.29  
14.05  
13.9185  
13.97  
14.28  
14.28  
14.28  
14.109  
14.109  
14.109  
14.11  
14.21  
14.31  
14.59  
14.5  
14.81  
14.85  
14.85  
14.69  
14.96  
14.96  
14.8  
14.6  
14.7  
14.49  
14.489  
14.489  
14.28  
14.28  
14.2899  
14.29  
14.39  
14.2  
14.2  
14.16

14.45  
14.45  
14.42  
14.43  
14.45  
14.38  
14.02  
14.3  
14.15  
14.35  
14.34  
14.15  
14.2199  
14.11  
14.14  
14.07  
14.25  
14.45  
14.61  
14.61  
14.66  
14.91  
14.91  
14.91  
14.81  
14.81  
14.76  
14.71  
14.71  
14.94  
14.94  
15.15  
15  
15  
14.9563  
14.9  
14.74  
14.74  
14.69  
14.69  
14.36  
14.29  
14.31  
14.31  
14.31  
14.31  
14.21  
14.31  
14.21  
14.21  
14.11  
14.01  
14.01  
13.91  
14.01  
13.95  
13.95  
14.2  
14.25  
13.92  
13.84  
13.84

13.74  
13.74  
13.71  
13.71  
13.75  
13.59  
13.59  
13.43  
13.48  
13.38  
13.49  
13.45  
13.45  
13.45  
13.5  
13.55  
13.5  
13.51  
13.51  
13.5  
13.5  
13.55  
13.55  
13.5899  
13.77  
13.67  
13.75  
13.7  
13.89  
13.89  
13.89  
13.81  
13.64  
13.75  
13.6  
13.44  
13.32  
13.3  
13.3  
13.5  
13.5  
13.6  
12.62  
12.86  
12.85  
12.85  
12.85  
12.143  
12.143  
11.83  
10.81  
8.68  
9.32  
10.01  
10.63  
11.8  
12.15  
11.95  
11.95  
11.95  
12.24  
12.24

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12.43  
 12.21  
 12.43  
 12.9  
 12.8  
 12.8  
 12.8  
 12.8  
 13  
 13  
 13.02  
 13.05  
 12.94  
 12.32  
 13.25  
 12.55  
 12.3  
 11.95  
 11.01  
 11  
 11.01  
 11.26  
 11.05  
 11.0919  
 11.0919

11/30/08

FUND SNAPSHOT

Common Share Price	\$	11.09
Common Share Net Asset Value	\$	12.11
Premium/(Discount) to NAV		-8.42%
Market Yield		6.28%
Taxable-Equivalent Yield(2)		9.21%
Net Assets Applicable to Common Shares (\$000)	\$	23,746
Average Effective Maturity on Securities (Years)		17.49
Leverage-Adjusted Duration		13.46

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-22.05%	-13.45%
1-Year	-17.12%	-13.76%
5-Year	-1.50%	0.96%
Since Inception	1.76%	3.78%

INDUSTRIES  
 (as a % of total investments)

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Education and Civic Organizations	24.6%
Health Care	16.5%
U.S. Guaranteed	10.6%
Tax Obligation/General	9.7%
Water and Sewer	9.7%
Tax Obligation/Limited	8.0%
Housing/Multifamily	7.7%
Other	13.2%

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) 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 31.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (3) The Fund paid shareholders a capital gains distribution in December 2007 of \$0.0248 per share.

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NGX Performance OVERVIEW | Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund as of November 30, 2008

### FUND SNAPSHOT

Common Share Price	\$ 11.59
Common Share Net Asset Value	\$ 12.45
Premium/(Discount) to NAV	-6.91%
Market Yield	5.75%
Taxable-Equivalent Yield(3)	8.43%
Net Assets Applicable to Common Shares (\$000)	\$ 33,910
Average Effective Maturity on Securities (Years)	16.93
Leverage-Adjusted Duration	14.99

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

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	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-15.94%	-10.62%
1-Year	-12.97%	-10.55%
5-Year	-1.24%	1.81%
Since Inception	0.64%	2.74%

INDUSTRIES

(as a % of total investments)

U.S. Guaranteed	25.8%
Tax Obligation/Limited	16.9%
Education and Civic Organizations	14.8%
Tax Obligation/General	11.3%
Water and Sewer	11.3%
Health Care	8.4%
Housing/Multifamily	6.1%
Other	5.4%

INSURERS

(as a % of total Insured investments)

MBIA	32.9%
AMBAC	21.0%
FGIC	16.3%
FSA	11.4%
AGC	10.2%
SYNCORA	8.2%

[PIE CHART]

Credit Quality (as a % of total investments) (1,2)

Insured	60%
U.S. Guaranteed	26%
GNMA Guaranteed	3%
AAA (Uninsured)	2%
AA (Uninsured)	6%
A (Uninsured)	2%
BBB (Uninsured)	1%

[BAR CHART]

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

## 2007-2008 Monthly Tax-Free Dividends Per Common Share

Dec	0.0545
Jan	0.0545
Feb	0.0545
Mar	0.0545
Apr	0.0545
May	0.0545
Jun	0.0545
Jul	0.0545
Aug	0.0545
Sep	0.0555
Oct	0.0555
Nov	0.0555

[LINE CHART]

## Common Share Price Performance -- Weekly Closing Price

12/01/07	13.97
	14.05
	13.8
	13.55
	13.74
	13.57
	13.54
	13.3401
	13.26
	13.26
	13.23
	13.3
	13.35
	13.37
	13.31
	13.43
	13.4899
	13.46
	13.74
	13.76
	13.75
	13.97
	14.33
	14.2
	14.1
	14.07
	14.08
	14.14
	14.24
	14.3001
	14.56
	14.85
	14.76
	14.548
	14.6
	14.27
	14.2
	14.24
	14.2
	14.2
	14.26
	14.3
	14.34



14.29  
14.29  
14.24  
14.28  
14.4  
14.92  
14.66  
14.06  
14.2  
14.01  
14.11  
14.17  
14.2  
14.26  
14.33  
14.57  
14.26  
13.69  
13.6799  
13.55  
13.7899  
13.9896  
14.15  
14.1501  
14.29  
14.28  
14.3  
14.1799  
13.87  
14.1  
14  
13.9088  
14.1  
13.86  
13.86  
14.05  
14.04  
13.8801  
13.89  
13.89  
13.8545  
13.9154  
13.97  
13.89  
13.93  
14.1001  
14.25  
14.25  
14.13  
14.13  
14.14  
14.06  
14.06  
14.11  
14.07  
14.1  
14.1  
14.05  
13.99  
13.95  
13.96  
14

13.94  
13.95  
13.95  
14.25  
14.09  
14.09  
14.1  
14.2  
14.24  
14.2  
14.34  
14.35  
14.369  
14.32  
14.06  
14.04  
14.08  
14.07  
14.14  
14.14  
14.1  
14.25  
14.25  
14.25  
14.17  
14.3422  
14.3  
14.26  
14.26  
14.17  
14.17  
14.16  
13.85  
13.7  
14.23  
14.119  
13.86  
13.86  
14  
14  
13.9  
13.85  
14.07  
14.1  
14  
14  
14.07  
14.1  
13.96  
14.04  
14  
14  
14.0001  
14.37  
14.15  
14.186  
14.1599  
13.88  
13.9  
13.9  
13.7699  
13.73

13.85  
13.44  
13.52  
13.52  
13.4399  
13.42  
13.49  
13.49  
13.52  
13.66  
13.66  
13.8099  
13.75  
13.95  
13.78  
13.78  
13.7401  
13.92  
13.92  
13.92  
13.83  
14.17  
14.17  
14.3  
14.36  
14.46  
14.42  
14.55  
14.32  
14.33  
14.2  
14.4  
14.4  
14.18  
14.14  
13.55  
13.51  
13.5  
13.03  
12.72  
13.15  
13.55  
12.2  
12.7  
12.7  
12.9  
13.65  
12.53  
12.46  
12.024  
12.01  
11.06  
11.99  
11.5  
11.5  
11  
11.705  
11.9269  
11.9269  
12.2  
13.21  
13.45

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	13.5001
	13.85
	13.05
	13.02
	12.81
	12.728
	12.81
	12.6001
	12.52
	13.41
	13
	13.3
	13.232
	13.34
	13
	13.1
	12.26
	11.9
	11.13
	11.4
	11.722
	11.75
	11.55
	11.59
11/30/08	11.59

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) At least 80% of the Fund's net assets (including net assets attributable to Preferred shares) are invested in municipal securities that are covered by insurance or backed by an escrow or trust account containing sufficient U.S. Government or U.S. Government agency securities or U.S. Treasury-issued State and Local Government Series securities to ensure the timely payment of principal and interest. See Notes to Financial Statements, Footnote 1 - Insurance, for more information.
- (3) 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 31.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

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NOM Performance OVERVIEW | Nuveen Missouri Premium Income Municipal Fund as of November 30, 2008

[PIE CHART]

Credit Quality (as a % of total investments) (1)

AAA/U.S.	
Guaranteed	41%
AA	18%

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A	19%
BBB	5%
N/R	17%

[BAR CHART]

2007-2008 Monthly Tax-Free Dividends Per Common Share (3)

Dec	0.0545
Jan	0.0545
Feb	0.0545
Mar	0.0545
Apr	0.0545
May	0.0545
Jun	0.0545
Jul	0.0545
Aug	0.0545
Sep	0.0545
Oct	0.0545
Nov	0.0545

[LINE CHART]

Common Share Price Performance -- Weekly Closing Price

12/01/07	14.2
	14.17
	14.05
	14.06
	14.04
	14
	14.19
	14.01
	13.97
	13.9
	14.02
	13.68
	13.62
	13.7
	13.62
	13.75
	13.93
	14.05
	14.1399
	14.02
	13.96
	14.08
	14.08
	14.2
	14.63
	14.85
	15
	15.02
	14.95
	15
	14.83
	14.82
	14.82
	14.82
	14.4
	14.6
	14.6

14.52  
14.99  
15.08  
15.11  
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11/30/08

FUND SNAPSHOT

Common Share Price	\$	11.00
Common Share Net Asset Value	\$	11.41
Premium/(Discount) to NAV		-3.59%
Market Yield		5.95%
Taxable-Equivalent Yield(2)		8.79%
Net Assets Applicable to Common Shares (\$000)	\$	26,328
Average Effective Maturity on Securities (Years)		13.38
Leverage-Adjusted Duration		9.05

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	-23.50%	-13.36%
1-Year	-17.82%	-13.93%
5-Year	-3.45%	0.31%

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10-Year 1.97% 3.24%

INDUSTRIES

(as a % of total investments)

Tax Obligation/Limited	19.2%
Tax Obligation/General	18.8%
U.S. Guaranteed	18.1%
Health Care	13.5%
Water and Sewer	6.1%
Housing/Multifamily	5.3%
Housing/Single Family	5.2%
Other	13.8%

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.
- (2) 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 32.3%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (3) The Fund paid shareholders a capital gains distribution in December 2007 of \$0.1265 per share.

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NTC | Nuveen Connecticut Premium Income Municipal Fund  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
	CONSUMER STAPLES - 1.6% (1.0% OF TOTAL INVESTMENTS)	
\$ 1,430	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 - 39.9% (25.4% OF TOTAL INVESTMENTS)	
1,595	Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 - MBIA Insured	7/17 at 100

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1,050	Connecticut Health and Education Facilities Authority, University of Hartford Revenue Bonds, Series 2006G, 5.250%, 7/01/36 - RAAI Insured	7/16 at 100
925	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Brunswick School, Series 2003B, 5.000%, 7/01/33 - MBIA Insured	7/13 at 100
200	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 - RAAI Insured	7/16 at 100
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
725	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1998H, 5.000%, 7/01/23 - MBIA Insured	1/09 at 102
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
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 - AMBAC Insured	No Opt. C
270	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 - AMBAC Insured	7/17 at 100
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
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
3,550	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42	7/16 at 100
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
260	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
635	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
1,000	University of Connecticut, General Obligation Bonds, Series 2004A, 5.000%, 1/15/18 - MBIA Insured	1/14 at 100

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
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EDUCATION AND CIVIC ORGANIZATIONS (continued)

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\$	1,220	University of Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 2/15/17 - FSA Insured	2/15 at 100
	685	University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/23 - FGIC Insured	2/16 at 100
	1,000	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/19 - FGIC Insured	11/12 at 101
-----			
	27,495	Total Education and Civic Organizations	
-----			
		HEALTH CARE - 15.7% (10.0% OF TOTAL INVESTMENTS)	
		Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B:	
	500	5.500%, 7/01/21 - RAAI Insured	7/12 at 101
	700	5.500%, 7/01/32 - RAAI Insured	7/12 at 101
	645	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
		Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:	
	800	5.000%, 7/01/20 - RAAI Insured	7/15 at 100
	500	5.000%, 7/01/23 - RAAI Insured	7/15 at 100
	385	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital For Special Care, Series 2007C, 5.250%, 7/01/32 - RAAI Insured	7/17 at 100
	2,620	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 - FSA Insured	7/16 at 100
	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
	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
	3,000	Connecticut Health and Educational Facilities Authority, Revenue Refunding Bonds, Middlesex Health Services, Series 1997H, 5.125%, 7/01/27 - MBIA Insured	1/09 at 100
-----			
	12,545	Total Health Care	
-----			
		HOUSING/MULTIFAMILY - 2.6% (1.6% 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
	1,000	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
-----			
	2,000	Total Housing/Multifamily	
-----			
		HOUSING/SINGLE FAMILY - 7.3% (4.7% OF TOTAL INVESTMENTS)	
		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
	500	5.450%, 11/15/43 (Alternative Minimum Tax)	11/10 at 100
	1,675	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34	5/13 at 100
		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
	220	4.800%, 11/15/31 (Alternative Minimum Tax)	11/15 at 100
	2,100	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100

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5,700 Total Housing/Single Family

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NTC | Nuveen Connecticut Premium Income Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
	INDUSTRIALS - 2.2% (1.4% 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 - 6.3% (4.0% OF TOTAL INVESTMENTS)	
615	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12	4/09 at 100
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
1,000	Connecticut Development Authority, Revenue Refunding Bonds, Duncaster Inc., Series 1999A: 5.250%, 8/01/19 - RAAI Insured	2/10 at 102
1,000	5.375%, 8/01/24 - RAAI Insured	2/10 at 102
1,300	Connecticut Health and Educational Facilities Authority, FHA-Insured Mortgage Revenue Bonds, Hebrew Home and Hospital, Series 1999B, 5.200%, 8/01/38	2/09 at 102
4,530	Total Long-Term Care	
	TAX OBLIGATION/GENERAL - 24.6% (15.6% OF TOTAL INVESTMENTS)	
750	Bridgeport, Connecticut, General Obligation Refunding Bonds, Series 2002A, 5.375%, 8/15/19 - FGIC Insured	8/12 at 100
760	Capitol Region Education Council, Connecticut, Revenue Bonds, Series 1995, 6.700%, 10/15/10	4/09 at 100
1,110	Connecticut State, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 - FGIC Insured	4/14 at 100
2,000	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100
1,300	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 - FSA Insured	6/16 at 100
775	Hartford, Connecticut, General Obligation Bonds, Series 2005A: 5.000%, 8/01/20 - FSA Insured	8/15 at 100
525	4.375%, 8/01/24 - FSA Insured	8/15 at 100
500	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 - AMBAC Insured	11/16 at 100
500	North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24	No Opt. C
1,860	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/20 - MBIA Insured Regional School District 16, Beacon Falls and Prospect, Connecticut, General Obligation Bonds, Series 2000:	No Opt. C

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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
	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	5.000%, 6/15/21	No Opt. C
1,500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 100

-----  
 15,975 Total Tax Obligation/General  
 -----

	TAX OBLIGATION/LIMITED - 23.1% (14.7% OF TOTAL INVESTMENTS)	
	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
1,000	5.000%, 7/01/36 - AGC Insured	7/16 at 100
1,945	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

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL PROVISIONS
	TAX OBLIGATION/LIMITED (continued)	
	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
1,750	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured	8/17 at 100
	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:	
960	0.000%, 7/01/32 - FGIC Insured	No Opt. C
2,615	0.000%, 7/01/33 - FGIC Insured	No Opt. C
2,000	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 - FSA Insured	8/12 at 100
2,400	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 - FSA Insured	8/15 at 100
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

-----  
 18,470 Total Tax Obligation/Limited  
 -----

	TRANSPORTATION - 0.9% (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

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U.S. GUARANTEED - 14.5% (9.2% OF TOTAL INVESTMENTS) (4)		
50	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
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
40	Connecticut, General Obligation Bonds, Series 1993E, 6.000%, 3/15/12 (ETM)	No Opt. C
1,500	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)	6/12 at 100
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
1,000	Hartford, Connecticut, Parking System Revenue Bonds, Series 2000A, 6.400%, 7/01/20 (Pre-refunded 7/01/10)	7/10 at 100
400	Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 (Pre-refunded 6/01/10) - ACA Insured	6/10 at 100
1,000	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40	10/10 at 101
485	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
1,100	University of Connecticut, General Obligation Bonds, Series 2003A, 5.125%, 2/15/21 (Pre-refunded 2/15/13) - MBIA Insured	2/13 at 100
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
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
8,825	Total U.S. Guaranteed	

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NTC | Nuveen Connecticut Premium Income Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
UTILITIES - 6.4% (4.1% OF TOTAL INVESTMENTS)		
\$ 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. C
1,000	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	4/09 at 102
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
355	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A: 5.500%, 1/01/14 (Alternative Minimum Tax)	1/09 at 100

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1,290	5.500%, 1/01/20 (Alternative Minimum Tax)	1/09 at 100
-----		
4,865	Total Utilities	
-----		
	WATER AND SEWER - 12.1% (7.7% OF TOTAL INVESTMENTS)	
500	Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 200.7, 5.100%, 9/01/37 - SYNCORA GTY Insured (Alternative Minimum Tax)	9/17 at 100
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
1,520	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
1,075	5.000%, 8/01/33 - MBIA Insured	8/13 at 100
1,100	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100
-----		
8,640	Total Water and Sewer	
-----		
\$ 112,975	Total Investments (cost \$112,526,520) - 157.2%	
=====		
	Floating Rate Obligations - (4.7)%	
-----		
	Other Assets Less Liabilities - 5.9%	
-----		
	Preferred Shares, at Liquidation Value - (58.4)% (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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

- (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.



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(5) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 37.2%.

N/R Not rated.

(ETM) Escrowed to maturity.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

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NFC | Nuveen Connecticut Dividend Advantage Municipal Fund  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CA PROVISIONS (2)
-----		
	EDUCATION AND CIVIC ORGANIZATIONS - 38.2% (24.0% OF TOTAL INVESTMENTS)	
\$ 795	Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 - MBIA Insured	7/17 at 100.
500	Connecticut Health and Education Facilities Authority, University of Hartford Revenue Bonds, Series 2006G, 5.250%, 7/01/36 - RAAI Insured	7/16 at 100.
100	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 - RAAI Insured	7/16 at 100.
150	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 - RAAI Insured	7/17 at 100.
440	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/18 - AMBAC Insured	No Opt. Ca
130	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 - AMBAC Insured	7/17 at 100.
50	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 1998E, 5.000%, 7/01/28 - RAAI Insured	1/09 at 101.
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/17 - MBIA Insured	7/14 at 100.
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.
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42	7/13 at 100.
1,800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42	7/16 at 100.

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3,050	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB)	7/17 at 100.
500	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 - MBIA Insured (Alternative Minimum Tax) Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System, Series 1999:	11/11 at 100.
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, Series 2001A:	
1,000	4.750%, 4/01/20	4/11 at 101.
1,000	4.750%, 4/01/21 - MBIA Insured	4/11 at 101.
585	University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/23 - FGIC Insured	2/16 at 100.
-----		
13,345	Total Education and Civic Organizations	
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NFC | Nuveen Connecticut Dividend Advantage Municipal Fund (continued)  
| Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CA PROVISIONS (
-----		
\$ 1,400	HEALTH CARE - 10.8% (6.8% OF TOTAL INVESTMENTS) Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/32 - RAAI Insured	7/12 at 101.
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B: 5.000%, 7/01/20 - RAAI Insured	7/15 at 100.
250	5.000%, 7/01/23 - RAAI Insured	7/15 at 100.
185	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital For Special Care, Series 2007C, 5.250%, 7/01/32 - RAAI Insured	7/17 at 100.
60	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 - FSA Insured	7/16 at 100.
125	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 - MBIA Insured	7/09 at 101.
1,870	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.
-----		
4,390	Total Health Care	
-----		
500	HOUSING/MULTIFAMILY - 1.2% (0.7% OF TOTAL INVESTMENTS) Connecticut Housing Finance Authority, Multifamily Housing Mortgage Finance Program Bonds, Series 2006G-2, 4.800%,	11/15 at 100.

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11/15/27 (Alternative Minimum Tax)

HOUSING/SINGLE FAMILY - 7.0% (4.4% OF TOTAL INVESTMENTS)			
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.
250	5.450%	11/15/43 (Alternative Minimum Tax)	11/10 at 100.
800	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34		5/13 at 100.
700	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27		5/16 at 100.
-----			
2,750	Total Housing/Single Family		
-----			
INDUSTRIALS - 2.5% (1.6% 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 - 1.6% (1.0% OF TOTAL INVESTMENTS)			
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.
110	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.800%, 4/01/21		4/09 at 100.
250	Connecticut State Development Authority, Health Facilities Revenue Bonds, Alzheimer's Resource Center of Connecticut, Inc., Series 2007, 5.500%, 8/15/27		8/17 at 100.
-----			
660	Total Long-Term Care		
-----			
TAX OBLIGATION/GENERAL - 11.9% (7.4% OF TOTAL INVESTMENTS)			
560	Connecticut State, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 - FGIC Insured		4/14 at 100.
700	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24		12/16 at 100.
100	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 - FSA Insured		6/16 at 100.

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CASH PROVISIONS (2)
TAX OBLIGATION/GENERAL (continued)		
\$ 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.
400	North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24	No Opt. Ca
335	Suffield, Connecticut, General Obligation Bonds, Series 2005: 5.000%, 6/15/17	No Opt. Ca
335	5.000%, 6/15/19	No Opt. Ca
810	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 100.

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3,840	Total Tax Obligation/General	
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TAX OBLIGATION/LIMITED - 27.7% (17.4% OF TOTAL INVESTMENTS)		
Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F:		
650	5.000%, 7/01/31 - AGC Insured	7/16 at 100.
500	5.000%, 7/01/36 - AGC Insured	7/16 at 100.
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, New Opportunities for Waterbury Inc., Series 1998A, 6.750%, 7/01/28	1/09 at 105.
Connecticut, Certificates of Participation, Juvenile Training School, Series 2001:		
600	5.000%, 12/15/20	12/11 at 101.
1,000	5.000%, 12/15/30	12/11 at 101.
1,475	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1998B, 5.500%, 11/01/12 - FSA Insured	No Opt. Ca
900	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured	8/17 at 100.
600	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 - AMBAC Insured	No Opt. Ca
470	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/32 - FGIC Insured	No Opt. Ca
1,200	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 - FSA Insured	8/15 at 100.
750	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19	10/10 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	4/09 at 101.

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9,645	Total Tax Obligation/Limited	
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TRANSPORTATION - 5.9% (3.7% OF TOTAL INVESTMENTS)		
2,500	Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 - FGIC Insured (Alternative Minimum Tax)	4/11 at 101.

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U.S. GUARANTEED - 34.3% (21.5% OF TOTAL INVESTMENTS) (4)		
1,000	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.
2,000	Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded 10/01/11)	10/11 at 100.
500	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)	6/12 at 100.
500	East Lyme, Connecticut, General Obligation Bonds, Series 2001, 5.125%, 7/15/20 (Pre-refunded 7/15/11) - FGIC Insured	7/11 at 102.

NFC | Nuveen Connecticut Dividend Advantage Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

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AMOUNT (000)	DESCRIPTION (1)	PROVISIONS (2)
	U.S. GUARANTEED (4) (continued)	
	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001A:	
\$ 25	5.000%, 5/15/22 (Pre-refunded 5/15/11)	5/11 at 100.
500	5.400%, 5/15/31 (Pre-refunded 5/15/11)	5/11 at 100.
1,270	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.
220	New Haven, Connecticut, General Obligation Bonds, Series 2001A, 5.000%, 11/01/20 (Pre-refunded 11/01/11) - FGIC Insured	11/11 at 100.
250	Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 (Pre-refunded 6/01/10) - ACA Insured	6/10 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.
235	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.
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.
370	Windsor, Connecticut, General Obligation Bonds, Series 2001, 5.000%, 7/15/20 (Pre-refunded 7/15/09)	7/09 at 100.
10,595	Total U.S. Guaranteed	
	UTILITIES - 5.0% (3.2% OF TOTAL INVESTMENTS)	
500	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	4/09 at 102.
560	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.
900	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A, 5.500%, 1/01/14 (Alternative Minimum Tax)	1/09 at 100.
1,960	Total Utilities	
	WATER AND SEWER - 13.2% (8.3% OF TOTAL INVESTMENTS)	
255	Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 200.7, 5.100%, 9/01/37 - SYNCORA GTY Insured (Alternative Minimum Tax)	9/17 at 100.
1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.
	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:	
720	5.000%, 11/15/30 - MBIA Insured	11/15 at 100.
1,110	5.000%, 8/15/35 - MBIA Insured	11/15 at 100.

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CA PROVISIONS (2)
-----		
	WATER AND SEWER (continued)	
\$ 140	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 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.
470	5.000%, 8/01/33 - MBIA Insured	8/13 at 100.
-----		
4,630	Total Water and Sewer	
-----		
\$ 55,815	Total Investments (cost \$56,432,776) - 159.3%	
=====		
	Floating Rate Obligations - (4.6)%	
-----		
	Other Assets Less Liabilities - 4.6%	
-----		
	Preferred Shares, at Liquidation Value - (59.3)% (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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

(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) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 37.2%.

N/R Not rated.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

NGK | Nuveen Connecticut Dividend Advantage Municipal Fund 2  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CA PROVISIONS (
-----		
	CONSUMER STAPLES - 1.7% (1.1% OF TOTAL INVESTMENTS)	
\$ 720	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 - 35.7% (22.5% OF TOTAL INVESTMENTS)	
715	Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 - MBIA Insured	7/17 at 100.
500	Connecticut Health and Education Facilities Authority, University of Hartford Revenue Bonds, Series 2006G, 5.250%, 7/01/36 - RAAI Insured	7/16 at 100.
100	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 - RAAI Insured	7/16 at 100.
135	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 - RAAI Insured	7/17 at 100.
95	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1998H, 5.000%, 7/01/23 - MBIA Insured	1/09 at 102.
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hopkins School, Series 1998A, 5.000%, 7/01/20 - AMBAC Insured	7/09 at 100.
310	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 - AMBAC Insured	No Opt. Ca
120	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 - AMBAC Insured	7/17 at 100.
	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.
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 100.
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42	7/13 at 100.
1,600	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42	7/16 at 100.
2,750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB)	7/17 at 100.
	University of Connecticut, General Obligation Bonds, Series 2006A:	
450	5.000%, 2/15/19 - FGIC Insured	2/16 at 100.

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490	5.000%, 2/15/23 - FGIC Insured	2/16 at 100.
500	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/22 - FGIC Insured	11/12 at 101.

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11,355 Total Education and Civic Organizations

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30

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CA PROVISIONS (
	HEALTH CARE - 12.9% (8.2% OF TOTAL INVESTMENTS)	
\$ 300	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/32 - RAAI Insured	7/12 at 101.
20	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A: 6.125%, 7/01/20 - RAAI Insured	7/10 at 101.
65	6.000%, 7/01/25 - RAAI Insured	7/10 at 101.
300	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B: 5.000%, 7/01/20 - RAAI Insured	7/15 at 100.
300	5.000%, 7/01/23 - RAAI Insured	7/15 at 100.
170	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital For Special Care, Series 2007C, 5.250%, 7/01/32 - RAAI Insured	7/17 at 100.
1,190	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 - FSA Insured	7/16 at 100.
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.
25	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/18 - MBIA Insured	7/09 at 101.
1,170	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.
4,540	Total Health Care	
	HOUSING/MULTIFAMILY - 1.4% (0.9% OF TOTAL INVESTMENTS)	
500	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.
	HOUSING/SINGLE FAMILY - 6.0% (3.8% OF TOTAL INVESTMENTS)	
250	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C, 5.450%, 11/15/43 (Alternative Minimum Tax)	11/10 at 100.
700	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34	5/13 at 100.
	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1:	



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305	4.700%, 11/15/26 (Alternative Minimum Tax)	11/15 at 100.
330	4.800%, 11/15/31 (Alternative Minimum Tax)	11/15 at 100.
600	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100.

-----  
 2,185 Total Housing/Single Family  
 -----

	INDUSTRIALS - 2.8% (1.8% 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 - 3.6% (2.3% OF TOTAL INVESTMENTS)	
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.
265	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12	4/09 at 100.

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NGK | Nuveen Connecticut Dividend Advantage Municipal Fund 2 (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CA PROVISIONS (
	LONG-TERM CARE (continued)	
\$ 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.
250	Connecticut State Development Authority, Health Facilities Revenue Bonds, Alzheimer's Resource Center of Connecticut, Inc., Series 2007, 5.500%, 8/15/27	8/17 at 100.
1,285	Total Long-Term Care	
	TAX OBLIGATION/GENERAL - 23.0% (14.5% OF TOTAL INVESTMENTS)	
600	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.
400	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 - FSA Insured	6/16 at 100.
	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.
1,305	Hartford County Metropolitan District, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 4/01/22	4/12 at 101.
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:	
360	5.000%, 8/01/21 - FSA Insured	8/15 at 100.
140	4.375%, 8/01/24 - FSA Insured	8/15 at 100.
650	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 - AMBAC Insured	11/16 at 100.
400	Suffield, Connecticut, General Obligation Bonds, Series	No Opt. Ca

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	2005, 5.000%, 6/15/21	
500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/17	10/15 at 100.
-----		
6,805	Total Tax Obligation/General	
-----		
	TAX OBLIGATION/LIMITED - 17.4% (11.0% OF TOTAL INVESTMENTS)	
	Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F:	
575	5.000%, 7/01/31 - AGC Insured	7/16 at 100.
500	5.000%, 7/01/36 - AGC Insured	7/16 at 100.
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2001B, 5.375%, 10/01/13 - FSA Insured	10/11 at 100.
1,625	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/20 - FSA Insured	7/12 at 100.
850	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured	8/17 at 100.
500	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 - AMBAC Insured	No Opt. Ca
430	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/32 - FGIC Insured	No Opt. Ca
750	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 - FSA Insured	8/15 at 100.
-----		
5,730	Total Tax Obligation/Limited	
-----		
	TRANSPORTATION - 6.9% (4.3% 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. Ca
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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL PROVISIONS (2)
-----		
	U.S. GUARANTEED - 31.9% (20.1% OF TOTAL INVESTMENTS) (4)	
\$ 2,250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2002D-2, 5.000%, 11/01/21 (Pre-refunded 11/01/11) - FSA Insured	11/11 at 100.
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A:	
100	6.125%, 7/01/20 (Pre-refunded 7/01/10) - RAAI Insured	7/10 at 101.
30	6.125%, 7/01/20 (Pre-refunded 7/01/10) - RAAI Insured	7/10 at 101.
5	6.000%, 7/01/25 (Pre-refunded 7/01/10) - RAAI Insured	7/10 at 101.
400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Greenwich Academy, Series 2001B, 5.000%, 3/01/32 (Pre-refunded 3/01/11) - FSA Insured	3/11 at 101.

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250	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.
1,000	Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 (Pre-refunded 7/01/10) - FSA Insured	7/10 at 101.
1,000	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A: 5.500%, 10/01/32	10/10 at 101.
2,000	5.500%, 10/01/40	10/10 at 101.
1,535	Regional School District 8, Andover, Hebron and Marlborough, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 5/01/22 (Pre-refunded 5/01/11) - FSA Insured	5/11 at 101.
500	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) - FSA Insured	4/12 at 100.
-----		
9,070	Total U.S. Guaranteed	
-----		
UTILITIES - 4.7% (2.9% OF TOTAL INVESTMENTS)		
500	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	4/09 at 102.
470	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.
Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:		
250	5.500%, 1/01/15 (Alternative Minimum Tax)	1/09 at 100.
510	5.500%, 1/01/20 (Alternative Minimum Tax)	1/09 at 100.
-----		
1,730	Total Utilities	
-----		
WATER AND SEWER - 10.4% (6.6% OF TOTAL INVESTMENTS)		
220	Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 200.7, 5.100%, 9/01/37 - SYNCORA GTY Insured (Alternative Minimum Tax)	9/17 at 100.
785	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.
Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:		
690	5.000%, 11/15/30 - MBIA Insured	11/15 at 100.
320	5.000%, 8/15/35 - MBIA Insured	11/15 at 100.
130	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 100.

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NGK | Nuveen Connecticut Dividend Advantage Municipal Fund 2 (continued)  
| Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CA PROVISIONS (
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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.
	410	5.000%, 8/01/33 - MBIA Insured	8/13 at 100.
-----			
	3,305	Total Water and Sewer	
-----			
\$	50,175	Total Investments (cost \$50,635,027) - 158.4%	
=====			
		Floating Rate Obligations - (4.6)%	
-----			
		Other Assets Less Liabilities - 4.7%	
-----			
		Preferred Shares, at Liquidation Value - (58.5)% (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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

- (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) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 36.9%.

N/R Not rated.

- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
-----		
	CONSUMER STAPLES - 3.1% (2.0% OF TOTAL INVESTMENTS)	
\$ 2,295	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 - 28.6% (18.6% OF TOTAL INVESTMENTS)	
1,000	Connecticut Health and Education Facilities Authority, Revenue Bonds, Connecticut College, Series 2007G, 4.500%, 7/01/37 - MBIA Insured	7/17 at 100
1,300	Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 - MBIA Insured	7/17 at 100
650	Connecticut Health and Education Facilities Authority, University of Hartford Revenue Bonds, Series 2006G, 5.250%, 7/01/36 - RAAI Insured	7/16 at 100
150	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 - RAAI Insured	7/16 at 100
250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 - RAAI Insured	7/17 at 100
400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 - AMBAC Insured	No Opt. C
215	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 - AMBAC Insured	7/17 at 100
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
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 100
3,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42	7/16 at 100
5,050	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB)	7/17 at 100
	University of Connecticut, General Obligation Bonds, Series 2006A:	
850	5.000%, 2/15/19 - FGIC Insured	2/16 at 100
490	5.000%, 2/15/23 - FGIC Insured	2/16 at 100
500	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/22 - FGIC Insured	11/12 at 101
-----		
16,105	Total Education and Civic Organizations	
-----		
	HEALTH CARE - 9.5% (6.2% OF TOTAL INVESTMENTS)	
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B:	
500	5.500%, 7/01/21 - RAAI Insured	7/12 at 101
600	5.500%, 7/01/32 - RAAI Insured	7/12 at 101
800	Connecticut Health and Educational Facilities Authority,	7/15 at 100

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	Revenue Bonds, Griffin Hospital, Series 2005B, 5.000%, 7/01/20 - RAAI Insured	
310	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital For Special Care, Series 2007C, 5.250%, 7/01/32 - RAAI Insured	7/17 at 100

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NGO | Nuveen Connecticut Dividend Advantage Municipal Fund 3 (continued)  
| Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
-----		
	HEALTH CARE (continued)	
\$ 2,130	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 - FSA Insured	7/16 at 100
200	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/18 - MBIA Insured	7/09 at 101
1,325	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
-----		
5,865	Total Health Care	
-----		
	HOUSING/MULTIFAMILY - 1.5% (1.0% OF TOTAL INVESTMENTS)	
1,000	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
-----		
	HOUSING/SINGLE FAMILY - 5.5% (3.6% OF TOTAL INVESTMENTS)	
750	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C, 5.450%, 11/15/43 (Alternative Minimum Tax)	11/10 at 100
1,300	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34	5/13 at 100
435	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1: 4.700%, 11/15/26 (Alternative Minimum Tax)	11/15 at 100
465	4.800%, 11/15/31 (Alternative Minimum Tax)	11/15 at 100
600	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100
-----		
3,550	Total Housing/Single Family	
-----		
	INDUSTRIALS - 3.1% (2.0% 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 - 12.3% (8.0% OF TOTAL INVESTMENTS)	
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

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495	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12	4/09 at 100
	Connecticut Development Authority, Revenue Bonds, Duncaster Inc., Series 2002:	
650	5.125%, 8/01/22 - RAAI Insured	8/12 at 101
1,025	4.750%, 8/01/32 - RAAI Insured	8/12 at 101
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Village for Families and Children Inc., Series 2002A:	
430	5.000%, 7/01/18 - AMBAC Insured	7/12 at 101
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
	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
500	Connecticut State Development Authority, Health Facilities Revenue Bonds, Alzheimer's Resource Center of Connecticut, Inc., Series 2007, 5.500%, 8/15/27	8/17 at 100

-----  
 7,835 Total Long-Term Care  
 -----

36

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
-----		
	TAX OBLIGATION/GENERAL - 23.2% (15.1% 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
1,200	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100
450	Farmington, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 9/15/20	9/12 at 101
600	Hartford, Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 8/01/21 - 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
1,000	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 - AMBAC Insured	11/16 at 100
	Southbury, Connecticut, General Obligation Bonds, Series 2002:	
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

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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
-----		
12,230	Total Tax Obligation/General	
-----		
	TAX OBLIGATION/LIMITED - 23.0% (14.9% OF TOTAL INVESTMENTS)	
930	Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F, 5.000%, 7/01/36 - AGC Insured	7/16 at 100
60	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1992B, 6.125%, 9/01/12	No Opt. C
	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
1,500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured	8/17 at 100
1,000	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 - AMBAC Insured	No Opt. C
	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:	
780	0.000%, 7/01/32 - FGIC Insured	No Opt. C
2,120	0.000%, 7/01/33 - FGIC Insured	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
750	Virgin Islands Public Finance Authority, Senior Lien Revenue Refunding Bonds, Matching Fund Loan Note, Series 1998A, 5.500%, 10/01/22	4/09 at 101
-----		
15,385	Total Tax Obligation/Limited	
-----		

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NGO | Nuveen Connecticut Dividend Advantage Municipal Fund 3 (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
	TRANSPORTATION - 0.8% (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
-----		
500	U.S. GUARANTEED - 23.8% (15.5% OF TOTAL INVESTMENTS) (4) Bridgeport, Connecticut, General Obligation Bonds, Series	9/13 at 100



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3,100	2003A, 5.250%, 9/15/23 (Pre-refunded9/15/13) - FSA Insured Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2001G, 5.000%, 7/01/21 (Pre-refunded 7/01/11) - AMBAC Insured	7/11 at 101
40	New Haven, Connecticut, General Obligation Bonds, Series 2002A, 5.250%, 11/01/17 - AMBAC Insured (ETM)	11/11 at 101
3,050	Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 (Pre-refunded 7/01/10) - FSA Insured	7/10 at 101
3,000	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40	10/10 at 101
1,010	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 1998A, 5.125%, 6/01/24 - AMBAC Insured (ETM)	No Opt. C
195	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 2002E, 5.500%, 8/01/29 (Pre-refunded 2/01/12)	2/12 at 100
1,100	University of Connecticut, General Obligation Bonds, Series 2003A, 5.125%, 2/15/21 (Pre-refunded 2/15/13) - MBIA Insured	2/13 at 100
-----		
11,995	Total U.S. Guaranteed	
-----		
	UTILITIES - 4.4% (2.8% OF TOTAL INVESTMENTS)	
720	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	4/09 at 102
860	Connecticut Development Authority, Solid Waste Disposal Facilities Revenue Bonds, PSEG Power LLC Project, Series 2007A, 5.750%, 11/01/37 (Alternative Minimum Tax) Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:	11/12 at 100
900	5.500%, 1/01/14 (Alternative Minimum Tax)	1/09 at 100
305	5.500%, 1/01/20 (Alternative Minimum Tax)	1/09 at 100
-----		
2,785	Total Utilities	
-----		
	WATER AND SEWER - 15.1% (9.8% OF TOTAL INVESTMENTS)	
400	Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 200.7, 5.100%, 9/01/37 - SYNCORA GTY Insured (Alternative Minimum Tax)	9/17 at 100
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
1,230	5.000%, 11/15/30 - MBIA Insured	11/15 at 100
640	5.000%, 8/15/35 - MBIA Insured	11/15 at 100
230	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25 South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:	7/15 at 100
2,050	5.000%, 8/01/20 - MBIA Insured	8/13 at 100
590	5.000%, 8/01/33 - MBIA Insured	8/13 at 100

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
	WATER AND SEWER (continued)	
\$ 1,840	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth Series, 2007A, 5.000%, 8/01/30 - MBIA Insured	8/16 at 100
350	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100
8,515	Total Water and Sewer	
\$ 89,975	Total Investments (cost \$89,652,224) - 153.9%	
	Floating Rate Obligations - (4.8)%	
	Other Assets Less Liabilities - 11.3%	
	Preferred Shares, at Liquidation Value - (60.4)% (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 Group ("Standard & Poor's") or Moody's Investor Service, Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.

The Portfolio of Investments may reflect the ratings on certain bonds insured by ACA, AGC, AMBAC, FGIC, FSA, MBIA, RAAI and SYNCORA as of November 30, 2008. Please see the Portfolio Managers' Commentary for an expanded discussion of the affect on the Fund of changes to the ratings of certain bonds in the portfolio resulting from changes to the ratings of the underlying insurers both during the period and after period end.

(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) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 39.2%.

N/R Not rated.

(ETM) Escrowed to maturity.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction pursuant to the provisions of SFAS No. 140.

See accompanying notes to financial statements.

NMT | Nuveen Massachusetts Premium Income Municipal Fund  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
-----		
	CONSUMER DISCRETIONARY - 1.8% (1.1% OF TOTAL INVESTMENTS)	
\$ 1,445	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 - 32.5% (20.2% OF TOTAL INVESTMENTS)	
1,045	Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2007, 5.000%, 9/01/37 - MBIA Insured	9/17 at 100
890	Massachusetts Development Finance Authority, Revenue Bonds, Curry College, Series 2000A, 6.000%, 3/01/20 - ACA Insured	3/09 at 101
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
750	Massachusetts Development Finance Authority, Revenue Bonds, Milton Academy, Series 2003A, 5.000%, 9/01/19	9/13 at 100
4,900	Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, Series 2008A, 5.000%, 1/01/42 - AGC Insured (UB)	1/18 at 100
1,090	Massachusetts Development Finance Authority, Revenue Refunding Bonds, Boston University, Series 1999P, 6.000%, 5/15/29	No Opt. C
1,550	Massachusetts Educational Finance Authority, Educational Loan Revenue Bonds, Series 2002E, 5.000%, 1/01/13 - AMBAC Insured (Alternative Minimum Tax)	1/12 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, Hebrew College, Series 1999A,, 4.000%, 7/01/31 (4)	3/09 at 100
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Wellesley College, Series 2003H, 5.000%, 7/01/26	7/13 at 100
555	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Williams College, Series 2003H, 5.000%, 7/01/21	7/13 at 100
1,380	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Williams College, Series 2007L, 5.000%, 7/01/31	7/16 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
1,645	Massachusetts Industrial Finance Agency, Revenue Bonds, Whitehead Institute for Biomedical Research, Series 1993, 5.125%, 7/01/26	1/09 at 100
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
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19,425 Total Education and Civic Organizations

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	HEALTH CARE - 24.3% (15.1% OF TOTAL INVESTMENTS)	
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, Cape Cod Health Care Inc., Series 2001C, 5.250%, 11/15/31 - RAAI Insured	11/11 at 101

40

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
	HEALTH CARE (continued)	
\$	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Capital Asset Program, Series 1998B-1:	
1,800	5.375%, 2/01/26 - MBIA Insured	8/18 at 100
770	5.375%, 2/01/28 - MBIA Insured	8/18 at 100
1,500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Capital Asset Program, Series 1998B-2, 5.375%, 2/01/27 - MBIA Insured	8/18 at 100
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
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, Lahey Clinic Medical Center, Series 2005C, 5.000%, 8/15/21 - FGIC Insured	8/15 at 100
2,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Lahey Medical Center, Series 2007D, 5.250%, 8/15/28	8/17 at 100
585	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milford Regional Medical Center, Series 2007E, 5.000%, 7/15/32	7/17 at 100
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%, 7/01/30	7/15 at 100
750	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 1993G-1, 5.375%, 7/01/24 - MBIA Insured	1/09 at 100
75	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
1,445	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2005D, 5.000%, 7/01/33	7/15 at 100
2,000	Massachusetts State, Health and Educational Facilities Authority, Partners HealthCare System Inc., Series 2007G, 5.000%, 7/01/32	7/17 at 100

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17,485	Total Health Care	
HOUSING/MULTIFAMILY - 8.1% (5.0% OF TOTAL INVESTMENTS)		
1,335	Massachusetts Development Finance Authority, Multifamily Housing Revenue Bonds, Emerson Manor Project, Series 2007, 4.800%, 7/20/48	7/17 at 100
1,830	Massachusetts Development Financing Authority, Assisted Living Revenue Bonds, Prospect House Apartments, Series 1999, 7.000%, 12/01/31	12/09 at 102
335	Massachusetts Housing Finance Agency, Housing Bonds, Series 2006A, 5.100%, 12/01/37 (Alternative Minimum Tax)	6/15 at 100
500	Massachusetts Housing Finance Agency, Housing Revenue Bonds, Series 2003S, 5.050%, 12/01/23 (Alternative Minimum Tax)	6/13 at 100
355	Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 1999D, 5.500%, 7/01/13 - AMBAC Insured (Alternative Minimum Tax)	7/10 at 101
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
5,355	Total Housing/Multifamily	
HOUSING/SINGLE FAMILY - 3.1% (2.0% OF TOTAL INVESTMENTS)		
1,500	Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 2006-126, 4.625%, 6/01/32 (Alternative Minimum Tax)	6/16 at 100
985	Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 2008, Trust3145, 12.452%, 12/01/28 (IF)	6/18 at 100
2,485	Total Housing/Single Family	

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NMT | Nuveen Massachusetts Premium Income Municipal Fund (continued)  
 | Portfolio of INVESTMENTS November 30, 2008 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL C PROVISIONS
INDUSTRIALS - 1.2% (0.7% OF TOTAL INVESTMENTS)		
\$ 345	Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds, Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax)	No Opt. C
400	Massachusetts Development Finance Agency, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2003, 5.450%, 6/01/14	No Opt. C
745	Total Industrials	
LONG-TERM CARE - 7.1% (4.4% OF TOTAL INVESTMENTS)		
1,270	Boston, Massachusetts, FHA-Insured Mortgage Revenue Bonds, Deutsches Altenheim Inc., Series 1998A, 6.125%, 10/01/31	4/09 at 105
1,685	Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.250%, 10/01/26	10/12 at 102

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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
75	Massachusetts Industrial Finance Agency, FHA-Insured Project Revenue Bonds, Heights Crossing LP, Series 1995, 6.000%, 2/01/15 (Alternative Minimum Tax)	2/09 at 100
400	Massachusetts Indu	