

NUVEEN MISSOURI PREMIUM INCOME MUNICIPAL FUND
Form N-CSRS
February 02, 2010

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

Nuveen Missouri Premium Income Municipal Fund

(Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606

(Address of principal executive offices) (Zip code)

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

Date of fiscal year end: May 31

Date of reporting period: November 30, 2009

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.

LOGO: NUVEEN INVESTMENTS

Closed-End Funds

Nuveen Investments
Municipal Closed-End Funds

IT'S NOT WHAT YOU EARN, IT'S WHAT YOU KEEP. (R)

Semi-Annual Report
November 30, 2009

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
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

(NOVEMBER 09)

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Chairman's
Letter to Shareholders

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[PHOTO OF ROBERT P. BREMNER]

DEAR SHAREHOLDER,

The financial markets in which your Fund operates continue to reflect the larger economic crosscurrents. The illiquidity that infected global credit markets over the last year continues to recede but there is concern about the impact of a reduction in official liquidity support programs. The major institutions that are the linchpin of the international financial system have strengthened their capital structures, but many still struggle with losses in their various portfolios. Global trends include increasing trade and concern about the ability of the U.S. government to address its substantial budgetary deficits.

While the fixed-income and equity markets have recovered from the lows recorded in the first quarter of 2009, identifying those developments that will define the future is never easy, and rarely is it more difficult than at present. A fundamental component of a successful investment program is a commitment to remain focused on long-term investment goals even during periods of heightened market uncertainty. Another component is to re-evaluate investment disciplines and tactics and to confirm their validity following periods of extreme volatility and market dislocation, such as we have recently experienced. Your Board carried out an intensive review of investment performance with these objectives in mind during April and May of 2009 as part of the annual management contract renewal process. Confirming the appropriateness of a long term investment strategy is as important for our shareholders as it is for our professional investment managers. For that reason, I again encourage you to remain in communication with your financial consultant on this subject.

In September 2009, Nuveen completed the refinancing, at par, of all the auction rate preferred shares issued by its taxable closed-end funds. On October 15, 2009, Nuveen announced the first successful offering of an issue of MuniFund Term Preferred Shares. This new form of preferred securities joins the Variable Rate Demand Preferred Shares as vehicles for refinancing existing municipal fund auction rate preferred shares (ARPS). By the beginning of December 2009, six of the leveraged municipal closed-end funds had redeemed all of their outstanding ARPS. Nuveen remains committed to resolving the issues connected with outstanding ARPS. Please consult the Nuveen web site for the most recent information on this issue and all recent developments on your Nuveen Funds at: www.nuveen.com.

On behalf of 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

Robert P. Bremner
Chairman of the Board
January 20, 2010

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Portfolio Managers' Comments

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)

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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)

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, 2009?

During this period, municipal bond prices generally rose, as strong cash flows into municipal bond funds combined with tighter supply of new tax-exempt issuance to provide favorable supply and demand conditions.

One reason for the supply reduction was the introduction of the Build America Bond program. Build America Bonds are a new class of taxable municipal debt created as part of the February 2009 economic stimulus package. These bonds offer municipal issuers a federal subsidy equal to 35% of a security's interest payments, and therefore offer issuers with an attractive alternative to traditional tax-exempt debt. During the six-month period ended November 30, 2009, taxable Build America Bonds issuance totaled \$44.9 billion, accounting for almost 21% of new bonds in the municipal market. Since interest payments from these bonds represent taxable income, we do not see them as good a investment opportunity for these Funds.

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.

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Due in part to the decline in tax-exempt supply, investment activity in these Funds was more limited than usual. The already tight supply situation was further compounded by the lack of tax-exempt bonds offering the longer maturities that we specifically sought to purchase for these Funds. During this period, the availability of longer tax-exempt bonds was constrained by the fact that the majority of issuers offering longer maturity bonds found it more cost-effective to issue these bonds as taxable Build America Bonds, rather than as tax-exempt bonds. In addition, new purchases for the insured NGX were hindered by the severe decline in the issuance of insured bonds. Through November 2009, new insured securities accounted for only 9% of national issuance, compared with 19% during the first eleven months of 2008 and historical levels of approximately 50%. During this period, no insured AAA paper was issued in the new supply market, and none was available in the secondary market. Trading activity also was dampened during much of the period by a market environment in which most of the bonds available for investment offered lower yields. In our opinion, it did not make sense to generate trading costs in such an environment.

Under these market conditions, we believed that it was important to focus on

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monitoring and preserving adequate liquidity. We continued to carefully manage the Funds' cash reserves, which we had increased amid the market uncertainty of the previous reporting period. Overall, our objective was to improve the Funds' liquidity profiles and have the capital we needed to reinvest at opportune times.

Cash for new purchases was generated by maturing or called bonds. Although the supply of new tax-exempt municipal bonds was very tight, we continued to monitor the market for attractive value opportunities, taking a bottom-up approach to discovering undervalued sectors and individual credits with the potential to perform well over the long term. Both NTC and NGO purchased some shorter-maturity Connecticut state government obligation bonds as well as a higher education credit. In NMT and NMB, we added higher education and health care bonds. Tax-exempt supply was usually more plentiful in the health care sector because hospitals generally do not qualify for the Build America Bond program and so must continue to issue bonds in the tax-exempt municipal market.

As of November 30, 2009, all eight of these Funds continued to use inverse floating rate securities.(1) We employ inverse floaters as a form of leverage for a variety of reasons, including duration management, income enhancement and total return enhancement.

- (1) An inverse floating rate security, also known as an inverse floater, 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 report.

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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 11/30/09

	SIX-MONTH	1-YEAR	5-YEAR	10-Y

CONNECTICUT FUNDS				
NTC	6.94%	22.47%	4.27%	6.
NFC	6.67%	21.84%	4.92%	
NGK	6.09%	21.41%	4.81%	
NGO	6.70%	22.05%	4.29%	
MASSACHUSETTS FUNDS				
NMT	9.62%	26.23%	4.48%	6.
NMB	7.99%	23.89%	4.12%	

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MISSOURI FUND

NOM	8.62%	21.70%	3.22%	5.
Standard & Poor's (S&P) National Municipal Bond Index(2)	5.15%	14.83%	4.34%	5.
Lipper Other States Municipal Debt Funds Average(3)	8.64%	25.98%	4.20%	6.
INSURED MASSACHUSETTS FUND				
NGX	7.14%	22.28%	4.98%	
Standard & Poor's (S&P) Insured Municipal Bond Index(4)	5.03%	15.54%	4.28%	5.
Lipper Single-State Insured Municipal Debt Funds Average(5)	6.90%	26.21%	3.79%	6.

For the six months ended November 30, 2009, the cumulative returns on common share net asset value (NAV) for all seven of the non-insured Nuveen Connecticut, Massachusetts, and Missouri Funds exceeded the return for the Standard & Poor's (S&P) National Municipal Bond Index. NMT outperformed the average return for the Lipper Other States Municipal Debt Funds Average, NOM performed in line with this Lipper average, while NTC, NFC, NGK, NGO and NMB lagged the average. Shareholders should note that the performance of the Lipper Other States category represents the overall average of returns for funds from ten different states with a wide variety of municipal market conditions, making direct comparisons between these Funds and the Lipper Other States category less meaningful. For the same period, NGX outperformed both the Standard & Poor's (S&P) Insured Municipal Bond Index and the Lipper Single-State Insured Municipal Debt Funds Average.

* 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.

- (2) The Standard & Poor's (S&P) 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. This index does not reflect any initial or ongoing expenses and is not available for direct investment.
- (3) 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: Six-month, 43 funds; 1-year, 43 funds; 5-year, 43 funds; and 10-year, 20 funds. The returns account for the effects of managements fees and assume reinvestment of dividends, but do not reflect any applicable sales charges. You cannot invest directly in a Lipper Average.
- (4) The Standard & Poor's (S&P) Insured Municipal Bond Index is a national unleveraged, market value-weighted index designed to measure the performance of the insured U.S. municipal bond market. This index does not reflect any initial or ongoing expenses and is not available for direct investment.

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- (5) 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 as follows: Six-month, 34 funds; 1-year, 34 funds; 5-year, 34 funds; and 10-year, 18 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. The returns account for the effects of managements fees and assume reinvestment of dividends, but do not reflect any applicable sales charges. You cannot invest directly in a Lipper Average.

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Key management factors that influenced the Funds' returns during this period included yield curve and duration positioning, credit exposure and sector allocation. In addition, leverage was an important factor affecting the performances of the Funds. The impact of leverage is discussed in more detail on page six.

During this period, we saw yields on tax-exempt bonds generally decline and bond prices rise, especially at the longer end of the municipal yield curve. As a result, longer-term bonds generally outperformed credits with shorter maturities. Overall, duration and yield curve positioning was a net positive for NTC, NGO, NMT, NMB and NGX and a net negative for NFC, NGK and NOM during this period.

While yield curve positioning and duration played important roles in performance during these six months, credit exposure had an even more significant impact. As noted earlier, the demand for municipal bonds increased among both institutional and individual investors during this period. This increase was driven by a variety of factors, including concerns about potential tax increases, the need to rebalance portfolio allocations and a growing appetite for additional risk. At the same time, the supply of new tax-exempt municipal paper declined. As investors bid up municipal bond prices, bonds rated BBB or below and non-rated bonds generally outperformed those rated AAA.

Overall, the Funds benefited from their credit sector allocations. The Connecticut Funds were generally relatively overweighted in BBB and non-rated bonds and underweighted in bonds rated AA, which helped their performances. Among the Massachusetts Funds, NMB had greater exposure to lower-rated bonds than NMT, but NMT received a larger positive contribution from its stronger individual credit selection, especially among insured and non-rated credits. NGX, which can invest up to 20% of its assets in uninsured investment-grade quality securities, held approximately 12% of its portfolio in uninsured bonds as of November 30, 2009, including 2% in BBB and lower credits. While NOM had only a modest overweight in bonds rated BBB, the Fund was significantly overweighted in non-rated securities and underweighted in both AAA and AA bonds, making credit exposure a major contributor to NOM's performance for this period.

Holdings that generally contributed to the Funds' performances included industrial development revenue (IDR) and health care bonds, while zero coupon bonds were also among the strongest performers. In addition, transportation, housing and special tax bonds also outperformed the general municipal market during this period. All of these Funds benefited from their overweights in housing and NMT, NMB, NGX, and NOM also received positive contributions from heavier allocations to health care. NMT and NMB also were overweighted in IDRs, which benefited their performances, while the Connecticut Funds were underweighted in this sector. NOM also received a significant positive contribution from its overweight in the "other revenue" category, specifically its holdings of tax allocation, or tax increment financing, bonds.

Pre-refunded bonds, which are often backed by U.S. Treasury securities and which had been one of the top performing segments of the municipal bond market over the past two years, performed especially poorly during this period. This was primarily due to their shorter effective maturities and higher credit quality.

General obligation and other tax-supported bonds also failed to keep pace with the overall municipal market during this period. Other sectors that lagged the municipal market for the six months included water and sewer and leasing, while education, resource recovery, and electric bonds underperformed the market by a slight margin. The Connecticut and Massachusetts Funds generally were underexposed to tax-supported bonds relative to the municipal market as a whole, which lessened the negative impact from this sector. However, these seven Funds were relatively overweighted in higher education credits, which generally performed poorly. An exception to this was the Connecticut Funds' holdings of AAA rated Yale University bonds, which were strong performers during this period.

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

One important factor impacting the returns of these Funds relative to the comparative indexes was the Funds' use of financial leverage. The Funds use leverage because their managers believe that, over time, leveraging provides opportunities for additional income and total returns for common shareholders. However, use of leverage also can expose common shareholders to additional risk-- especially when market conditions are unfavorable. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share net asset value and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when bond prices generally are rising. In general, leverage made a significant positive contribution to those Funds over this reporting period.

RECENT DEVELOPMENTS REGARDING BOND INSURANCE COMPANIES AND FUND POLICY CHANGES (NGX)

Another factor that had an impact on the performance of NGX was its positions in bonds backed by municipal bond insurers that have experienced downgrades in their credit ratings. At the time this report was prepared, there were no bond insurers rated AAA by more than one of the major rating agencies (Moody's Investor Service, Standard & Poor's (S&P) and Fitch) and at least one rating agency has placed each insurer on "negative credit watch," "credit outlook/watch developing" "credit outlook/watch negative," "credit watch evolving," "rating withdrawn" or "regulatory supervision" which may

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presage one or more rating reductions for any insurer in the future. 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 NGX continued to be well diversified and it is important to note that municipal bonds historically have had a very low rate of default.

RECENT DEVELOPMENTS REGARDING THE FUNDS' LEVERAGED CAPITAL STRUCTURE

As noted in the last several shareholder reports, the auction rate preferred shares issued by many closed-end funds, including these Nuveen Funds, have been

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hampered by a lack of liquidity since February 2008. Since that time, more auction rate preferred shares have been submitted for sale in their regularly scheduled auctions than there have been offers to buy. In fact, offers to buy have been almost completely non-existent since late February 2008. This means that these auctions have "failed to clear," and that many, or all, of the auction rate preferred shareholders who wanted to sell their shares in these auctions were unable to do so. This lack of liquidity in auction rate preferred shares did not lower the credit quality of these shares, and auction rate preferred shareholders 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. In the recent market, with short-term rates at multi-generational lows, those maximum rates also have been low.

One continuing implication for common shareholders from the auction failures is that each Fund's cost of leverage likely has been incrementally higher at times than it otherwise might have been had the auctions continued to be successful. As a result, each Fund's common share earnings likely have been incrementally lower at times than they otherwise might have been.

As noted in past shareholder reports, the Funds' Board of Trustees authorized a plan to use tender option bonds (TOBs), also known as floating rate securities, to refinance a portion of the Funds' outstanding auction rate preferred shares. The amount of TOBs that a Fund may use varies according to the composition of each Fund's portfolio. Some Funds have a greater ability to use TOBs than others. As of November 30, 2009, some Funds have issued Variable Rate Demand Preferred Shares (VRDP), but these issuances have been limited since it has been difficult to find liquidity facilities on economically viable terms given the constrained credit environment. Some Funds also issued MuniFund Term Preferred Shares (MTP), a fixed-rate form of preferred stock with a mandatory redemption period of five years. However, the Funds cannot provide any assurance on when the remaining outstanding auction rate preferred shares might be redeemed.

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As of November 30, 2009, the amount of auction rate preferred securities redeemed by the following Funds are as shown in the accompanying table.

FUND	AUCTION RATE PREFERRED SHARES REDEEMED	% OF ORIGINAL AUCTION RATE PREFERRED SHARES
NTC	\$4,850,000	12.7%
NFC	\$2,250,000	11.5%
NGK	\$2,050,000	11.7%
NGO	\$3,725,000	11.6%
NMB	\$ 750,000	5.0%

During November 2009, NTC and NMT filed with the Securities and Exchange Commission (SEC) a registration statement seeking to register MTP. During January 2010, subsequent to the reporting period, NTC and NMT successfully completed the issuance of \$17.3 million and \$17.575 million, respectively, of 2.65%, Series 2015 MTP. MTP is a new form of closed-end fund preferred shares designed to refinance, partially or completely, and replace the auction rate preferred shares previously issued by the Funds as leverage. The net proceeds from this offering were used to refinance a portion of NTC's and NMT's outstanding auction rate preferred shares. The newly-issued MTP shares trade on the New York Stock Exchange (NYSE) under the symbols "NTC Pr C" and "NMT Pr C" for NTC and NMT, respectively. MTP is a fixed-rate form of preferred stock with

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a mandatory redemption period, in this case, of five years. By issuing MTP, the Funds seek to take advantage of the current historically low interest rate environment to lock in an attractive federally tax-exempt cost of leverage for a period as long as the term of the MTP. The Funds' managers believe that issuing MTP may help the Funds mitigate the risk of a significant increase in their cost of leverage should short-term interest rates rise sharply in the coming years.

Subsequent to the reporting period, NFC, NGK, NGO, NMB and NGX filed with the SEC a registration statement seeking to register MTP. These registration statements, declared effective by the SEC, enable the Funds to issue to the public shares of MTP to refinance all or a portion of each Fund's auction rate preferred shares. The issuance of MTP by these Funds is subject to market conditions. There is no assurance that these MTP shares will be issued.

As of November 30, 2009, 75 out of the 84 Nuveen closed-end municipal funds that had issued auction rate preferred shares have redeemed, at par, all or a portion of these shares. These redemptions bring the total amount of Nuveen's municipal closed-end funds' auction rate preferred share redemptions to approximately \$2.5 billion of the original \$11 billion outstanding.

For 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, 2009, each of the eight Funds in this report had one monthly dividend increase.

All of the Funds in this report seek to pay stable dividends at rates that reflect each Fund's past results and projected future performance. During certain periods, each Fund may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of its earnings, the excess constitutes negative UNII that is likewise reflected in the Fund's NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of November 30, 2009, all eight of the Funds in this report had positive UNII balances, based upon our best estimate, for tax purposes and positive UNII balances for financial statement purposes.

COMMON SHARE REPURCHASES AND SHARE PRICE INFORMATION

Since the inception of the Funds' repurchase program, the Funds have not repurchased any of their outstanding common shares.

As of November 30, 2009, the Funds' common share prices were trading at (+) premiums or (-) discounts to their common share NAVs as shown in the accompanying table.

FUND	11/30/09 (+) PREMIUM/ (-) DISCOUNT	SIX-MONTH AVERAGE (+) PREMIUM/ (-) DISCOUNT
NTC	-2.54%	-2.89%
NFC	-2.11%	+1.20%
NGK	-1.89%	+3.45%

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NGO	-6.01%	-3.11%
NMT	-3.39%	-2.35%
NMB	+1.27%	+0.50%
NGX	+1.79%	+0.87%
NOM	+5.54%	+6.26%

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NTC Performance OVERVIEW | NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND
as of November 30, 2009

FUND SNAPSHOT

Common Share Price	\$13.83
Common Share Net Asset Value	\$14.19
Premium/(Discount) to NAV	-2.54%
Market Yield	5.03%
Taxable-Equivalent Yield(1)	7.35%
Net Assets Applicable to Common Shares (\$000)	\$76,125
Average Effective Maturity on Securities (Years)	15.24
Leverage-Adjusted Duration	7.99

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	6.15%	6.94%
1-Year	40.90%	22.47%
5-Year	3.09%	4.27%
10-Year	4.70%	6.50%

PORTFOLIO COMPOSITION
(as a % of total investments)

Education and Civic Organizations	26.0%
Tax Obligation/General	15.3%
Tax Obligation/Limited	14.7%
Health Care	10.5%

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U.S. Guaranteed	8.3%
Water and Sewer	7.9%
Utilities	5.8%
Housing/Single Family	5.1%
Other	6.4%

CREDIT QUALITY (as a % of total investments)

[PIE CHART]

AAA/U.S. Guaranteed	42%
AA	18%
A	20%
BBB	14%
BB or Lower	1%
N/R	5%

2008-2009 MONTHLY TAX-FREE DIVIDENDS PER COMMON SHARE (2)

[BAR CHART]

Dec	\$ 0.05
Jan	0.05
Feb	0.05
Mar	0.05
Apr	0.05
May	0.0535
Jun	0.0535
Jul	0.0535
Aug	0.0535
Sep	0.058
Oct	0.058
Nov	0.058

COMMON SHARE PRICE PERFORMANCE -- WEEKLY CLOSING PRICE

[LINE CHART]

12/01/08	\$ 10.14
	10.25
	9.25
	10.3
	10.79
	10.73
	11.62
	11.48
	11.09
	11.91
	11.88
	11.934
	11.56
	11.39
	11.05
	10.7
	11.17
	11.28
	11.62

	11.776
	11.93
	11.98
	12.42
	12.6
	13.15
	13.36
	13.3501
	12.65
	12.51
	12.53
	12.5
	12.61
	13.03
	12.806
	13.11
	13.42
	13.25
	13.4
	13.82
	13.98
	13.6759
	13.6901
	14.084
	14.2788
	14.66
	14.39
	13.96
	13.7299
	13.84
	13.86
	13.55
	13.76
	13.94
11/30/09	13.8323

- (1) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (2) The Fund paid shareholders capital gains and net ordinary income distributions in December 2008 of \$0.0747 per share.

10 Nuveen Investments

NFC Performance OVERVIEW | NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND
as of November 30, 2009

CREDIT QUALITY (as a % of total investments)

[PIE CHART]

AAA/U.S. Guaranteed	50%
AA	15%
A	18%
BBB	10%
BB or Lower	2%
N/R	5%

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2008-2009 MONTHLY TAX-FREE DIVIDENDS PER COMMON SHARE (2)

[BAR CHART]

Dec	\$ 0.0555
Jan	0.0555
Feb	0.0555
Mar	0.0555
Apr	0.0555
May	0.057
Jun	0.057
Jul	0.057
Aug	0.057
Sep	0.06
Oct	0.06
Nov	0.06

COMMON SHARE PRICE PERFORMANCE -- WEEKLY CLOSING PRICE

[LINE CHART]

12/01/08	\$ 11.62
	11
	10.63
	10.63
	10.7
	11.4
	12.34
	12.38
	12.48
	12.73
	12.94
	13.51
	12.28
	12.54
	11.9
	11.89
	12.07
	12.35
	12.7503
	13.22
	12.9799
	13.22
	13.8001
	14
	14
	13.618
	13.7501
	13.78
	13.574
	14.22
	14.45
	14.49
	13.96
	14.25
	14.6
	14.5
	14.45
	14.5235
	14.66
	14.76

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	14.63
	15.25
	14.9
	15.15
	15.188
	15.33
	15.25
	15.13
	15.09
	14.45
	14.1
	14.42
	14.49
11/30/09	14.35

(1) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

(2) The Fund paid shareholders capital gains and net ordinary income distributions in December 2008 of \$0.1059 per share.

FUND SNAPSHOT

Common Share Price	\$14.35
Common Share Net Asset Value	\$14.66
Premium/(Discount) to NAV	-2.11%
Market Yield	5.02%
Taxable-Equivalent Yield(1)	7.34%
Net Assets Applicable to Common Shares (\$000)	\$37,849
Average Effective Maturity on Securities (Years)	14.75
Leverage-Adjusted Duration	7.42

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	6.93%	6.67%
1-Year	30.63%	21.84%
5-Year	3.99%	4.92%
Since Inception	4.90%	5.89%

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PORTFOLIO COMPOSITION (as a % of total investments)

Education and Civic Organizations	24.1%
U.S. Guaranteed	19.5%
Tax Obligation/Limited	16.5%
Water and Sewer	8.6%
Tax Obligation/General	7.6%
Health Care	7.4%
Utilities	5.0%
Other	11.3%

Nuveen Investments 11

NGK Performance OVERVIEW | NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND 2 as of November 30, 2009

FUND SNAPSHOT

Common Share Price	\$14.50
Common Share Net Asset Value	\$14.78
Premium/(Discount) to NAV	-1.89%
Market Yield	5.13%
Taxable-Equivalent Yield(1)	7.50%
Net Assets Applicable to Common Shares (\$000)	\$34,272
Average Effective Maturity on Securities (Years)	13.91
Leverage-Adjusted Duration	7.49

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	3.95%	6.09%
1-Year	30.77%	21.41%
5-Year	3.94%	4.81%
Since		

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Inception	5.23%	6.18%
-----------	-------	-------

PORTFOLIO COMPOSITION
(as a % of total investments)

U.S. Guaranteed	24.1%
Education and Civic Organizations	22.5%
Tax Obligation/Limited	11.0%
Tax Obligation/General	9.3%
Health Care	8.3%
Water and Sewer	6.7%
Utilities	5.2%
Other	12.9%

CREDIT QUALITY (as a % of total investments)

[PIE CHART]

AAA/U.S. Guaranteed	54%
AA	12%
A	10%
BBB	11%
BB or Lower	2%
N/R	11%

2008-2009 MONTHLY TAX-FREE DIVIDENDS PER COMMON SHARE (2)

[BAR CHART]

Dec	\$ 0.055
Jan	0.055
Feb	0.055
Mar	0.055
Apr	0.055
May	0.059
Jun	0.059
Jul	0.059
Aug	0.059
Sep	0.062
Oct	0.062
Nov	0.062

COMMON SHARE PRICE PERFORMANCE -- WEEKLY CLOSING PRICE

[LINE CHART]

12/01/08	\$ 11.89
	11.49
	9.39
	10.48
	11.19
	11.15
	12

11.99
 12.44
 12.97
 13.2501
 13.5225
 12.41
 11.88
 11.55
 11.23
 11.49
 12.08
 12.56
 12.75
 12.81
 13.15
 13.9
 14.2
 13.85
 14.5
 14.3
 14.783
 14.5001
 14.9
 14.07
 14.5
 14.7499
 14.41
 14.79
 14.9
 15.473
 15.5
 15.445
 15.4
 15.025
 15.06
 15.2432
 15.52
 15.87
 15.97
 15.56
 14.76
 15.05
 14.579
 15.06
 15.31
 14.93
 14.5

11/30/09

- (1) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- (2) The Fund paid shareholders capital gains and net ordinary income distributions in December 2008 of \$0.1246 per share.

12 Nuveen Investments

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FUND 3 as of November 30, 2009

CREDIT QUALITY (as a % of total investments)

[PIE CHART]

AAA/U.S. Guaranteed	39%
AA	21%
A	14%
BBB	15%
BB or Lower	2%
N/R	9%

2008-2009 MONTHLY TAX-FREE DIVIDENDS PER COMMON SHARE

[BAR CHART]

Dec	\$ 0.05
Jan	0.05
Feb	0.05
Mar	0.05
Apr	0.05
May	0.051
Jun	0.051
Jul	0.051
Aug	0.051
Sep	0.056
Oct	0.056
Nov	0.056

COMMON SHARE PRICE PERFORMANCE -- WEEKLY CLOSING PRICE

[LINE CHART]

12/01/08	\$ 10.81
	10.1999
	9.15
	9.94
	9.84
	10.4
	11.48
	11.242
	11.06
	11.67
	11.9705
	12.25
	11.5
	11.54
	10.96
	10.86
	10.8565
	11.2399
	11.5
	11.67
	11.75
	11.97
	12.21
	12.72
	12.642
	13.05
	13.04
	12.97

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	13.02
	12.47
	12.63
	13.1
	13.05
	12.9
	13.05
	13.14
	13.3083
	13.41
	13.6
	13.7305
	13.69
	13.73
	13.94
	14.224
	14.13
	13.9474
	13.7
	13.71
	13.7
	13.93
	13.59
	13.466
	13.2499
11/30/09	13.3

(1) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.6%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

FUND SNAPSHOT

Common Share Price	\$13.30
Common Share Net Asset Value	\$14.15
Premium/(Discount) to NAV	-6.01%
Market Yield	5.05%
Taxable-Equivalent Yield(1)	7.38%
Net Assets Applicable to Common Shares (\$000)	\$61,787
Average Effective Maturity on Securities (Years)	15.19
Leverage-Adjusted Duration	7.73

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	4.43%	6.70%

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1-Year	21.53%	22.05%
5-Year	4.56%	4.29%
Since Inception	3.30%	4.73%

PORTFOLIO COMPOSITION
(as a % of total investments)

Education and Civic Organizations	19.3%
U.S. Guaranteed	15.8%
Tax Obligation/General	14.6%
Tax Obligation/Limited	13.8%
Water and Sewer	9.7%
Long-Term Care	7.9%
Health Care	6.2%
Utilities	5.0%
Other	7.7%

Nuveen Investments 13

NMT Performance OVERVIEW | NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND
as of November 30, 2009

FUND SNAPSHOT

Common Share Price	\$13.70
Common Share Net Asset Value	\$14.18
Premium/(Discount) to NAV	-3.39%
Market Yield	5.61%
Taxable-Equivalent Yield(1)	8.23%
Net Assets Applicable to Common Shares (\$000)	\$67,565
Average Effective Maturity on Securities (Years)	14.96
Leverage-Adjusted Duration	9.59

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

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	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	6.05%	9.62%
1-Year	45.48%	26.23%
5-Year	1.98%	4.48%
10-Year	4.79%	6.17%

PORTFOLIO COMPOSITION
(as a % of total investments)

Education and Civic Organizations	20.1%
Health Care	17.2%
Tax Obligation/General	12.2%
U.S. Guaranteed	11.7%
Tax Obligation/Limited	9.4%
Water and Sewer	7.6%
Transportation	6.8%
Other	15.0%

CREDIT QUALITY (as a % of total investments)

[PIE CHART]

AAA/U.S. Guaranteed	36%
AA	25%
A	23%
BBB	9%
BB or Lower	2%
N/R	5%

2008-2009 MONTHLY TAX-FREE DIVIDENDS PER COMMON SHARE (2)

[BAR CHART]

Dec	\$ 0.0535
Jan	0.0535
Feb	0.0535
Mar	0.0555
Apr	0.0555
May	0.061
Jun	0.061
Jul	0.061
Aug	0.061
Sep	0.064
Oct	0.064
Nov	0.064

COMMON SHARE PRICE PERFORMANCE -- WEEKLY CLOSING PRICE

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[LINE CHART]

12/01/08	\$ 10.257
	9.3301
	9.15
	9.32
	9.26
	10.02
	11.21
	11.25
	11.74
	11.7257
	12
	12.08
	12.15
	12.38
	11.5
	12.1501
	11.73
	12.65
	12.41
	12.26
	12.07
	12.07
	12.46
	12.8044
	12.65
	12.96
	13.28
	12.8799
	12.65
	12.48
	12.5
	12.78
	12.7
	12.624
	12.81
	13.24
	13.26
	13.14
	13.25
	13.39
	13.6
	13.5085
	13.85
	13.96
	14.39
	14.38
	14.01
	13.89
	14.12
	13.98
	13.6
	13.55
	13.72
11/30/09	13.7

(1) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.8%. When comparing this Fund to investments that generate

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qualified dividend income, the Taxable-Equivalent Yield is lower.

- (2) The Fund paid shareholders capital gains and net ordinary income distributions in December 2008 of \$0.0414 per share.

14 Nuveen Investments

NMB Performance OVERVIEW | NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND as of November 30, 2009

CREDIT QUALITY (as a % of total investments)

[PIE CHART]

AAA/U.S. Guaranteed	38%
AA	21%
A	19%
BBB	11%
BB or Lower	3%
N/R	8%

2008-2009 MONTHLY TAX-FREE DIVIDENDS PER COMMON SHARE

[BAR CHART]

Dec	\$ 0.058
Jan	0.058
Feb	0.058
Mar	0.058
Apr	0.058
May	0.06
Jun	0.06
Jul	0.06
Aug	0.06
Sep	0.063
Oct	0.063
Nov	0.063

COMMON SHARE PRICE PERFORMANCE -- WEEKLY CLOSING PRICE

[LINE CHART]

12/01/08	\$ 11.1099
	11.15
	10.99
	11.064
	10.65
	10.81
	11.84
	13.19
	13.798
	14
	14.44
	14.5
	13.25
	12.45
	12.57
	13.85
	13.11
	13.1

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	13.89
	13.94
	14
	14.25
	14
	14.14
	14.36
	13.94
	13.83
	14
	13.64
	13.95
	14.06
	13.62
	13.7
	13.6
	13.36
	13.29
	13.4
	13.599
	13.48
	13.58
	15.5
	14.69
	14.915
	14.51
	14.89
	14.38
	13.8035
	13.62
	13.8
	13.9
	13.91
	13.91
	14
11/30/09	14.4

(1) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 31.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

FUND SNAPSHOT

Common Share Price	\$14.40
Common Share Net Asset Value	\$14.22
Premium/(Discount) to NAV	1.27%
Market Yield	5.25%
Taxable-Equivalent Yield(1)	7.70%
Net Assets Applicable to Common Shares (\$000)	\$27,915
Average Effective Maturity on Securities (Years)	17.30

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Leverage-Adjusted Duration 9.55

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	6.92%	7.99%
1-Year	37.12%	23.89%
5-Year	3.47%	4.12%
Since Inception	5.25%	5.88%

PORTFOLIO COMPOSITION (as a % of total investments)

Education and Civic Organizations	26.3%
Health Care	19.7%
U.S. Guaranteed	9.7%
Tax Obligation/General	9.2%
Tax Obligation/Limited	7.8%
Housing/Multifamily	7.4%
Water and Sewer	5.8%
Long-Term Care	5.4%
Other	8.7%

Nuveen Investments 15

NGX Performance OVERVIEW | NUVEEN INSURED MASSACHUSETTS TAX-FREE ADVANTAGE MUNICIPAL FUND as of November 30, 2009

FUND SNAPSHOT

Common Share Price	\$14.75
Common Share Net Asset Value	\$14.49
Premium/(Discount) to NAV	1.79%
Market Yield	4.88%
Taxable-Equivalent Yield(3)	7.16%
Net Assets Applicable to	

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Common Shares (\$000)	\$39,493
-----------------------	----------

Average Effective Maturity on Securities (Years)	16.43
-----------------------------------------------------	-------

Leverage-Adjusted Duration	10.18
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AVERAGE ANNUAL TOTAL RETURN (Inception 11/21/02)

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	14.96%	7.14%
1-Year	33.87%	22.28%
5-Year	2.80%	4.98%
Since Inception	4.81%	5.32%

PORTFOLIO COMPOSITION (as a % of total investments)

U.S. Guaranteed	24.0%
Tax Obligation/Limited	16.6%
Education and Civic Organizations	15.4%
Water and Sewer	11.6%
Tax Obligation/General	11.1%
Health Care	9.2%
Housing/Multifamily	6.6%
Other	5.5%

INSURERS (as a % of total Insured investments)

NPFG(4)	26.4%
AMBAC	21.0%
FGIC	15.8%
FSA	11.6%
AGC	10.3%
SYNCORA	8.0%
MBIA	6.9%

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CREDIT QUALITY (as a % of total investments) (1,2)

[PIE CHART]

Insured	61%
U.S. Guaranteed*	24%
GNMA Guaranteed	3%
AAA (Uninsured)	2%
AA (Uninsured)	6%
A (Uninsured)	2%
BBB (Uninsured)	1%
BB (Uninsured)	1%

* U.S. Guaranteed includes 22% (as a % of total investments) of Insured securities.

2008-2009 MONTHLY TAX-FREE DIVIDENDS PER COMMON SHARE

[BAR CHART]

Dec	\$ 0.0555
Jan	0.0555
Feb	0.0555
Mar	0.0555
Apr	0.0555
May	0.0565
Jun	0.0565
Jul	0.0565
Aug	0.0565
Sep	0.06
Oct	0.06
Nov	0.06

COMMON SHARE PRICE PERFORMANCE -- WEEKLY CLOSING PRICE

[LINE CHART]

12/01/08	\$ 11.7
	12.09
	10.9999
	10.65
	10.92
	11.41
	12.78
	13.192
	12.73
	12.91
	13.45
	13.4
	13.3
	13.06
	13.25
	12.75
	13.01
	13.8
	14
	14
	13.773
	13.88
	13.33
	12.97
	12.91

13.05
 13.15
 13.38
 13.15
 13.0795
 13.46
 13.885
 14.2201
 14.013
 14.56
 14.42
 14.31
 14.33
 14.0899
 13.81
 14.4101
 14.11
 14.4799
 14.64
 14.4
 14.6536
 14.3689
 14.8896
 15.25
 15.15
 14.5606
 14.74
 14.4
 14.75

11/30/09

- (1) The percentages shown in the foregoing chart may reflect the ratings on certain bonds whose insurer has experienced downgrades as of the end of the reporting period. Please see the Portfolio Managers' Comments 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 are invested in municipal securities that guarantee 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.
- (4) MBIA's public finance subsidiary.

16 Nuveen Investments

NOM Performance OVERVIEW | NUVEEN MISSOURI PREMIUM INCOME MUNICIPAL FUND
 as of November 30, 2009

CREDIT QUALITY (as a % of total investments)

[PIE CHART]

AAA/U.S. Guaranteed 46%
 AA 14%

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A	13%
BBB	5%
N/R	22%

2008-2009 MONTHLY TAX-FREE DIVIDENDS PER COMMON SHARE

[BAR CHART]

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	0.056
Oct	0.056
Nov	0.056

COMMON SHARE PRICE PERFORMANCE -- WEEKLY CLOSING PRICE

[LINE CHART]

12/01/08	\$ 11
	11
	9.6799
	10.42
	10.6
	12.1501
	12.05
	12.5
	12.65
	12.6
	13.2
	13
	11.95
	12.35
	13.14
	13.3101
	12.9
	11.9999
	12.19
	12.66
	13.35
	13.2901
	13.65
	13
	13.2
	13.25
	12.9
	12.75
	13
	13.58
	13.11
	12.83
	13.11
	13.18
	13.75
	13.78
	13.56
	13.24

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	13.9
	13.5662
	13.59
	13.79
	13.85
	14.2
	13.95
	14.0999
	14.09
	13.78
	13.7201
	14.01
	13.95
	14.1
	13.9
11/30/09	13.9

(1) Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 32.3%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

FUND SNAPSHOT

Common Share Price	\$13.90
Common Share Net Asset Value	\$13.17
Premium/(Discount) to NAV	5.54%
Market Yield	4.83%
Taxable-Equivalent Yield(1)	7.13%
Net Assets Applicable to Common Shares (\$000)	\$30,459
Average Effective Maturity on Securities (Years)	11.87
Leverage-Adjusted Duration	8.36

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	10.51%	8.62%
1-Year	33.18%	21.70%
5-Year	0.20%	3.22%
10-Year	6.13%	5.90%

PORTFOLIO COMPOSITION
(as a % of total investments)

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Tax Obligation/Limited	21.9%
U.S. Guaranteed	19.4%
Tax Obligation/General	17.7%
Health Care	14.6%
Water and Sewer	6.6%
Long-Term Care	5.3%
Other	14.5%

Nuveen Investments 17

NTC | NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND
 | PORTFOLIO OF INVESTMENTS

November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
CONSUMER STAPLES - 1.7% (1.1% OF TOTAL INVESTMENTS)		
\$ 1,340	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100.00
EDUCATION AND CIVIC ORGANIZATIONS - 38.4% (26.0% OF TOTAL INVESTMENTS)		
1,000	Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2006, 5.000%, 7/01/36 - AMBAC Insured	7/16 at 100.00
1,595	Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 - NCFG Insured	7/17 at 100.00
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 100.00
925	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Brunswick School, Series 2003B, 5.000%, 7/01/33 - NCFG Insured	7/13 at 100.00
200	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 - RAAI Insured	7/16 at 100.00
305	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 - RAAI Insured	7/17 at 100.00

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725	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1998H, 5.000%, 7/01/23 - MBIA Insured	1/10 at 101.00
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Horace Bushnell Memorial Hall, Series 1999A, 5.625%, 7/01/29 - NPFPG Insured	1/10 at 101.00
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 - AMBAC Insured	No Opt. Call
270	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 - AMBAC Insured	7/17 at 100.00
1,375	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/21 - NPFPG Insured	7/14 at 100.00
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E, 5.250%, 7/01/32 - RAAI Insured	7/12 at 101.00
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	1/10 at 100.00
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42 (UB)	7/13 at 100.00
3,550	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB)	7/16 at 100.00
6,150	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB)	7/17 at 100.00
250	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 1999A, 6.000%, 11/15/18 - AMBAC Insured (Alternative Minimum Tax)	5/10 at 102.00
615	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 - NPFPG Insured (Alternative Minimum Tax)	11/11 at 100.00
1,000	University of Connecticut, General Obligation Bonds, Series 2004A, 5.000%, 1/15/18 - NPFPG Insured	1/14 at 100.00
1,220	University of Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 2/15/17 - FSA Insured	2/15 at 100.00
685	University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/23 - FGIC Insured	2/16 at 100.00
1,000	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/19 - FGIC Insured	11/12 at 101.00
28,465	Total Education and Civic Organizations	

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)

HEALTH CARE - 15.5% (10.5% 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 101.00
700	5.500%, 7/01/32 - RAAI Insured	7/12 at 101.00
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 101.00
Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:		
800	5.000%, 7/01/20 - RAAI Insured	7/15 at 100.00
500	5.000%, 7/01/23 - RAAI Insured	7/15 at 100.00
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 100.00
2,620	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 - FSA Insured	7/16 at 100.00
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 - NPPG Insured	1/10 at 101.00
1,395	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1, 5.000%, 7/01/31 - AMBAC Insured	7/16 at 100.00
3,000	Connecticut Health and Educational Facilities Authority, Revenue Refunding Bonds, Middlesex Health Services, Series 1997H, 5.125%, 7/01/27 - NPPG Insured	1/10 at 100.00

12,545	Total Health Care	

HOUSING/MULTIFAMILY - 2.6% (1.8% 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 100.00
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 100.00

2,000	Total Housing/Multifamily	

HOUSING/SINGLE FAMILY - 7.5% (5.1% OF TOTAL INVESTMENTS)		

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	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C:		
1,000	5.300%, 11/15/33 (Alternative Minimum Tax)		11/10 at 100.00
500	5.450%, 11/15/43 (Alternative Minimum Tax)		11/10 at 100.00
1,675	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34		5/13 at 100.00
	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1:		
205	4.700%, 11/15/26 (Alternative Minimum Tax)		11/15 at 100.00
220	4.800%, 11/15/31 (Alternative Minimum Tax)		11/15 at 100.00
2,100	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27		5/16 at 100.00

5,700	Total Housing/Single Family		

	LONG-TERM CARE - 4.1% (2.8% OF TOTAL INVESTMENTS)		
470	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12		4/10 at 100.00
615	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Connecticut Baptist Homes Inc., Series 1999, 5.500%, 9/01/15 - RAAI Insured		3/10 at 102.00
	Connecticut Development Authority, Revenue Refunding Bonds, Duncaster Inc., Series 1999A:		
1,000	5.250%, 8/01/19 - RAAI Insured		2/10 at 102.00
1,000	5.375%, 8/01/24 - RAAI Insured		2/10 at 102.00

3,085	Total Long-Term Care		

	TAX OBLIGATION/GENERAL - 22.6% (15.3% OF TOTAL INVESTMENTS)		
750	Bridgeport, Connecticut, General Obligation Refunding Bonds, Series 2002A, 5.375%, 8/15/19 - FGIC Insured		8/12 at 100.00

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NTC | NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND (continued)
 | PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CAL PROVISIONS (2)

	TAX OBLIGATION/GENERAL (continued)	
\$ 1,110	Connecticut State, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 - FGIC Insured	4/14 at 100.00

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2,000	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.0
1,300	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 - FSA Insured	6/16 at 100.0
500	Connecticut State, General Obligation Bonds, Series 2006E, 5.000%, 12/15/20	12/16 at 100.0
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:	
775	5.000%, 8/01/20 - FSA Insured	8/15 at 100.0
525	4.375%, 8/01/24 - FSA Insured	8/15 at 100.0
500	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 - AMBAC Insured	11/16 at 100.0
500	North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24	No Opt. Cal
1,860	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/20 - NPFPG Insured	No Opt. Cal
	Regional School District 16, Beacon Falls and Prospect, Connecticut, General Obligation Bonds, Series 2000:	
350	5.500%, 3/15/18 - FSA Insured	3/10 at 101.0
350	5.625%, 3/15/19 - FSA Insured	3/10 at 101.0
350	5.700%, 3/15/20 - FSA Insured	3/10 at 101.0
1,420	Regional School District 16, Connecticut, General Obligation Bonds, Series 2003, 5.000%, 3/15/16 - AMBAC Insured	3/13 at 101.0
	Suffield, Connecticut, General Obligation Bonds, Series 2005:	
465	5.000%, 6/15/17	No Opt. Cal
460	5.000%, 6/15/19	No Opt. Cal
1,000	5.000%, 6/15/21	No Opt. Cal
1,500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 100.0
15,715	Total Tax Obligation/General	
	TAX OBLIGATION/LIMITED - 21.7% (14.7% OF TOTAL INVESTMENTS)	
380	Capitol Region Education Council, Connecticut, Revenue Bonds, Series 1995, 6.700%, 10/15/10	4/10 at 100.0
	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 100.0
1,000	5.000%, 7/01/36 - AGC Insured	7/16 at 100.0
1,945	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Child Care Facilities Program, Series 1999C, 5.625%, 7/01/29 - AMBAC Insured	1/10 at 102.0
	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:	
2,000	5.000%, 12/01/20 - AMBAC Insured	12/12 at 100.0
1,000	5.000%, 12/01/21 - AMBAC Insured	12/12 at 100.0

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500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 - FGIC Insured	1/14 at 100.0
1,750	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured	8/17 at 100.0
	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:	
960	0.000%, 7/01/32 - FGIC Insured	No Opt. Cal
2,615	0.000%, 7/01/33 - FGIC Insured	No Opt. Cal
2,000	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 - FSA Insured	8/12 at 100.0
2,400	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 - FSA Insured	8/15 at 100.0
1,000	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 2003, 5.250%, 10/01/19 - FSA Insured	10/14 at 100.0

18,850	Total Tax Obligation/Limited	

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CAL PROVISIONS (2)

	TRANSPORTATION - 1.0% (0.7% OF TOTAL INVESTMENTS)	
\$ 750	Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 - FGIC Insured (Alternative Minimum Tax)	4/11 at 101.0

	U.S. GUARANTEED - 12.3% (8.3% 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 101.0
650	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2001D, 5.500%, 7/01/23 (Pre-refunded 7/01/11)	7/11 at 101.0
40	Connecticut, General Obligation Bonds, Series 1993E, 6.000%, 3/15/12 (ETM)	No Opt. Cal
1,500	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)	6/12 at 100.0
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 100.0

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1,000	Hartford, Connecticut, Parking System Revenue Bonds, Series 2000A, 6.400%, 7/01/20 (Pre-refunded 7/01/10)	7/10 at 100.0
400	Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 (Pre-refunded 6/01/10) - ACA Insured	6/10 at 100.0
1,000	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40	10/10 at 101.0
300	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Bonds, Series 2000, 5.750%, 7/01/20 (Pre-refunded 7/01/10)	7/10 at 100.0
1,100	University of Connecticut, General Obligation Bonds, Series 2003A, 5.125%, 2/15/21 (Pre-refunded 2/15/13) - MBIA Insured	2/13 at 100.0
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 101.0
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) - FSA Insured	4/12 at 100.0

8,640	Total U.S. Guaranteed	

UTILITIES - 8.6% (5.8% 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. Cal
1,000	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	4/10 at 101.5
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 100.0
1,750	Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax)	12/11 at 102.0
	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:	
310	5.500%, 1/01/14 (Alternative Minimum Tax)	1/10 at 100.0
1,290	5.500%, 1/01/20 (Alternative Minimum Tax)	1/10 at 100.0

6,570	Total Utilities	

WATER AND SEWER - 11.6% (7.9% 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 100.0
1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.0

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	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:		
1,520	5.000%, 11/15/30 - NPMFG Insured		11/15 at 100.0
2,260	5.000%, 8/15/35 - NPMFG Insured		11/15 at 100.0

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NTC | NUVEEN CONNECTICUT PREMIUM INCOME MUNICIPAL FUND (continued)
| PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
	WATER AND SEWER (continued)	
	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:	
\$ 1,000	5.000%, 8/01/20 - NPMFG Insured	8/13 at 100.0
1,075	5.000%, 8/01/33 - NPMFG Insured	8/13 at 100.0
1,100	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100.0
8,640	Total Water and Sewer	
\$ 112,300	Total Investments (cost \$111,619,663) - 147.6%	
	Floating Rate Obligations - (10.5)%	
	Other Assets Less Liabilities - 6.8%	
	Preferred Shares, at Liquidation Value - (43.9)% (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.
- (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 29.8%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 - Inverse Floating Rate Securities for more information.

SEE ACCOMPANYING NOTES TO FINANCIAL STATEMENTS.

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NFC | NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND
| PORTFOLIO OF INVESTMENTS

November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)

	EDUCATION AND CIVIC ORGANIZATIONS - 35.6% (24.1% OF TOTAL INVESTMENTS)	
\$ 795	Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 - NPPG Insured	7/17 at 100.00
500	Connecticut Health and Education Facilities Authority, University of Hartford Revenue Bonds, Series 2006G, 5.250%, 7/01/36 - RAAI Insured	7/16 at 100.00
100	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 - RAAI Insured	7/16 at 100.00
150	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 - RAAI Insured	7/17 at 100.00
440	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/18 - AMBAC Insured	No Opt. Call
130	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 - AMBAC Insured	7/17 at 100.00
50	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 1998E, 5.000%, 7/01/28 - RAAI Insured	1/10 at 100.50
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/17 - NPPG	7/14 at 100.00

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Insured

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 101.00
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	1/10 at 100.00
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42 (UB)	7/13 at 100.00
1,800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB)	7/16 at 100.00
3,050	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB)	7/17 at 100.00
480	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 - NPPG Insured (Alternative Minimum Tax)	11/11 at 100.00
	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System, Series 1999:	
125	5.375%, 2/01/19	2/10 at 100.50
270	5.375%, 2/01/29	2/10 at 100.50
	University of Connecticut, General Obligation Bonds, Series 2001A:	
1,000	4.750%, 4/01/20	4/11 at 101.00
1,000	4.750%, 4/01/21	4/11 at 101.00
485	University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/23 - FGIC Insured	2/16 at 100.00

13,225 Total Education and Civic Organizations

HEALTH CARE - 10.8% (7.4% OF TOTAL INVESTMENTS)

1,400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/32 - RAAI Insured	7/12 at 101.00
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:	
500	5.000%, 7/01/20 - RAAI Insured	7/15 at 100.00
250	5.000%, 7/01/23 - RAAI Insured	7/15 at 100.00
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 100.00
60	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 - FSA Insured	7/16 at 100.00

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NFC | NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND (continued)
 | PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CAL PROVISIONS (2)
HEALTH CARE (continued)		
\$ 125	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 - NPMG Insured	1/10 at 101.0
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 100.0
4,390	Total Health Care	
HOUSING/MULTIFAMILY - 1.3% (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 100.0
HOUSING/SINGLE FAMILY - 7.3% (4.9% OF TOTAL INVESTMENTS)		
1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C: 5.300%, 11/15/33 (Alternative Minimum Tax)	11/10 at 100.0
250	5.450%, 11/15/43 (Alternative Minimum Tax)	11/10 at 100.0
800	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34	5/13 at 100.0
700	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100.0
2,750	Total Housing/Single Family	
LONG-TERM CARE - 1.6% (1.1% 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 102.0
110	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.800%, 4/01/21	4/10 at 100.0
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 100.0

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660	Total Long-Term Care	

TAX OBLIGATION/GENERAL - 11.3% (7.6% OF TOTAL INVESTMENTS)		
560	Connecticut State, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 - FGIC Insured	4/14 at 100.0
700	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.0
100	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 - FSA Insured Hartford, Connecticut, General Obligation Bonds, Series 2005A:	6/16 at 100.0
360	5.000%, 8/01/21 - FSA Insured	8/15 at 100.0
240	4.375%, 8/01/24 - FSA Insured	8/15 at 100.0
400	North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24	No Opt. Cal
Suffield, Connecticut, General Obligation Bonds, Series 2005:		
335	5.000%, 6/15/17	No Opt. Cal
335	5.000%, 6/15/19	No Opt. Cal
810	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 100.0

3,840	Total Tax Obligation/General	

TAX OBLIGATION/LIMITED - 24.4% (16.5% 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 100.0
500	5.000%, 7/01/36 - AGC Insured	7/16 at 100.0
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, New Opportunities for Waterbury Inc., Series 1998A, 6.750%, 7/01/28	1/10 at 104.0
Connecticut, Certificates of Participation, Juvenile Training School, Series 2001:		
600	5.000%, 12/15/20	12/11 at 101.0
1,000	5.000%, 12/15/30	12/11 at 101.0
1,475	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1998B, 5.500%, 11/01/12 - FSA Insured	No Opt. Cal

24 Nuveen Investments

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CAL PROVISIONS (2)

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TAX OBLIGATION/LIMITED (continued)

\$	900	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured	8/17 at 100.0
	600	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 - AMBAC Insured	No Opt. Cal
	470	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/32 - FGIC Insured	No Opt. Cal
	1,200	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 - FSA Insured	8/15 at 100.0
	750	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19	10/10 at 101.0

	9,145	Total Tax Obligation/Limited	

TRANSPORTATION - 6.5% (4.4% 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 101.0

U.S. GUARANTEED - 28.8% (19.5% 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 101.0
	2,000	Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded 10/01/11)	10/11 at 100.0
	500	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)	6/12 at 100.0
	500	East Lyme, Connecticut, General Obligation Bonds, Series 2001, 5.125%, 7/15/20 (Pre-refunded 7/15/11) - FGIC Insured	7/11 at 102.0
	25	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001A: 5.000%, 5/15/22 (Pre-refunded 5/15/11)	5/11 at 100.0
	500	5.400%, 5/15/31 (Pre-refunded 5/15/11)	5/11 at 100.0
	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 100.0
	220	New Haven, Connecticut, General Obligation Bonds, Series 2001A, 5.000%, 11/01/20 (Pre-refunded 11/01/11) - FGIC Insured	11/11 at 100.0
	250	Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 (Pre-refunded 6/01/10) - ACA Insured	6/10 at 100.0
	1,425	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A: 5.500%, 10/01/32	10/10 at 101.0
	1,300	5.500%, 10/01/40	10/10 at 101.0

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145	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Bonds, Series 2000, 5.750%, 7/01/20 (Pre-refunded 7/01/10)	7/10 at 100.0
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) - FSA Insured	4/12 at 100.0
10,135	Total U.S. Guaranteed	

UTILITIES - 7.4% (5.0% OF TOTAL INVESTMENTS)		
500	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	4/10 at 101.5
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 100.0
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 102.0
790	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A, 5.500%, 1/01/14 (Alternative Minimum Tax)	1/10 at 100.0
2,850	Total Utilities	

Nuveen Investments 25

NFC | NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND (continued)
| PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)

WATER AND SEWER - 12.7% (8.6% 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 100.0
1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.0
720	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A: 5.000%, 11/15/30 - NPMG Insured	11/15 at 100.0
1,110	5.000%, 8/15/35 - NPMG Insured	11/15 at 100.0

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140	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 100.0
	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:	
750	5.000%, 8/01/20 - NPMFG Insured	8/13 at 100.0
470	5.000%, 8/01/33 - NPMFG Insured	8/13 at 100.0

4,630	Total Water and Sewer	

\$ 54,625	Total Investments (cost \$55,060,770) - 147.7%	
=====		
	Floating Rate Obligations - (10.1)%	
	Other Assets Less Liabilities - 8.0%	
	Preferred Shares, at Liquidation Value - (45.6)% (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.
 - (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 30.9%.
- N/R Not rated.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 - Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

26 Nuveen Investments

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
CONSUMER STAPLES - 1.9% (1.2% OF TOTAL INVESTMENTS)		
\$ 675	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100.0

EDUCATION AND CIVIC ORGANIZATIONS - 33.7% (22.5% OF TOTAL INVESTMENTS)		
715	Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 - NCFG Insured	7/17 at 100.0
500	Connecticut Health and Education Facilities Authority, University of Hartford Revenue Bonds, Series 2006G, 5.250%, 7/01/36 - RAAI Insured	7/16 at 100.0
100	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 - RAAI Insured	7/16 at 100.0
135	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 - RAAI Insured	7/17 at 100.0
95	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1998H, 5.000%, 7/01/23 - MBIA Insured	1/10 at 101.0
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hopkins School, Series 1998A, 5.000%, 7/01/20 - AMBAC Insured	7/10 at 100.0
310	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 - AMBAC Insured	No Opt. Cal
120	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 - AMBAC Insured	7/17 at 100.0
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E:	
590	5.500%, 7/01/22 - RAAI Insured	7/12 at 101.0
1,000	5.250%, 7/01/32 - RAAI Insured	7/12 at 101.0
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	1/10 at 100.0
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42 (UB)	7/13 at 100.0
1,600	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB)	7/16 at 100.0
2,750	Connecticut Health and Educational Facilities Authority,	7/17 at 100.0

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Revenue Bonds, Yale University, Series 2007Z-3, 5.050%,
7/01/42 (UB)

	University of Connecticut, General Obligation Bonds, Series 2006A:	
450	5.000%, 2/15/19 - FGIC Insured	2/16 at 100.0
490	5.000%, 2/15/23 - FGIC Insured	2/16 at 100.0
500	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/22 - FGIC Insured	11/12 at 101.0

11,355	Total Education and Civic Organizations	

HEALTH CARE - 12.5% (8.3% 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 101.0
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A:	
20	6.125%, 7/01/20 - RAAI Insured	7/10 at 101.0
65	6.000%, 7/01/25 - RAAI Insured	7/10 at 101.0
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:	
300	5.000%, 7/01/20 - RAAI Insured	7/15 at 100.0
300	5.000%, 7/01/23 - RAAI Insured	7/15 at 100.0
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 100.0

Nuveen Investments 27

NGK | NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND 2 (continued)
| PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CAL PROVISIONS (2)

	HEALTH CARE (continued)	
\$ 1,190	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 - FSA Insured	7/16 at 100.0
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 101.0
25	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/18 - NPFG Insured	1/10 at 101.0

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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 100.0
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4,540	Total Health Care	
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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 100.0
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HOUSING/SINGLE FAMILY - 6.3% (4.2% 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 100.0
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700	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34	5/13 at 100.0
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	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1:	
305	4.700%, 11/15/26 (Alternative Minimum Tax)	11/15 at 100.0
330	4.800%, 11/15/31 (Alternative Minimum Tax)	11/15 at 100.0

600	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100.0
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2,185	Total Housing/Single Family	
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LONG-TERM CARE - 3.4% (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 102.0
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205	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12	4/10 at 100.0
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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 101.0
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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 100.0
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1,225	Total Long-Term Care	
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TAX OBLIGATION/GENERAL - 14.0% (9.3% OF TOTAL INVESTMENTS)

600	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.0
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400	Connecticut State, General Obligation Bonds, Series 2006C,	6/16 at 100.0
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	5.000%, 6/01/23 - FSA Insured	
1,305	Hartford County Metropolitan District, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 4/01/22	4/12 at 101.0
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:	
360	5.000%, 8/01/21 - FSA Insured	8/15 at 100.0
140	4.375%, 8/01/24 - FSA Insured	8/15 at 100.0
650	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 - AMBAC Insured	11/16 at 100.0
400	Suffield, Connecticut, General Obligation Bonds, Series 2005, 5.000%, 6/15/21	No Opt. Cal
500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/17	10/15 at 100.0

4,355	Total Tax Obligation/General	

28 Nuveen Investments

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CAL PROVISIONS (2)
	TAX OBLIGATION/LIMITED - 16.6% (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 100.0
500	5.000%, 7/01/36 - AGC Insured	7/16 at 100.0
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2001B, 5.375%, 10/01/13 - FSA Insured	10/11 at 100.0
1,625	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/20 - FSA Insured	7/12 at 100.0
850	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured	8/17 at 100.0
500	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 - AMBAC Insured	No Opt. Cal
430	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/32 - FGIC Insured	No Opt. Cal
750	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 - FSA Insured	8/15 at 100.0

5,730	Total Tax Obligation/Limited	

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TRANSPORTATION - 6.5% (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. Cal
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U.S. GUARANTEED - 36.2% (24.1% 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 100.0
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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 101.0
30	6.125%, 7/01/20 (Pre-refunded 7/01/10) - RAAI Insured	7/10 at 101.0
5	6.000%, 7/01/25 (Pre-refunded 7/01/10) - RAAI Insured	7/10 at 101.0

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 101.0
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Farmington, Connecticut, General Obligation Bonds, Series 2002:

1,000	5.000%, 9/15/20 (Pre-refunded 9/15/12)	9/12 at 101.0
1,450	5.000%, 9/15/21 (Pre-refunded 9/15/12)	9/12 at 101.0

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 100.0
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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 101.0
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Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A:

1,000	5.500%, 10/01/32	10/10 at 101.0
2,000	5.500%, 10/01/40	10/10 at 101.0

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 101.0
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500	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) - FSA Insured	4/12 at 100.0
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11,520	Total U.S. Guaranteed	
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UTILITIES - 7.8% (5.2% OF TOTAL INVESTMENTS)

500	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	4/10 at 101.5
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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 100.0
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Nuveen Investments 29

NGK | NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND 2 (continued)
 | PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
UTILITIES (continued)		
\$ 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 102.0
	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:	
250	5.500%, 1/01/15 (Alternative Minimum Tax)	1/10 at 100.0
510	5.500%, 1/01/20 (Alternative Minimum Tax)	1/10 at 100.0
2,730	Total Utilities	
WATER AND SEWER - 10.0% (6.7% 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 100.0
785	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.0
	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:	
690	5.000%, 11/15/30 - NPMG Insured	11/15 at 100.0
320	5.000%, 8/15/35 - NPMG Insured	11/15 at 100.0
130	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 100.0
	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:	
750	5.000%, 8/01/20 - NPMG Insured	8/13 at 100.0
410	5.000%, 8/01/33 - NPMG Insured	8/13 at 100.0
3,305	Total Water and Sewer	
\$ 50,070	Total Investments (cost \$50,388,731) - 150.3%	
	Floating Rate Obligations - (10.1)%	
	Other Assets Less Liabilities - 4.9%	
	Preferred Shares, at Liquidation Value - (45.1)% (5)	

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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.
 - (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 30.0%.
- N/R Not rated.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 - Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

30 Nuveen Investments

NGO | NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND 3
| PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)

	CONSUMER STAPLES - 3.3% (2.2% OF TOTAL INVESTMENTS)	
\$ 2,155	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100.0

	EDUCATION AND CIVIC ORGANIZATIONS - 28.4% (19.3% OF TOTAL INVESTMENTS)	
1,000	Connecticut Health and Education Facilities Authority, Revenue Bonds, Connecticut College, Series 2007G, 4.500%, 7/01/37 - NPPG Insured	7/17 at 100.0
1,000	Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2006, 5.000%, 7/01/36 -	7/16 at 100.0

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AMBAC Insured

1,300	Connecticut Health and Education Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 - NCFG Insured	7/17 at 100.0
650	Connecticut Health and Education Facilities Authority, University of Hartford Revenue Bonds, Series 2006G, 5.250%, 7/01/36 - RAAI Insured	7/16 at 100.0
150	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 - RAAI Insured	7/16 at 100.0
250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 - RAAI Insured	7/17 at 100.0
400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 - AMBAC Insured	No Opt. Cal
215	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A, 5.000%, 7/01/37 - AMBAC Insured	7/17 at 100.0
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E, 5.500%, 7/01/22 - RAAI Insured	7/12 at 101.0
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	1/10 at 100.0
3,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB)	7/16 at 100.0
5,050	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB)	7/17 at 100.0
	University of Connecticut, General Obligation Bonds, Series 2006A:	
850	5.000%, 2/15/19 - FGIC Insured	2/16 at 100.0
490	5.000%, 2/15/23 - FGIC Insured	2/16 at 100.0
500	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/22 - FGIC Insured	11/12 at 101.0
17,105	Total Education and Civic Organizations	

HEALTH CARE - 9.1% (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 101.0
600	5.500%, 7/01/32 - RAAI Insured	7/12 at 101.0
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B, 5.000%, 7/01/20 - RAAI Insured	7/15 at 100.0

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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 100.0
2,130	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 - FSA Insured	7/16 at 100.0
200	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/18 - NCFG Insured	1/10 at 101.0

Nuveen Investments 31

NGO | NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND 3 (continued)
| PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CAL PROVISIONS (2)
HEALTH CARE (continued)		
\$ 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 100.0
5,865 Total Health Care		
HOUSING/MULTIFAMILY - 1.6% (1.1% 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 100.0
HOUSING/SINGLE FAMILY - 5.7% (3.9% 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 100.0
1,300	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34	5/13 at 100.0
435	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1: 4.700%, 11/15/26 (Alternative Minimum Tax)	11/15 at 100.0
465	4.800%, 11/15/31 (Alternative Minimum Tax)	11/15 at 100.0
600	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100.0
3,550 Total Housing/Single Family		

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LONG-TERM CARE - 11.7% (7.9% 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 102.0
380	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12	4/10 at 100.0
	Connecticut Development Authority, Revenue Bonds, Duncaster Inc., Series 2002:	
650	5.125%, 8/01/22 - RAAI Insured	8/12 at 101.0
1,025	4.750%, 8/01/32 - RAAI Insured	8/12 at 101.0
	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 101.0
475	5.000%, 7/01/20 - AMBAC Insured	7/12 at 101.0
260	5.000%, 7/01/23 - AMBAC Insured	7/12 at 101.0
1,000	5.000%, 7/01/32 - AMBAC Insured	7/12 at 101.0
	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 101.0
1,500	5.000%, 6/15/32 - AMBAC Insured	6/12 at 101.0
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 100.0

7,720 Total Long-Term Care

TAX OBLIGATION/GENERAL - 21.5% (14.6% OF TOTAL INVESTMENTS)

	Bethel, Connecticut, General Obligation Bonds, Series 2002:	
525	5.000%, 11/01/18 - FGIC Insured	11/12 at 100.0
525	5.000%, 11/01/19 - FGIC Insured	11/12 at 100.0
525	5.000%, 11/01/20 - FGIC Insured	11/12 at 100.0
525	5.000%, 11/01/21 - FGIC Insured	11/12 at 100.0
525	5.000%, 11/01/22 - FGIC Insured	11/12 at 100.0
1,200	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.0
1,500	Connecticut State, General Obligation Bonds, Series 2006E, 5.000%, 12/15/20	12/16 at 100.0
600	Hartford, Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 8/01/21 - FSA Insured	8/15 at 100.0

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
TAX OBLIGATION/GENERAL (continued)		
	New Canaan, Connecticut, General Obligation Bonds, Series 2002A:	
\$ 900	4.600%, 5/01/20	5/11 at 100.0
500	4.700%, 5/01/21	5/11 at 100.0
1,000	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 - AMBAC Insured	11/16 at 100.0
	Southbury, Connecticut, General Obligation Bonds, Series 2002:	
500	4.875%, 12/15/20	12/11 at 101.0
500	4.875%, 12/15/21	12/11 at 101.0
500	5.000%, 12/15/22	12/11 at 101.0
	Stratford, Connecticut, General Obligation Bonds, Series 2002:	
1,375	4.000%, 2/15/19 - FSA Insured	2/12 at 100.0
630	4.125%, 2/15/20 - FSA Insured	2/12 at 100.0
500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18	10/15 at 100.0
12,330	Total Tax Obligation/General	
TAX OBLIGATION/LIMITED - 20.4% (13.8% 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 100.0
60	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1992B, 6.125%, 9/01/12	No Opt. Cal
	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:	
2,810	5.000%, 12/01/20 - AMBAC Insured	12/12 at 100.0
1,000	5.000%, 12/01/21 - AMBAC Insured	12/12 at 100.0
1,000	5.000%, 12/01/22 - AMBAC Insured	12/12 at 100.0
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 - FGIC Insured	1/14 at 100.0
1,500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 - AMBAC Insured	8/17 at 100.0
1,000	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%,7/01/31 - AMBAC Insured	No Opt. Cal
	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:	
780	0.000%, 7/01/32 - FGIC Insured	No Opt. Cal
2,120	0.000%, 7/01/33 - FGIC Insured	No Opt. Cal
	Puerto Rico Public Buildings Authority, Guaranteed Government Facilities Revenue Bonds, Series 2002G:	

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890	5.250%, 7/01/17	7/12 at 100.0
1,000	5.250%, 7/01/20	7/12 at 100.0
1,045	5.250%, 7/01/21	7/12 at 100.0

14,635	Total Tax Obligation/Limited	

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. Cal

U.S. GUARANTEED - 23.3% (15.8% OF TOTAL INVESTMENTS) (4)

500	Bridgeport, Connecticut, General Obligation Bonds, Series 2003A, 5.250%, 9/15/23 (Pre-refunded 9/15/13) - FSA Insured	9/13 at 100.0
3,100	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 101.0
450	Farmington, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 9/15/20 (Pre-refunded 9/15/12)	9/12 at 101.0
950	New Canaan, Connecticut, General Obligation Bonds, Series 2002A, 4.500%, 5/01/19 (Pre-refunded 5/01/11)	5/11 at 100.0

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NGO | NUVEEN CONNECTICUT DIVIDEND ADVANTAGE MUNICIPAL FUND 3 (continued)
| PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)

U.S. GUARANTEED (4) (continued)		
\$ 40	New Haven, Connecticut, General Obligation Bonds, Series 2002A, 5.250%, 11/01/17 - AMBAC Insured (ETM)	11/11 at 101.0
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 101.0
3,000	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40	10/10 at 101.0
1,010	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 1998A, 5.125%, 6/01/24 - AMBAC Insured	No Opt. Cal
195	Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 2002E, 5.500%, 8/01/29	2/12 at 100.0

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(Pre-refunded 2/01/12)

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 100.0
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13,395	Total U.S. Guaranteed	
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UTILITIES - 7.4% (5.0% OF TOTAL INVESTMENTS)

720	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	4/10 at 101.5
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860	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 100.0
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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 102.0
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Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:		
790	5.500%, 1/01/14 (Alternative Minimum Tax)	1/10 at 100.0
305	5.500%, 1/01/20 (Alternative Minimum Tax)	1/10 at 100.0

4,675	Total Utilities	
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WATER AND SEWER - 14.3% (9.7% 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 100.0
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1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.0
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Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:		
1,230	5.000%, 11/15/30 - NPMG Insured	11/15 at 100.0
640	5.000%, 8/15/35 - NPMG Insured	11/15 at 100.0

230	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 100.0
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South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:		
2,050	5.000%, 8/01/20 - NPMG Insured	8/13 at 100.0
590	5.000%, 8/01/33 - NPMG Insured	8/13 at 100.0

1,840	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth Series, 2007A, 5.000%, 8/01/30 - NPMG Insured	8/16 at 100.0
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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)

	WATER AND SEWER (continued)	
\$ 350	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100.0

8,515	Total Water and Sewer	

\$ 91,360	Total Investments (cost \$90,983,037) - 147.5%	
=====		
	Floating Rate Obligations - (9.4)%	

	Other Assets Less Liabilities - 7.7%	

	Preferred Shares, at Liquidation Value - (45.8)% (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.
- (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 31.0%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 - Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

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NMT | NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND
 | PORTFOLIO OF INVESTMENTS

November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)

CONSUMER DISCRETIONARY - 1.4% (0.9% OF TOTAL INVESTMENTS)		
\$ 1,425	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 102.0

EDUCATION AND CIVIC ORGANIZATIONS - 30.3% (20.1% OF TOTAL INVESTMENTS)		
375	Massachusetts Development Finance Agency, Revenue Bonds, Boston University, Series 2009V-1, 5.000%, 10/01/29 (WI/DD, Settling 12/01/09)	10/19 at 100.0
1,045	Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2007, 5.000%, 9/01/37 - NPFPG Insured	9/17 at 100.0
890	Massachusetts Development Finance Authority, Revenue Bonds, Curry College, Series 2000A, 6.000%, 3/01/20 - ACA Insured	3/10 at 100.5
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 100.0
750	Massachusetts Development Finance Authority, Revenue Bonds, Milton Academy, Series 2003A, 5.000%, 9/01/19	9/13 at 100.0
4,900	Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, Series 2008A, 5.000%, 1/01/42 - AGC Insured (UB)	1/18 at 100.0
1,090	Massachusetts Development Finance Authority, Revenue Refunding Bonds, Boston University, Series 1999P, 6.000%, 5/15/29	No Opt. Cal
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 100.0
2,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.250%, 6/01/18	6/13 at 100.0
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Hebrew College, Series 1999A,, 0.720%, 7/01/31 - RAAI Insured (5)	3/10 at 100.0
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Wellesley College, Series 2003H, 5.000%, 7/01/26	7/13 at 100.0
555	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Williams College, Series 2003H, 5.000%,	7/13 at 100.0

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7/01/21

1,380	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Williams College, Series 2007L, 5.000%, 7/01/31	7/16 at 100.0
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Worcester State College, Series 2002, 5.000%, 11/01/32 - AMBAC Insured	11/12 at 100.0
1,645	Massachusetts Industrial Finance Agency, Revenue Bonds, Whitehead Institute for Biomedical Research, Series 1993, 5.125%, 7/01/26	1/10 at 100.0
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	2/10 at 100.5

19,800	Total Education and Civic Organizations	
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HEALTH CARE - 25.9% (17.2% OF TOTAL INVESTMENTS)

1,000	Massachusetts Health and Educational Facilities Authority Revenue Bonds, Children's Hospital Issue, Series M (2009), 5.500%, 12/01/39	12/19 at 100.0
1,250	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Berkshire Health System, Series 2001E, 6.250%, 10/01/31	10/11 at 101.0
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 101.0
1,800	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Capital Asset Program, Series 1998B-1: 5.375%, 2/01/26 - MBIA Insured	8/18 at 100.0
770	5.375%, 2/01/28 - MBIA Insured	8/18 at 100.0

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
HEALTH CARE (continued)		
\$ 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 100.0
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Caritas Christi Obligated Group, Series 2002B, 6.250%, 7/01/22	7/12 at 101.0

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935	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Emerson Hospital, Series 2005E, 5.000%, 8/15/35 - RAAI Insured	8/15 at 100.0
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 100.0
2,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Lahey Medical Center, Series 2007D, 5.250%, 8/15/28	8/17 at 100.0
585	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milford Regional Medical Center, Series 2007E, 5.000%, 7/15/32	7/17 at 100.0
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%, 7/01/30	7/15 at 100.0
750	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 1993G-1, 5.375%, 7/01/24 - MBIA Insured	1/10 at 100.0
75	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Partners HealthCare System Inc., Series 2001C, 5.750%, 7/01/32	7/11 at 101.0
375	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2001C, 6.625%, 7/01/32	7/11 at 100.0
1,445	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2005D, 5.000%, 7/01/33	7/15 at 100.0
2,000	Massachusetts State, Health and Educational Facilities Authority, Partners HealthCare System Inc., Series 2007G, 5.000%, 7/01/32	7/17 at 100.0
18,485	Total Health Care	

HOUSING/MULTIFAMILY - 7.0% (4.6% OF TOTAL INVESTMENTS)		
1,325	Massachusetts Development Finance Authority, Multifamily Housing Revenue Bonds, Emerson Manor Project, Series 2007, 4.800%, 7/20/48	7/17 at 100.0
1,795	Massachusetts Development Financing Authority, Assisted Living Revenue Bonds, Prospect House Apartments, Series 1999, 7.000%, 12/01/31	12/09 at 102.0
500	Massachusetts Housing Finance Agency, Housing Revenue Bonds, Series 2003S, 5.050%, 12/01/23 (Alternative Minimum Tax)	6/13 at 100.0
285	Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 1999D, 5.500%, 7/01/13 - AMBAC Insured (Alternative Minimum Tax)	7/10 at 101.0
1,000	Somerville Housing Authority, Massachusetts, GNMA Collateralized Mortgage Revenue Bonds, Clarendon Hill	5/12 at 103.0

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Towers, Series 2002, 5.200%, 11/20/22

4,905	Total Housing/Multifamily	
HOUSING/SINGLE FAMILY - 3.6% (2.4% 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 100.0
985	Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 2008, Trust 3145, 14.068%, 12/01/28 (IF)	6/18 at 100.0
2,485	Total Housing/Single Family	
INDUSTRIALS - 1.0% (0.7% OF TOTAL INVESTMENTS)		
305	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. Cal
400	Massachusetts Development Finance Agency, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2003, 5.450%, 6/01/14	No Opt. Cal
705	Total Industrials	

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NMT | NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND (continued)
 | PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
LONG-TERM CARE - 6.8% (4.5% OF TOTAL INVESTMENTS)		
\$ 1,270	Boston, Massachusetts, FHA-Insured Mortgage Revenue Bonds, Deutsches Altenheim Inc., Series 1998A, 6.125%, 10/01/31	4/10 at 104.0
1,685	Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.250%, 10/01/26	10/12 at 102.0
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 105.0
400	Massachusetts Industrial Finance Agency, First Mortgage Revenue Bonds, Berkshire Retirement Community, Series 1994B, 4.750%, 7/01/17	1/11 at 101.0

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4,855	Total Long-Term Care	
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TAX OBLIGATION/GENERAL - 18.4% (12.2% OF TOTAL INVESTMENTS)		
500	Ashland, Massachusetts, General Obligation Bonds, Series 2004, 5.250%, 5/15/23 - AMBAC Insured	5/15 at 100.0
1,250	Boston, Massachusetts, General Obligation Bonds, Series 2005A, 5.000%, 1/01/17	1/15 at 100.0
1,000	Fall River, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 2/01/21 - FSA Insured	2/13 at 101.0
2,500	Massachusetts Bay Transportation Authority, General Obligation Transportation System Bonds, Series 1991A, 7.000%, 3/01/21	No Opt. Cal
1,275	Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2001D, 6.000%, 11/01/13 - NPMFG Insured	No Opt. Cal
980	Monson, Massachusetts, General Obligation Bonds, Series 2002, 5.250%, 5/15/22 - AMBAC Insured	5/12 at 101.0
1,260	Norwell, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 11/15/20 - FGIC Insured	No Opt. Cal
1,000	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/29 - FGIC Insured	No Opt. Cal
1,220	Worcester, Massachusetts, General Obligation Bonds, Series 2005A, 5.000%, 7/01/19 - FGIC Insured	7/15 at 100.0

10,985	Total Tax Obligation/General	
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TAX OBLIGATION/LIMITED - 14.1% (9.4% OF TOTAL INVESTMENTS)		
210	Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Series 2004, 5.000%, 5/01/26 - AMBAC Insured	5/14 at 100.0
385	Massachusetts Bay Transportation Authority, Senior Lien Sales Tax Revenue Refunding Bonds, Series 2004C, 5.250%, 7/01/21	No Opt. Cal
975	Massachusetts Bay Transportation Authority, Senior Sales Tax Revenue Bonds, Series 2006, 5.000%, 7/01/26	7/18 at 100.0
550	Massachusetts College Building Authority, Project Revenue Bonds, Series 2004A, 5.000%, 5/01/19 - NPMFG Insured	5/14 at 100.0
325	Massachusetts College Building Authority, Project Revenue Bonds, Series 2006A, 5.000%, 5/01/31 - AMBAC Insured	5/16 at 100.0
1,200	Massachusetts College Building Authority, Project Revenue Bonds, Series 2008A, 5.000%, 5/01/33 - AGC Insured	5/18 at 100.0
1,000	Massachusetts College Building Authority, Project Revenue Refunding Bonds, Series 2003B, 5.375%, 5/01/23 - SYNCORA GTY Insured	No Opt. Cal
1,300	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 - FSA Insured	8/15 at 100.0
540	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds,	No Opt. Cal

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Series 2005, 5.000%, 1/01/20 - FGIC Insured

1,000	Massachusetts, Special Obligation Refunding Notes, Federal Highway Grant Anticipation Note Program, Series 2003A, 5.000%, 12/15/13 - FSA Insured	No Opt. Cal
240	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/43 - AMBAC Insured	No Opt. Cal
1,300	Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 2003AA, 5.500%, 7/01/19 - NPFPG Insured	No Opt. Cal

9,025	Total Tax Obligation/Limited	

38 Nuveen Investments

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CAL PROVISIONS (2)

	TRANSPORTATION - 10.2% (6.8% OF TOTAL INVESTMENTS)	
\$ 2,000	Massachusetts Port Authority, Revenue Bonds, Series 2003A, 5.000%, 7/01/33 - NPFPG Insured	7/13 at 100.0
1,000	Massachusetts Port Authority, Special Facilities Revenue Bonds, BOSFUEL Corporation, Series 2007, 5.000%, 7/01/32 - FGIC Insured (Alternative Minimum Tax)	7/17 at 100.0
225	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 - AMBAC Insured (Alternative Minimum Tax)	1/11 at 101.0
4,000	Massachusetts Port Authority, Special Facilities Revenue Bonds, US Airways Group Inc., Series 1996A, 5.750%, 9/01/16 - NPFPG Insured (Alternative Minimum Tax)	3/10 at 100.0

7,225	Total Transportation	

U.S. GUARANTEED - 17.7% (11.7% OF TOTAL INVESTMENTS) (4)

550	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41 (Pre-refunded 5/15/11)	5/11 at 100.0
25	Massachusetts Bay Transportation Authority, Senior Sales Tax Revenue Bonds, Series 2006, 5.000%, 7/01/26 (Pre-refunded 7/01/18)	7/18 at 100.0
2,500	Massachusetts Development Finance Authority, GNMA Collateralized Revenue Bonds, VOA Concord Assisted Living Inc., Series 2000A, 6.900%, 10/20/41 (Pre-refunded 10/20/11)	10/11 at 105.0
500	Massachusetts Development Finance Authority, Revenue Bonds, Belmont Hills School, Series 2001, 5.375%, 9/01/23	9/11 at 101.0

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(Pre-refunded 9/01/11)

1,000	Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2003C, 5.750%, 7/01/33 (Pre-refunded 7/01/13)	7/13 at 101.0
410	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc., Series 1998A, 5.000%, 7/01/25 (Pre-refunded 7/01/21) - MBIA Insured	7/21 at 100.0
600	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 2002H, 5.375%, 5/15/19 (Pre-refunded 5/15/12) - FGIC Insured	5/12 at 100.0
1,925	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Partners HealthCare System Inc., Series 2001C, 5.750%, 7/01/32 (Pre-refunded 7/01/11)	7/11 at 101.0
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, University of Massachusetts - Worcester Campus, Series 2001B, 5.250%, 10/01/31 (Pre-refunded 10/01/11) - FGIC Insured	10/11 at 100.0
525	Massachusetts Port Authority, Revenue Bonds, Series 1982, 13.000%, 7/01/13 (ETM)	1/10 at 100.0
1,500	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/25 (Pre-refunded 1/01/14) - FGIC Insured	1/14 at 100.0

10,535	Total U.S. Guaranteed	
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UTILITIES - 2.9% (1.9% OF TOTAL INVESTMENTS)

1,000	Massachusetts Development Finance Agency, Resource Recovery Revenue Bonds, SEMass System, Series 2001A, 5.625%, 1/01/16 - NCFG Insured	1/12 at 101.0
1,000	Massachusetts Industrial Finance Agency, Resource Recovery Revenue Refunding Bonds, Ogden Haverhill Project, Series 1998A, 5.600%, 12/01/19 (Alternative Minimum Tax)	12/09 at 101.0

2,000	Total Utilities	
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WATER AND SEWER - 11.5% (7.6% OF TOTAL INVESTMENTS)

2,000	Boston Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Senior Series 2004A, 5.000%, 11/01/25	11/14 at 100.0
60	Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2003-9, 5.000%, 8/01/22	8/13 at 100.0
285	Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2004-10, 5.000%, 8/01/26	8/14 at 100.0
750	Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2005-11, 4.500%, 8/01/29	8/15 at 100.0
1,000	Massachusetts Water Pollution Abatement Trust, Pooled Loan	8/16 at 100.0

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Program Bonds, Series 2006-12, 4.375%, 8/01/31

Nuveen Investments 39

NMT | NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND (continued)
 | PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)

	WATER AND SEWER (continued)	
\$ 1,250	Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Series 2002A, 5.250%, 8/01/20	8/12 at 100.0
1,500	Massachusetts Water Resources Authority, General Revenue Bonds, Series 2005A, 5.000%, 8/01/28 - NCFG Insured	8/17 at 100.0
625	Massachusetts Water Resources Authority, General Revenue Bonds, Series 2006A, 4.000%, 8/01/46	8/16 at 100.0

7,470	Total Water and Sewer	

\$ 99,900	Total Investments (cost \$101,305,784) - 150.8%	
=====		
	Floating Rate Obligations - (3.6)%	

	Other Assets Less Liabilities - 3.1%	

	Preferred Shares, at Liquidation Value - (50.3)% (6)	

	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.
- (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) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value

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measurement disclosure purposes, investment categorized as Level 3. See Notes to Financial Statements, Footnote 2 - Fair Value Measurements for more information.

(6) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 33.4%.

N/R Not rated.

WI/DD Purchased on a when-issued or delayed delivery basis.

(ETM) Escrowed to maturity.

(IF) Inverse floating rate investment.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 - Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

40 Nuveen Investments

NMB | NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND
| PORTFOLIO OF INVESTMENTS

November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
CONSUMER DISCRETIONARY - 1.1% (0.7% OF TOTAL INVESTMENTS)		
\$ 480	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 102.0
EDUCATION AND CIVIC ORGANIZATIONS - 40.1% (26.3% OF TOTAL INVESTMENTS)		
375	Massachusetts Development Finance Agency, Revenue Bonds, Boston University, Series 2009V-1, 5.000%, 10/01/29 (WI/DD, Settling 12/01/09)	10/19 at 100.0
450	Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2007, 5.000%, 9/01/37 - NCFG Insured	9/17 at 100.0
495	Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2005D, 5.000%, 7/01/27 - AGC Insured	7/15 at 100.0
500	Massachusetts Development Finance Authority, Revenue Bonds, Milton Academy, Series 2003A, 5.000%, 9/01/19	9/13 at 100.0

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2,100	Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, Series 2008A, 5.000%, 1/01/42 - AGC Insured (UB)	1/18 at 100.0
1,000	Massachusetts Development Finance Authority, Revenue Refunding Bonds, Boston University, Series 1999P, 6.000%, 5/15/59	5/29 at 105.0
990	Massachusetts Educational Finance Authority, Educational Loan Revenue Bonds, Series 2001E, 5.300%, 1/01/16 - AMBAC Insured (Alternative Minimum Tax)	7/10 at 100.0
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.250%, 6/01/18	6/13 at 100.0
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Hebrew College, Series 1999A, 0.720%, 7/01/31 - RAAI Insured (5)	3/10 at 100.0
2,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Tufts University, Series 2001I, 5.500%, 2/15/36	2/11 at 100.0
590	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Williams College, Series 2007L, 5.000%, 7/01/31	7/16 at 100.0
500	Massachusetts Health and Educational Facilities Authority, Revenue Refunding Bonds, Suffolk University Issue, Series 2009A, 5.750%, 7/01/39	7/19 at 100.0

11,000 Total Education and Civic Organizations

HEALTH CARE - 30.1% (19.7% OF TOTAL INVESTMENTS)

1,000	Massachusetts Health and Educational Facilities Authority Revenue Bonds, Children's Hospital Issue, Series M (2009), 5.500%, 12/01/39	12/19 at 100.0
500	Massachusetts Health and Educational Facilities Authority Revenue Bonds, Quincy Medical Center Issue, Series A (2008), 6.500%, 1/15/38	1/18 at 100.0
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Berkshire Health System, Series 2001E, 6.250%, 10/01/31	10/11 at 101.0
775	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Capital Asset Program, Series 1998B-1, 5.375%, 2/01/26 - MBIA Insured	8/18 at 100.0
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 100.0
250	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Caritas Christi Obligated Group, Series 1999A, 5.625%, 7/01/20	1/11 at 100.0
295	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Covenant Health Systems Obligated Group, Series 2002, 6.000%, 7/01/31	1/12 at 101.0
315	Massachusetts Health and Educational Facilities Authority,	8/15 at 100.0

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	Revenue Bonds, Emerson Hospital, Series 2005E, 5.000%, 8/15/35 - RAAI Insured	
600	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Lahey Clinic Medical Center, Series 2005C, 5.000%, 8/15/21 - FGIC Insured	8/15 at 100.0
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Lahey Medical Center, Series 2007D, 5.250%, 8/15/28	8/17 at 100.0

Nuveen Investments 41

NMB | NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND (continued)
| PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
	HEALTH CARE (continued)	
\$ 290	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milford Regional Medical Center, Series 2007E, 5.000%, 7/15/32	7/17 at 100.0
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%, 7/01/30	7/15 at 100.0
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2004B, 6.375%, 7/01/34	7/14 at 100.0
1,000	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Partners HealthCare System Inc., Series 1999B, 5.125%, 7/01/19	1/10 at 101.0
35	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Partners HealthCare System Inc., Series 2001C, 5.750%, 7/01/32	7/11 at 101.0
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2001C, 6.625%, 7/01/32	7/11 at 100.0
285	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2005D, 5.000%, 7/01/33	7/15 at 100.0
8,845	Total Health Care	

HOUSING/MULTIFAMILY - 11.4% (7.4% OF TOTAL INVESTMENTS)

565	Massachusetts Development Finance Authority, Multifamily Housing	7/17 at 100.0
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Revenue Bonds, Emerson Manor Project, Series 2007, 4.800%,
7/20/48

500	Massachusetts Housing Finance Agency, Housing Revenue Bonds, Series 2003S, 5.050%, 12/01/23 (Alternative Minimum Tax)	6/13 at 100.0
1,135	Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 2001A, 5.850%, 7/01/35 - AMBAC Insured (Alternative Minimum Tax)	1/11 at 100.0
1,000	Somerville Housing Authority, Massachusetts, GNMA Collateralized Mortgage Revenue Bonds, Clarendon Hill Towers, Series 2002, 5.200%, 11/20/22	5/12 at 103.0

3,200 Total Housing/Multifamily

HOUSING/SINGLE FAMILY - 3.9% (2.6% OF TOTAL INVESTMENTS)

650	Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 2006-126, 4.625%, 6/01/32 (Alternative Minimum Tax)	6/16 at 100.0
480	Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 2008, Trust 3145, 15.116%, 12/01/33 (IF)	6/18 at 100.0

1,130 Total Housing/Single Family

INDUSTRIALS - 1.2% (0.8% OF TOTAL INVESTMENTS)

145	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. Cal
200	Massachusetts Development Finance Agency, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2003, 5.450%, 6/01/14	No Opt. Cal

345 Total Industrials

LONG-TERM CARE - 8.2% (5.4% OF TOTAL INVESTMENTS)

725	Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.250%, 10/01/26	10/12 at 102.0
655	Massachusetts Development Finance Authority, First Mortgage Revenue Bonds, Berkshire Retirement Community - Edgecombe Project, Series 2001A, 6.750%, 7/01/21	7/11 at 102.0
1,000	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 105.0

2,380 Total Long-Term Care

42 Nuveen Investments

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
TAX OBLIGATION/GENERAL - 14.1% (9.2% OF TOTAL INVESTMENTS)		
\$ 310	Ashland, Massachusetts, General Obligation Bonds, Series 2004, 5.250%, 5/15/23 - AMBAC Insured	5/15 at 100.0
2,000	Brookline, Massachusetts, General Obligation Bonds, Series 2000, 5.375%, 4/01/17	4/10 at 101.0
440	Fall River, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 2/01/21 - FSA Insured	2/13 at 101.0
500	Norwell, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 11/15/20 - FGIC Insured	No Opt. Cal
500	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/29 - FGIC Insured	No Opt. Cal
3,750	Total Tax Obligation/General	
TAX OBLIGATION/LIMITED - 11.9% (7.8% OF TOTAL INVESTMENTS)		
395	Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Series 2004, 5.000%, 5/01/26 - AMBAC Insured	5/14 at 100.0
85	Massachusetts Bay Transportation Authority, Assessment Bonds, Series 2000A, 5.250%, 7/01/30	7/10 at 100.0
385	Massachusetts Bay Transportation Authority, Senior Lien Sales Tax Revenue Refunding Bonds, Series 2004C, 5.250%, 7/01/21	No Opt. Cal
230	Massachusetts College Building Authority, Project Revenue Bonds, Series 2004A, 5.000%, 5/01/19 - NPPG Insured	5/14 at 100.0
250	Massachusetts College Building Authority, Project Revenue Bonds, Series 2006A, 5.000%, 5/01/31 - AMBAC Insured	5/16 at 100.0
550	Massachusetts College Building Authority, Project Revenue Bonds, Series 2008A, 5.000%, 5/01/33 - AGC Insured	5/18 at 100.0
500	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 - FSA Insured	8/15 at 100.0
230	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured	No Opt. Cal
500	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19	10/10 at 101.0
3,125	Total Tax Obligation/Limited	
TRANSPORTATION - 1.3% (0.9% OF TOTAL INVESTMENTS)		
400	Massachusetts Port Authority, Special Facilities Revenue Bonds,	7/17 at 100.0

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BOSFUEL Corporation, Series 2007, 5.000%, 7/01/32 - FGIC
 Insured (Alternative Minimum Tax)

U.S. GUARANTEED - 14.8% (9.7% OF TOTAL INVESTMENTS) (4)		
1,000	Boston, Massachusetts, General Obligation Bonds, Series 2001A, 5.000%, 2/01/20 (Pre-refunded 2/01/11)	2/11 at 100.0
1,675	Lawrence, Massachusetts, General Obligation Bonds, Series 2001, 5.000%, 2/01/21 (Pre-refunded 2/01/11) - AMBAC Insured	2/11 at 100.0
125	Massachusetts Bay Transportation Authority, Assessment Bonds, Series 2000A, 5.250%, 7/01/30 (Pre-refunded 7/01/10)	7/10 at 100.0
80	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Covenant Health Systems Obligated Group, Series 2002, 6.000%, 7/01/31 (Pre-refunded 1/01/12)	1/12 at 101.0
215	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Partners HealthCare System Inc., Series 2001C, 5.750%, 7/01/32 (Pre-refunded 7/01/11)	7/11 at 101.0
750	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/25 (Pre-refunded 1/01/14) - FGIC Insured	1/14 at 100.0
3,845	Total U.S. Guaranteed	

UTILITIES - 5.7% (3.7% OF TOTAL INVESTMENTS)		
1,070	Massachusetts Development Finance Agency, Resource Recovery Revenue Bonds, SEMass System, Series 2001A, 5.625%, 1/01/14 - NPFPG Insured	1/12 at 101.0
500	Massachusetts Industrial Finance Agency, Resource Recovery Revenue Refunding Bonds, Ogden Haverhill Project, Series 1998A, 5.600%, 12/01/19 (Alternative Minimum Tax)	12/09 at 101.0
1,570	Total Utilities	

Nuveen Investments 43

NMB | NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND (continued)
 | PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
WATER AND SEWER - 8.9% (5.8% OF TOTAL INVESTMENTS)		
\$ 530	Boston Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Senior Series 2004A, 5.000%, 11/01/25	11/14 at 100.0

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125	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 100.0
500	Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2005-11, 4.500%, 8/01/29	8/15 at 100.0
400	Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2006-12, 4.375%, 8/01/31	8/16 at 100.0
500	Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Series 2002A, 5.250%, 8/01/20	8/12 at 100.0
105	Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Subordinate Series 1999A, 5.750%, 8/01/29	2/10 at 101.0
250	Massachusetts Water Resources Authority, General Revenue Bonds, Series 2006A, 4.000%, 8/01/46	8/16 at 100.0

2,410	Total Water and Sewer	

\$ 42,480	Total Investments (cost \$42,877,013) - 152.7%	
=====		
	Floating Rate Obligations - (3.8)%	
	Other Assets Less Liabilities - 2.1%	
	Preferred Shares, at Liquidation Value - (51.0)% (6)	
	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.
 - (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) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board Trustees. For fair value measurement disclosure purposes, investment categorized as Level 3. See Notes to Financial Statements, Footnote 2 - Fair Value Measurements for more information.
 - (6) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 33.4%.
- N/R Not rated.

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WI/DD Purchased on a when-issued or delayed delivery basis.

(IF) Inverse floating rate investment.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 - Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

44 Nuveen Investments

NGX | NUVEEN INSURED MASSACHUSETTS TAX-FREE ADVANTAGE MUNICIPAL FUND | PORTFOLIO OF INVESTMENTS

November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
EDUCATION AND CIVIC ORGANIZATIONS - 23.3% (15.4% OF TOTAL INVESTMENTS)		
\$ 1,135	Massachusetts Development Finance Agency, Revenue Bonds, Boston University, Series 2005T-1, 5.000%, 10/01/39 - AMBAC Insured	10/15 at 100.00
600	Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2007, 5.000%, 9/01/37 - NCFG Insured	9/17 at 100.00
1,250	Massachusetts Development Finance Authority, Revenue Bonds, Middlesex School, Series 2003, 5.000%, 9/01/33	9/13 at 100.00
3,000	Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, Series 2008A, 5.000%, 1/01/42 - AGC Insured (UB)	1/18 at 100.00
1,750	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.125%, 6/01/37	6/13 at 100.00
1,500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Worcester State College, Series 2002, 5.000%, 11/01/32 - AMBAC Insured	11/12 at 100.00
9,235	Total Education and Civic Organizations	
HEALTH CARE - 13.9% (9.2% OF TOTAL INVESTMENTS)		
600	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Capital Asset Program, Series 1998B-1, 5.375%, 2/01/27 - MBIA Insured	8/18 at 100.00
1,500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Capital Asset Program, Series 1998B-2, 5.375%, 2/01/28 - MBIA Insured	8/18 at 100.00

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455	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc., Series 1998A, 5.000%, 7/01/25 - MBIA Insured	1/10 at 101.00
585	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milford Regional Medical Center, Series 2007E, 5.000%, 7/15/32	7/17 at 100.00
200	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%, 7/01/30	7/15 at 100.00
2,400	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 2002H, 5.000%, 5/15/25 - FGIC Insured	5/12 at 100.00
250	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2005D, 5.000%, 7/01/33	7/15 at 100.00
5,990	Total Health Care	

HOUSING/MULTIFAMILY - 10.0% (6.6% OF TOTAL INVESTMENTS)		
770	Massachusetts Development Finance Authority, Multifamily Housing Revenue Bonds, Emerson Manor Project, Series 2007, 4.800%, 7/20/48	7/17 at 100.00
2,000	Massachusetts Housing Finance Agency, Housing Bonds, Series 2003H, 5.125%, 6/01/43	12/12 at 100.00
1,265	Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 2002H, 5.200%, 7/01/42 - FSA Insured	7/12 at 100.00
4,035	Total Housing/Multifamily	

LONG-TERM CARE - 4.6% (3.0% OF TOTAL INVESTMENTS)		
1,750	Massachusetts Development Finance Authority, GNMA Collateralized Revenue Bonds, Neville Communities, Series 2002A, 6.000%, 6/20/44	12/12 at 105.00

TAX OBLIGATION/GENERAL - 16.9% (11.1% OF TOTAL INVESTMENTS)		
1,280	Littleton, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 1/15/21 - FGIC Insured	1/13 at 101.00
1,500	Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2004B, 5.250%, 8/01/21 - FSA Insured	No Opt. Call
1,705	North Attleborough, Massachusetts, General Obligation Bonds, Series 2004, 5.000%, 7/15/15 - FGIC Insured	7/14 at 101.00
1,500	Pittsfield, Massachusetts, General Obligation Bonds, Series 2002, 5.000%, 4/15/18 - NCFG Insured	4/12 at 101.00
5,985	Total Tax Obligation/General	

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Nuveen Investments 45

NGX | NUVEEN INSURED MASSACHUSETTS TAX-FREE ADVANTAGE MUNICIPAL FUND (continued)
 | PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
TAX OBLIGATION/LIMITED - 25.2% (16.6% OF TOTAL INVESTMENTS)		
\$ 3,000	Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Series 2002, 5.000%, 5/01/32 - AMBAC Insured	5/13 at 100.00
750	Massachusetts College Building Authority, Project Revenue Bonds, Series 2008A, 5.000%, 5/01/33 - AGC Insured	5/18 at 100.00
2,790	Massachusetts College Building Authority, Project Revenue Refunding Bonds, Series 2003A, 5.250%, 5/01/22 - SYNCORA GTY Insured	5/13 at 100.00
1,475	Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street Redevelopment, M/SRBC Project, Series 2002A: 5.125%, 8/01/28 - NPMFG Insured	2/12 at 100.00
1,500	5.125%, 2/01/34 - NPMFG Insured	2/12 at 100.00
300	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured	No Opt. Call
9,815	Total Tax Obligation/Limited	
TRANSPORTATION - 3.8% (2.5% OF TOTAL INVESTMENTS)		
1,000	Massachusetts Port Authority, Revenue Bonds, Series 2003A, 5.000%, 7/01/33 - NPMFG Insured	7/13 at 100.00
500	Massachusetts Turnpike Authority, Metropolitan Highway System Revenue Bonds, Subordinate Series 1999A, 5.000%, 1/01/39 - AMBAC Insured	1/10 at 100.00
1,500	Total Transportation	
U.S. GUARANTEED - 36.4% (24.0% OF TOTAL INVESTMENTS) (4)		
2,000	Massachusetts Bay Transportation Authority, Senior Sales Tax Revenue Refunding Bonds, Series 2002A, 5.000%, 7/01/27 (Pre-refunded 7/01/12) - FGIC Insured	7/12 at 100.00
500	Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2003C, 6.375%, 7/01/23 (Pre-refunded 7/01/13)	7/13 at 101.00
100	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series	5/12 at 100.00

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2002H, 5.000%, 5/15/25 (Pre-refunded 5/15/12) - FGIC Insured

525	Massachusetts Port Authority, Revenue Bonds, Series 1982, 13.000%, 7/01/13 (ETM)	1/10 at 100.00
2,000	Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2001D, 5.000%, 11/01/20 (Pre-refunded 11/01/11) - NPFGB Insured	11/11 at 100.00
1,000	Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/21 (Pre-refunded 1/01/14) - FGIC Insured	1/14 at 100.00
1,500	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 101.00
3,000	Springfield, Massachusetts, General Obligation Bonds, Series 2003, 5.250%, 1/15/22 (Pre-refunded 1/15/13) - MBIA Insured	1/13 at 100.00
2,140	University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2004-1, 5.375%, 11/01/21 (Pre-refunded 11/01/14) - AMBAC Insured	11/14 at 100.00
12,765	Total U.S. Guaranteed	

WATER AND SEWER - 17.6% (11.6% OF TOTAL INVESTMENTS)

1,900	Lynn Water and Sewer Commission, Massachusetts, General Revenue Bonds, Series 2003A, 5.000%, 12/01/32 - NPFGB Insured	12/13 at 100.00
600	Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2006-12, 4.375%, 8/01/31	8/16 at 100.00
1,000	Massachusetts Water Resources Authority, General Revenue Bonds, Series 2002J, 5.250%, 8/01/19 - FSA Insured	No Opt. Call
1,000	Massachusetts Water Resources Authority, General Revenue Bonds, Series 2004D, 5.000%, 8/01/24 - NPFGB Insured	8/13 at 100.00

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
	WATER AND SEWER (continued)	
	Massachusetts Water Resources Authority, General Revenue Bonds, Series 2006A:	
\$ 1,500	5.000%, 8/01/31 - AMBAC Insured	8/16 at 100.00
125	4.000%, 8/01/46	8/16 at 100.00
495	Springfield Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Series 2003A, 5.000%, 7/01/16 - NPFGB Insured	7/14 at 100.00

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	6,620	Total Water and Sewer
\$	57,695	Total Investments (cost \$58,513,727) - 151.7%
		Floating Rate Obligations - (3.8)%
		Other Assets Less Liabilities - 4.0%
		Preferred Shares, at Liquidation Value - (51.9)% (5)
		Net Assets Applicable to Common Shares - 100%

At least 80% of the Fund's net assets are invested in municipal securities that guarantee the timely payment of principal and interest. See Notes to Financial Statements, Footnote 1 - Insurance, for more information.

- (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 whose insurer has experienced downgrades as of the end of the reporting period. Please see the Portfolio Managers' Comments 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 34.2%.

N/R Not rated.

(ETM) Escrowed to maturity.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 - Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

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| PORTFOLIO OF INVESTMENTS

November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CAL PROVISIONS (2)
CONSUMER STAPLES - 3.3% (2.2% OF TOTAL INVESTMENTS)		
\$ 1,000	Missouri Development Finance Board, Solid Waste Disposal Revenue Bonds, Procter and Gamble Inc., Series 1999, 5.200%, 3/15/29 (Alternative Minimum Tax)	No Opt. Cal
EDUCATION AND CIVIC ORGANIZATIONS - 2.0% (1.4% OF TOTAL INVESTMENTS)		
250	Lincoln University, Missouri, Auxiliary System Revenue Bonds, Series 2007, 5.125%, 6/01/37 - AGC Insured	6/17 at 100.0
365	Missouri Health and Educational Facilities Authority, Revenue Bonds, Webster University, Series 2001, 5.500%, 4/01/18 - NCFG Insured	4/11 at 100.0
615	Total Education and Civic Organizations	
HEALTH CARE - 21.7% (14.6% OF TOTAL INVESTMENTS)		
710	Cape Girardeau County Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Southeast Missouri Hospital Association, Series 2007, 5.000%, 6/01/27	6/17 at 100.0
930	Cass County, Missouri, Hospital Revenue Bonds, Series 2007, 5.625%, 5/01/38	11/16 at 100.0
480	Clinton County Industrial Development Authority, Missouri, Revenue Bonds, Cameron Regional Medical Center, Series 2007, 5.000%, 12/01/37	12/17 at 100.0
750	Joplin Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Freeman Health System, Series 2004, 5.500%, 2/15/29	2/15 at 102.0
500	Missouri Health & Educational Facilities Authority, St. Luke's Episcopal- Presbyterian Hospitals Revenue Bonds, Series 2001, 5.250%, 12/01/26 - FSA Insured	6/11 at 101.0
1,500	Missouri Health and Educational Facilities Authority, Revenue Bonds, BJC Health System, Series 2003: 5.125%, 5/15/25	5/13 at 100.0
1,155	5.250%, 5/15/32	5/13 at 100.0
425	Missouri Health and Educational Facilities Authority, Revenue Bonds, Lake Regional Health System, Series 1996, 6.500%, 2/15/21	2/10 at 100.0
500	Missouri Health and Educational Facilities Authority, Revenue Bonds, Lake Regional Health System, Series 2003, 5.700%, 2/15/34	2/14 at 100.0

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6,950	Total Health Care	
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HOUSING/MULTIFAMILY - 3.7% (2.5% OF TOTAL INVESTMENTS)

395	Jefferson County Industrial Development Authority, Missouri, Multifamily Housing Revenue Bonds, Lakewood Apartments Project, Series 2001B, 5.750%, 11/01/34 (Mandatory put 11/01/16) (Alternative Minimum Tax)	12/11 at 100.0
245	Missouri Housing Development Commission, Multifamily Housing Revenue Bonds, Series 2001III, 5.250%, 12/01/16	12/11 at 100.0
500	St. Charles County Industrial Development Authority, Missouri, FHA-Insured Multifamily Housing Revenue Bonds, Ashwood Apartments, Series 1998A, 5.600%, 4/01/30 - FSA Insured (Alternative Minimum Tax)	4/10 at 100.0

1,140	Total Housing/Multifamily	
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HOUSING/SINGLE FAMILY - 5.7% (3.8% OF TOTAL INVESTMENTS)

70	Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, Homeownership Loan Program, Series 2000B-1, 6.250%, 3/01/31 (Alternative Minimum Tax)	3/10 at 100.0
750	Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, Homeownership Loan Program, Series 2007A-1, 4.700%, 9/01/27 (Alternative Minimum Tax)	9/16 at 100.0
1,000	Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, Homeownership Loan Program, Series 2007C-1, 4.800%, 9/01/38 (Alternative Minimum Tax)	3/17 at 100.0

1,820	Total Housing/Single Family	
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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CAL PROVISIONS (2)
LONG-TERM CARE - 8.0% (5.3% OF TOTAL INVESTMENTS)		
\$ 1,750	Cole County Industrial Development Authority, Missouri, Revenue Bonds, Lutheran Senior Services - Heisinger Project, Series 2004, 5.500%, 2/01/35	2/14 at 100.0
475	Lees Summit Industrial Development Authority, Missouri, Revenue Bonds, John Knox Village Obligated Group, Series 2007A, 5.125%, 8/15/32	8/17 at 100.0
500	St. Louis County Industrial Development Authority, Missouri, Revenue Bonds, Friendship Village of West County, Series	9/17 at 100.0

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2007A, 5.500%, 9/01/28

2,725	Total Long-Term Care	

MATERIALS - 2.1% (1.4% OF TOTAL INVESTMENTS)		
750	Sugar Creek, Missouri, Industrial Development Revenue Bonds, Lafarge North America Inc., Series 2003A, 5.650%, 6/01/37 (Alternative Minimum Tax)	6/13 at 101.0

TAX OBLIGATION/GENERAL - 26.3% (17.7% OF TOTAL INVESTMENTS)		
1,500	Camdenton Reorganized School District R3, Camden County, Missouri, General Obligation Bonds, Series 2005, 5.250%, 3/01/24 - FSA Insured (5)	No Opt. Cal
500	Jackson County School District R-7, Lees Summit, Missouri, General Obligation Refunding and Improvement Bonds, Series 2002, 5.250%, 3/01/18 - FSA Insured	3/12 at 100.0
500	Missouri School Boards Association, Lease Participation Certificates, Clay County School District 53 Liberty, Series 2007, 5.250%, 3/01/27 - FSA Insured	3/17 at 100.0
1,630	North Kansas City School District, Missouri, General Obligation Bonds, Series 2003A, 5.000%, 3/01/23	3/13 at 100.0
1,000	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/20 - NPFPG Insured	No Opt. Cal
2,020	Ritenour Consolidated School District, St. Louis County, Missouri, General Obligation Bonds, Series 1995, 7.375%, 2/01/12 - FGIC Insured	No Opt. Cal
270	St. Louis County Pattonville School District R3, Missouri, General Obligation Bonds, Series 2004, 5.250%, 3/01/20 - FSA Insured	3/14 at 100.0
7,420	Total Tax Obligation/General	

TAX OBLIGATION/LIMITED - 22.1% (14.8% OF TOTAL INVESTMENTS)		
600	Chesterfield, Missouri, Certificates of Participation, Series 2005, 5.000%, 12/01/24 - FGIC Insured	12/15 at 100.0
80	Cottleville, Missouri, Certificates of Participation, Series 2006, 5.250%, 8/01/31	8/14 at 100.0
390	Fenton, Missouri, Tax Increment Revenue Bonds, Gravois Bluffs Redevelopment Project, Series 2006, 4.500%, 4/01/21	4/14 at 100.0
315	Fulton, Missouri, Tax Increment Revenue Bonds, Fulton Commons Redevelopment Project, Series 2006, 5.000%, 6/01/28	6/16 at 100.0
475	Kansas City Tax Increment Financing District, Missouri, Tax Increment Revenue Bonds, Briarcliff West Project, Series 2006A, 5.400%, 6/01/24	6/14 at 102.0
415	Missouri Development Finance Board, Independence, Infrastructure	3/16 at 100.0

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Facilities Revenue Bonds, Crackerneck Creek Project, Series 2006C, 5.000%, 3/01/28

360	Missouri Development Finance Board, Infrastructure Facilities Revenue Bonds, Branson Landing Project, Series 2005A, 5.000%, 6/01/35	6/15 at 100.0
450	Monarch-Chesterfield Levee District, St. Louis County, Missouri, Levee District Improvement Bonds, Series 1999, 5.750%, 3/01/19 - NPPG Insured	3/10 at 101.0
500	Osage Beach, Missouri, Tax Increment Revenue Bonds, Prewitts Point Transportation Development District, Series 2006, 5.000%, 5/01/23	5/12 at 102.0
600	Riverside, Missouri, L-385 Levee Redevelopment Plan Tax Increment Revenue Bonds, Series 2004, 5.250%, 5/01/20	5/15 at 100.0

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NOM | NUVEEN MISSOURI PREMIUM INCOME MUNICIPAL FUND (continued)
| PORTFOLIO OF INVESTMENTS November 30, 2009 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)

TAX OBLIGATION/LIMITED (continued)		
\$ 2,000	Springfield Public Building Corporation, Missouri, Lease Revenue Bonds, Jordan Valley Park Projects, Series 2000A, 6.125%, 6/01/21 - AMBAC Insured	6/10 at 100.00
340	St. Joseph Industrial Development Authority, Missouri, Tax Increment Bonds, Shoppes at North Village Project, Series 2005A: 5.375%, 11/01/24	11/14 at 100.00
400	5.500%, 11/01/27	11/14 at 100.00
200	St. Joseph Industrial Development Authority, Missouri, Tax Increment Bonds, Shoppes at North Village Project, Series 2005B, 5.500%, 11/01/27	11/14 at 100.00
7,125	Total Tax Obligation/Limited	

TRANSPORTATION - 4.8% (3.2% OF TOTAL INVESTMENTS)		
500	Kansas City, Missouri, Passenger Facility Charge Revenue Bonds, Kansas City International Airport, Series 2001, 5.000%, 4/01/23 - AMBAC Insured (Alternative Minimum Tax)	4/11 at 101.00
1,000	St. Louis Land Clearance Redevelopment Authority, Missouri, Revenue Refunding and Improvement Bonds, LCRA Parking Facilities, Series 1999C, 7.000%, 9/01/19	3/10 at 102.00

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1,500	Total Transportation	

	U.S. GUARANTEED - 28.9% (19.4% OF TOTAL INVESTMENTS) (4)	
685	Fenton, Missouri, Tax Increment Refunding and Improvement Revenue Bonds, Gravois Bluffs Redevelopment Project, Series 2002, 6.125%, 10/01/21 (Pre-refunded 10/01/12)	10/12 at 100.00
2,500	Missouri Health and Educational Facilities Authority, Revenue Bonds, SSM Healthcare System, Series 2001A, 5.250%, 6/01/28 (Pre-refunded 6/01/11) - AMBAC Insured	6/11 at 101.00
1,000	Missouri Health and Educational Facilities Authority, Revenue Bonds, St. Anthony's Medical Center, Series 2000, 6.250%, 12/01/30 (Pre-refunded 12/01/10)	12/10 at 101.00
1,380	Springfield Center City Development Corporation, Missouri, Lease Revenue Bonds, Jordan Valley Park Parking Garage, Series 2002D, 5.000%, 11/01/22 (Pre-refunded 11/01/11) - AMBAC Insured	11/11 at 100.00
80	St. Louis County Pattonville School District R3, Missouri, General Obligation Bonds, Series 2004, 5.250%, 3/01/20 (Pre-refunded 3/01/14) - FSA Insured	3/14 at 100.00
500	St. Louis County, Missouri, GNMA Collateralized Mortgage Revenue Bonds, Series 1993D, 5.650%, 7/01/20 (Alternative Minimum Tax) (ETM)	No Opt. Call
1,000	St. Louis Municipal Finance Corporation, Missouri, Leasehold Revenue Bonds, Carnahan Courthouse, Series 2002A, 5.750%, 2/15/16 (Pre-refunded 2/15/12) - FGIC Insured	2/12 at 100.00
950	Texas County, Missouri, Hospital Revenue Bonds, Texas County Memorial Hospital, Series 2000, 7.250%, 6/15/25 (Pre-refunded 6/15/10)	6/10 at 100.00

8,095	Total U.S. Guaranteed	

	WATER AND SEWER - 9.8% (6.6% OF TOTAL INVESTMENTS)	
2,965	Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 - AMBAC Insured (Alternative Minimum Tax) (UB)	12/16 at 100.00
350	Missouri Environmental Improvement and Energy Resources Authority, Water Pollution Control Revenue Bonds, State Revolving Fund Program - Kansas City Project, Series 1997C, 6.750%, 1/01/12	No Opt. Call

3,315	Total Water and Sewer	

\$ 42,455	Total Long-Term Investments (cost \$42,633,735) - 138.4%	
=====		

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PRINCIPAL AMOUNT (000)	DESCRIPTION (1)	OPTIONAL CALL PROVISIONS (2)
	SHORT-TERM INVESTMENTS - 10.5% (7.1% OF TOTAL INVESTMENTS)	
	TAX OBLIGATION/LIMITED - 10.5% (7.1% OF TOTAL INVESTMENTS)	
\$	3,200	Kansas City, Missouri, Special Obligation Bonds, H. Roe Bartle Convention Center Refunding, Variable Rate Demand Obligations, Series 2008F, 0.290%, 4/15/25 (6)
=====		
	Total Short-Term Investments (cost \$3,200,000)	

	Total Investments (cost \$45,833,735) - 148.9%	

	Floating Rate Obligations - (7.3)%	

	Other Assets Less Liabilities - 10.9%	

	Preferred Shares, at Liquidation Value - (52.5)% (7)	

	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.
 - (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) Investment, or portion of investment, has been pledged as collateral for inverse floating rate transactions.
 - (6) Investment has a maturity of more than one year, but has variable rate and demand features which qualify it as a short-term investment. The rate disclosed is that in effect at the end of the reporting period. This rate changes periodically based on market conditions or a specified market index.
 - (7) Preferred Shares, at Liquidation Value as a percentage of Total Investments is 35.3%.
- N/R Not rated.
- (ETM) Escrowed to maturity.

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(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 - Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

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STATEMENT OF ASSETS & LIABILITIES

November 30, 2009 (Unaudited)

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)
<hr/>		
ASSETS		
Long-term investments, at value (cost \$111,619,663, \$55,060,770, \$50,388,731 and \$90,983,037, respectively)	\$ 112,398,319	\$ 55,909,673
Short-term investments (at cost, which approximates value)	--	--
Cash	3,755,532	2,423,388
Receivables:		
Interest	1,751,751	774,775
Investments sold	--	--
Other assets	21,310	9,321
<hr/>		
Total assets	117,926,912	59,117,157
<hr/>		
LIABILITIES		
Floating rate obligations	7,965,000	3,820,000
Payables:		
Investments purchased	--	--
Common share dividends	279,002	144,873
Preferred share dividends	1,620	1,295
Accrued expenses:		
Management fees	60,014	25,392
Other	46,089	26,468
<hr/>		
Total liabilities	8,351,725	4,018,028
<hr/>		
Preferred shares, at liquidation value	33,450,000	17,250,000
<hr/>		
Net assets applicable to Common shares	\$ 76,125,187	\$ 37,849,129
<hr/>		
Common shares outstanding	5,365,029	2,582,456
<hr/>		
Net asset value per Common share outstanding (net assets applicable to Common shares, divided by Common shares outstanding)	\$ 14.19	\$ 14.66
<hr/>		
NET ASSETS APPLICABLE TO COMMON SHARES CONSIST OF:		
<hr/>		
Common shares, \$.01 par value per share	\$ 53,650	\$ 25,825
Paid-in surplus	74,538,966	36,632,993

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Undistributed (Over-distribution of) net investment income	818,117	390,965
Accumulated net realized gain (loss) from investments and derivative transactions	(64,202)	(49,557)
Net unrealized appreciation (depreciation) of investments	778,656	848,903

Net assets applicable to Common shares	\$ 76,125,187	\$ 37,849,129
=====		
Authorized shares:		
Common	Unlimited	Unlimited
Preferred	Unlimited	Unlimited
=====		

52 Nuveen Investments

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)

ASSETS		
Long-term investments, at value (cost \$101,305,784, \$42,877,013, \$58,513,727 and \$42,633,735, respectively)	\$ 101,888,857	\$ 42,639,179
Short-term investments (at cost, which approximates value)	--	--
Cash	1,156,699	409,739
Receivables:		
Interest	1,687,013	695,030
Investments sold	20,000	--
Other assets	18,156	7,799

Total assets	104,770,725	43,751,747

LIABILITIES		
Floating rate obligations	2,450,000	1,050,000
Payables:		
Investments purchased	375,000	375,000
Common share dividends	277,733	119,193
Preferred share dividends	1,648	1,070
Accrued expenses:		
Management fees	53,245	18,684
Other	47,699	23,037

Total liabilities	3,205,325	1,586,984

Preferred shares, at liquidation value	34,000,000	14,250,000

Net assets applicable to Common shares	\$ 67,565,400	\$ 27,914,763
=====		
Common shares outstanding	4,764,710	1,962,662
=====		
Net asset value per Common share outstanding (net assets applicable to Common shares, divided by Common shares outstanding)	\$ 14.18	\$ 14.22
=====		

NET ASSETS APPLICABLE TO COMMON SHARES CONSIST OF:

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Common shares, \$.01 par value per share	\$ 47,647	\$ 19,627
Paid-in surplus	66,159,047	27,785,991
Undistributed (Over-distribution of) net investment income	795,098	287,593
Accumulated net realized gain (loss) from investments and derivative transactions	(19,465)	59,386
Net unrealized appreciation (depreciation) of investments	583,073	(237,834)
Net assets applicable to Common shares	\$ 67,565,400	\$ 27,914,763
Authorized shares:		
Common	Unlimited	Unlimited
Preferred	Unlimited	Unlimited

See accompanying notes to financial statements.

Nuveen Investments 53

STATEMENT OF OPERATIONS

Six Months Ended November 30, 2009
(Unaudited)

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)
INVESTMENT INCOME	\$ 2,703,138	\$ 1,364,154
EXPENSES		
Management fees	363,748	182,560
Preferred shares -- auction fees	25,182	12,979
Preferred shares -- dividend disbursing agent fees	5,011	5,011
Shareholders' servicing agent fees and expenses	4,420	668
Interest expense on floating rate obligations	33,121	15,739
Custodian's fees and expenses	13,134	8,342
Trustees' fees and expenses	1,201	609
Professional fees	6,999	5,488
Shareholders' reports -- printing and mailing expenses	16,414	8,793
Stock exchange listing fees	4,622	183
Investor relations expense	4,445	2,159
Other expenses	9,484	8,531
Total expenses before custodian fee credit and expense reimbursement	487,781	251,062
Custodian fee credit	(165)	(76)
Expense reimbursement	--	(28,373)
Net expenses	487,616	222,613
Net investment income	2,215,522	1,141,541
REALIZED AND UNREALIZED GAIN (LOSS)		
Net realized gain (loss) from investments	15,426	(2,611)

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Change in net unrealized appreciation (depreciation) of investments	2,849,410	1,302,558
Net realized and unrealized gain (loss)	2,864,836	1,299,947
DISTRIBUTIONS TO PREFERRED SHAREHOLDERS		
From net investment income	(77,501)	(40,969)
Decrease in net assets applicable to Common shares from distributions to Preferred shareholders	(77,501)	(40,969)
Net increase (decrease) in net assets applicable to Common shares from operations	\$ 5,002,857	\$ 2,400,519

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	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)
INVESTMENT INCOME	\$ 2,581,155	\$ 1,070,573
EXPENSES		
Management fees	320,324	133,732
Preferred shares -- auction fees	25,571	10,716
Preferred shares -- dividend disbursing agent fees	5,011	5,011
Shareholders' servicing agent fees and expenses	2,615	275
Interest expense on floating rate obligations	8,530	3,656
Custodian's fees and expenses	12,197	7,037
Trustees' fees and expenses	1,153	490
Professional fees	6,589	5,137
Shareholders' reports -- printing and mailing expenses	16,442	7,501
Stock exchange listing fees	4,622	139
Investor relations expense	4,152	1,742
Other expenses	9,229	8,236
Total expenses before custodian fee credit and expense reimbursement	416,435	183,672
Custodian fee credit	(75)	(34)
Expense reimbursement	--	(20,784)
Net expenses	416,360	162,854
Net investment income	2,164,795	907,719
REALIZED AND UNREALIZED GAIN (LOSS)		
Net realized gain (loss) from investments	1,400	776
Change in net unrealized appreciation (depreciation) of investments	3,944,146	1,221,674
Net realized and unrealized gain (loss)	3,945,546	1,222,450
DISTRIBUTIONS TO PREFERRED SHAREHOLDERS		

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From net investment income	(78,750)	(33,825)
Decrease in net assets applicable to Common shares from distributions to Preferred shareholders	(78,750)	(33,825)
Net increase (decrease) in net assets applicable to Common shares from operations	\$ 6,031,591	\$ 2,096,344

See accompanying notes to financial statements.

Nuveen Investments 55

STATEMENT OF CHANGES IN NET ASSETS (Unaudited)

	CONNECTICUT PREMIUM INCOME (NTC)		CONNECTICUT DIVIDEND ADVANTAGE (NFC)	
	SIX MONTHS ENDED 11/30/09	YEAR ENDED 5/31/09	SIX MONTHS ENDED 11/30/09	YEAR ENDED 5/31/09
OPERATIONS				
Net investment income	\$ 2,215,522	\$ 4,513,886	\$ 1,141,541	\$ 2,342,463
Net realized gain (loss) from:				
Investments	15,426	(65,422)	(2,611)	(52,277)
Forward swaps	--	--	--	--
Futures	--	--	--	--
Change in net unrealized appreciation (depreciation) of:				
Investments	2,849,410	(3,446,470)	1,302,558	(1,392,610)
Forward swaps	--	--	--	--
Distributions to Preferred shareholders:				
From net investment income	(77,501)	(772,216)	(40,969)	(377,309)
From accumulated net realized gains	--	(147,930)	--	(97,695)
Net increase (decrease) in net assets applicable to Common shares from operations	5,002,857	81,848	2,400,519	422,572
DISTRIBUTIONS TO COMMON SHAREHOLDERS				
From net investment income	(1,794,372)	(3,221,068)	(906,134)	(1,722,367)
From accumulated net realized gains	--	(400,689)	--	(273,291)
Decrease in net assets applicable to Common shares from distributions to Common shareholders	(1,794,372)	(3,621,757)	(906,134)	(1,995,658)
CAPITAL SHARE TRANSACTIONS				
Net proceeds from Common shares issued to shareholders due to reinvestment of distributions	15,348	--	26,009	28,119
Net increase in net assets applicable to Common shares from capital share transactions	15,348	--	26,009	28,119

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Net increase (decrease) in net assets applicable to Common shares	3,223,833	(3,539,909)	1,520,394	(1,544,967)
Net assets applicable to Common shares at the beginning of period	72,901,354	76,441,263	36,328,735	37,873,702
Net assets applicable to Common shares at the end of period	\$76,125,187	\$72,901,354	\$ 37,849,129	\$36,328,735
Undistributed (Over-distribution of) net investment income at the end of period	\$ 818,117	\$ 474,468	\$ 390,965	\$ 196,527

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	CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)		MASSACHUSETTS PREMIUM INCOME (NMT)	
	SIX MONTHS ENDED	YEAR ENDED	SIX MONTHS ENDED	YEAR ENDED
	11/30/09	5/31/09	11/30/09	5/31/09
OPERATIONS				
Net investment income	\$ 1,777,216	\$ 3,669,187	\$ 2,164,795	\$ 4,318,187
Net realized gain (loss) from:				
Investments	620	(124,826)	1,400	136,000
Forward swaps	--	--	--	101,000
Futures	--	--	--	(44,000)
Change in net unrealized appreciation (depreciation) of:				
Investments	2,232,417	(2,451,332)	3,944,146	(4,755,000)
Forward swaps	--	--	--	(92,000)
Distributions to Preferred shareholders:				
From net investment income	(65,990)	(720,819)	(78,750)	(717,000)
From accumulated net realized gains	--	--	--	(80,000)
Net increase (decrease) in net assets applicable to Common shares from operations	3,944,263	372,210	6,031,591	(1,133,000)
DISTRIBUTIONS TO COMMON SHAREHOLDERS				
From net investment income	(1,401,445)	(2,604,243)	(1,786,767)	(3,084,000)
From accumulated net realized gains	--	--	--	(197,000)
Decrease in net assets applicable to Common shares from distributions to Common shareholders	(1,401,445)	(2,604,243)	(1,786,767)	(3,281,000)
CAPITAL SHARE TRANSACTIONS				
Net proceeds from Common shares issued to shareholders due to reinvestment of distributions	--	--	--	15,000
Net increase in net assets applicable to Common shares				

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from capital share transactions	--	--	--	15
Net increase (decrease) in net assets applicable to Common shares	2,542,818	(2,232,033)	4,244,824	(4,399)
Net assets applicable to Common shares at the beginning of period	59,244,441	61,476,474	63,320,576	67,720
Net assets applicable to Common shares at the end of period	\$ 61,787,259	\$ 59,244,441	\$67,565,400	\$63,320
Undistributed (Over-distribution of) net investment income at the end of period	\$ 501,058	\$ 191,277	\$ 795,098	\$ 495

See accompanying notes to financial statements.

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STATEMENT OF CHANGES IN NET ASSETS (Unaudited) (continued)

	INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)		PR
	SIX MONTHS ENDED 11/30/09	YEAR ENDED 5/31/09	
OPERATIONS			
Net investment income	\$ 1,222,145	\$ 2,473,655	\$ 9
Net realized gain (loss) from:			
Investments	--	(175,187)	
Forward swaps	--	--	
Futures	--	--	
Change in net unrealized appreciation (depreciation) of:			
Investments	1,508,983	(1,160,172)	1,5
Forward swaps	--	--	
Distributions to Preferred shareholders:			
From net investment income	(48,546)	(465,067)	(
From accumulated net realized gains	--	--	
Net increase (decrease) in net assets applicable to Common shares from operations	2,682,582	673,229	2,4
DISTRIBUTIONS TO COMMON SHAREHOLDERS			
From net investment income	(952,213)	(1,808,499)	(7
From accumulated net realized gains	--	--	
Decrease in net assets applicable to Common shares from distributions to Common shareholders	(952,213)	(1,808,499)	(7
CAPITAL SHARE TRANSACTIONS			
Net proceeds from Common shares issued to shareholders due to reinvestment of distributions	8,071	16,315	
Net increase in net assets applicable to Common shares			

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from capital share transactions	8,071	16,315	

Net increase (decrease) in net assets applicable to Common shares	1,738,440	(1,118,955)	1,7
Net assets applicable to Common shares at the beginning of period	37,754,477	38,873,432	28,7

Net assets applicable to Common shares at the end of period	\$39,492,917	\$37,754,477	\$30,4
=====			
Undistributed (Over-distribution of) net investment income at the end of period	\$ 351,040	\$ 129,654	\$ 2
=====			

See accompanying notes to financial statements.

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STATEMENT OF CASH FLOWS

Six Months ended November 30, 2009
(Unaudited)

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)	C A

CASH FLOWS FROM OPERATING ACTIVITIES:			
NET INCREASE (DECREASE) IN NET ASSETS APPLICABLE TO COMMON SHARES FROM OPERATIONS	\$ 5,002,857	\$ 2,400,519	\$
Adjustments to reconcile the net increase (decrease) in net assets applicable to Common shares from operations to net cash provided by (used in) operating activities:			
Purchases of investments	(1,571,555)	--	
Proceeds from sales and maturities of investments	1,700,450	872,500	
Amortization (Accretion) of premiums and discounts, net	120,664	60,437	
(Increase) Decrease in receivable for interest	7,423	18,393	
(Increase) Decrease in receivable for investments sold	185,000	90,000	
(Increase) Decrease in other assets	(3,213)	3,577	
Increase (Decrease) in payable for Preferred shares noticed for redemption, at liquidation value	(1,525,000)	(750,000)	
Increase (Decrease) in payable for Preferred share dividends	134	(134)	
Increase (Decrease) in accrued management fees	558	66	
Increase (Decrease) in accrued other liabilities	9,505	4,471	
Net realized (gain) loss from investments	(15,426)	2,611	
Change in net unrealized (appreciation) depreciation of investments	(2,849,410)	(1,302,558)	
Taxes paid on undistributed capital gains	(1,032)	(530)	

Net cash provided by (used in) operating activities	1,060,955	1,399,352	

CASH FLOWS FROM FINANCING ACTIVITIES:			
Cash distributions paid to Common shareholders	(1,756,870)	(872,229)	

Net cash provided by (used in) financing activities	(1,756,870)	(872,229)	

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NET INCREASE (DECREASE) IN CASH	(695,915)	527,123
Cash at beginning of period	4,451,447	1,896,265
CASH AT END OF PERIOD	\$ 3,755,532	\$ 2,423,388

SUPPLEMENTAL DISCLOSURE OF CASH FLOW INFORMATION

Non-cash financing activities not included herein consist of reinvestments of Common share distributions of \$15,348, \$26,009 and \$15,077, for Connecticut Premium Income (NTC), Connecticut Dividend Advantage (NFC) and Connecticut Dividend Advantage 2 (NGK), respectively.

Cash paid for interest was \$33,121, \$15,739 and \$14,273, for Connecticut Premium Income (NTC), Connecticut Dividend Advantage (NFC) and Connecticut Dividend Advantage 2 (NGK), respectively.

See accompanying notes to financial statements.

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NOTES TO FINANCIAL STATEMENTS (Unaudited)

1. GENERAL INFORMATION AND SIGNIFICANT ACCOUNTING POLICIES

The state funds covered in this report and their corresponding Common share stock exchange symbols are Nuveen Connecticut Premium Income Municipal Fund (NTC), Nuveen Connecticut Dividend Advantage Municipal Fund (NFC), Nuveen Connecticut Dividend Advantage Municipal Fund 2 (NGK), Nuveen Connecticut Dividend Advantage Municipal Fund 3 (NGO), Nuveen Massachusetts Premium Income Municipal Fund (NMT), Nuveen Massachusetts Dividend Advantage Municipal Fund (NMB), Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund (NGX) and Nuveen Missouri Premium Income Municipal Fund (NOM) (collectively, the "Funds"). Common shares of Connecticut Premium Income (NTC) and Massachusetts Premium Income (NMT) are traded on the New York Stock Exchange (NYSE) while Common shares of Connecticut Dividend Advantage (NFC), Connecticut Dividend Advantage 2 (NGK), Connecticut Dividend Advantage 3 (NGO), Massachusetts Dividend Advantage (NMB), Insured Massachusetts Tax-Free Advantage (NGX) and Missouri Premium Income (NOM) are traded on the NYSE Amex. The Funds are registered under the Investment Company Act of 1940, as amended, as closed-end management investment companies.

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

In June 2009, the Financial Accounting Standards Board (FASB) established the FASB Accounting Standards Codification(TM) (the "Codification") as the single source of authoritative accounting principles recognized by the FASB in the preparation of financial statements in conformity with generally accepted accounting principles (GAAP). The Codification supersedes existing non-grandfathered, non-SEC accounting and reporting standards. The Codification did not change GAAP but rather organized it into a hierarchy where all guidance within the Codification carries an equal level of authority. The Codification became effective for financial statements issued for interim and annual periods

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ending after September 15, 2009. The Codification did not have a material effect on the Funds' financial statements.

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

INVESTMENT VALUATION

The prices of municipal bonds in each Fund's investment portfolio are provided by a pricing service approved by the Fund's Board of Trustees. Prices of forward swap contracts are also provided by an independent pricing service approved by each Fund's Board of Trustees. Futures contracts are valued using the closing settlement price, or, in the absence of such a price, at the mean of the bid and asked prices. When market price quotes are not readily available (which is usually the case for municipal securities), the pricing service or, in the absence of a pricing service for a particular investment or derivative instrument, the Board of Trustees of the Fund, or its designee, may establish fair value using a wide variety of market data including yields or prices of investments of comparable quality, type of issue, coupon, maturity and rating, market quotes or indications of value from security dealers, evaluations of anticipated cash flows or collateral, general market conditions and other information and analysis, including the obligor's credit characteristics considered relevant. Temporary investments in securities that have variable rate and demand features qualifying them as short-term investments are valued at amortized cost, which approximates value.

INVESTMENT TRANSACTIONS

Investment transactions are recorded on a trade date basis. Realized gains and losses from transactions are determined on the specific identification method. Investments purchased on a when-issued/delayed delivery basis may have extended settlement periods. Any investments so purchased are subject to market fluctuation during this period. The Funds have instructed the custodian to segregate assets with a current value at least equal to the amount of the when-issued/delayed delivery purchase commitments. At November 30, 2009, Massachusetts Premium Income (NMT) and Massachusetts Dividend Advantage (NMB) each had outstanding when-issued/delayed delivery purchase commitments of \$375,000. There were no such outstanding purchase commitments in any of the other Funds.

INVESTMENT INCOME

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

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INCOME TAXES

Each Fund is a separate taxpayer for federal income tax purposes. Each Fund intends to distribute substantially all of its net investment income and net capital gains to shareholders and to otherwise comply with the requirements of Subchapter M of the Internal Revenue Code applicable to regulated investment companies. Therefore, no federal income tax provision is required. Furthermore, each Fund intends to satisfy conditions which will enable interest from municipal securities, which is exempt from regular federal and designated state income taxes, and in the case of Insured Massachusetts Tax-Free Advantage (NGX) the alternative minimum tax applicable to individuals, to retain such tax-exempt

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status when distributed to shareholders of the Funds. Net realized capital gains and ordinary income distributions paid by the Funds are subject to federal taxation.

For all open tax years and all major taxing jurisdictions, management of the Funds has concluded that there are no significant uncertain tax positions that would require recognition in the financial statements. Open tax years are those that are open for examination by taxing authorities (i.e., generally the last four tax year ends and the interim tax period since then). Furthermore, management of the Funds is also not aware of any tax positions for which it is reasonably possible that the total amounts of unrecognized tax benefits will significantly change in the next twelve months.

DIVIDENDS AND DISTRIBUTIONS TO COMMON SHAREHOLDERS

Dividends from tax-exempt net investment income are declared monthly. Net realized capital gains and/or market discount from investment transactions, if any, are distributed to shareholders at least annually. Furthermore, capital gains are distributed only to the extent they exceed available capital loss carryforwards.

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

PREFERRED SHARES

The Funds have issued and outstanding Preferred shares, \$25,000 stated value per share, as a means of effecting financial leverage. Each Fund's Preferred shares are issued in one Series. The dividend rate paid by the Funds on each Series is determined every seven days, pursuant to a dutch auction process overseen by the auction agent, and is payable at the end of each rate period. As of November 30, 2009, the number of Preferred shares outstanding for each Fund is as follows:

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)	CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)	CONN DI ADVAN
Number of shares:				
Series T	--	690	--	
Series W	--	--	618	
Series TH	1,338	--	--	
Series F	--	--	--	

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)	INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)	MI P
Number of shares:				

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Series T	--	570	--
Series W	--	--	820
Series TH	1,360	--	--
Series F	--	--	--

Beginning in February 2008, more shares for sale were submitted in the regularly scheduled auctions for the Preferred shares issued by the Funds than there were offers to buy. This meant that these auctions "failed to clear," and that many, or all, Preferred shareholders who wanted to sell their shares in these auctions were unable to do so. Preferred shareholders 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 Preferred shares.

These developments have generally not affected the portfolio management or investment policies of the Funds. However, one continuing implication of these auction failures for Common shareholders is that the Funds' cost of leverage likely has been incrementally higher at times than it otherwise would have been had the auctions continued to be successful. As a result, the Funds' future Common share earnings may likely have been lower than they otherwise might have been. As of November 30, 2009, the aggregate amount of outstanding Preferred shares redeemed by each Fund is as follows:

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NOTES TO FINANCIAL STATEMENTS (Unaudited) (continued)

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)	C
Preferred shares redeemed, at liquidation value	\$4,850,000	\$2,250,000	A

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)	MAS
Preferred shares redeemed, at liquidation value	\$--	\$750,000	

INSURANCE

Under normal circumstances, Insured Massachusetts Tax-Free Advantage (NGX) invests at least 80% of its net assets (as defined in Footnote 7 -Management Fees and Other Transactions with Affiliates) in municipal securities that are covered by insurance guaranteeing the timely payment of principal and interest. For purposes of this 80% test, insurers must have a claims paying ability rated

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at least "A" at the time of purchase by at least one independent rating agency. In addition, the Fund invests at least 80% of its net assets in municipal securities that are rated at least "AA" at the time of purchase (based on the higher of the rating of the insurer, if any, or the underlying security) by at least one independent rating agency, or are unrated but judged to be of similar credit quality by Nuveen Asset Management (the "Adviser"), a wholly-owned subsidiary of Nuveen Investments, Inc. ("Nuveen"), or are 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 (SLGS) securities to ensure timely payment of principal and interest. Inverse floating rate securities whose underlying bonds are covered by insurance are included for purposes of the 80% test. The Fund may also invest up to 20% of its net assets in municipal securities rated below "AA" but at least "BBB" (based on the higher rating of the insurer, if any, or the underlying bond) or are unrated but judged to be of comparable quality by the Adviser.

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

INVERSE FLOATING RATE SECURITIES

Each Fund is authorized to invest in inverse floating rate securities. An inverse floating rate security is created by depositing a municipal bond, typically with a fixed interest rate, into a special purpose trust created by a broker-dealer. In turn, this trust (a) issues floating rate certificates, in face amounts equal to some fraction of the deposited bond's par amount or market value, that typically pay short-term tax-exempt interest rates to third parties, and (b) issues to a long-term investor (such as one of the Funds) an inverse floating rate certificate (sometimes referred to as an "inverse floater") that represents all remaining or residual interest in the trust. The income received by the inverse floater holder varies inversely with the short-term rate paid to the floating rate certificates' holders, and in most circumstances the inverse floater holder bears substantially all of the underlying bond's downside investment risk and also benefits disproportionately from any potential appreciation of the underlying bond's value. The price of an inverse floating rate security will be more volatile than that of the underlying bond because the interest rate is dependent on not only the fixed coupon rate of the underlying bond but also on the short-term interest paid on the floating rate certificates, and because the inverse floating rate security essentially bears the risk of loss of the greater face value of the underlying bond.

A Fund may purchase an inverse floating rate security in a secondary market transaction without first owning the underlying bond (referred to as an "externally-deposited inverse floater"), or instead by first selling a fixed-rate bond to a broker-dealer for deposit into the special purpose trust and receiving in turn the residual interest in the trust (referred to as a "self-deposited inverse floater"). The inverse floater held by a Fund gives the Fund the right (a) to cause the holders of the floating rate certificates to

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tender their notes at par, and (b) to have the broker transfer the fixed-rate bond held by the trust to the Fund, thereby collapsing the trust. An investment in an externally-deposited inverse floater is identified in the Portfolio of Investments as "(IF) - Inverse floating rate investment." An investment in a self-deposited inverse floater is accounted for as a financing transaction. In such instances, a fixed-rate bond deposited into a special purpose trust is identified in the Portfolio of Investments as "(UB) - Underlying bond of an inverse floating rate trust reflected as a financing transaction," with the Fund accounting for the short-term floating rate certificates issued by the trust as "Floating rate obligations" on the Statement of Assets and Liabilities. In addition, the Fund reflects in "Investment Income" the entire earnings of the underlying bond and the related interest paid to the holders of the short-term floating rate certificates is recognized as "Interest expense on floating rate obligations" on the Statement of Operations.

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During the six months ended November 30, 2009, each Fund invested in externally-deposited inverse floaters and/or self-deposited inverse floaters.

Each Fund may also enter into shortfall and forbearance agreements (sometimes referred to as a "recourse trust" or "credit recovery swap") (such agreements referred to herein as "Recourse Trusts") with a broker-dealer by which a Fund agrees to reimburse the broker-dealer, in certain circumstances, for the difference between the liquidation value of the fixed-rate bond held by the trust and the liquidation value of the floating rate certificates issued by the trust plus any shortfalls in interest cash flows. Under these agreements, a Fund's potential exposure to losses related to or on inverse floaters may increase beyond the value of a Fund's inverse floater investments as a Fund may potentially be liable to fulfill all amounts owed to holders of the floating rate certificates. At period end, any such shortfall is included as "Unrealized depreciation on Recourse Trusts" on the Statement of Assets and Liabilities.

At November 30, 2009, the Funds were not invested in externally-deposited Recourse Trusts.

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)

Maximum exposure to Recourse Trusts	\$--	\$--
=====		

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)

Maximum exposure to Recourse Trusts	\$--	\$--
=====		

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The average floating rate obligations outstanding and average annual interest rate and fees related to self-deposited inverse floaters during the six months ended November 30, 2009, were as follows:

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)
Average floating rate obligations outstanding	\$7,965,000	\$3,820,000
Average annual interest rate and fees	0.83%	0.82%

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)
Average floating rate obligations outstanding	\$2,450,000	\$1,050,000
Average annual interest rate and fees	0.69%	0.69%

FORWARD SWAP CONTRACTS

Each Fund is authorized to enter into forward interest rate swap contracts consistent with their investment objectives and policies to reduce, increase or otherwise alter its risk profile or to alter its portfolio characteristics (i.e. duration, yield curve positioning and credit quality).

Each Fund is subject to interest rate risk in the normal course of pursuing its investment objectives. Each Fund's use of forward interest rate swap transactions is intended to help the Fund manage its overall interest rate sensitivity, either shorter or longer, generally to more closely align the Fund's interest rate sensitivity with that of the broader municipal market. Forward interest rate swap transactions involve each Fund's agreement with a counterparty to pay, in the future, a fixed or variable rate payment in exchange for the counterparty paying the Fund a variable or fixed rate payment, the accruals for which would begin at a specified date in the future (the "effective date"). The amount of the payment obligation is based on the notional amount of the swap contract and the termination date of the swap (which is akin to a bond's maturity). The value of the Fund's swap commitment would increase or decrease based primarily on the extent to which long-term interest rates for bonds having a maturity of the swap's termination date increases or decreases. Forward interest rate swap contracts are valued daily. The net amount recorded on these transactions for each counterparty is recognized on the Statement of Assets and Liabilities as "Unrealized appreciation or depreciation on forward swaps" with the change during the fiscal period recognized on the Statement of Operations as "Change in net unrealized appreciation (depreciation) of forward swaps."

The Funds may terminate a swap contract prior to the effective date, at which point a realized gain or loss is recognized. When a forward swap is terminated,

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it ordinarily does not involve the delivery of securities or other underlying assets or principal, but rather is settled in cash on a net basis. Net realized gains and losses during the fiscal period are recognized on the Statement of Operations as "Net realized gain (loss) from forward swaps." Each Fund intends, but is not obligated, to terminate its forward swaps before the effective date. Accordingly, the risk of loss with respect to the swap

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NOTES TO FINANCIAL STATEMENTS (Unaudited) (continued)

counterparty on such transactions is limited to the credit risk associated with a counterparty failing to honor its commitment to pay any realized gain to the Fund upon termination. The Funds did not invest in forward interest rate swap transactions during the six months ended November 30, 2009.

FUTURE CONTRACTS

Each Fund is subject to interest rate risk in the normal course of pursuing its investment objectives and is authorized to invest in futures contracts in attempt to manage such risk. Upon entering into a futures contract, a Fund is required to deposit with the broker an amount of cash or liquid securities equal to a specified percentage of the contract amount. This is known as the "initial margin." Cash held by the broker to cover initial margin requirements on open futures contracts, if any, is recognized as "Deposits with brokers for open futures contracts" on the Statement of Assets and Liabilities. Subsequent payments ("variation margin") are made or received by a Fund each day, depending on the daily fluctuation of the value of the contract. Variation margin is recognized as a receivable or payable for "Variation margin on futures contracts" on the Statement of Assets and Liabilities, when applicable.

During the period the futures contract is open, changes in the value of the contract are recorded as an unrealized gain or loss by "marking-to-market" on a daily basis to reflect the changes in market value of the contract and is recognized as "Change in net unrealized appreciation (depreciation) of futures contracts" on the Statement of Operations. When the contract is closed or expired, a Fund records a realized gain or loss equal to the difference between the value of the contract on the closing date and value of the contract when originally entered into and is recognized as "Net realized gain (loss) from futures contracts" on the Statement of Operations.

Risks of investments in futures contracts include the possible adverse movement of the securities or indices underlying the contracts, the possibility that there may not be a liquid secondary market for the contracts and/or that a change in the value of the contract may not correlate with a change in the value of the underlying securities or indices. The Funds did not invest in futures contracts during the six months ended November 30, 2009.

MARKET AND COUNTERPARTY CREDIT RISK

In the normal course of business each Fund may invest in financial instruments and enter into financial transactions where risk of potential loss exists due to changes in the market (market risk) or failure of the other party to the transaction to perform (counterparty credit risk). The potential loss could exceed the value of the financial assets recorded on the financial statements. Financial assets, which potentially expose each Fund to counterparty credit risk, consist principally of cash due from counterparties on forward, option and swap transactions. The extent of each Fund's exposure to counterparty credit risk in respect to these financial assets approximates their carrying value as recorded on the Statement of Assets and Liabilities. Futures contracts expose a

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Fund to minimal counterparty credit risk as they are exchange traded and the exchange's clearinghouse, which is counterparty to all exchange traded futures, guarantees the futures contracts against default.

Each Fund helps manage counterparty credit risk by entering into agreements only with counterparties the Adviser believes have the financial resources to honor their obligations and by having the Adviser monitor the financial stability of the counterparties. Additionally, counterparties may be required to pledge collateral daily (based on the daily valuation of the financial asset) on behalf of each Fund with a value approximately equal to the amount of any unrealized gain above a pre-determined threshold. Reciprocally, when each Fund has an unrealized loss, the Funds have instructed the custodian to pledge assets of the Funds as collateral with a value approximately equal to the amount of the unrealized loss above a pre-determined threshold. Collateral pledges are monitored and subsequently adjusted if and when the valuations fluctuate, either up or down, by at least the predetermined threshold amount.

ZERO COUPON SECURITIES

Each Fund is authorized to invest in zero coupon securities. A zero coupon security does not pay a regular interest coupon to its holders during the life of the security. Tax-exempt income to the holder of the security comes from accretion of the difference between the original purchase price of the security at issuance and the par value of the security at maturity and is effectively paid at maturity. Such securities are included in the Portfolios of Investments with a 0.000% coupon rate in their description. The market prices of zero coupon securities generally are more volatile than the market prices of securities that pay interest periodically.

CUSTODIAN FEE CREDIT

Each Fund has an arrangement with the custodian bank whereby certain custodian fees and expenses are reduced by net credits earned on each Fund's cash on deposit with the bank. Such deposit arrangements are an alternative to overnight investments. Credits for cash balances may be offset by charges for any days on which a Fund overdraws its account at the custodian bank.

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INDEMNIFICATIONS

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

USE OF ESTIMATES

The preparation of financial statements in conformity with US generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of increases and decreases in net assets applicable to Common shares from operations during the reporting period. Actual results may differ from those estimates.

2. FAIR VALUE MEASUREMENTS

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In determining the value of each Fund's investments various inputs are used. These inputs are summarized in the three broad levels listed below:

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

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

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

The inputs or methodology used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of each Fund's fair value measurements as of November 30, 2009:

CONNECTICUT PREMIUM INCOME (NTC)	LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
Investments:				
Municipal Bonds	\$ --	\$ 112,398,319	\$ --	\$ 112,398,319
CONNECTICUT DIVIDEND ADVANTAGE (NFC)	LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
Investments:				
Municipal Bonds	\$ --	\$ 55,909,673	\$ --	\$ 55,909,673
CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)	LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
Investments:				
Municipal Bonds	\$ --	\$ 51,511,118	\$ --	\$ 51,511,118
CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)	LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
Investments:				
Municipal Bonds	\$ --	\$ 91,115,932	\$ --	\$ 91,115,932
MASSACHUSETTS PREMIUM INCOME (NMT)	LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
Investments:				
Municipal Bonds	\$ --	\$ 101,436,247	\$ 452,610	\$ 101,888,857
MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)	LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
Investments:				
Municipal Bonds	\$ --	\$ 41,733,959	\$ 905,220	\$ 42,639,179
INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)	LEVEL 1	LEVEL 2	LEVEL 3	TOTAL

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Investments:				
Municipal Bonds	\$ --	\$ 59,919,274	\$ --	\$ 59,919,274
=====				
MISSOURI PREMIUM INCOME (NOM)		LEVEL 1	LEVEL 2	LEVEL 3
				TOTAL

Investments:				
Municipal Bonds	\$ --	\$ 42,143,887	\$ --	\$ 42,143,887
Short-Term Investments	--	3,200,000	--	3,200,000

Total	\$ --	\$ 45,343,887	\$ --	\$ 45,343,887
=====				

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NOTES TO FINANCIAL STATEMENTS (Unaudited) (continued)

The following is a reconciliation of the following Fund's Level 3 investments held at the beginning and end of the measurement period:

	MASSACHUSETTS PREMIUM INCOME (NMT) LEVEL 3 INVESTMENTS	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB) LEVEL 3 INVESTMENTS
Balance at beginning of period	\$ 457,505	\$ 915,010
Gains (losses):		
Net realized gains (losses)	--	--
Net change in unrealized appreciation (depreciation)	(4,895)	(9,790)
Net purchases at cost (sales at proceeds)	--	--
Net discounts (premiums)	--	--
Net transfers in to (out of) at end of period fair value	--	--
Balance at end of period	\$ 452,610	\$ 905,220

"Change in net unrealized appreciation (depreciation) of investments" on the Statement of Operations includes net unrealized appreciation (depreciation) related to securities classified as Level 3 at period end as follows:

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)
Level 3 net unrealized appreciation (depreciation)	\$ (4,895)	\$ (9,790)

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3. DERIVATIVE INSTRUMENTS AND HEDGING ACTIVITIES

The Funds record derivative instruments at fair value with changes in fair value recognized on the Statement of Operations, when applicable. Even though the Funds' investments in derivatives may represent economic hedges, they are considered to be non-hedge transactions for financial reporting purposes. The Funds did not invest in derivative instruments during the six months ended November 30, 2009.

4. FUND SHARES

COMMON SHARES

Since the inception of the Funds' repurchase program, the Funds have not repurchased any of their outstanding Common shares.

Transactions in Common shares were as follows:

	CONNECTICUT PREMIUM INCOME (NTC)		CONNECTICUT DIVIDEND ADVANTAGE (NFC)		DIV S
	SIX MONTHS ENDED	YEAR ENDED	SIX MONTHS ENDED	YEAR ENDED	
	11/30/09	5/31/09	11/30/09	5/31/09	
Common shares issued to shareholders due to reinvestment of distributions	1,053	--	1,802	1,966	

	CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)		MASSACHUSETTS PREMIUM INCOME (NMT)		DI S
	SIX MONTHS ENDED	YEAR ENDED	SIX MONTHS ENDED	YEAR ENDED	
	11/30/09	5/31/09	11/30/09	5/31/09	
Common shares issued to shareholders due to reinvestment of distributions	--	--	--	1,224	

	INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)		S S
	SIX MONTHS ENDED	YEAR ENDED	
	11/30/09	5/31/09	

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Common shares issued to
shareholders due to reinvestment
of distributions

575 1,233

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PREFERRED SHARES

Transactions in Preferred shares were as follows:

	CONNECTICUT PREMIUM INCOME (NTC)				CONN
	SIX MONTHS		YEAR ENDED		SIX
	ENDED		ENDED		E
	11/30/09		5/31/09		11
	SHARES	AMOUNT	SHARES	AMOUNT	SHARES
Preferred shares redeemed and/or noticed for redemption:					
Series T	--	\$ --	--	\$ --	--
Series TH	--	--	194	4,850,000	--
Total	--	\$ --	194	\$4,850,000	--

	CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)				CONN
	SIX MONTHS		YEAR ENDED		SIX
	ENDED		ENDED		11
	11/30/09		5/31/09		11
	SHARES	AMOUNT	SHARES	AMOUNT	SHARES
Preferred shares redeemed and/or noticed for redemption:					
Series W	--	\$ --	82	\$2,050,000	--
Series F	--	--	--	--	--
Total	--	\$ --	82	\$2,050,000	--

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SIX

11

 Preferred shares redeemed and/or
 noticed for redemption:
 Series T

 --

=====
 During the six months ended November 30, 2009 and the fiscal year ended May 31, 2009, Massachusetts Premium Income (NMT), Insured Massachusetts Tax-Free Advantage (NGX) and Missouri Premium Income (NOM) did not have any transactions in their Preferred shares.

5. INVESTMENT TRANSACTIONS

Purchases and sales (including maturities but excluding short-term investments) during the six months ended November 30, 2009, were as follows:

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)	CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)
Purchases	\$1,571,555	\$ --	\$ --
Sales and maturities	1,700,450	872,500	5,000

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)	INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)
Purchases	\$1,390,380	\$1,873,120	\$ --
Sales and maturities	466,675	1,473,675	5,000

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NOTES TO FINANCIAL STATEMENTS (Unaudited) (continued)

6. INCOME TAX INFORMATION

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to timing differences in recognizing taxable market discount, timing differences in recognizing certain gains and losses on investment transactions and the treatment of investments in inverse floating rate securities reflected as financing transactions, if any. To the extent that

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differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset values of the Funds.

At November 30, 2009, the cost of investments was as follows:

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)	CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)
Cost of investments	\$103,718,066	\$51,247,444	\$46,938,810

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)	INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)
Cost of investments	\$98,763,741	\$41,784,936	\$57,010,814

Gross unrealized appreciation and gross unrealized depreciation of investments at November 30, 2009, were as follows:

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)	CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)
Gross unrealized: Appreciation	\$ 3,094,046	\$ 1,892,336	\$2,096,609
Depreciation	(2,377,136)	(1,050,361)	(984,352)
Net unrealized appreciation (depreciation) of investments	\$ 716,910	\$ 841,975	\$1,112,257

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)	INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)
--	---------------------------------------------	-------------------------------------------------	------------------------------------------------------------

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Gross unrealized:			
Appreciation	\$ 3,807,144	\$ 1,010,024	\$2,225,972
Depreciation	(3,136,560)	(1,207,723)	(820,287)

Net unrealized appreciation (depreciation) of investments	\$ 670,584	\$ (197,699)	\$1,405,685
=====			

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The tax components of undistributed net tax-exempt income, net ordinary income and net long-term capital gains at May 31, 2009, the Funds' last tax year end, were as follows:

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)

Undistributed net tax-exempt income*	\$730,220	\$305,680
Undistributed net ordinary income **	1,415	3,618
Undistributed net long-term capital gains	15,102	--
=====		

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)

Undistributed net tax-exempt income*	\$706,670	\$219,824
Undistributed net ordinary income **	--	69,105
Undistributed net long-term capital gains	--	--
=====		

* Undistributed net tax-exempt income (on a tax basis) has not been reduced for the dividend declared on May 1, 2009, paid on June 1, 2009.

** Net ordinary income consists of taxable market discount income and net short-term capital gains, if any.

The tax character of distributions paid during the Funds' last tax year ended May 31, 2009, was designated for purposes of the dividends paid deduction as follows:

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	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)
Distributions from net tax-exempt income	\$3,972,803	\$2,099,897
Distributions from net ordinary income **	487,842	223,136
Distributions from net long-term capital gains	60,777	147,900

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)
Distributions from net tax-exempt income	\$3,759,696	\$1,690,469
Distributions from net ordinary income **	123,018	--
Distributions from net long-term capital gains	154,203	--

** Net ordinary income consists of taxable market discount income and net short-term capital gains, if any.

At May 31, 2009, the Funds' last tax year end, the following Funds had unused capital loss carryforwards available for federal income tax purposes to be applied against future capital gains, if any. If not applied, the carryforwards will expire as follows:

	CONNECTICUT DIVIDEND ADVANTAGE (NFC)	CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)	CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)
Expiration:			
May 31, 2013	\$ --	\$ --	\$ 35,642
May 31, 2014	--	--	111,331
May 31, 2015	--	--	211,213
May 31, 2017	1,980	443	43,691
Total	\$1,980	\$443	\$401,877

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NOTES TO FINANCIAL STATEMENTS (Unaudited) (continued)

The following Funds have elected to defer net realized losses from investments incurred from November 1, 2008 through May 31, 2009, the Funds' last tax year end, ("post-October losses") in accordance with federal income tax regulations. Post-October losses are treated as having arisen on the first day of the current fiscal year:

	CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)	CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)	MAS
Post-October capital losses	\$ 10,861	\$ 15,027	\$ 20,890	\$ 10,497	

7. MANAGEMENT FEES AND OTHER TRANSACTIONS WITH AFFILIATES

Each Fund's management fee is separated into two components - a complex-level component, based on the aggregate amount of all fund assets managed by the Adviser, and a specific fund-level component, based only on the amount of assets within each individual Fund. This pricing structure enables Nuveen fund shareholders to benefit from growth in the assets within each individual fund as well as from growth in the amount of complex-wide assets managed by the Adviser.

The annual fund-level fee, payable monthly, for each Fund is based upon the average daily net assets of each Fund as follows:

AVERAGE DAILY NET ASSETS(1)	CONNECTICUT PREMIUM INCOME (NTC) MASSACHUSETTS PREMIUM INCOME (NMT) MISSOURI PREMIUM INCOME (NOM) FUND-LEVEL FEE RATE
For the first \$125 million	.4500%
For the next \$125 million	.4375
For the next \$250 million	.4250
For the next \$500 million	.4125
For the next \$1 billion	.4000
For the next \$3 billion	.3875
For net assets over \$5 billion	.3750

AVERAGE DAILY NET ASSETS(1)	CONNECTICUT DIVIDEND ADVANTAGE (NFC) CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK) CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO) MASSACHUSETTS DIVIDEND ADVANTAGE (NMB) INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX) FUND-LEVEL FEE RATE

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For the first \$125 million	.4500%
For the next \$125 million	.4375
For the next \$250 million	.4250
For the next \$500 million	.4125
For the next \$1 billion	.4000
For net assets over \$2 billion	.3750
=====	

The annual complex-level fee, payable monthly, which is additive to the fund-level fee, for all Nuveen sponsored funds in the U.S., is based on the aggregate amount of total fund net assets managed as stated in the following table. As of November 30, 2009, the complex-level fee rate was .1896%.

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The complex-level fee schedule is as follows:

COMPLEX-LEVEL NET ASSET BREAKPOINT LEVEL(1)	EFFECTIVE RATE AT BREAKPOINT LEVEL

\$55 billion	.2000%
\$56 billion	.1996
\$57 billion	.1989
\$60 billion	.1961
\$63 billion	.1931
\$66 billion	.1900
\$71 billion	.1851
\$76 billion	.1806
\$80 billion	.1773
\$91 billion	.1691
\$125 billion	.1599
\$200 billion	.1505
\$250 billion	.1469
\$300 billion	.1445
=====	

(1) The complex-level fee component of the management fee for the funds is calculated based upon the aggregate daily managed net assets of all Nuveen funds, with such daily managed net assets defined separately for each fund in its management agreement, but excluding assets attributable to investments in other Nuveen funds. For the complex-level and fund-level fee components, daily managed net assets include assets managed by the

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Adviser that are attributable to each fund's use of financial leverage. For these purposes, financial leverage includes the funds' use of preferred stock and borrowings and investments in the residual interest certificates (also called inverse floating rate securities) in tender option bond (TOB) trusts, including the portion of assets held by the TOB trust that has been effectively financed by the trust's issuance of floating rate securities, subject to an agreement by the Adviser to limit the amount of such assets for determining managed net assets in certain circumstances.

The management fee compensates the Adviser for overall investment advisory and administrative services and general office facilities. The Funds pay no compensation directly to those of its Trustees who are affiliated with the Adviser or to its Officers, all of whom receive remuneration for their services to the Funds from the Adviser or its affiliates. The Board of Trustees has adopted a deferred compensation plan for independent Trustees that enables Trustees to elect to defer receipt of all or a portion of the annual compensation they are entitled to receive from certain Nuveen advised funds. Under the plan, deferred amounts are treated as though equal dollar amounts had been invested in shares of select Nuveen advised funds.

For the first ten years of Connecticut Dividend Advantage's (NFC) and Massachusetts Dividend Advantage's (NMB) operations, the Adviser has agreed to reimburse the Funds, as a percentage of average daily net assets, for fees and expenses in the amounts and for the time periods set forth below:

YEAR ENDING JANUARY 31,		YEAR ENDING JANUARY 31,	
2001*	.30%	2007	.25%
2002	.30	2008	.20
2003	.30	2009	.15
2004	.30	2010	.10
2005	.30	2011	.05
2006	.30		

* From the commencement of operations.

The Adviser has not agreed to reimburse Connecticut Dividend Advantage (NFC) and Massachusetts Dividend Advantage (NMB) for any portion of their fees and expenses beyond January 31, 2011.

For the first ten years of Connecticut Dividend Advantage 2's (NGK) operations, the Adviser has agreed to reimburse the Fund, as a percentage of average daily net assets, for fees and expenses in the amounts and for the time periods set forth below:

YEAR ENDING MARCH 31,		YEAR ENDING MARCH 31,	
2002*	.30%	2008	.25%
2003	.30	2009	.20
2004	.30	2010	.15
2005	.30	2011	.10
2006	.30	2012	.05
2007	.30		

* From the commencement of operations.

NOTES TO FINANCIAL STATEMENTS (Unaudited) (continued)

The Adviser has not agreed to reimburse Connecticut Dividend Advantage 2 (NGK) for any portion of its fees and expenses beyond March 31, 2012.

For the first eight years of Connecticut Dividend Advantage 3's (NGO) operations, the Adviser has agreed to reimburse the Fund, as a percentage of average daily net assets, for fees and expenses in the amounts and for the time periods set forth below:

YEAR ENDING SEPTEMBER 30,		YEAR ENDING SEPTEMBER 30,	
2002*	.32%	2007	.32%
2003	.32	2008	.24
2004	.32	2009	.16
2005	.32	2010	.08
2006	.32		

* From the commencement of operations.

The Adviser has not agreed to reimburse Connecticut Dividend Advantage 3 (NGO) for any portion of its fees and expenses beyond September 30, 2010.

For the first eight years of Insured Massachusetts Tax-Free Advantage's (NGX) operations, the Adviser has agreed to reimburse the Fund, as a percentage of average daily net assets, for fees and expenses in the amounts and for the time periods set forth below:

YEAR ENDING NOVEMBER 30,		YEAR ENDING NOVEMBER 30,	
2002*	.32%	2007	.32%
2003	.32	2008	.24
2004	.32	2009	.16
2005	.32	2010	.08
2006	.32		

* From the commencement of operations.

The Adviser has not agreed to reimburse Insured Massachusetts Tax-Free Advantage (NGX) for any portion of its fees and expenses beyond November 30, 2010.

8. NEW ACCOUNTING STANDARDS

ACCOUNTING FOR TRANSFERS OF FINANCIAL ASSETS

During June 2009, the FASB issued changes to the authoritative guidance under GAAP on accounting for transfers of financial assets. The objective of this guidance is to improve the relevance, representational faithfulness, and comparability of the information that a reporting entity provides in its financial statements about a transfer of financial assets; the effects of a transfer on its financial position, financial performance, and cash flows; and a transferor's continuing involvement, if any, in transferred financial assets.

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This guidance is effective as of the beginning of each reporting entity's first annual reporting period that begins after November 15, 2009, for interim periods within that first annual reporting period and for interim and annual reporting periods thereafter. Earlier application is prohibited. The recognition and measurement provisions of this guidance must be applied to transfers occurring on or after the effective date. Additionally, the disclosure provisions of this guidance should be applied to transfers that occurred both before and after the effective date of this guidance. At this time, management is evaluating the implications of this guidance and the impact it will have on the financial statement amounts and disclosures, if any.

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9. SUBSEQUENT EVENTS

DISTRIBUTIONS TO COMMON SHAREHOLDERS

The Funds declared Common share dividend distributions from their tax-exempt net investment income which were paid on December 31, 2009, to shareholders of record on December 15, 2009, as follows:

	CONNECTICUT PREMIUM INCOME (NTC)	CONNECTICUT DIVIDEND ADVANTAGE (NFC)	CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)	CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)
Dividend per share	\$.0590	\$.0640	\$.0650	\$.0600

	MASSACHUSETTS PREMIUM INCOME (NMT)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)	INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)	MISSOURI PREMIUM INCOME (NOM)
Dividend per share	\$.0650	\$.0640	\$.0630	\$.0570

At the same time, the following Funds declared capital gains and/or ordinary income distributions as follows:

	CONNECTICUT PREMIUM INCOME (NTC)	MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)
Capital gains distribution per share	\$.0041	\$ --
Net ordinary income distribution per share*	--	.0283

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* Net ordinary income consists of net short-term capital gains.

MUNIFUND TERM PREFERRED SHARES

As discussed in the Portfolio Managers' Comments section, subsequent to the reporting period, Connecticut Premium Income (NTC) and Massachusetts Premium Income (NMT) successfully completed the issuance of \$17.3 million and \$17.575 million, respectively, of 2.65%, Series 2015 MuniFund Term Preferred. The newly-issued MuniFund Term Preferred shares trade on the New York Stock Exchange (NYSE) under the symbols "NTC Pr C" and "NMT Pr C" for Connecticut Premium Income (NTC) and Massachusetts Premium Income (NMT), respectively.

Subsequent to the reporting period, Connecticut Dividend Advantage (NFC), Connecticut Dividend Advantage 2 (NGK), Connecticut Dividend Advantage 3 (NGO), Massachusetts Dividend Advantage (NMB) and Insured Massachusetts Tax-Free Advantage (NGX) filed with the SEC a registration statement seeking to register MuniFund Term Preferred shares. These registration statements, declared effective by the SEC, enable the Funds to issue to the public shares of MuniFund Term Preferred to refinance all or a portion of each Fund's auction rate preferred shares. The issuance of MuniFund Term Preferred shares by these Funds is subject to market conditions. There is no assurance that these MuniFund Term Preferred shares will be issued.

EVALUATION DATE

In May 2009, the FASB issued changes to authoritative guidance under GAAP for subsequent events. This guidance requires an entity to recognize in the financial statements the effects of all subsequent events that provide additional evidence about conditions that existed at the date of the balance sheet. This guidance is intended to establish general standards of accounting and for disclosure of events that occur after the balance sheet date but before financial statements are issued or are available to be issued. This guidance requires the disclosure of the date through which an entity has evaluated subsequent events and the basis for that date - that is, whether that date represents the date the financial statements were issued or were available to be issued. This guidance is effective for interim and annual periods ending after June 15, 2009. The Funds have performed an evaluation of subsequent events through January 25, 2010, which is the date the financial statements were issued.

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FINANCIAL HIGHLIGHTS (Unaudited)

Selected data for a Common share outstanding throughout each period:

INVESTMENT OPERATIONS						
BEGINNING COMMON SHARE NET ASSET VALUE	NET INVESTMENT INCOME	NET REALIZED/ UNREALIZED GAIN (LOSS)	DISTRIBUTIONS	DISTRIBUTIONS	TOTAL	
			FROM NET INVESTMENT INCOME TO PREFERRED SHARE- HOLDERS+	FROM CAPITAL GAINS TO PREFERRED SHARE- HOLDERS+		
=====	=====	=====	=====	=====	=====	

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CONNECTICUT PREMIUM INCOME (NTC)

Year Ended 5/31:

2010 (b)	\$13.59	\$.41	\$.53	\$ (.01)	\$ --	\$.9
2009	14.25	.84	(.66)	(.14)	(.03)	.0
2008	14.39	.83	(.09)	(.22)	(.01)	.5
2007	14.42	.83	.07	(.20)	(.01)	.6
2006	15.26	.84	(.54)	(.14)	(.03)	.1
2005	14.60	.88	.75	(.09)	--	1.5

CONNECTICUT DIVIDEND ADVANTAGE (NFC)

Year Ended 5/31:

2010 (b)	14.08	.44	.51	(.02)	--	.9
2009	14.69	.91	(.55)	(.15)	(.04)	.1
2008	14.76	.91	.01	(.24)	(.02)	.6
2007	14.75	.92	.04	(.22)	--	.7
2006	15.39	.93	(.55)	(.17)	--	.2
2005	14.56	.95	.86	(.09)	--	1.7

ENDING COMMON SHARE	ENDING NET ASSET VALUE	ENDING MARKET VALUE	PREFERRED SHARES AT END OF PERIOD		
			AGGREGATE AMOUNT OUTSTANDING (000)	LIQUIDATION AND MARKET VALUE PER SHARE	ASSET COVERAGE PER SHARE

CONNECTICUT PREMIUM INCOME (NTC)

Year Ended 5/31:

2010 (b)	\$14.19	\$13.83	\$33,450	\$25,000	\$81,895
2009	13.59	13.35	34,975	25,000	77,110
2008	14.25	14.08	38,300	25,000	74,896
2007	14.39	14.91	38,300	25,000	75,360
2006	14.42	13.95	38,300	25,000	75,443
2005	15.26	15.81	38,300	25,000	78,217

CONNECTICUT DIVIDEND ADVANTAGE (NFC)

Year Ended 5/31:

2010 (b)	14.66	14.35	17,250	25,000	79,854
2009	14.08	13.75	18,000	25,000	75,457
2008	14.69	14.93	19,500	25,000	73,556
2007	14.76	16.37	19,500	25,000	73,749
2006	14.75	16.26	19,500	25,000	73,596
2005	15.39	15.73	19,500	25,000	75,595

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RATIOS/SUPPLEMENTAL DATA

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	TOTAL RETURNS			RATIOS TO AVERAGE NET ASSETS APPLICABLE TO COMMON SHARES BEFORE REIMBURSEMENT		
	BASED ON MARKET VALUE*	BASED ON COMMON SHARE NET ASSET VALUE*	ENDING NET ASSETS APPLICABLE TO COMMON SHARES (000)	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	INVESTMENT TURNOVER RATE

CONNECTICUT PREMIUM INCOME (NTC)

Year Ended 5/31:	BASED ON MARKET VALUE*	BASED ON COMMON SHARE NET ASSET VALUE*	ENDING NET ASSETS APPLICABLE TO COMMON SHARES (000)	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	INVESTMENT TURNOVER RATE
2010 (b)	6.15%	6.94%	\$76,125	1.30%***	1.22%***	5
2009	.32	.45	72,901	1.43	1.32	6
2008	(1.08)	3.60	76,441	1.30	1.27	5
2007	12.33	4.79	77,151	1.24	1.24	5
2006	(6.00)	.88	77,278	1.25	1.25	5
2005	15.61	10.82	81,529	1.24	1.24	5

CONNECTICUT DIVIDEND ADVANTAGE (NFC)

Year Ended 5/31:	BASED ON MARKET VALUE*	BASED ON COMMON SHARE NET ASSET VALUE*	ENDING NET ASSETS APPLICABLE TO COMMON SHARES (000)	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	INVESTMENT TURNOVER RATE
2010 (b)	6.93	6.67	37,849	1.35***	1.26***	5
2009	(2.10)	1.50	36,329	1.47	1.36	6
2008	(4.10)	4.62	37,874	1.33	1.31	5
2007	5.46	5.05	38,024	1.29	1.29	5
2006	8.79	1.38	37,905	1.29	1.29	5
2005	17.89	12.06	39,464	1.29	1.29	5

RATIOS/SUPPLEMENTAL DATA

RATIOS TO AVERAGE NET ASSETS
APPLICABLE TO COMMON SHARES
AFTER REIMBURSEMENT**

	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	NET INVESTMENT INCOME++	PORTFOLIO TURNOVER RATE
--	-----------------------------------------	-------------------------------------	-------------------------------	-------------------------------

CONNECTICUT PREMIUM INCOME (NTC)

Year Ended 5/31:	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	NET INVESTMENT INCOME++	PORTFOLIO TURNOVER RATE
2010 (b)	1.30%***	1.22%***	5.93%***	1%
2009	1.43	1.32	6.40	0
2008	1.30	1.27	5.82	22
2007	1.24	1.24	5.67	8
2006	1.25	1.25	5.66	16
2005	1.24	1.24	5.81	12

CONNECTICUT DIVIDEND ADVANTAGE (NFC)

Year Ended 5/31:	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	NET INVESTMENT INCOME++	PORTFOLIO TURNOVER RATE
2010 (b)	1.20***	1.11***	6.13***	0

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2009	1.26	1.15	6.66	0
2008	1.05	1.03	6.18	20
2007	.94	.94	6.14	9
2006	.86	.86	6.12	14
2005	.84	.84	6.26	9

=====

* Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

** After expense reimbursement from Adviser, where applicable. Expense ratios do not reflect the reduction of custodian fee credits earned on the Fund's net cash on deposit with the custodian bank, where applicable.

*** Annualized.

+ The amounts shown are based on Common share equivalents.

++ Ratios do not reflect the effect of dividend payments to Preferred shareholders; Net Investment Income ratios reflect income earned and expenses incurred on assets attributable to Preferred shares.

(a) The expense ratios in the above table reflect, among other things, the interest expense deemed to have been paid by the Fund on the floating rate certificates issued by the special purpose trusts for the self-deposited inverse floaters held by the Fund, as described in Footnote 1 - Inverse Floating Rate Securities.

(b) For the six months ended November 30, 2009.

See accompanying notes to financial statements.

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FINANCIAL HIGHLIGHTS (Unaudited) (continued)

Selected data for a Common share outstanding throughout each period:

INVESTMENT OPERATIONS

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	BEGINNING COMMON SHARE NET ASSET VALUE	NET INVESTMENT INCOME	NET REALIZED/ UNREALIZED GAIN (LOSS)	DISTRIBUTIONS FROM NET INVESTMENT INCOME TO PREFERRED SHARE- HOLDERS+	DISTRIBUTIONS FROM CAPITAL GAINS TO PREFERRED SHARE- HOLDERS+	TOTAL
CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)						
Year Ended 5/31:						
2010 (b)	\$14.28	\$.45	\$.43	\$ (.02)	\$ --	\$.8
2009	14.76	.91	(.43)	(.14)	(.04)	.3
2008	14.85	.91	(.01)	(.23)	(.02)	.6
2007	14.86	.91	.08	(.22)	(.01)	.7
2006	15.64	.91	(.60)	(.17)	(.01)	.1
2005	15.01	.92	.74	(.09)	--	1.5

CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)						
Year Ended 5/31:						
2010 (b)	13.57	.41	.51	(.02)	--	.9
2009	14.08	.84	(.58)	(.17)	--	.0
2008	14.30	.87	(.23)	(.25)	--	.3
2007	14.18	.86	.13	(.23)	--	.7
2006	14.78	.84	(.54)	(.18)	--	.1
2005	13.97	.86	.83	(.10)	--	1.5

	ENDING COMMON SHARE NET ASSET VALUE	ENDING MARKET VALUE	PREFERRED SHARES AT END OF PERIOD		
			AGGREGATE AMOUNT OUTSTANDING (000)	LIQUIDATION AND MARKET VALUE PER SHARE	ASSET COVERAGE PER SHARE

CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)					
Year Ended 5/31:					
2010 (b)	\$14.78	\$14.50	\$15,450	\$25,000	\$80,456
2009	14.28	14.30	16,125	25,000	76,305
2008	14.76	15.00	17,500	25,000	73,840
2007	14.85	16.38	17,500	25,000	74,094
2006	14.86	16.60	17,500	25,000	74,074
2005	15.64	15.98	17,500	25,000	76,579

CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)					
Year Ended 5/31:					
2010 (b)	14.15	13.30	28,275	25,000	79,631
2009	13.57	13.04	30,025	25,000	74,329
2008	14.08	13.63	32,000	25,000	73,028
2007	14.30	14.70	32,000	25,000	73,691
2006	14.18	14.09	32,000	25,000	73,302
2005	14.78	14.54	32,000	25,000	75,253

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	RATIOS/SUPPLEMENTAL DATA					
	TOTAL RETURNS			RATIOS TO AVERAGE NET ASSETS APPLICABLE TO COMMON SHARES BEFORE REIMBURSEMENT		
	BASED ON MARKET VALUE*	BASED ON COMMON SHARE NET ASSET VALUE*	ENDING NET ASSETS APPLICABLE TO COMMON SHARES (000)	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	INVESTMENT TURNOVER RATE
CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)						
Year Ended 5/31:						
2010 (b)	3.95%	6.09%	\$34,272	1.36%***	1.27%***	5
2009	1.40	2.52	33,092	1.48	1.37	6
2008	(3.63)	4.54	34,188	1.36	1.33	5
2007	3.58	5.13	34,366	1.31	1.31	5
2006	9.78	.84	34,352	1.29	1.29	5
2005	19.92	10.70	36,105	1.28	1.28	5
CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)						
Year Ended 5/31:						
2010 (b)	4.43	6.70	61,787	1.29***	1.22***	5
2009	.53	.89	59,244	1.43	1.32	6
2008	(3.07)	2.79	61,476	1.29	1.27	5
2007	9.15	5.42	62,325	1.26	1.26	5
2006	1.84	.83	61,826	1.24	1.24	5
2005	18.17	11.60	64,324	1.24	1.24	5

	RATIOS/SUPPLEMENTAL DATA			
	RATIOS TO AVERAGE NET ASSETS APPLICABLE TO COMMON SHARES AFTER REIMBURSEMENT**			
	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	NET INVESTMENT INCOME++	PORTFOLIO TURNOVER RATE
CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK)				
Year Ended 5/31:				
2010 (b)	1.13%***	1.04%***	6.10%***	0%
2009	1.19	1.08	6.60	0

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2008	1.00	.97	6.15	23
2007	.87	.87	6.04	12
2006	.84	.84	5.96	11
2005	.83	.83	5.97	12

CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO)

Year Ended 5/31:				
2010 (b)	1.09***	1.01***	5.85***	1
2009	1.14	1.03	6.41	0
2008	.88	.86	6.11	24
2007	.78	.78	5.92	15
2006	.76	.76	5.78	9
2005	.77	.77	5.88	9
=====				

* Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

** After expense reimbursement from Adviser, where applicable. Expense ratios do not reflect the reduction of custodian fee credits earned on the Fund's net cash on deposit with the custodian bank, where applicable.

*** Annualized.

+ The amounts shown are based on Common share equivalents.

++ Ratios do not reflect the effect of dividend payments to Preferred shareholders; Net Investment Income ratios reflect income earned and expenses incurred on assets attributable to Preferred shares.

(a) The expense ratios in the above table reflect, among other things, the interest expense deemed to have been paid by the Fund on the floating rate certificates issued by the special purpose trusts for the self-deposited inverse floaters held by the Fund, as described in Footnote 1 - Inverse Floating Rate Securities.

(b) For the six months ended November 30, 2009.

See accompanying notes to financial statements.

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FINANCIAL HIGHLIGHTS (Unaudited) (continued)

Selected data for a Common share outstanding throughout each period:

BEGINNING COMMON SHARE NET ASSET VALUE	NET INVESTMENT INCOME	NET REALIZED/ UNREALIZED GAIN (LOSS)	INVESTMENT OPERATIONS		TOTAL
			DISTRIBUTIONS FROM NET INVESTMENT INCOME TO PREFERRED SHARE- HOLDERS+	DISTRIBUTIONS FROM CAPITAL GAINS TO PREFERRED SHARE- HOLDERS+	

MASSACHUSETTS PREMIUM INCOME (NMT)

Year Ended 5/31:

2010 (b)	\$13.29	\$.45	\$.84	\$ (.02)	\$ --	\$1.27
2009	14.22	.91	(.98)	(.15)	(.02)	(.24)
2008	14.56	.88	(.32)	(.25)	(.01)	.30
2007	14.45	.88	.13	(.23)	--***	.78
2006	15.10	.88	(.50)	(.18)	--	.20
2005	14.34	.91	.81	(.08)	--	1.64

MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)

Year Ended 5/31:

2010 (b)	13.52	.46	.63	(.02)	--	1.07
2009	14.36	.95	(.93)	(.17)	--	(.15)
2008	14.84	.94	(.45)	(.26)	(.01)	.22
2007	14.83	.93	.08	(.25)	--	.76
2006	15.65	.95	(.54)	(.17)	(.02)	.22
2005	14.84	.97	.95	(.08)	--	1.84

PREFERRED SHARES AT END OF PERIOD

ENDING COMMON SHARE NET ASSET VALUE	ENDING MARKET VALUE	AGGREGATE AMOUNT OUTSTANDING (000)	LIQUIDATION AND MARKET VALUE PER SHARE	ASSET COVERAGE PER SHARE
-------------------------------------------------	---------------------------	---------------------------------------------	-------------------------------------------------	--------------------------------

MASSACHUSETTS PREMIUM INCOME (NMT)

Year Ended 5/31:

2010 (b)	\$14.18	\$13.70	\$34,000	\$25,000	\$74,680
2009	13.29	13.28	34,000	25,000	71,559
2008	14.22	13.61	34,000	25,000	74,794
2007	14.56	14.33	34,000	25,000	75,973
2006	14.45	14.35	34,000	25,000	75,571
2005	15.10	16.14	34,000	25,000	77,682

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MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)

Year Ended 5/31:					
2010 (b)	14.22	14.40	14,250	25,000	73,973
2009	13.52	13.83	14,250	25,000	71,544
2008	14.36	14.61	15,000	25,000	71,892
2007	14.84	16.28	15,000	25,000	73,453
2006	14.83	15.53	15,000	25,000	73,340
2005	15.65	17.45	15,000	25,000	75,899

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RATIOS/SUPPLEMENTAL DATA

RATIOS TO AVERAGE NET ASSETS
APPLICABLE TO COMMON SHARES
BEFORE REIMBURSEMENT

TOTAL RETURNS

	BASED ON MARKET VALUE*		BASED ON COMMON SHARE NET ASSET VALUE*	ENDING NET ASSETS APPLICABLE TO COMMON SHARES (000)	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	INVE
	VALUE*	SHARE NET ASSET VALUE*	COMMON SHARE NET ASSET VALUE*	ENDING NET ASSETS APPLICABLE TO COMMON SHARES (000)	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	

MASSACHUSETTS PREMIUM INCOME (NMT)

Year Ended 5/31:					
2010 (b)	6.05%	9.62%	\$67,565	1.27%****	1.25%****
2009	3.54	(1.36)	63,321	1.43	1.34
2008	(.48)	2.08	67,720	1.26	1.26
2007	4.60	5.47	69,323	1.24	1.24
2006	(6.14)	1.41	68,776	1.25	1.25
2005	18.97	11.74	71,648	1.24	1.24

MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)

Year Ended 5/31:					
2010 (b)	6.92	7.99	27,915	1.35****	1.32****
2009	(.04)	(.70)	26,530	1.54	1.44
2008	(5.73)	1.55	28,135	1.32	1.32
2007	10.04	5.14	29,072	1.33	1.33
2006	(5.23)	1.49	29,004	1.29	1.29
2005	24.96	12.76	30,539	1.31	1.31

RATIOS/SUPPLEMENTAL DATA

RATIOS TO AVERAGE NET ASSETS
APPLICABLE TO COMMON SHARES
AFTER REIMBURSEMENT**

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	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	NET INVESTMENT INCOME++	PORTFOLIO TURNOVER RATE
MASSACHUSETTS PREMIUM INCOME (NMT)				
Year Ended 5/31:				
2010 (b)	1.27%****	1.25%****	6.61%****	--%****
2009	1.43	1.34	7.01	1
2008	1.26	1.26	6.09	14
2007	1.24	1.24	5.97	9
2006	1.25	1.25	5.98	13
2005	1.24	1.24	6.15	18
MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)				
Year Ended 5/31:				
2010 (b)	1.19****	1.17****	6.65****	4
2009	1.33	1.23	7.30	1
2008	1.05	1.05	6.39	15
2007	.97	.97	6.19	9
2006	.86	.86	6.21	13
2005	.87	.87	6.27	12

* Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

** After expense reimbursement from Adviser, where applicable. Expense ratios do not reflect the reduction of custodian fee credits earned on the Fund's net cash on deposit with the custodian bank, where applicable.

*** Rounds to less than \$.01 per share.

**** Annualized.

***** Calculates to less than 1%.

+ The amounts shown are based on Common share equivalents.

++ Ratios do not reflect the effect of dividend payments to Preferred

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shareholders; Net Investment Income ratios reflect income earned and expenses incurred on assets attributable to Preferred shares.

(a) The expense ratios in the above table reflect, among other things, the interest expense deemed to have been paid by the Fund on the floating rate certificates issued by the special purpose trusts for the self-deposited inverse floaters held by the Fund, as described in Footnote 1 - Inverse Floating Rate Securities.

(b) For the six months ended November 30, 2009.

See accompanying notes to financial statements.

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FINANCIAL HIGHLIGHTS (Unaudited) (continued)

Selected data for a Common share outstanding throughout each period:

	INVESTMENT OPERATIONS						TOTAL
	BEGINNING COMMON SHARE NET ASSET VALUE	NET INVESTMENT INCOME	NET REALIZED/ UNREALIZED GAIN (LOSS)	DISTRIBUTIONS FROM NET INVESTMENT INCOME TO PREFERRED SHARE-HOLDERS+	DISTRIBUTIONS FROM CAPITAL GAINS TO PREFERRED SHARE-HOLDERS+		
=====							
INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)							

Year Ended 5/31:							
2010 (b)	\$13.86	\$.45	\$.55	\$ (.02)	\$ --		\$.98
2009	14.28	.91	(.50)	(.17)	--		.24
2008	14.50	.90	(.21)	(.26)	--		.43
2007	14.39	.90	.08	(.25)	--		.73
2006	14.93	.90	(.53)	(.20)	--		.17
2005	14.04	.92	.90	(.09)	--		1.73
=====							
MISSOURI PREMIUM INCOME (NOM)							

Year Ended 5/31:							
2010 (b)	12.44	.41	.67	(.02)	--		1.06
2009	13.52	.85	(1.12)	(.16)	--		(.43)
2008	14.27	.89	(.62)	(.20)	(.04)		.03
2007	14.40	.90	(.08)	(.23)	--***		.59
2006	15.11	.92	(.51)	(.17)	(.01)		.23
2005	14.37	.94	.77	(.09)	--		1.62
=====							

ENDING COMMON SHARE	ENDING	PREFERRED SHARES AT END OF PERIOD		
		AGGREGATE AMOUNT	LIQUIDATION AND MARKET	ASSET

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	NET ASSET VALUE	MARKET VALUE	OUTSTANDING (000)	VALUE PER SHARE	COVERAGE PER SHARE
=====					
INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)					

Year Ended 5/31:					
2010 (b)	\$14.49	\$14.75	\$20,500	\$25,000	\$73,162
2009	13.86	13.15	20,500	25,000	71,042
2008	14.28	14.14	20,500	25,000	72,407
2007	14.50	14.45	20,500	25,000	73,120
2006	14.39	13.43	20,500	25,000	72,779
2005	14.93	15.94	20,500	25,000	74,526

MISSOURI PREMIUM INCOME (NOM)					

Year Ended 5/31:					
2010 (b)	13.17	13.90	16,000	25,000	72,592
2009	12.44	12.90	16,000	25,000	69,897
2008	13.52	14.76	16,000	25,000	73,703
2007	14.27	16.56	16,000	25,000	76,291
2006	14.40	16.35	16,000	25,000	76,460
2005	15.11	17.90	16,000	25,000	78,468
=====					

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RATIOS/SUPPLEMENTAL DATA						
TOTAL RETURNS			RATIOS TO AVERAGE NET ASSE APPLICABLE TO COMMON SHAR BEFORE REIMBURSEMENT			
BASED ON MARKET VALUE*	BASED ON COMMON SHARE NET ASSET VALUE*	ENDING NET ASSETS APPLICABLE TO COMMON SHARES (000)	EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	INVESTMENT	

INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)						

Year Ended 5/31:						
2010 (b)	14.96%	7.14%	\$39,493	1.30%****	1.27%****	
2009	(2.11)	2.00	37,754	1.47	1.38	
2008	2.49	3.04	38,873	1.29	1.29	
2007	12.49	5.12	39,458	1.28	1.28	
2006	(11.62)	1.20	39,179	1.29	1.29	
2005	20.95	12.62	40,611	1.27	1.27	

MISSOURI PREMIUM INCOME (NOM)						

Year Ended 5/31:						
2010 (b)	10.51	8.62	30,459	1.37****	1.33****	
2009	(7.83)	(2.92)	28,734	1.55	1.42	
2008	(5.74)	.26	31,170	1.52	1.31	

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2007	5.98	4.17	32,826	1.39	1.30
2006	(3.53)	1.57	32,934	1.29	1.29
2005	24.38	11.54	34,219	1.29	1.29

RATIOS/SUPPLEMENTAL DATA

RATIOS TO AVERAGE NET ASSETS
APPLICABLE TO COMMON SHARES
AFTER REIMBURSEMENT**

EXPENSES INCLUDING INTEREST++ (a)	EXPENSES EXCLUDING INTEREST++	NET INVESTMENT INCOME++	PORTFOLIO TURNOVER RATE
-----------------------------------------	-------------------------------------	-------------------------------	-------------------------------

INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)

Year Ended 5/31:

2010 (b)	1.05%***	1.03%****	6.32%****	0%
2009	1.16	1.06	6.78	0
2008	.85	.85	6.25	13
2007	.79	.79	6.15	6
2006	.81	.81	6.14	5
2005	.80	.80	6.30	2

MISSOURI PREMIUM INCOME (NOM)

Year Ended 5/31:

2010 (b)	1.37****	1.33****	6.35****	0
2009	1.55	1.42	6.96	2
2008	1.52	1.31	6.43	5
2007	1.39	1.30	6.15	16
2006	1.29	1.29	6.20	9
2005	1.29	1.29	6.29	17

* Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

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** After expense reimbursement from Adviser, where applicable. Expense ratios do not reflect the reduction of custodian fee credits earned on the Fund's net cash on deposit with the custodian bank, where applicable.

*** Rounds to less than \$.01 per share.

**** Annualized.

+ The amounts shown are based on Common share equivalents.

++ Ratios do not reflect the effect of dividend payments to Preferred shareholders; Net Investment Income ratios reflect income earned and expenses incurred on assets attributable to Preferred shares.

(a) The expense ratios in the above table reflect, among other things, the interest expense deemed to have been paid by the Fund on the floating rate certificates issued by the special purpose trusts for the self-deposited inverse floaters held by the Fund, as described in Footnote 1 - Inverse Floating Rate Securities.

(b) For the six months ended November 30, 2009.

See accompanying notes to financial statements.

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REINVEST AUTOMATICALLY EASILY AND CONVENIENTLY

NUVEEN MAKES REINVESTING EASY. A PHONE CALL IS ALL IT TAKES TO SET UP YOUR REINVESTMENT ACCOUNT.

NUVEEN CLOSED-END FUNDS DIVIDEND REINVESTMENT PLAN

Your Nuveen Closed-End Fund allows you to conveniently reinvest dividends and/or capital gains distributions in additional Fund shares.

By choosing to reinvest, you'll be able to invest money regularly and automatically, and watch your investment grow through the power of tax-free compounding. Just like dividends or distributions in cash, there may be times when income or capital gains taxes may be payable on dividends or distributions that are reinvested.

It is important to note that an automatic reinvestment plan does not ensure a profit, nor does it protect you against loss in a declining market.

EASY AND CONVENIENT

To make recordkeeping easy and convenient, each month you'll receive a statement showing your total dividends and distributions, the date of investment, the shares acquired and the price per share, and the total number of shares you own.

HOW SHARES ARE PURCHASED

The shares you acquire by reinvesting will either be purchased on the open market or newly issued by the Fund. If the shares are trading at or above net asset value at the time of valuation, the Fund will issue new shares at the greater of the net asset value or 95% of the then-current market price. If the shares are trading at less than net asset value, shares for your account will be purchased on the open market. If the Plan Agent begins purchasing Fund shares on the open market while shares are trading below net asset value, but the Fund's

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shares subsequently trade at or above their net asset value before the Plan Agent is able to complete its purchases, the Plan Agent may cease open-market purchases and may invest the uninvested portion of the distribution in newly-issued Fund shares at a price equal to the greater of the shares' net asset value or 95% of the shares' market value on the last business day immediately prior to the purchase date. Dividends and distributions received to purchase shares in the open market will normally be invested shortly after the dividend payment date. No interest will be paid on dividends and distributions awaiting reinvestment. Because the market price of the shares may increase before purchases are completed, the average purchase price

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per share may exceed the market price at the time of valuation, resulting in the acquisition of fewer shares than if the dividend or distribution had been paid in shares issued by the Fund. A pro rata portion of any applicable brokerage commissions on open market purchases will be paid by Plan participants. These commissions usually will be lower than those charged on individual transactions.

FLEXIBLE

You may change your distribution option or withdraw from the Plan at any time, should your needs or situation change. Should you withdraw, you can receive a certificate for all whole shares credited to your reinvestment account and cash payment for fractional shares, or cash payment for all reinvestment account shares, less brokerage commissions and a \$2.50 service fee.

You can reinvest whether your shares are registered in your name, or in the name of a brokerage firm, bank, or other nominee. Ask your investment advisor if his or her firm will participate on your behalf. Participants whose shares are registered in the name of one firm may not be able to transfer the shares to another firm and continue to participate in the Plan.

The Fund reserves the right to amend or terminate the Plan at any time. Although the Fund reserves the right to amend the Plan to include a service charge payable by the participants, there is no direct service charge to participants in the Plan at this time.

CALL TODAY TO START REINVESTING DIVIDENDS AND/OR DISTRIBUTIONS

For more information on the Nuveen Automatic Reinvestment Plan or to enroll in or withdraw from the Plan, speak with your financial advisor or call us at (800) 257-8787.

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GLOSSARY OF TERMS USED IN THIS REPORT

- o **AUCTION RATE BOND:** An auction rate bond is a security whose interest payments are adjusted periodically through an auction process, which process typically also serves as a means for buying and selling the bond. Auctions that fail to attract enough buyers for all the shares offered for sale are deemed to have "failed," with current holders receiving a formula-based interest rate until the next scheduled auction.
- o **AVERAGE ANNUAL TOTAL RETURN:** This is a commonly used method to express an investment's performance over a particular, usually multi-year time period. It expresses the return that would have been necessary each year to equal

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the investment's actual cumulative performance (including change in NAV or market price and reinvested dividends and capital gains distributions, if any) over the time period being considered.

- o **AVERAGE EFFECTIVE MATURITY:** The average of the number of years to maturity of the bonds in a Fund's portfolio, computed by weighting each bond's time to maturity (the date the security comes due) by the market value of the security. This figure does not account for the likelihood of prepayments or the exercise of call provisions unless an escrow account has been established to redeem the bond before maturity. The market value weighting for an investment in an inverse floating rate security is the value of the portfolio's residual interest in the inverse floating rate trust, and does not include the value of the floating rate securities issued by the trust.
- o **INVERSE FLOATERS:** Inverse floating rate securities, also known as inverse floaters, are created by depositing a municipal bond, typically with a fixed interest rate, into a special purpose trust created by a broker-dealer. This trust, in turn, (a) issues floating rate certificates typically paying short-term tax-exempt interest rates to third parties in amounts equal to some fraction of the deposited bond's par amount or market value, and (b) issues an inverse floating rate certificate (sometimes referred to as an "inverse floater") to an investor (such as a Fund) interested in gaining investment exposure to a long-term municipal bond. The income received by the holder of the inverse floater varies inversely with the short-term rate paid to the floating rate certificates' holders, and in most circumstances the holder of the inverse floater bears substantially all of the underlying bond's downside investment risk. The holder of the inverse floater typically also benefits disproportionately from any potential appreciation of the underlying bond's value. Hence, an inverse floater essentially represents an investment in the underlying bond on a leveraged basis.

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- o **LEVERAGE-ADJUSTED DURATION:** Duration is a measure of the expected period over which a bond's principal and interest will be paid, and consequently is a measure of the sensitivity of a bond's or bond Fund's value to changes when market interest rates change. Generally, the longer a bond's or Fund's duration, the more the price of the bond or Fund will change as interest rates change. Leverage-adjusted duration takes into account the leveraging process for a Fund and therefore is longer than the duration of the Fund's portfolio of bonds.
- o **MARKET YIELD (ALSO KNOWN AS DIVIDEND YIELD OR CURRENT YIELD):** An investment's current annualized dividend divided by its current market price.
- o **NET ASSET VALUE (NAV):** A Fund's NAV per common share is calculated by subtracting the liabilities of the Fund (including any Preferred shares issued in order to leverage the Fund) from its total assets and then dividing the remainder by the number of common shares outstanding. Fund NAVs are calculated at the end of each business day.
- o **PRE-REFUNDING:** Pre-refunding, also known as advanced refundings or refinancings, is a procedure used by state and local governments to refinance municipal bonds to lower interest expenses. The issuer sells new bonds with a lower yield and uses the proceeds to buy U.S. Treasury securities, the interest from which is used to make payments on the higher-yielding bonds. Because of this collateral, pre-refunding generally raises a bond's credit rating and thus its value.

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- o TAXABLE-EQUIVALENT YIELD: The yield necessary from a fully taxable investment to equal, on an after-tax basis, the yield of a municipal bond investment.
- o ZERO COUPON BOND: A zero coupon bond does not pay a regular interest coupon to its holders during the life of the bond. Tax-exempt income to the holder of the bond comes from accretion of the difference between the original purchase price of the bond at issuance and the par value of the bond at maturity and is effectively paid at maturity. The market prices of zero coupon bonds generally are more volatile than the market prices of bonds that pay interest periodically.

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OTHER USEFUL INFORMATION

QUARTERLY PORTFOLIO OF INVESTMENTS AND PROXY VOTING INFORMATION

You may obtain (i) each Fund's quarterly portfolio of investments, (ii) information regarding how the Funds voted proxies relating to portfolio securities held during the twelve-month period ended June 30, 2009, and (iii) a description of the policies and procedures that the Funds used to determine how to vote proxies relating to portfolio securities without charge, upon request, by calling Nuveen Investments toll-free at (800) 257-8787 or on Nuveen's website at www.nuveen.com.

You may also obtain this and other Fund information directly from the Securities and Exchange Commission ("SEC"). The SEC may charge a copying fee for this information. Visit the SEC on-line at <http://www.sec.gov> or in person at the SEC's Public Reference Room in Washington, D.C. Call the SEC at (202) 942-8090 for room hours and operation. You may also request Fund information by sending an e-mail request to publicinfo@sec.gov or by writing to the SEC's Public References Section at 100 F Street NE, Washington, D.C. 20549.

CEO CERTIFICATION DISCLOSURE

Each Fund's Chief Executive Officer has submitted to the New York Stock Exchange (NYSE) the annual CEO certification as required by Section 303A.12(a) of the NYSE Listed Company Manual.

Each Fund has filed with the SEC the certification of its Chief Executive

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Officer and Chief Financial Officer required by Section 302 of the Sarbanes-Oxley Act.

COMMON AND PREFERRED SHARE INFORMATION

Each Fund intends to repurchase and/or redeem shares of its own common or preferred stock in the future at such times and in such amounts as is deemed advisable. During the period covered by this report, the Funds did not repurchase and/or redeemed shares of their common and/or preferred stock. Any future repurchases and/or redemptions will be reported to shareholders in the next annual or semi-annual report.

BOARD OF TRUSTEES

John P. Amboian
Robert P. Bremner
Jack B. Evans
William C. Hunter
David J. Kundert
William J. Schneider
Judith M. Stockdale
Carole E. Stone
Terence J. Toth

FUND MANAGER

Nuveen Asset Management
333 West Wacker Drive
Chicago, IL 60606

CUSTODIAN

State Street Bank & Trust Company
Boston, MA

TRANSFER AGENT AND SHAREHOLDER SERVICES

State Street Bank & Trust Company
Nuveen Funds
P.O. Box 43071
Providence, RI 02940-3071
(800) 257-8787

LEGAL COUNSEL

Chapman and Cutler LLP
Chicago, IL

INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

Ernst & Young LLP
Chicago, IL

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NUVEEN INVESTMENTS: SERVING INVESTORS FOR GENERATIONS

Since 1898, financial advisors and their clients have relied on Nuveen Investments to provide dependable investment solutions. For the past century, Nuveen Investments has adhered to the belief that the best approach to investing is to apply conservative risk-management principles to help minimize volatility. Building on this tradition, we today offer a range of high quality equity and fixed-income solutions that are integral to a well-diversified core portfolio. Our clients have come to appreciate this diversity, as well as our continued adherence to proven, long-term investing principles.

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WE OFFER MANY DIFFERENT INVESTING SOLUTIONS FOR OUR CLIENTS' DIFFERENT NEEDS.

Nuveen Investments is a global investment management firm that seeks to help secure the long-term goals of institutions and high net worth investors as well as the consultants and financial advisors who serve them. Nuveen Investments markets its growing range of specialized investment solutions under the high-quality brands of HydePark, NWQ, Nuveen, Santa Barbara, Symphony, Tradewinds and Winslow Capital. In total, the Company managed \$141 billion of assets on September 30, 2009.

FIND OUT HOW WE CAN HELP YOU REACH YOUR FINANCIAL GOALS.

To learn more about the products and services Nuveen Investments offers, talk to your financial advisor, or call us at (800) 257-8787. Please read the information provided carefully before you invest. Be sure to obtain a prospectus, where applicable. Investors should consider the investment objective and policies, risk considerations, charges and expenses of the Fund carefully before investing. The prospectus contains this and other information relevant to an investment in the Fund. For a prospectus, please contact your securities representative or NUVEEN INVESTMENTS, 333 W. WACKER DR., CHICAGO, IL 60606. Please read the prospectus carefully before you invest or send money.

Learn more about Nuveen Funds at: WWW.NUVEEN.COM/CEF

- o Share prices
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IT'S NOT WHAT YOU EARN,
IT'S WHAT YOU KEEP.(R)

ESA-B-1109D

ITEM 2. CODE OF ETHICS.

Not applicable to this filing.

ITEM 3. AUDIT COMMITTEE FINANCIAL EXPERT.

Not applicable to this filing.

ITEM 4. PRINCIPAL ACCOUNTANT FEES AND SERVICES.

Not applicable to this filing.

ITEM 5. AUDIT COMMITTEE OF LISTED REGISTRANTS.

Not applicable to this filing.

ITEM 6. SCHEDULE OF INVESTMENTS.

(a) See Portfolio of Investments in Item 1.

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(b) Not applicable.

ITEM 7. DISCLOSURE OF PROXY VOTING POLICIES AND PROCEDURES FOR CLOSED-END MANAGEMENT INVESTMENT COMPANIES.

Not applicable to this filing.

ITEM 8. PORTFOLIO MANAGERS OF CLOSED-END MANAGEMENT INVESTMENT COMPANIES.

Not applicable to this filing.

ITEM 9. PURCHASES OF EQUITY SECURITIES BY CLOSED-END MANAGEMENT INVESTMENT COMPANY AND AFFILIATED PURCHASERS.

Not applicable.

ITEM 10. SUBMISSION OF MATTERS TO A VOTE OF SECURITY HOLDERS.

There have been no material changes to the procedures by which shareholders may recommend nominees to the registrant's Board of Directors or Trustees implemented after the registrant last provided disclosure in response to this Item.

ITEM 11. CONTROLS AND PROCEDURES.

- (a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rules 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934, as amended (the "Exchange Act") (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- (b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the second fiscal quarter of the period covered by this report that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

ITEM 12. EXHIBITS.

File the exhibits listed below as part of this Form.

- (a)(1) Any code of ethics, or amendment thereto, that is the subject of the disclosure required by Item 2, to the extent that the registrant intends to satisfy the Item 2 requirements through filing of an exhibit: Not applicable to this filing.
- (a)(2) A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)) in the exact form set forth below: See Ex-99.CERT attached hereto.
- (a)(3) Any written solicitation to purchase securities under Rule 23c-1 under the 1940 Act (17 CFR 270.23c-1) sent or given during the period covered by the report by or on behalf of the registrant to 10 or more persons: Not applicable.

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(b) If the report is filed under Section 13(a) or 15(d) of the Exchange Act, provide the certifications required by Rule 30a-2(b) under the 1940 Act (17 CFR 270.30a-2(b)); Rule 13a-14(b) or Rule 15d-14(b) under the Exchange Act (17 CFR 240.13a-14(b) or 240.15d-14(b)), and Section 1350 of Chapter 63 of Title 18 of the United States Code (18 U.S.C. 1350) as an exhibit. A certification furnished pursuant to this paragraph will not be deemed "filed" for purposes of Section 18 of the Exchange Act (15 U.S.C. 78r), or otherwise subject to the liability of that section. Such certification will not be deemed to be incorporated by reference into any filing under the Securities Act of 1933 or the Exchange Act, except to the extent that the registrant specifically incorporates it by reference: See Ex-99.906 CERT attached hereto.

SIGNATURES

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

(Registrant) Nuveen Missouri Premium Income Municipal Fund

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

Kevin J. McCarthy
(Vice President and Secretary)

Date: February 2, 2010

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

By (Signature and Title) /s/ Gifford R. Zimmerman

Gifford R. Zimmerman
Chief Administrative Officer
(principal executive officer)

Date: February 2, 2010

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

Stephen D. Foy
Vice President and Controller
(principal financial officer)

Date: February 2, 2010
