

NUVEEN MISSOURI PREMIUM INCOME MUNICIPAL FUND
Form N-CSRS
February 06, 2012

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, 2011

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.

ITEM 1. REPORTS TO STOCKHOLDERS.

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Chairman's
Letter to Shareholders

Dear Shareholders,

These are perplexing times for investors. The global economy continues to struggle. The solutions being implemented in the eurozone to deal with the debt crises of many of its member countries are not yet seen as sufficient by the financial markets. The political paralysis in the U.S. has prevented the compromises necessary to deal with the fiscal imbalance and government spending priorities. The efforts by individual consumers, governments and financial institutions to reduce their debts are increasing savings but reducing demand for the goods and services that drive employment. These developments are undermining the rebuilding of confidence by consumers, corporations and investors that is so essential to a resumption of economic growth.

Although it is painfully slow, progress is being made. In Europe, the turnover of a number of national governments reflects the realization by politicians and voters alike that leaders who practiced business as usual had to be replaced by leaders willing to face problems and accept the hard choices needed to resolve them. The recent coordinated efforts by central banks in the U.S. and Europe to provide liquidity to the largest European banks indicates that these monetary authorities are committed to facilitating a recovery in the European banking sector.

In the U.S., the failure of the congressionally appointed Debt Reduction Committee was a blow to those who hoped for a bipartisan effort to finally begin addressing the looming fiscal crisis. Nevertheless, Congress and the administration cannot ignore the issue for long. The Bush era tax cuts are scheduled to expire on December 31, 2012, and six months later the \$1.2 trillion of mandatory across-the-board spending cuts under the Budget Control Act of 2011 begin to go into effect. Any legislative modification would require bipartisan support and the prospects for a bipartisan solution are unclear. The impact of these two developments would be a mixed blessing: a meaningful reduction in the annual budget deficit at the cost of slowing the economic recovery.

It is in these particularly volatile markets that professional investment management is most important. Skillful investment teams who have experienced challenging markets and remain committed to their investment disciplines are critical to the success of an investor's long-term objectives. In fact, many long-term investment track records are built during challenging markets when managers are able to protect investors against these economic crosscurrents. Experienced investment teams know that volatile markets put a premium on companies and investment ideas that will weather the short-term volatility and that compelling values and opportunities are opened up when markets overreact to negative developments. By maintaining appropriate time horizons, diversification and relying on practiced investment teams, we believe that investors can achieve their long-term investment objectives.

As always, I encourage you to contact your financial consultant if you have any questions about your investment in a Nuveen Fund. On behalf of the other members of your Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

Robert P. Bremner
Chairman of the Board
January 20, 2012

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)
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 Michael Hamilton and Chris Drahn, CFA discuss key investment strategies and the six-month performance of these eight Nuveen Funds. With 23 years of investment experience, Michael assumed portfolio management responsibility for the Connecticut and Massachusetts Funds in January 2011. Chris, who has 32 years of financial industry experience, took on portfolio management responsibility for NOM in January 2011.

What key strategies were used to manage these Funds during the six-month reporting period ended November 30, 2011?

During this reporting period, municipal bond prices generally rallied as yields declined across the municipal curve. The decline in yields was attributable in part to the continued depressed levels of municipal bond issuance. Tax-exempt volume, which had been limited in 2010 by issuers' extensive use of taxable Build America Bonds (BABs), generally continued to drift lower in 2011. For the six months ended November 30, 2011, national municipal issuance was down 17% compared with the same period in 2010, while issuance declined 14% in Massachusetts and 10% in Missouri during the same period. In Connecticut, municipal issuance rose by just 2% during this period.

In addition, finding appropriate insured municipal bonds, especially new insured issues, remained a challenge for the Funds with an insured mandate, such as NGX, due to the continued severe decline in insured issuance. Over the past few years, most municipal bond insurers had their credit ratings downgraded, and only one insurer currently insures new municipal bonds. As a result, the supply of insured municipal securities has decreased dramatically. Through November 30, 2011, issuance of new insured paper in 2011 accounted for just 5% of total municipal issuance, down 46% from the eleven months ended November 2010. Even though NGX may now invest up to 20% of its net assets in uninsured investment-grade credits rated BBB- or higher, the combination of tight municipal supply, little insured issuance, and relatively lower yields meant few attractive opportunities for this Fund during this period.

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.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by a national rating agency.

Despite the constrained issuance of tax-exempt municipal bonds and relatively lower yields, we continued to take a bottom-up approach to discovering what we thought were undervalued sectors and individual credits with the potential to perform well over the long term. During this period, the Connecticut Funds took advantage of attractive opportunities to add to their holdings in the health care sector, purchasing a variety of names across all four Funds, including bonds issued for Sacred Heart Hospital, Lawrence Memorial Hospital, and hospitals in Danbury, Middlesex and Hartford. In the Massachusetts Funds, we found value in several sectors, including general obligation credits, student loan bonds, higher education issues, sales tax revenue bonds, as well as health care credits in NMB. NOM added utilities and continuing care retirement community credits, higher education bonds (e.g., Washington University, Webster University), and health care credits, including St. Luke Episcopal Hospital in St. Louis and Capital Region Medical Center in Jefferson City. When state paper was scarce, the Connecticut Funds and NOM took advantage of their ability to invest a portion of their net assets in buying tax-exempt territorial bonds, including Puerto Rico sales tax bonds in NOM, to keep the Funds invested.

Our focus in these Funds generally was on purchasing bonds with intermediate and longer maturities in order to keep the Funds' durations within their targeted objectives to help maintain their yield curve positioning. The purchase of longer bonds also enabled us to take advantage of more attractive yields at the longer end of the municipal yield curve. From a quality perspective, the Connecticut and Massachusetts Funds emphasized lower-rated credits, while NOM's purchases were diversified across the credit quality categories, with the majority rated A. Because the issuance of new municipal supply continued to be limited, we monitored the secondary, as well as the primary, market for attractive opportunities.

Cash for new purchases was generated primarily by the proceeds from bond calls and maturing bonds. The elevated number of bond calls provided a meaningful source of liquidity, which drove much of our activity during this period as we worked to redeploy the proceeds to keep the Funds fully invested. The Connecticut Funds and NOM also sold some bonds with short maturities or short call dates, while the Massachusetts Funds trimmed their positions in bonds rated AAA. Overall, selling was relatively minimal, as the bonds in our portfolios generally offered higher yields than those available in the current marketplace.

As of November 30, 2011, all of these Funds continued to use inverse floating rate securities. We employ inverse floaters for a variety of reasons, including duration management, income enhancement and total return enhancement.

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 11/30/11

	6-Month	1-Year	5-Year	10-Year
Connecticut Funds				
NTC	5.19%	6.86%	4.64%	5.62%
NFC	5.53%	7.25%	4.84%	6.06%
NGK	5.34%	6.11%	4.73%	N/A
NGO	5.17%	6.97%	4.42%	N/A
Standard & Poor's (S&P) Connecticut Municipal Bond Index**				
Standard & Poor's (S&P) Connecticut Municipal Bond Index**	3.03%	5.05%	4.33%	4.67%
Standard & Poor's (S&P) National Municipal Bond Index**	4.35%	6.50%	4.40%	5.08%
Lipper Other States Municipal Debt Funds Classification Average**	6.67%	8.40%	4.70%	5.72%
Massachusetts Funds				
NMT	6.19%	8.61%	4.82%	5.68%
NMB	5.71%	8.12%	4.18%	6.01%
Standard & Poor's (S&P) Massachusetts Municipal Bond Index**				
Standard & Poor's (S&P) Massachusetts Municipal Bond Index**	3.78%	6.41%	4.91%	5.28%
Standard & Poor's (S&P) National Municipal Bond Index**	4.35%	6.50%	4.40%	5.08%
Lipper Other States Municipal Debt Funds Classification Average**	6.67%	8.40%	4.70%	5.72%
Insured Massachusetts Fund				
NGX	3.91%	6.18%	4.44%	N/A
Standard & Poor's (S&P) Massachusetts Municipal Bond Index**				
Standard & Poor's (S&P) Massachusetts Municipal Bond Index**	3.78%	6.41%	4.91%	5.28%
Standard & Poor's (S&P) National Insured Municipal Bond Index**	4.85%	6.95%	4.42%	5.15%
Lipper Single-State Insured Municipal Debt Funds Classification Average**	6.20%	8.01%	4.26%	5.79%
Missouri Fund				
NOM	7.18%	9.48%	4.12%	5.37%
Standard & Poor's (S&P) Missouri Municipal Bond Index**				
Standard & Poor's (S&P) Missouri Municipal Bond Index**	4.47%	7.21%	4.53%	5.23%
Standard & Poor's (S&P) National Municipal Bond Index**	4.35%	6.50%	4.40%	5.08%
Lipper Other States Municipal Debt Funds Classification Average**	6.67%	8.40%	4.70%	5.72%

- * Six-month returns are cumulative; all other returns are annualized.
- ** For definitions, refer to the Glossary of Terms Used in this Report.

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.

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For the six months ended November 30, 2011, the cumulative returns on common share net asset value (NAV) for all seven of the non-insured Connecticut, Massachusetts and Missouri Funds exceeded the returns for their respective state's Standard & Poor's (S&P) Municipal Bond Index as well as the S&P National Municipal Bond Index. NOM also outperformed the average return for the Lipper Other States Municipal Debt Funds Classification Average, while the remaining six non-insured Funds trailed this Lipper average. Shareholders should note that the performance of the Lipper Other States classification represents the overall average of returns for funds from ten different states with a wide variety of municipal market conditions, making direct comparisons less meaningful. For the same period, NGX outperformed the S&P Massachusetts Municipal Bond Index and underperformed the national S&P Insured Municipal Bond Index and the Lipper Single-State Insured Municipal Debt Funds Classification Average.

Key management factors that influenced the Funds' returns during this period included duration and yield curve positioning, credit exposure and sector allocation. In addition, the use of structural leverage was an important positive factor affecting the Funds' performance. Leverage is discussed in more detail later in this report.

During this period, municipal bonds with intermediate and longer maturities generally outperformed those with shorter maturities, with bonds at the longest end of the municipal yield curve posting the strongest returns. Duration and yield curve positioning was a net positive contributor to the performance of all of the Funds in this report except NGX. Overall, NOM was advantageously situated in terms of duration and yield curve positioning. NMT and NMB also were overweighted in the outperforming longer end of the curve and underweighted in the underperforming shorter part of the curve. Although the Connecticut Funds tended to be overweighted to the shortest end of the curve that produced the weakest returns, this was more than offset by the Funds' relative underweighting in medium term bonds and heavy overweighting in bonds with longer maturities. However, NGX was not as well positioned for the environment of this period, with an overweight in the short end of the curve and underexposure to the long end; this was the main component of the Fund's underperformance for this period. NGX's positioning was largely the result of the severe decline in new insured municipal issuance, as previously discussed. As the maturities on the insured bonds in NGX's portfolio shortened, it became very difficult to find new insured bonds with longer maturities to replace them and thereby extend NGX's duration. Recent changes to NGX's investment policies as discussed in more detail later in this report.

Credit exposure also played a role in performance during these six months, as lower-rated bonds, especially those rated BBB, generally outperformed higher-quality bonds rated AAA and AA. Overall, credit exposure was positive for NMT, NMB and NOM, all of which were overweighted in bonds rated BBB and underweighted in bonds rated AAA and AA. In the Connecticut Funds, the impact of the Funds' credit allocations was relatively neutral. In the insured NGX, the Fund's heavy weighting of AAA and AA bonds and underexposure to bonds rated BBB detracted from its performance for the period.

Holdings that generally made positive contributions to the Funds' returns during this period included zero coupon bonds and health care, industrial development revenue (IDR), transportation and education credits. All of these Funds (except NGX) were overweighted in health care, especially NFC and NOM, which boosted their performance. The Massachusetts and Connecticut Funds also had heavy weightings in the education sector. In addition, NMT and NMB benefited from their holdings of multi-family housing bonds. NOM, which added to its position in Puerto Rico sales tax bonds during this period, was rewarded as these bonds performed well for the six months.

In contrast, pre-refunded bonds, which are often backed by U.S. Treasury securities, were the poorest performing market segment during this period. The underperformance of these bonds can be attributed primarily to their shorter effective maturities and higher credit quality. Among these eight Funds, NGX was heavily overweighted in pre-refunded bonds, while NGK and NGO also had double-digit allocations to pre-refunded bonds, which negatively impacted their performance. In addition, NMB held two health care credits—Northern Berkshire Community Hospital System and Quincy Medical Center—that detracted from the Fund's performance as the hospitals continued to work through financial issues, including bankruptcy.

APPROVED FUND MERGERS

On August 1, 2011, the Funds' Board of Trustees approved a series of reorganizations for all the Connecticut funds included in this report. The reorganizations are intended to create a single larger state Fund, which would potentially offer shareholders the following benefits:

- Lower Fund expense ratios (excluding the effects of leverage), as fixed costs are spread over a larger asset base;
- Enhanced secondary market trading, as larger Funds potentially make it easier for investors to buy and sell fund shares;
- Lower per share trading costs through reduced bid/ask spreads due to a larger common share float; and
- Increased Fund flexibility in managing the structure and cost of leverage over time.

The approved reorganizations are as follows:

Acquired Funds	Acquiring Fund
Nuveen Connecticut Dividend Advantage Municipal Fund (NFC)	Nuveen Connecticut Premium Income Municipal Fund (NTC)
Nuveen Connecticut Dividend Advantage Municipal Fund 2 (NGK)	
Nuveen Connecticut Dividend Advantage Municipal Fund 3 (NGO)	

A special meeting of shareholders for the purpose of voting on the reorganizations was held on December 19, 2011 and subsequently adjourned to January 31, 2012 because a sufficient number of shareholders did not vote by the original meeting date and in order to allow shareholders more time to cast their votes.

If shareholders approve the reorganizations, and upon the closing of the reorganizations, the Acquired Fund will transfer substantially all of its assets to the Acquiring Fund in exchange for common and preferred shares of the Acquiring Fund, and the assumption by the Acquiring Fund of the liabilities of the Acquired Fund. The Acquired Fund will then be liquidated, dissolved and terminated in accordance with its Declaration of Trust.

If shareholders approve the reorganizations, Acquired Fund shareholders will become shareholders of the Acquiring Fund. Holders of common shares will receive newly issued common shares of the Acquiring Fund, the aggregate net asset value of which will be equal to the aggregate net asset value of the common shares of the Acquired Fund held immediately prior to the reorganizations (including for this purpose fractional Acquiring Fund shares to which shareholders would be entitled). Fractional shares will be sold on the open market and shareholders will receive cash in lieu of such fractional shares. Holders of MTP Shares of each Acquired Fund will receive on a one-for-one basis newly issued MTP Shares of the Acquiring Fund, in exchange for MTP Shares of the Acquired Fund held immediately prior to the reorganization, with such new Acquiring Fund MTP Shares having the same terms as exchanged MTP Shares of the Acquired Fund.

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FUND POLICY CHANGES

On October 31, 2011, the Board of Trustees of NGX approved changes to the Fund's fundamental investment policy regarding its investment in insured municipal securities and recommended submitting the changes to shareholders for approval at its annual shareholder meeting. NGX held its annual meeting December 16, 2011 and the meeting was subsequently adjourned to January 31, 2012.

If shareholders approve the changes, NGX will eliminate the investment policy requiring it, under normal circumstances, to invest at least 80% of its managed assets in municipal securities that are covered by insurance guaranteeing the timely payment of principal and interest. The change is designed to provide the Adviser with more flexibility regarding the types of securities available for investment by NGX.

As noted previously, over the past few years most municipal bond insurers have had their credit ratings downgraded and only one insurer is currently insuring new municipal bonds. As a result, the supply of insured municipal securities has decreased dramatically and the long-term viability of the municipal bond insurance market is uncertain. NGX is not changing its investment objective. In addition, if shareholders approve the changes, NGX, as a non-fundamental investment policy, will invest at least 80% of its managed assets in municipal securities that pay interest exempt from the federal alternative minimum tax applicable to individuals and will change its name to Nuveen Massachusetts AMT-Free Municipal Income Fund, Inc.

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Fund Leverage and
Other Information

IMPACT OF THE FUNDS' LEVERAGE STRATEGIES ON PERFORMANCE

One important factor impacting the returns of all these Funds relative to the comparative indexes was the Funds' use of leverage. The Funds use leverage because their managers believe that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. 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 the prices of securities held by a Fund generally are rising. Leverage made a positive contribution to the performance of these Funds over this reporting period.

RECENT DEVELOPMENTS REGARDING THE FUNDS' REDEMPTION OF AUCTION RATE PREFERRED SHARES

Shortly after their respective inceptions, each of the Funds issued auction rate preferred shares (ARPS) to create structural leverage. As noted in past shareholder reports, the weekly auctions for those ARPS shares began in February 2008 to consistently fail, causing the Funds to pay the so called "maximum rate" to ARPS shareholders under the terms of the ARPS in the Funds' charter documents. As of May 31, 2011, the Funds redeemed all of their outstanding ARPS at par and since then have relied upon inverse floating rate securities and MuniFund Term Preferred (MTP) Shares to create effective and structural leverage, respectively.

During 2010 and 2011, certain Nuveen leveraged closed-end funds (excluding all the Funds included in this report) received a demand letter from a law firm on behalf of purported holders of common shares of each such fund, alleging that Nuveen and the funds' officers and Board of Directors/Trustees breached their fiduciary duties related to the redemption at par of the funds' ARPS. In response, the Board established an ad hoc Demand Committee consisting of certain of its disinterested and independent Board members to investigate the claims. The Demand Committee retained independent counsel to assist it in conducting an extensive investigation. Based upon its investigation, the Demand Committee found that it was not in the best interests of each fund or its shareholders to take the actions suggested in the demand letters, and recommended that the full Board reject the demands made in the demand letters. After reviewing the findings and recommendation of the Demand Committee, the full Board of each fund unanimously adopted the Demand Committee's recommendation.

Subsequently, the funds that received demand letters were named in a consolidated complaint as nominal defendants in a putative shareholder derivative action captioned Martin Safier, et al. v. Nuveen Asset Management, et al. that was filed in the Circuit Court of Cook County, Illinois, Chancery Division (the “Cook County Chancery Court”) on February 18, 2011 (the “Complaint”). The Complaint, filed on behalf of purported holders of each fund’s common shares, also named Nuveen Fund Advisors, Inc. as a defendant, together with current and former Officers and interested Directors/Trustees of each of the funds (together with the nominal defendants, collectively, the “Defendants”). The Complaint contained the same basic allegations contained in the demand letters. The Defendants filed a motion to dismiss the suit and on December 16, 2011, the court granted that motion dismissing the Complaint. The plaintiffs failed to file an appeal of the court’s decision within the required time period, resulting in the final disposition of the suit.

MTP Shares

As of November 30, 2011, the Funds have issued and outstanding MTP Shares, as shown in the accompanying table.

Fund	MTP Shares Issued		Annual NYSE	
	Series	At Liquidation Value	Interest Rate	Ticker
NTC	2015	\$ 18,300,000	2.65%	NTC Pr C
NTC	2016	\$ 17,780,000	2.55%	NTC Pr D
NFC	2015	\$ 20,470,000	2.60%	NFC Pr C
NGK	2015	\$ 16,950,000	2.60%	NGK Pr C
NGO	2015	\$ 32,000,000	2.65%	NGO Pr C
NMT	2015	\$ 20,210,000	2.65%	NMT Pr C
NMT	2016	\$ 16,435,000	2.75%	NMT Pr D
NMB	2015	\$ 14,725,000	2.60%	NMB Pr C
NGX	2015	\$ 22,075,000	2.65%	NGX Pr C
NOM	2015	\$ 17,880,000	2.10%	NOM Pr C

(Refer to Notes to Financial Statements, Footnote 1 – General Information and Significant Accounting Policies and Footnote 4 – Fund Shares for further details on MTP Shares.)

As of October 5, 2011, all 84 of the Nuveen closed-end municipal funds that had issued ARPS, approximately \$11.0 billion, have redeemed at liquidation value all of these shares. For up-to-date information, please visit the Nuveen CEF Auction Rate Preferred Resource Center at: <http://www.nuveen.com/arps>.

RISK CONSIDERATIONS

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation. Past performance is no guarantee of future results. Fund common shares are subject to a variety of risks, including:

Investment and Market Risk. An investment in common shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the municipal securities owned by the Fund, which generally trade in the over-the-counter markets. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

Price Risk. Shares of closed-end investment companies like these Funds frequently trade at a discount to their NAV. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

Leverage Risk. Each Fund's use of leverage creates the possibility of higher volatility for the Fund's per share NAV, market price, distributions and returns. There is no assurance that a Fund's leveraging strategy will be successful.

Tax Risk. The tax treatment of Fund distributions may be affected by new IRS interpretations of the Internal Revenue Code and future changes in tax laws and regulations.

Issuer Credit Risk. This is the risk that a security in a Fund's portfolio will fail to make dividend or interest payments when due.

Interest Rate Risk. Fixed-income securities such as bonds, preferred, convertible and other debt securities will decline in value if market interest rates rise.

Reinvestment Risk. If market interest rates decline, income earned from a Fund's portfolio may be reinvested at rates below that of the original bond that generated the income.

Call Risk or Prepayment Risk. Issuers may exercise their option to prepay principal earlier than scheduled, forcing a Fund to reinvest in lower-yielding securities.

Inverse Floater Risk. The funds invest in inverse floaters. Due to their leveraged nature, these investments can greatly increase a fund's exposure to interest rate risk and credit risk. In addition, investments in inverse floaters involve the risk that the fund could lose more than its original principal investment.

Common Share Dividend and
Share Price Information

DIVIDEND INFORMATION

The monthly dividends of NTC, NMT and NOM remained stable throughout the six-month reporting period ended November 30, 2011, while NFC, NGK, NGO, NMB and NGX each had one reduction in their monthly dividends, effective September 2011.

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, 2011, all of the Funds in this report except NMB and NGX had positive UNII balances, based upon our best estimate, for tax purposes and positive UNII balances for financial reporting purposes. NMB and NGX had positive UNII balances, based upon our best estimate, for tax purposes and negative UNII balances for financial reporting purposes.

COMMON SHARE REPURCHASES AND SHARE PRICE INFORMATION

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

As of November 30, 2011, the Funds' common share prices were trading at (+)premiums or (-) discounts to their common share NAVs as shown in the accompanying table.

Fund	11/30/11 (+) Premium/(-)Discount	6-Month Average (+) Premium/(-)Discount
NTC	(-) 3.84%	(-) 7.47%
NFC	(+) 0.27%	(-) 3.49%
NGK	(-) 0.20%	(-) 2.41%
NGO	(-) 6.02%	(-) 8.35%
NMT	(-) 5.87%	(-) 5.85%
NMB	(-) 5.64%	(-) 6.15%
NGX	(-) 6.46%	(-) 6.34%
NOM	(+)15.72%	(+)9.29%

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NTC Nuveen Connecticut
 Performance Premium Income
 OVERVIEW Municipal Fund

as of November 30, 2011

Fund Snapshot

Common Share Price	\$	14.04
Common Share Net Asset Value (NAV)	\$	14.60
Premium/(Discount) to NAV		-3.84%
Market Yield		5.04%
Taxable-Equivalent Yield ¹		7.37%
Net Assets Applicable to Common Shares (\$000)	\$	78,350

Leverage

Structural Leverage	31.53%
Effective Leverage	35.99%

Average Annual Total Return
(Inception 5/20/93)

	On Share Price	On NAV
6-Month (Cumulative)	9.33%	5.19%
1-Year	9.03%	6.86%
5-Year	4.77%	4.64%
10-Year	4.13%	5.62%

Portfolio Composition³

(as a % of total investments)

Education and Civic Organizations	27.0%
Health Care	15.8%
Tax Obligation/General	14.0%
Tax Obligation/Limited	12.4%
Water and Sewer	9.5%
U.S. Guaranteed	6.9%
Housing/Single Family	6.4%
Other	8.0%

Refer to the Glossary of Terms used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 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 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by a national rating agency.
- 3 Holdings are subject to change.

16 Nuveen Investments

NFC Nuveen Connecticut
 Performance Dividend Advantage
 OVERVIEW Municipal Fund

as of November 30, 2011

Fund Snapshot

Common Share Price	\$	14.90
Common Share Net Asset Value (NAV)	\$	14.86
Premium/(Discount) to NAV		0.27%
Market Yield		4.87%
Taxable-Equivalent Yield ¹		7.12%
Net Assets Applicable to Common Shares (\$000)	\$	38,418

Leverage

Structural Leverage	34.76%
Effective Leverage	38.74%

Average Annual Total Return
(Inception 1/26/01)

	On Share Price	On NAV
6-Month (Cumulative)	10.42%	5.53%
1-Year	11.12%	7.25%
5-Year	4.43%	4.84%
10-Year	4.72%	6.06%

Portfolio Composition³

(as a % of total investments)

Education and Civic Organizations	24.5%
Health Care	20.0%
Tax Obligation/Limited	17.2%
Tax Obligation/General	11.7%
Water and Sewer	10.3%
Housing/Single Family	5.8%
Other	10.5%

Refer to the Glossary of Terms used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 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 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by a national rating agency.
- 3 Holdings are subject to change.

NGK Nuveen Connecticut
 Performance Dividend Advantage
 OVERVIEW Municipal Fund 2

as of November 30, 2011

Fund Snapshot

Common Share Price	\$	14.78
Common Share Net Asset Value (NAV)	\$	14.81
Premium/(Discount) to NAV		-0.20%
Market Yield		5.07%
Taxable-Equivalent Yield ¹		7.41%
Net Assets Applicable to Common Shares (\$000)	\$	34,367

Leverage

Structural Leverage	33.03%
Effective Leverage	37.26%

Average Annual Total Return
(Inception 3/25/02)

	On Share Price	On NAV
6-Month (Cumulative)	8.73%	5.34%
1-Year	6.36%	6.11%
5-Year	4.41%	4.73%
Since Inception	5.50%	6.05%

Portfolio Composition³

(as a % of total investments)

Education and Civic Organizations	24.3%
Health Care	19.8%
U.S. Guaranteed	11.4%
Tax Obligation/Limited	10.7%
Water and Sewer	8.6%
Tax Obligation/General	7.6%
Housing/Single Family	5.4%
Other	12.2%

Refer to the Glossary of Terms used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 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 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by a national rating agency.

3 Holdings are subject to change.

18 Nuveen Investments

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NGO Nuveen Connecticut
 Performance Dividend Advantage
 OVERVIEW Municipal Fund 3

as of November 30, 2011

Fund Snapshot

Common Share Price	\$	13.57
Common Share Net Asset Value (NAV)	\$	14.44
Premium/(Discount) to NAV		-6.02%
Market Yield		5.08%
Taxable-Equivalent Yield ¹		7.43%
Net Assets Applicable to Common Shares (\$000)	\$	63,072

Leverage

Structural Leverage	33.66%
Effective Leverage	37.46%

Average Annual Total Return
 (Inception 9/26/02)

	On Share Price	On NAV
6-Month (Cumulative)	8.10%	5.17%
1-Year	4.98%	6.97%
5-Year	4.30%	4.42%
Since Inception	3.98%	5.06%

Portfolio Composition³

(as a % of total investments)

Education and Civic Organizations	20.5%
Health Care	17.7%
Tax Obligation/Limited	11.7%
Water and Sewer	11.6%
U.S. Guaranteed	11.3%
Tax Obligation/General	8.4%
Long-Term Care	6.1%
Housing/Single Family	5.1%
Other	7.6%

Refer to the Glossary of Terms used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 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 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of

such securities. Holdings designated N/R are not rated by a national rating agency.

3 Holdings are subject to change.

Nuveen Investments 19

NMT Nuveen Massachusetts
 Performance Premium Income
 OVERVIEW Municipal Fund

as of November 30, 2011

Fund Snapshot

Common Share Price	\$	13.78
Common Share Net Asset Value (NAV)	\$	14.64
Premium/(Discount) to NAV		-5.87%
Market Yield		5.66%
Taxable-Equivalent Yield ¹		8.30%
Net Assets Applicable to Common Shares (\$000)	\$	69,905

Leverage

Structural Leverage	34.39%
Effective Leverage	36.45%

Average Annual Total Return
(Inception 3/18/93)

	On Share Price	On NAV
6-Month (Cumulative)	4.31%	6.19%
1-Year	2.15%	8.61%
5-Year	4.35%	4.82%
10-Year	4.01%	5.68%

Portfolio Composition⁴

(as a % of total investments)

Education and Civic Organizations	22.5%
Health Care	16.7%
Tax Obligation/General	14.0%
U.S. Guaranteed	9.5%
Transportation	7.6%
Tax Obligation/Limited	7.6%
Water and Sewer	7.2%
Other	14.9%

Refer to the Glossary of Terms used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 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.
- 2 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by a national rating agency.

- 3 The Fund paid shareholders capital gains distributions in December 2010 of \$0.0376 per share.
 - 4 Holdings are subject to change.

 - 20 Nuveen Investments
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NMB Nuveen Massachusetts
 Performance Dividend Advantage
 OVERVIEW Municipal Fund

as of November 30, 2011

Fund Snapshot

Common Share Price	\$	13.55
Common Share Net Asset Value (NAV)	\$	14.36
Premium/(Discount) to NAV		-5.64%
Market Yield		5.76%
Taxable-Equivalent Yield ¹		8.45%
Net Assets Applicable to Common Shares (\$000)	\$	28,223

Leverage

Structural Leverage	34.29%
Effective Leverage	36.62%

Average Annual Total Return
(Inception 1/30/01)

	On Share Price	On NAV
6-Month (Cumulative)	3.17%	5.71%
1-Year	2.07%	8.12%
5-Year	2.51%	4.18%
10-Year	4.45%	6.01%

Portfolio Composition³

(as a % of total investments)

Education and Civic Organizations	30.8%
Health Care	20.7%
Tax Obligation/General	10.3%
Tax Obligation/Limited	7.1%
Long-Term Care	5.8%
Water and Sewer	5.6%
Housing/Multifamily	5.0%
Other	14.7%

Refer to the Glossary of Terms used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 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.
- 2 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by a national rating agency.

3 Holdings are subject to change.

Nuveen Investments 21

NGX Nuveen Insured
 Performance Massachusetts Tax-Free
 OVERVIEW Advantage Municipal Fund

as of November 30, 2011

Fund Snapshot

Common Share Price	\$	13.61
Common Share Net Asset Value (NAV)	\$	14.55
Premium/(Discount) to NAV		-6.46%
Market Yield		5.25%
Taxable-Equivalent Yield ³		7.70%
Net Assets Applicable to Common Shares (\$000)	\$	39,679

Leverage

Structural Leverage	35.75%
Effective Leverage	36.10%

Average Annual Total Return
 (Inception 11/21/02)

	On Share Price	On NAV
6-Month (Cumulative)	2.64%	3.91%
1-Year	0.90%	6.18%
5-Year	4.86%	4.44%
Since Inception	4.01%	5.37%

Portfolio Composition⁵

(as a % of total investments)

U.S. Guaranteed	27.5%
Education and Civic Organizations	18.2%
Water and Sewer	12.5%
Tax Obligation/General	8.4%
Housing/Multifamily	7.5%
Health Care	7.2%
Tax Obligation/Limited	6.9%
Other	11.8%

Insurers⁵

(as a % of total Insured investments)

NPFG ⁴	31.2%
AMBAC	21.4%
FGIC	18.4%
AGM	13.5%
AGC	9.6%
SYNCORA GTY	5.9%

Refer to the Glossary of Terms used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 The Fund intends to invest at least 80% of its managed assets in municipal securities that are covered by insurance guaranteeing the timely payment of principal and interest. See Notes to Financial Statements, Footnote 1 – General Information and Significant Accounting Policies, Insurance, for more information. At the end of the reporting period, 83% of the Fund’s total investments are invested in Insured Securities.
 - 2 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor’s Group, Moody’s Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by a national rating agency.
 - 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.
 - 5 Holdings are subject to change.
- 22 Nuveen Investments
-

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NOM Nuveen Missouri
 Performance Premium Income
 OVERVIEW Municipal Fund

as of November 30, 2011

Fund Snapshot

Common Share Price	\$	15.90
Common Share Net Asset Value (NAV)	\$	13.74
Premium/(Discount) to NAV		15.72%
Market Yield		4.91%
Taxable-Equivalent Yield ¹		7.25%
Net Assets Applicable to Common Shares (\$000)	\$	31,905

Leverage

Structural Leverage	35.91%
Effective Leverage	38.66%

Average Annual Total Return
 (Inception 5/20/93)

	On Share Price	On NAV
6-Month (Cumulative)	17.70%	7.18%
1-Year	4.94%	9.48%
5-Year	4.09%	4.12%
10-Year	5.77%	5.37%

Portfolio Composition³

(as a % of total investments)

Health Care	20.7%
Tax Obligation/Limited	17.9%
Tax Obligation/General	12.9%
Transportation	10.3%
U.S. Guaranteed	8.7%
Water and Sewer	7.9%
Long-Term Care	6.4%
Education and Civic Organizations	5.6%
Other	9.6%

Refer to the Glossary of Terms used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 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.
- 2 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of

such securities. Holdings designated N/R are not rated by a national rating agency.

3 Holdings are subject to change.

Nuveen Investments 23

NMT Shareholder Meeting Report

NMB
NOM

The annual meeting of shareholders was held in the offices of Nuveen Investments on November 15, 2011; at this meeting the shareholders were asked to vote on the election of Board Members, the elimination of Fundamental Investment Policies and the approval of new Fundamental Investment Policies. The meeting for NMT, NMB and NOM was subsequently adjourned to December 16, 2011. NMT and NOM were additionally adjourned to January 31, 2012.

	NMT		NMB		NOM	
	Common and Preferred shares voting together as a class	Preferred shares voting together as a class	Common and Preferred shares voting together as a class	Preferred shares voting together as a class	Common and Preferred shares voting together as a class	Preferred shares voting together as a class
To approve the new fundamental policy regarding the ability to make loans by each Affected Municipal Fund in order to update and conform such Funds' policies with other Nuveen closed-end municipal funds.						
For	2,355,923	699,872	1,158,346	498,138	1,305,831	401,868
Against	169,691	93,459	36,825	10,394	101,031	29,738
Abstain	105,983	29,523	47,866	2,500	30,520	5,500
Broker Non-Votes	3,286,788	1,519,896	1,291,089	445,368	1,223,068	651,364
Total	5,918,385	2,342,750	2,534,126	956,400	2,660,450	1,088,470

To approve the new fundamental policy relating to municipal securities and below investment grade securities, derivatives and short sales and other investment companies.						
For	2,354,057	699,872	1,152,206	498,138	1,291,946	392,068
Against	168,893	93,459	40,965	10,394	106,423	29,738
Abstain	108,647	29,523	49,866	2,500	39,013	15,300
Broker Non-Votes	3,286,788	1,519,896	1,291,089	445,368	1,223,068	651,364
Total	5,918,385	2,342,750	2,534,126	956,400	2,660,450	1,088,470

Approval of the Board
Members was reached
as follows:

John P. Amboian

For	5,779,227	—	2,503,044	—	2,583,014	—
Withhold	139,158	—	31,082	—	77,437	—
Total	5,918,385	—	2,534,126	—	2,660,451	—

David J. Kundert

For	5,772,727	—	2,503,044	—	2,570,974	—
Withhold	145,658	—	31,082	—	89,477	—
Total	5,918,385	—	2,534,126	—	2,660,451	—

Terence J. Toth

For	5,777,727	—	2,503,044	—	2,583,014	—
Withhold	140,658	—	31,082	—	77,437	—
Total	5,918,385	—	2,534,126	—	2,660,451	—

William C. Hunter

For	—	2,284,800	—	951,200	—	1,070,832
Withhold	—	57,950	—	5,200	—	17,638
Total	—	2,342,750	—	956,400	—	1,088,470

William J. Schneider

For	—	2,279,800	—	951,200	—	1,070,832
Withhold	—	62,950	—	5,200	—	17,638
Total	—	2,342,750	—	956,400	—	1,088,470

24 Nuveen Investments

NTC Nuveen Connecticut Premium Income Municipal Fund
Portfolio of Investments
November 30, 2011 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Consumer Staples – 1.5% (1.0% of Total Investments)			
\$ 1,275	Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100.00	BBB	\$ 1,193,349
	Education and Civic Organizations – 41.6% (27.0% of Total Investments)			
575	Connecticut Health and Education Facilities Authority, Revenue Bonds, Connecticut College, Series 2011H, 5.000%, 7/01/41	7/21 at 100.00	A2	598,753
925	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Brunswick School, Series 2003B, 5.000%, 7/01/33 – NPMFG Insured	7/13 at 100.00	Baa1	932,742
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 – RAAI Insured	7/16 at 100.00	N/R	465,225
305	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 – RAAI Insured	7/17 at 100.00	N/R	299,803
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 2010-O, 5.000%, 7/01/40	7/20 at 100.00	A–	1,035,610
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Horace Bushnell Memorial Hall, Series 1999A, 5.625%, 7/01/29 – NPMFG Insured	1/12 at 100.00	Baa1	750,353
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 – AMBAC Insured	No Opt. Call	A2	951,816
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2006H, 5.000%, 7/01/36 – AMBAC Insured	7/16 at 100.00	A–	1,018,190
1,595	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 – NPMFG Insured	7/17 at 100.00	A–	1,685,947
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A:			
170	5.000%, 7/01/30 – AMBAC Insured	7/17 at 100.00	N/R	172,683
270	5.000%, 7/01/37 – AMBAC Insured		N/R	266,722

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		7/17 at 100.00		
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2011G:			
250	5.125%, 7/01/26	7/21 at 100.00	BBB	254,923
1,000	5.625%, 7/01/41	7/21 at 100.00	BBB	1,040,520
560	Connecticut Health and Educational Facilities Authority, Revenue Bonds, The Loomis Chaffee School Issue, Series 2011-I, 5.000%, 7/01/23 – AGM Insured	7/21 at 100.00	Aa3	621,869
1,375	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/21 – NPMFG Insured	7/14 at 100.00	A+	1,490,761
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E, 5.250%, 7/01/32 – RAAI Insured	7/12 at 101.00	BBB–	1,948,350
1,050	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2006G, 5.250%, 7/01/36 – RAAI Insured	7/16 at 100.00	BBB–	991,841
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University, Series 2010G, 5.000%, 7/01/35	7/20 at 100.00	AA	850,744
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42 (UB)	7/13 at 100.00	AAA	1,538,625
3,550	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB)	7/16 at 100.00	AAA	3,731,441
6,150	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB) (4)	7/17 at 100.00	AAA	6,595,814
245	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 1999A, 6.000%, 11/15/18 – AMBAC Insured(Alternative Minimum Tax)	5/12 at 100.00	AAA	245,515
1,000	University of Connecticut, General Obligation Bonds, Series 2004A, 5.000%, 1/15/18 – NPMFG Insured	1/14 at 100.00	AA	1,068,830
1,220	University of Connecticut, General Obligation Bonds, Series 2005A, 5.000%, 2/15/17 – AGM Insured	2/15 at 100.00	AA	1,367,962

Nuveen Investments

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Nuveen Connecticut Premium Income Municipal Fund (continued)					
Portfolio of Investments					
November 30, 2011 (Unaudited)					
Principal			Optional		
Amount (000)	Description (1)		Call	Provisions Ratings (3)	Value
			(2)		
	Education and Civic Organizations (continued)				
\$ 685	University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/23 – FGIC Insured	2/16 at 100.00		AA	\$ 747,136
535	University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28	2/20 at 100.00		AA	593,609
225	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2010A, 5.000%, 11/15/27	11/19 at 100.00		Aa2	250,328
1,000	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/19 – FGIC Insured	11/12 at 101.00		Aa2	1,052,050
31,035	Total Education and Civic Organizations				32,568,162
	Health Care – 24.3% (15.8% 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		N/R	495,935
700	5.500%, 7/01/32 – RAAI Insured	7/12 at 101.00		N/R	658,896
645	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 – RAAI Insured	1/12 at 100.00		N/R	645,174
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:				
800	5.000%, 7/01/20 – RAAI Insured	7/15 at 100.00		N/R	809,120
500	5.000%, 7/01/23 – RAAI Insured	7/15 at 100.00		N/R	493,495
1,800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hartford Healthcare, Series 2011A, 5.000%, 7/01/41	7/21 at 100.00		A	1,801,962
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital For Special Care, Series 2007C:				
385	5.250%, 7/01/32 – RAAI Insured	7/17 at 100.00		BBB–	364,811
150	5.250%, 7/01/37 – RAAI Insured	7/17 at 100.00		BBB–	138,033

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550	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Lawrence and Memorial Hospitals, Series 2011F, 5.000%, 7/01/36	7/21 at 100.00	A+	556,034
2,620	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 – AGM Insured	7/16 at 100.00	Aa3	2,656,837
605	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2011N, 5.000%, 7/01/25	7/21 at 100.00	A2	630,235
400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 2010-I, 5.000%, 7/01/30	7/20 at 10.00	A	407,956
1,250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011M, 5.375%, 7/01/41	7/21 at 100.00	A	1,298,325
1,250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011N, 5.000%, 7/01/29	7/21 at 100.00	A	1,272,338
1,395	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1, 5.000%, 7/01/31 – AMBAC Insured	7/16 at 100.00	Aa3	1,444,885
425	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40	7/20 at 100.00	Aa3	453,883
1,240	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Ascension Health Series 2010A, 5.000%, 11/15/40	11/19 at 100.00	AA+	1,278,130
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Catholic Health East Series 2010, 4.750%, 11/15/29	11/20 at 100.00	A	357,291
3,050	Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue Bonds, Unity Hospital of Rochester Project, Series 2010, 5.500%, 8/15/40	2/21 at 100.00	Aa2	3,295,556
18,615	Total Health Care			19,058,896
	Housing/Multifamily – 1.2% (0.8% of Total Investments)			
960	Connecticut Housing Finance Authority, Multifamily Housing Mortgage Finance Program Bonds, Series 2006G-2, 4.800%, 11/15/27 (Alternative Minimum Tax)	11/15 at 100.00	AAA	961,517
	Housing/Single Family – 9.9% (6.4% of Total Investments)			
1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C: 5.300%, 11/15/33 (Alternative Minimum Tax)	5/12 at 100.00	AAA	1,000,220
500	5.450%, 11/15/43 (Alternative Minimum Tax)	5/12 at 100.00	AAA	500,085

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Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Housing/Single Family (continued)			
\$ 1,675	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34	5/13 at 100.00	AAA	\$ 1,692,403
	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1:			
205	4.700%, 11/15/26 (Alternative Minimum Tax)	11/15 at 100.00	AAA	205,252
220	4.800%, 11/15/31 (Alternative Minimum Tax)	11/15 at 100.00	AAA	217,906
2,045	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100.00	AAA	2,078,538
2,000	Connecticut Housing Finance Authority, Single Family Housing Mortgage Finance Program Bonds, Series 2010-A2, 4.500%, 11/15/30	11/19 at 100.00	AAA	2,033,420
7,645	Total Housing/Single Family			7,727,824
	Long-Term Care – 2.9% (1.9% of Total Investments)			
165	Connecticut Development Authority, First Mortgage No Opt. Call Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. – Congregational Avery Heights, Series 1997, 5.700%, 4/01/12		BBB–	165,330
445	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Connecticut Baptist Homes Inc., Series 1999, 5.500%, 9/01/15 – RAAI Insured	3/12 at 100.00	BBB–	445,583
1,600	Connecticut Housing Finance Authority, State Supported Special Obligation Bonds, Refunding Series 2010-16, 5.000%, 6/15/30	6/20 at 100.00	AA	1,691,040
2,210	Total Long-Term Care			2,301,953
	Tax Obligation/General – 21.6% (14.0% of Total Investments)			
750	Bridgeport, Connecticut, General Obligation Refunding Bonds, Series 2002A, 5.375%, 8/15/19 – FGIC Insured	8/12 at 100.00	A1	765,585
1,110	Connecticut State, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 – FGIC Insured	4/14 at 100.00	AA	1,195,781
2,000	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.00	AA	2,202,920
1,300	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 – AGM Insured	6/16 at 100.00	AA	1,433,861
500	Connecticut State, General Obligation Bonds, Series 2006E, 5.000%, 12/15/20	12/16 at 10.00	AA	579,920
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:			

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775	5.000%, 8/01/20 – AGM Insured	8/15 at 100.00	AA–	858,034
525	4.375%, 8/01/24 – AGM Insured	8/15 at 100.00	AA–	543,601
700	Hartford, Connecticut, General Obligation Bonds, Series 2009A, 5.000%, 8/15/28 – AGC Insured	8/19 at 100.00	AA–	760,753
500	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 – AMBAC Insured	11/16 at 100.00	A1	569,335
500	North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24	No Opt. Call	Aa1	618,635
1,380	Oregon State, General Obligation Bonds, Oregon University System Projects, Series 2011G, 5.000%, 8/01/36	8/21 at 100.00	AA+	1,492,567
1,860	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/20 – NPFPG Insured	No Opt. Call	Baa1	2,022,936
1,420	Regional School District 16, Connecticut, General Obligation Bonds, Series 2003, 5.000%, 3/15/16 – AMBAC Insured	3/13 at 101.00	A1	1,496,510
	Suffield, Connecticut, General Obligation Bonds, Series 2005:			
465	5.000%, 6/15/17	No Opt. Call	AA+	557,033
460	5.000%, 6/15/19	No Opt. Call	AA+	565,667
1,000	5.000%, 6/15/21	No Opt. Call	AA+	1,239,790
15,245	Total Tax Obligation/General Tax Obligation/Limited – 19.2% (12.4% of Total Investments)			16,902,928
	Connecticut Health and Educational Facilities Authority, Child Care Facilities Program Revenue Bonds, Series 2006F:			
1,300	5.000%, 7/01/31 – AGC Insured	7/16 at 100.00	AA–	1,343,199
1,000	5.000%, 7/01/36 – AGC Insured	7/16 at 100.00	AA–	1,022,760
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 – FGIC Insured	1/14 at 100.00	AA	533,725
1,750	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 – AMBAC Insured	8/17 at 100.00	AA	1,903,073

Nuveen Investments 27

NTC Nuveen Connecticut Premium Income Municipal Fund (continued)
 Portfolio of Investments
 November 30, 2011 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
Tax Obligation/Limited (continued)				
\$ 1,100	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39	4/20 at 100.00	N/R	\$ 1,160,060
Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:				
960	0.000%, 7/01/32 – FGIC Insured	No Opt. Call	BBB+	245,357
2,615	0.000%, 7/01/33 – FGIC Insured	No Opt. Call	BBB+	616,016
2,000	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 – AGM Insured	8/12 at 100.00	AA–	2,016,460
2,400	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 – AGM Insured	8/15 at 100.00	AA–	2,613,888
975	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 5.375%, 8/01/39	2/20 at 100.00	A+	1,005,469
600	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41	4/21 at 100.00	N/R	600,732
1,000	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 2003, 5.250%, 10/01/19 – AGM Insured	10/14 at 100.00	AA–	1,067,210
895	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29	10/20 at 100.00	BBB	890,239
17,095	Total Tax Obligation/Limited			15,018,188
U.S. Guaranteed – 10.7% (6.9% of Total Investments) (5)				
610	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 (Pre-refunded 5/15/12) – NPMFG Insured (Alternative Minimum Tax)	5/12 at 100.00	Aa2 (5)	610,921
40	Connecticut, General Obligation Bonds, Series 1993E, 6.000%, 3/15/12 (ETM)	No Opt. Call	Aa2 (5)	40,679
1,500	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)	6/12 at 100.00	AA (5)	1,543,020
Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:				
1,175	5.000%, 12/01/20 (Pre-refunded 12/01/12) – AMBAC Insured	12/12 at 100.00	AA (5)	1,230,589

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1,000	5.000%, 12/01/21 (Pre-refunded 12/01/12) – AMBAC Insured	12/12 at 100.00	AA (5)	1,047,310
1,100	University of Connecticut, General Obligation Bonds, Series 2003A, 5.125%, 2/15/21 (Pre-refunded 2/15/13) – NPFG Insured	2/13 at 100.00	AA (5)	1,163,965
1,000	Waterbury, Connecticut, General Obligation Special Capital Reserve Fund Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) – AGM Insured	4/12 at 100.00	AA (5)	1,017,320
1,500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18 (Pre-refunded 10/01/15)	10/15 at 100.00	AAA	1,726,770
7,925	Total U.S. Guaranteed Utilities – 6.6% (4.3% of Total Investments)			8,380,574
650	Bristol Resource Recovery Facility Operating Committee, Connecticut, Solid Waste Revenue Bonds, Covanta Bristol Inc., Series 2005, 5.000%, 7/01/12 – AMBAC Insured	No Opt. Call	AA	665,945
175	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Western Massachusetts Electric Company, Series 1993A, 5.850%, 9/01/28	10/12 at 100.00	BBB+	175,614
1,070	Connecticut Development Authority, Solid Waste Disposal Facilities Revenue Bonds, PSEG Power LLC Project, Series 2007A, 5.750%, 11/01/37 (Alternative Minimum Tax)	11/12 at 100.00	Baa1	1,071,552
1,750	Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax)	6/12 at 102.00	Ba1	1,756,528
	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:			
205	5.500%, 1/01/14 (Alternative Minimum Tax)	1/12 at 100.00	BBB	205,547
1,290	5.500%, 1/01/20 (Alternative Minimum Tax)	1/12 at 100.00	BBB	1,293,909
5,140	Total Utilities Water and Sewer – 14.6% (9.5% of Total Investments)			5,169,095
500	Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 2007, 5.100%, 9/01/37 – SYNCORA GTY Insured (Alternative Minimum Tax)	9/17 at 100.00	N/R	443,405
1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.00	AAA	1,277,442

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Water and Sewer (continued)			
	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 100.00	A1	\$ 1,568,655
2,260	5.000%, 8/15/35 – NPMFG Insured	11/15 at 100.00	A1	2,308,319
725	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2010, 5.625%, 7/01/40	7/20 at 100.00	Ba2	691,810
1,000	Puerto Rico Aqueduct and Sewerage Authority, Revenue Bonds, Senior Lien Series 2008A, 6.000%, 7/01/38	7/18 at 100.00	Baa2	1,037,590
	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 100.00	Aa3	1,039,530
1,075	5.000%, 8/01/33 – NPMFG Insured	8/13 at 100.00	Aa3	1,089,792
770	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth-Sixth Series, 2011, 5.000%, 8/01/41	8/21 at 100.00	Aa3	811,919
1,100	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100.00	AA+	1,162,645
11,135	Total Water and Sewer			11,431,107
\$ 118,280	Total Investments (cost \$117,450,103) – 154.1%			120,713,593
	Floating Rate Obligations – (10.2)%			(7,965,000)
	MuniFund Term Preferred Shares, at Liquidation Value – (46.0)% (6)			(36,080,000)
	Other Assets Less Liabilities – 2.1%			1,681,199
	Net Assets Applicable to Common Shares – 100%			\$ 78,349,792

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4)

Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.

- (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
- (6) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 29.9%.
- 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 – General Information and Significant Accounting Policies, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

NFC		Nuveen Connecticut Dividend Advantage Municipal Fund Portfolio of Investments			November 30, 2011 (Unaudited)	
Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)		Value	
	Education and Civic Organizations – 39.4% (24.5% of Total Investments)					
\$ 300	Connecticut Health and Education Facilities Authority, Revenue Bonds, Connecticut College, Series 2011H, 5.000%, 7/01/41	7/21 at 100.00	A2	\$	312,393	
250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 – RAAI Insured	7/16 at 100.00	N/R		232,613	
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	N/R		147,444	
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 2010-O, 5.000%, 7/01/40	7/20 at 100.00	A–		517,805	
440	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/18 – AMBAC Insured	No Opt. Call	A2		520,670	
795	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 – NPFPG Insured	7/17 at 100.00	A–		840,331	
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A:					
85	5.000%, 7/01/30 – AMBAC Insured	7/17 at 100.00	N/R		86,341	
130	5.000%, 7/01/37 – AMBAC Insured	7/17 at 100.00	N/R		128,422	
50	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 1998E, 5.000%, 7/01/28 – RAAI Insured	1/12 at 100.00	BBB		48,410	
600	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2011G, 5.625%, 7/01/41	7/21 at 100.00	BBB		624,312	
225	Connecticut Health and Educational Facilities Authority, Revenue Bonds, The Loomis Chaffee School Issue, Series 2011-I, 5.000%, 7/01/24 – AGM Insured	7/21 at 100.00	Aa3		246,517	
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/17 – NPFPG Insured	7/14 at 100.00	A+		383,387	

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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	BBB–	974,180
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2006G, 5.250%, 7/01/36 – RAAI Insured	7/16 at 100.00	BBB–	472,305
1,600	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University, Series 2010G, 5.000%, 7/01/35	7/20 at 100.00	AA	1,701,480
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42 (UB)	7/13 at 100.00	AAA	512,875
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	AAA	1,891,998
3,050	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB) (4)	7/17 at 100.00	AAA	3,271,095
	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System, Series 1999:			
115	5.375%, 2/01/19	2/12 at 100.00	BBB–	115,039
270	5.375%, 2/01/29	2/12 at 100.00	BBB–	252,869
485	University of Connecticut, General Obligation Bonds, Series 2006A, 5.000%, 2/15/23 – FGIC Insured	2/16 at 100.00	AA	528,994
1,070	University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28	2/20 at 100.00	AA	1,187,219
115	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2010A, 5.000%, 11/15/27	11/19 at 100.00	Aa2	127,946
14,380	Total Education and Civic Organizations			15,124,645

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Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Health Care – 32.2% (20.0% 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	N/R	\$ 1,317,792
840	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2005, 5.000%, 7/01/25 – RAAI Insured	7/15 at 100.00	N/R	788,651
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B: 5.000%, 7/01/20 – RAAI Insured	7/15 at 100.00	N/R	505,700
250	5.000%, 7/01/23 – RAAI Insured	7/15 at 100.00	N/R	246,748
525	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hartford Healthcare, Series 2011A, 5.000%, 7/01/41	7/21 at 100.00	A	525,572
200	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	BBB–	189,512
400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Lawrence and Memorial Hospitals, Series 2011F, 5.000%, 7/01/36	7/21 at 100.00	A+	404,388
60	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 – AGM Insured	7/16 at 100.00	Aa3	60,844
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2011N, 5.000%, 7/01/25	7/21 at 100.00	A2	520,855
240	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 2010-I, 5.000%, 7/01/30	7/20 at 10.00	A	244,774
620	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011M, 5.375%, 7/01/41	7/21 at 100.00	A	643,969
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011N, 5.000%, 7/01/29	7/21 at 100.00	A	1,017,870
775	Connecticut Health and Educational Facilities Authority, Revenue Bonds, William W. Backus Hospital, Series 2005F, 5.125%, 7/01/35 – AGM Insured	7/18 at 100.00	AA–	797,638
1,870	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven	7/16 at 100.00	Aa3	1,936,871

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Hospital, Series 2006J-1, 5.000%, 7/01/31 – AMBAC Insured

225	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40	7/20 at 100.00	Aa3	240,291
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Ascension Health Series 2010A, 5.000%, 11/15/40	11/19 at 100.00	AA+	1,030,750
175	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Catholic Health East Series 2010, 4.750%, 11/15/29	11/20 at 100.00	A	178,645
1,600	Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue Bonds, Unity Hospital of Rochester Project, Series 2010, 5.500%, 8/15/40	2/21 at 100.00	Aa2	1,728,816
12,180	Total Health Care Housing/Multifamily – 1.3% (0.8% of Total Investments)			12,379,686
480	Connecticut Housing Finance Authority, Multifamily Housing Mortgage Finance Program Bonds, Series 2006G-2, 4.800%, 11/15/27 (Alternative Minimum Tax)	11/15 at 100.00	AAA	480,758
	Housing/Single Family – 9.3% (5.8% of Total Investments)			
	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C:			
1,000	5.300%, 11/15/33 (Alternative Minimum Tax)	5/12 at 100.00	AAA	1,000,220
250	5.450%, 11/15/43 (Alternative Minimum Tax)	5/12 at 100.00	AAA	250,043
800	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34	5/13 at 100.00	AAA	808,312
685	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100.00	AAA	696,234
800	Connecticut Housing Finance Authority, Single Family Housing Mortgage Finance Program Bonds, Series 2010-A2, 4.750%, 11/15/35	11/19 at 100.00	AAA	811,104
3,535	Total Housing/Single Family			3,565,913

Nuveen Investments

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NFC Nuveen Connecticut Dividend Advantage Municipal Fund (continued)					
Portfolio of Investments					
November 30, 2011 (Unaudited)					
Principal			Optional		
Amount (000)	Description (1)		Call	Provisions Ratings (3)	Value
			(2)		
	Long-Term Care – 2.5% (1.5% 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	12/13 at 100.00		BBB	\$ 304,695
110	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. – Congregational Avery Heights, Series 1997, 5.800%, 4/01/21	4/12 at 100.00		BBB–	110,052
195	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Village for Families and Children Inc., Series 2002A, 5.000%, 7/01/32 – AMBAC Insured	7/12 at 101.00		N/R	181,588
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 100.00		N/R	244,580
105	Hamden, Connecticut, Facility Revenue Bonds, Whitney Center Project, Series 2009A, 7.625%, 1/01/30	1/20 at 100.00		N/R	110,045
960	Total Long-Term Care				950,960
	Tax Obligation/General – 18.7% (11.7% of Total Investments)				
560	Connecticut State, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 – FGIC Insured	4/14 at 100.00		AA	603,277
700	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.00		AA	771,022
100	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 – AGM Insured	6/16 at 100.00		AA	110,297
1,000	Connecticut State, General Obligation Bonds, Series 2011D, 5.000%, 11/01/31	11/21 at 100.00		AA	1,104,030
	Hartford, Connecticut, General Obligation Bonds, Series 2005A:				
360	5.000%, 8/01/21 – AGM Insured	8/15 at 100.00		AA–	398,570
240	4.375%, 8/01/24 – AGM Insured	8/15 at 100.00		AA–	248,503
600	Hartford, Connecticut, General Obligation Bonds, Series 2009A, 5.000%, 8/15/28 – AGC Insured	8/19 at 100.00		AA–	652,074
400	North Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 7/15/24	No Opt. Call		Aa1	494,908
1,850				AA+	2,000,905

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	Oregon State, General Obligation Bonds, Oregon University System Projects, Series 2011G, 5.000%, 8/01/36	8/21 at 100.00		
	Suffield, Connecticut, General Obligation Bonds, Series 2005:			
335	5.000%, 6/15/17	No Opt. Call	AA+	401,303
335	5.000%, 6/15/19	No Opt. Call	AA+	411,953
6,480	Total Tax Obligation/General			7,196,842
	Tax Obligation/Limited – 27.7% (17.2% 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 100.00	AA–	671,600
500	5.000%, 7/01/36 – AGC Insured	7/16 at 100.00	AA–	511,380
	Connecticut, Certificates of Participation, Juvenile Training School, Series 2001:			
600	5.000%, 12/15/20	12/11 at 101.00	AA–	607,980
1,000	5.000%, 12/15/30	12/11 at 101.00	AA–	1,009,930
1,475	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1998B, 5.500%, 11/01/12 – AGM Insured	No Opt. Call	AA	1,545,756
900	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 – AMBAC Insured	8/17 at 100.00	AA	978,723
500	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39	4/20 at 100.00	N/R	527,300
600	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 – AMBAC Insured	No Opt. Call	Baa1	605,472
470	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/32 – FGIC Insured	No Opt. Call	BBB+	120,123
1,200	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 – AGM Insured	8/15 at 100.00	AA–	1,306,944
1,000	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 5.375%, 8/01/39	2/20 at 100.00	A+	1,031,250

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Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Tax Obligation/Limited (continued)			
\$ 325	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41	4/21 at 100.00	N/R	\$ 325,397
685	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19	4/12 at 100.00	BBB+	686,445
710	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29	10/20 at 100.00	BBB	706,223
10,615	Total Tax Obligation/Limited U.S. Guaranteed – 7.7% (4.8% of Total Investments) (5)			10,634,523
475	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 (Pre-refunded 5/15/12) – NPMFG Insured (Alternative Minimum Tax)	5/12 at 100.00	Aa2 (5)	475,717
500	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21 (Pre-refunded 6/15/12)	6/12 at 100.00	AA (5)	514,340
1,000	Waterbury, Connecticut, General Obligation Special Capital Reserve Fund Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) – AGM Insured	4/12 at 100.00	AA (5)	1,017,320
810	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/18 (Pre-refunded 10/01/15)	10/15 at 100.00	AAA	932,456
2,785	Total U.S. Guaranteed Utilities – 5.4% (3.4% of Total Investments)			2,939,833
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 100.00	Baa1	560,812
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)	6/12 at 102.00	Ba1	1,003,730
525	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A, 5.500%, 1/01/14 (Alternative Minimum Tax)	1/12 at 100.00	BBB	526,402
2,085	Total Utilities Water and Sewer – 16.6% (10.3% of Total Investments)			2,090,944
255	Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project,	9/17 at 100.00	N/R	226,137

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Series 2007, 5.100%, 9/01/37 – SYNCORA GTY
Insured (Alternative Minimum Tax)

1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.00	AAA	1,277,442
	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:			
720	5.000%, 11/15/30 – NPFPG Insured	11/15 at 100.00	A1	743,047
1,110	5.000%, 8/15/35 – NPFPG Insured	11/15 at 100.00	A1	1,133,732
140	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 100.00	Ba2	142,015
375	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2010, 5.625%, 7/01/40	7/20 at 100.00	Ba2	357,833
500	Puerto Rico Aqueduct and Sewerage Authority, Revenue Bonds, Senior Lien Series 2008A, 6.000%, 7/01/38	7/18 at 100.00	Baa2	518,795

Nuveen Investments 33

NFC Nuveen Connecticut Dividend Advantage Municipal Fund (continued)
Portfolio of Investments
November 30, 2011 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions Ratings (3) (2)	Value
	Water and Sewer (continued)		
	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:		
\$ 750	5.000%, 8/01/20 – NPMFG Insured	8/13 at 100.00 Aa3	\$ 779,648
470	5.000%, 8/01/33 – NPMFG Insured	8/13 at 100.00 Aa3	476,467
700	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth-Sixth Series, 2011, 5.000%, 8/01/41	8/21 at 100.00 Aa3	738,108
6,205	Total Water and Sewer		6,393,224
\$ 59,705	Total Investments (cost \$60,130,978) – 160.8%		61,757,328
	Floating Rate Obligations – (9.9)%		(3,820,000)
	MuniFund Term Preferred Shares, at Liquidation Value – (53.3)% (6)		(20,470,000)
	Other Assets Less Liabilities – 2.4%		950,236
	Net Assets Applicable to Common Shares – 100%		\$ 38,417,564

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
- (6) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 33.1%.
- 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 – General Information and Significant Accounting Policies, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

34 Nuveen Investments

NGK		Nuveen Connecticut Dividend Advantage Municipal Fund 2 Portfolio of Investments		November 30, 2011 (Unaudited)	
Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value	
	Consumer Staples – 1.8% (1.1% of Total Investments)				
\$ 640	Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100.00	BBB	\$	599,014
	Education and Civic Organizations – 38.1% (24.3% of Total Investments)				
275	Connecticut Health and Education Facilities Authority, Revenue Bonds, Connecticut College, Series 2011H, 5.000%, 7/01/41	7/21 at 100.00	A2		286,360
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	N/R		186,090
135	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 – RAAI Insured	7/17 at 100.00	N/R		132,700
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 2010-O, 5.000%, 7/01/40	7/20 at 100.00	A–		517,805
310	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 – AMBAC Insured	No Opt. Call	A2		368,829
715	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 – NPMFG Insured	7/17 at 100.00	A–		755,769
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A:				
75	5.000%, 7/01/30 – AMBAC Insured	7/17 at 100.00	N/R		76,184
120	5.000%, 7/01/37 – AMBAC Insured	7/17 at 100.00	N/R		118,543
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2011G, 5.625%, 7/01/41	7/21 at 100.00	BBB		520,260
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E:				
590	5.500%, 7/01/22 – RAAI Insured	7/12 at 101.00	BBB–		598,449

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1,000	5.250%, 7/01/32 – RAAI Insured	7/12 at 101.00	BBB–	974,180
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2006G, 5.250%, 7/01/36 – RAAI Insured	7/16 at 100.00	BBB–	472,305
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University, Series 2010G, 5.000%, 7/01/35	7/20 at 100.00	AA	850,742
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42 (UB)	7/13 at 100.00	AAA	512,875
1,600	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB)	7/16 at 100.00	AAA	1,681,776
2,750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB) (4) University of Connecticut, General Obligation Bonds, Series 2006A:	7/17 at 100.00	AAA	2,949,348
450	5.000%, 2/15/19 – FGIC Insured	2/16 at 100.00	AA	507,357
490	5.000%, 2/15/23 – FGIC Insured	2/16 at 100.00	AA	534,448
460	University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28	2/20 at 100.00	AA	510,393
500	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/22 – FGIC Insured	11/12 at 101.00	Aa2	522,150
12,470	Total Education and Civic Organizations			13,076,563

Nuveen Investments

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NGK Nuveen Connecticut Dividend Advantage Municipal Fund 2 (continued)
 Portfolio of Investments
 November 30, 2011 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Health Care – 31.0% (19.8% 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 101.00	N/R	\$ 282,384
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A:			
20	6.125%, 7/01/20 – RAAI Insured	1/12 at 100.00	N/R	20,023
315	6.000%, 7/01/25 – RAAI Insured	1/12 at 100.00	N/R	315,085
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:			
400	5.000%, 7/01/15 – RAAI Insured	No Opt. Call	N/R	424,200
300	5.000%, 7/01/20 – RAAI Insured	7/15 at 100.00	N/R	303,420
300	5.000%, 7/01/23 – RAAI Insured	7/15 at 100.00	N/R	296,097
700	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hartford Healthcare, Series 2011A, 5.000%, 7/01/41	7/21 at 100.00	A	700,763
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 100.00	BBB–	161,085
400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Lawrence and Memorial Hospitals, Series 2011F, 5.000%, 7/01/36	7/21 at 100.00	A+	404,388
1,190	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 – AGM Insured	7/16 at 100.00	Aa3	1,206,731
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 101.00	N/R	948,690
315	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 2010-I, 5.000%, 7/01/30	7/20 at 10.00	A	321,265
550	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011M, 5.375%, 7/01/41	7/21 at 100.00	A	571,263

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750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011N, 5.000%, 7/01/29	7/21 at 100.00	A	763,403
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 100.00	Aa3	1,211,839
200	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40	7/20 at 100.00	Aa3	213,592
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Ascension Health Series 2010A, 5.000%, 11/15/40	11/19 at 100.00	AA+	824,600
175	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Catholic Health East Series 2010, 4.750%, 11/15/29	11/20 at 100.00	A	178,645
1,400	Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue Bonds, Unity Hospital of Rochester Project, Series 2010, 5.500%, 8/15/40	2/21 at 100.00	Aa2	1,512,714
10,455	Total Health Care Housing/Multifamily – 1.4% (0.9% of Total Investments)			10,660,187
480	Connecticut Housing Finance Authority, Multifamily Housing Mortgage Finance Program Bonds, Series 2006G-2, 4.800%, 11/15/27 (Alternative Minimum Tax) Housing/Single Family – 8.4% (5.4% of Total Investments)	11/15 at 100.00	AAA	480,758
250	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C, 5.450%, 11/15/43 (Alternative Minimum Tax)	5/12 at 100.00	AAA	250,043
700	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2004-A5, 5.050%, 11/15/34	5/13 at 100.00	AAA	707,273

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Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
Housing/Single Family (continued)				
\$ 305	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1: 4.700%, 11/15/26 (Alternative Minimum Tax)	11/15 at 100.00	AAA	\$ 305,375
330	4.800%, 11/15/31 (Alternative Minimum Tax)	11/15 at 100.00	AAA	326,858
585	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27	5/16 at 100.00	AAA	594,594
700	Connecticut Housing Finance Authority, Single Family Housing Mortgage Finance Program Bonds, Series 2010-A2, 4.750%, 11/15/35	11/19 at 100.00	AAA	709,716
2,870	Total Housing/Single Family			2,893,859
Long-Term Care – 3.5% (2.2% 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	12/13 at 100.00	BBB	325,008
70	Connecticut Development Authority, First Mortgage No Opt. Call Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. – Congregational Avery Heights, Series 1997, 5.700%, 4/01/12		BBB–	70,140
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 101.00	N/R	455,972
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 100.00	N/R	244,580
105	Hamden, Connecticut, Facility Revenue Bonds, Whitney Center Project, Series 2009A, 7.625%, 1/01/30	1/20 at 100.00	N/R	110,045
1,195	Total Long-Term Care			1,205,745
Tax Obligation/General – 11.9% (7.6% of Total Investments)				
600	Connecticut State, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24	12/16 at 100.00	AA	660,876
400	Connecticut State, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 – AGM Insured	6/16 at 100.00	AA	441,188
360	Hartford, Connecticut, General Obligation Bonds, Series 2005A: 5.000%, 8/01/21 – AGM Insured	8/15 at 100.00	AA–	398,570
140	4.375%, 8/01/24 – AGM Insured		AA–	144,960

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			8/15 at 100.00		
650	New Haven, Connecticut, General Obligation Bonds, Series 2006, 5.000%, 11/01/17 – AMBAC Insured		11/16 at 100.00	A1	740,136
1,130	Oregon State, General Obligation Bonds, Oregon University System Projects, Series 2011G, 5.000%, 8/01/36		8/21 at 100.00	AA+	1,222,174
400	Suffield, Connecticut, General Obligation Bonds, Series 2005, 5.000%, 6/15/21	No Opt. Call		AA+	495,916
3,680	Total Tax Obligation/General Tax Obligation/Limited – 16.7% (10.7% of Total Investments)				4,103,820
	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 100.00	AA–	594,107
500	5.000%, 7/01/36 – AGC Insured		7/16 at 100.00	AA–	511,380
850	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Revenue Bonds, Series 2007A, 5.000%, 8/01/27 – AMBAC Insured		8/17 at 100.00	AA	924,350
500	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39		4/20 at 100.00	N/R	527,300
500	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.250%, 7/01/31 – AMBAC Insured	No Opt. Call		Baa1	504,560
430	Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/32 – FGIC Insured	No Opt. Call		BBB+	109,899
750	Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 – AGM Insured		8/15 at 100.00	AA–	816,840
1,000	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 5.375%, 8/01/39		2/20 at 100.00	A+	1,031,250

Nuveen Investments

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NGK Nuveen Connecticut Dividend Advantage Municipal Fund 2 (continued)					
Portfolio of Investments					
November 30, 2011 (Unaudited)					
Principal			Optional		
Amount (000)	Description (1)		Call	Provisions Ratings (3)	Value
			(2)		
	Tax Obligation/Limited (continued)				
\$ 300	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41	4/21 at 100.00		N/R	\$ 300,366
420	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29	10/20 at 100.00		BBB	417,766
5,825	Total Tax Obligation/Limited				5,737,818
	Transportation – 6.0% (3.9% 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. Call		N/R	2,076,458
	U.S. Guaranteed – 17.9% (11.4% of Total Investments) (5)				
1,625	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/20 (Pre-refunded 7/01/12) – AGM Insured	7/12 at 100.00		AA (5)	1,673,994
	Farmington, Connecticut, General Obligation Bonds, Series 2002:				
1,000	5.000%, 9/15/20 (Pre-refunded 9/15/12)	9/12 at 101.00		Aaa	1,047,590
1,450	5.000%, 9/15/21 (Pre-refunded 9/15/12)	9/12 at 101.00		Aaa	1,519,006
1,305	Hartford County Metropolitan District, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 4/01/22 (Pre-refunded 4/01/12)	4/12 at 101.00		AA+ (5)	1,339,191
500	West Hartford, Connecticut, General Obligation Bonds, Series 2005B, 5.000%, 10/01/17 (Pre-refunded 10/01/15)	10/15 at 100.00		AAA	575,590
5,880	Total U.S. Guaranteed				6,155,371
	Utilities – 6.5% (4.1% of Total Investments)				
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 100.00		Baa1	470,682
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)	12/12 at 101.00		Ba1	1,003,730

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Eastern Connecticut Resource Recovery Authority,
Solid Waste Revenue Bonds, Wheelabrator Lisbon
Project, Series 1993A:

250	5.500%, 1/01/15 (Alternative Minimum Tax)	1/12 at 100.00	BBB	250,625
510	5.500%, 1/01/20 (Alternative Minimum Tax)	1/12 at 100.00	BBB	511,545
2,230	Total Utilities Water and Sewer – 13.5% (8.6% of Total Investments)			2,236,582
220	Connecticut Development Authority, Water Facility Revenue Bonds, Aquarion Water Company Project, Series 2007, 5.100%, 9/01/37 – SYNCORA GTY Insured (Alternative Minimum Tax)	9/17 at 100.00	N/R	195,098
785	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100.00	AAA	846,238
	Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:			
690	5.000%, 11/15/30 – NPMFG Insured	11/15 at 100.00	A1	712,087
320	5.000%, 8/15/35 – NPMFG Insured	11/15 at 100.00	A1	326,842
130	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25	7/15 at 100.00	Ba2	131,871
350	Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2010, 5.625%, 7/01/40	7/20 at 100.00	Ba2	333,977
500	Puerto Rico Aqueduct and Sewerage Authority, Revenue Bonds, Senior Lien Series 2008A, 6.000%, 7/01/38	7/18 at 100.00	Baa2	518,795

38 Nuveen Investments

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Water and Sewer (continued)			
	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:			
\$ 750	5.000%, 8/01/20 – NPMFG Insured	8/13 at 100.00	Aa3	\$ 779,648
410	5.000%, 8/01/33 – NPMFG Insured	8/13 at 100.00	Aa3	415,642
350	South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Twentieth-Sixth Series, 2011, 5.000%, 8/01/41	8/21 at 100.00	Aa3	369,054
4,505	Total Water and Sewer			4,629,252
\$ 52,180	Total Investments (cost \$52,389,487) – 156.7%			53,855,427
	Floating Rate Obligations – (10.1)%			(3,460,000)
	MuniFund Term Preferred Shares, at Liquidation Value – (49.3)% (6)			(16,950,000)
	Other Assets Less Liabilities – 2.7%			921,444
	Net Assets Applicable to Common Shares – 100%			\$ 34,366,871

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
- (6) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 31.5%.
- 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 – General Information and Significant Accounting Policies, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

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NGO		Nuveen Connecticut Dividend Advantage Municipal Fund 3 Portfolio of Investments			November 30, 2011 (Unaudited)	
Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)		Value	
	Consumer Staples – 3.0% (1.9% of Total Investments)					
\$ 2,045	Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100.00	BBB	\$	1,914,038	
	Education and Civic Organizations – 32.3% (20.5% of Total Investments)					
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Canterbury School, Series 2006B, 5.000%, 7/01/36 – RAAI Insured	7/16 at 100.00	N/R		325,658	
250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Chase Collegiate School, Series 2007A, 5.000%, 7/01/27 – RAAI Insured	7/17 at 100.00	N/R		245,740	
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut College, Series 2007G, 4.500%, 7/01/37 – NPMFG Insured	7/17 at 100.00	A2		952,490	
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 2010-O, 5.000%, 7/01/35	7/20 at 100.00	A–		833,696	
400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2005F, 5.250%, 7/01/19 – AMBAC Insured	No Opt. Call	A2		475,908	
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2006H, 5.000%, 7/01/36 – AMBAC Insured	7/16 at 100.00	A–		1,018,190	
1,300	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University, Series 2007-I, 5.000%, 7/01/25 – NPMFG Insured	7/17 at 100.00	A–		1,374,120	
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Renbrook School, Series 2007A:					
135	5.000%, 7/01/30 – AMBAC Insured	7/17 at 100.00	N/R		137,130	
215	5.000%, 7/01/37 – AMBAC Insured	7/17 at 100.00	N/R		212,390	
1,160	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 2011G, 5.625%, 7/01/41	7/21 at 100.00	BBB		1,207,003	
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford,	7/12 at 101.00	BBB–		760,740	

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	Series 2002E, 5.500%, 7/01/22 – RAAI Insured			
650	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2006G, 5.250%, 7/01/36 – RAAI Insured	7/16 at 100.00	BBB–	613,997
800	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University, Series 2010G, 5.000%, 7/01/35	7/20 at 100.00	AA	850,744
3,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-1, 5.000%, 7/01/42 (UB)	7/16 at 100.00	AAA	3,153,330
5,050	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2007Z-3, 5.050%, 7/01/42 (UB) (4) University of Connecticut, General Obligation Bonds, Series 2006A:	7/17 at 100.00	AAA	5,416,075
850	5.000%, 2/15/19 – FGIC Insured	2/16 at 100.00	AA	958,341
490	5.000%, 2/15/23 – FGIC Insured	2/16 at 100.00	AA	534,448
535	University of Connecticut, General Obligation Bonds, Series 2010A, 5.000%, 2/15/28	2/20 at 100.00	AA	593,609
175	University of Connecticut, Student Fee Revenue Bonds, Refunding Series 2010A, 5.000%, 11/15/27	11/19 at 100.00	Aa2	194,700
500	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/22 – FGIC Insured	11/12 at 101.00	Aa2	522,150
19,410	Total Education and Civic Organizations Health Care – 28.0% (17.7% of Total Investments)			20,380,459
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B:			
500	5.500%, 7/01/21 – RAAI Insured	7/12 at 101.00	N/R	495,935
600	5.500%, 7/01/32 – RAAI Insured	7/12 at 101.00	N/R	564,768

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Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Health Care (continued)			
\$ 750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 – RAAI Insured	1/12 at 100.00	N/R	\$ 750,203
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B:			
490	5.000%, 7/01/15 – RAAI Insured	No Opt. Call	N/R	519,645
800	5.000%, 7/01/20 – RAAI Insured	7/15 at 100.00	N/R	809,120
1,400	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hartford Healthcare, Series 2011A, 5.000%, 7/01/41	7/21 at 100.00	A	1,401,526
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital For Special Care, Series 2007C:			
310	5.250%, 7/01/32 – RAAI Insured	7/17 at 100.00	BBB–	293,744
150	5.250%, 7/01/37 – RAAI Insured	7/17 at 100.00	BBB–	138,033
650	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Lawrence and Memorial Hospitals, Series 2011F, 5.000%, 7/01/36	7/21 at 100.00	A+	657,131
2,130	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 – AGM Insured	7/16 at 100.00	Aa3	2,159,948
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2011N:			
400	5.000%, 7/01/26	7/21 at 100.00	A2	414,628
500	5.000%, 7/01/27	7/21 at 100.00	A2	513,975
310	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 2010-I, 5.000%, 7/01/30	7/20 at 10.00	A	316,166
1,020	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011M, 5.375%, 7/01/41	7/21 at 100.00	A	1,059,433
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Western Connecticut Health, Series 2011N, 5.000%, 7/01/29	7/21 at 100.00	A	1,017,870
1,325	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven	7/16 at 100.00	Aa3	1,372,382

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Hospital, Series 2006J-1, 5.000%, 7/01/31 – AMBAC Insured

350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2010M, 5.500%, 7/01/40	7/20 at 100.00	Aa3	373,786
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Ascension Health Series 2010A, 5.000%, 11/15/40	11/19 at 100.00	AA+	1,546,125
300	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Catholic Health East Series 2010, 4.750%, 11/15/29	11/20 at 100.00	A	306,249
200	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Danbury Hospital, Series 2006H, 4.500%, 7/01/33 – AMBAC Insured	1/16 at 100.00	N/R	165,528
2,550	Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue Bonds, Unity Hospital of Rochester Project, Series 2010, 5.500%, 8/15/40	2/21 at 100.00		