

NUVEEN MISSOURI PREMIUM INCOME MUNICIPAL FUND
Form N-CSRS
February 08, 2005

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)

Jessica R. Droeger
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, 2004

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

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

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ITEM 1. REPORTS TO STOCKHOLDERS.

SEMIANNUAL REPORT November 30, 2004

Nuveen Investments
Municipal Closed-End
Exchange-Traded
Funds

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

Photo of: Man and woman sitting on porch.
Photo of: 2 children sitting in the grass.

DEPENDABLE, TAX-FREE INCOME BECAUSE IT'S NOT WHAT YOU EARN, IT'S WHAT YOU
KEEP. (R)

Logo: NUVEEN Investments

Photo of: Woman
Photo of: Man and child
Photo of: Woman

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OR

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if you get your Nuveen Fund dividends
and statements directly from Nuveen.

(Be sure to have the address sheet that accompanied this report handy. You'll
need it to complete the enrollment process.)

Logo: NUVEEN Investments

Timothy R. Schwertfeger
Chairman of the Board

Photo of: Timothy R. Schwertfeger

Chairman's

LETTER TO SHAREHOLDERS

I am pleased to report that over the six-month period covered by this semiannual report your Fund continued to provide you with monthly income free from federal, state, and in some cases, local taxes, as well as an attractive total return. For more details about the management strategy and performance of your Fund, please see the Portfolio Managers' Comments and Performance Overview sections of this report.

As I noted in my last letter to you, our conversations with financial advisors and investors suggest that many of you may be wondering whether interest rates will soon begin to rise, how high they might go, and whether that makes this a good time to adjust your holdings of fixed-income investments. We can't answer that question for you - no one knows what the future will bring.

"OUR MISSION CONTINUES TO BE TO ASSIST YOU AND YOUR FINANCIAL ADVISOR BY OFFERING INVESTMENT SERVICES AND PRODUCTS THAT CAN HELP YOU TO SECURE YOUR FINANCIAL OBJECTIVES."

From our experience, what we do know is that a well-balanced portfolio, structured and carefully monitored with the help of a trusted investment professional, can be an important component in achieving your long-term financial goals. In fact, a well-diversified portfolio may actually help to reduce your overall investment risk. That is one reason why we believe that a municipal bond investment like your Nuveen Fund can be an important building block in a comprehensive investment program designed to perform well in a variety of market conditions.

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As in past reports, I'd also like to direct your attention to the inside front cover, which explains the quick and easy process to begin receiving these Fund reports via e-mail and the internet. Thousands of Nuveen Fund shareholders already have signed-up, and they are getting their Fund information faster and more conveniently than ever. I urge you to consider joining them.

At Nuveen Investments, our mission continues to be to assist you and your financial advisor by offering investment services and products that can help you to secure your financial objectives. We are grateful that you have chosen us as a partner as you pursue your financial goals, and we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

/s/ Timothy R. Schwertfeger

Timothy R. Schwertfeger
Chairman of the Board

January 14, 2005

Nuveen Municipal Closed-End Exchange-Traded Funds
NTC, NFC, NGK, NGO, NMT, NMB, NGX, NOM

Portfolio Managers'
COMMENTS

Portfolio managers Paul Brennan, Dan Solender and Scott Romans discuss the key investment strategies and semiannual performance of these Nuveen Funds. Paul, who has 13 years of investment experience, has managed NTC since 1999, NFC since 2001, NGK and NGO since 2002, and NMT and NMB since 2003. With 12 years of investment experience, Dan assumed portfolio management responsibility for NGX in May 2004. Scott, who joined Nuveen in 2000, has managed NOM since 2003.

WHAT KEY STRATEGIES WERE USED TO MANAGE THESE FUNDS DURING THE SIX MONTHS ENDED NOVEMBER 30, 2004?

As the market continued to anticipate an eventual increase in interest rates, our focus during this reporting period centered on finding bonds that we thought had the potential to add value immediately and also perform well under a variety of future market scenarios. This included purchasing bonds that would tend to shorten the Funds' yield curve positioning, and thereby help to mitigate their interest rate risk. (Interest rate risk is the risk that the value of a Fund's portfolio will decline if market interest rates rise, since bond prices move in the opposite direction of interest rates).

Given the individual portfolios of each Fund and the characteristics of each state, we looked at different maturity ranges when making new purchases for these Funds. In general, purchase activity in the Connecticut Funds emphasized securities that mature between 2011 and 2014, as we found the majority of the attractive opportunities in the Connecticut market in this part of the yield curve. At the same time, the Massachusetts and Missouri Funds were investing in bonds with 15 to 25 years to maturity, since we thought these bonds offered the best risk-return profiles in these states. We also focused on adding higher-coupon bonds that can help to position the Funds more defensively and mitigate interest rate risk if rates rise from their current levels.

Over this six-month reporting period, municipal issuance in Connecticut declined from the previous six-month period. This reduced supply was easily absorbed by market demand. As a result, turnover in the Connecticut Funds was relatively

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light, ranging from 3% to 9% during the period. When we found them, we took advantage of opportunities to selectively trim some of our more concentrated positions of BBB bonds, especially in NFC, and add new holdings in both the AAA and AA credit categories. We believe this enhanced the overall diversification and credit quality of the portfolios.

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In Massachusetts, municipal supply also was down over this period, and the turnover in these Funds also was below recent historical averages. As with the Connecticut Funds, we modestly trimmed some of our BBB rated holdings in the two noninsured Funds, particularly NMB, and reinvested the proceeds in higher quality AAA and AA bonds. Because BBB bonds performed well in 2004, demand for these bonds was strong and we were able to obtain attractive prices for the bonds we sold. We also continued to work to improve the diversification of NGX, which was introduced in late 2002, although our efforts were somewhat constrained by the limited availability of appropriate issues in the Massachusetts market.

Missouri saw the most substantial decline in issuance among these three states during this reporting period, and this restricted the availability of bonds offering the premium coupons that we sought. As in the other Funds, we worked to reduce the Fund's credit risk by scaling back concentrated positions in individual BBB and nonrated holdings. As in Connecticut and Massachusetts, we tried to sell these lower-rated bonds at attractive prices. We continued to balance our efforts in risk reduction against the goal of building and maintaining income streams.

One of our longer-term goals is to position all of these Funds so that they provide return variability and interest rate risk roughly comparable to the variability and risk of the bond markets in which the Funds invest. As one strategy to reach this goal, we attempted to reduce some of the interest rate risk of NFC, NGK, NGO and NGX by hedging in the derivatives market. Our only objective with these hedges was to reduce the duration of these Funds without having a negative impact on their dividends. These hedges do not affect the Funds' income streams or dividend-paying capabilities over the short-term. Instead, the costs of the hedges are reflected as an addition or subtraction from each Fund's net asset value as the value of the hedge fluctuates. Each of the hedges had a negative impact on its Fund's NAV as of November 30, 2004, because interest rates fell and bond prices rose during the period in which the hedges were in place. In each case, this loss in value was at least partly offset by the fact that the Fund's portfolio, because it had longer-than-target duration, increased in value by more as a result of these interest rate decreases than if the Fund had maintained a portfolio with the targeted duration. (NMB also instituted a similar hedging program after the conclusion of this reporting period.)

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HOW DID THE FUNDS PERFORM?

Individual results for these Nuveen Funds, as well as for relevant comparative indexes, are presented in the accompanying table.

TOTAL RETURNS ON NET ASSET VALUE*
For periods ended 11/30/04

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	6-MONTH	1-YEAR	5-YEAR	10-YEAR
NTC	5.80%	4.83%	8.77%	9.54%
NFC	6.35%	5.19%	NA	NA
NGK	5.50%	4.45%	NA	NA
NGO	6.41%	4.94%	NA	NA
NMT	5.97%	5.20%	7.88%	9.05%
NMB	7.09%	6.20%	NA	NA
NOM	6.45%	5.46%	8.64%	9.24%
Lehman Brothers Municipal Bond Index ¹	4.30%	4.08%	6.78%	7.16%
INSURED MASSACHUSETTS				
NGX	5.82%	4.90%	NA	NA
Lehman Brothers Insured Municipal Bond Index ¹	4.38%	4.09%	7.21%	7.43%
Lipper Other States Municipal Debt Funds Average ²	6.58%	5.69%	8.71%	8.95%

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

Past performance is not predictive of future results. Returns do not reflect the deduction of taxes that a shareholder may have to pay on Fund distributions or upon the sale of Fund shares.

For additional information, see the individual Performance Overview for each Fund in this report.

For the six months ended November 30, 2004, the cumulative returns on net asset value (NAV) for all seven noninsured Funds in this report outperformed the return on the Lehman Brothers Municipal Bond Index, while the insured Massachusetts NGX outperformed the return on the Lehman Brothers Insured Municipal Bond Index. NMB also outperformed the average return for its Lipper Other State Municipal Debt Funds Category Average for this period, while the other seven Funds trailed this measure. It should be noted that the performance of the Lipper Other States category represents the overall average of returns for Funds from 10 different states with a wide variety of municipal market conditions, making direct comparisons between these Funds and that average less meaningful.

1 The Lehman Brothers Municipal Bond Index is an unleveraged, unmanaged national index comprising a broad range of investment-grade municipal bonds, while the Lehman Brothers Insured Municipal Bond Index is an unleveraged, unmanaged national index containing a broad range of insured municipal bonds. Results for the Lehman indexes do not reflect any expenses.

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- 2 The Lipper Other States Municipal Debt Funds category average is calculated using the returns of all closed-end exchange-traded funds in this category for each period as follows: 6 months, 44 funds; 1 year, 44 funds; 5 years, 19 funds; and 10 years, 17 funds. Fund and Lipper returns assume reinvestment of dividends.

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One of the primary factors benefiting the six-month performances of these Funds relative to those of the two unmanaged Lehman Brothers indexes was the Funds' use of financial leverage. While leveraging can add volatility to the Funds' NAVs and share prices, especially during periods of rising interest rates, this strategy can also provide opportunities for additional income and total returns for common shareholders when short-term interest rates remain relatively low and long-term rates fall or remain relatively constant, as they did during this reporting period.

All of these Funds benefited from their holdings of lower-quality bonds, which generally outperformed other credit quality sectors as the economy improved during the reporting period. Among the lower-rated bonds making positive contributions to the Funds' total returns during this period were those issued by the healthcare sector, especially hospital bonds. All of the Connecticut Funds' returns also were boosted by the strong performance of their holdings of bonds backed by the 1998 master tobacco settlement agreement. The price performance of these bonds was favorably affected by an improved litigation environment and the lack of supply combined with continued demand. Over this period, NFC and NGO maintained exposures of approximately 3% to tobacco bonds, while NTC and NGK continued to allocate slightly more than 1% to this sector.

At the high end of the credit spectrum, each of the four Connecticut Funds had a number of credits that were prerefunded or escrowed to maturity as of November 30, 2004. Generally, these bonds performed well during this period.

The two noninsured Massachusetts Funds benefited from their holdings of resource recovery bonds issued by the Massachusetts Industrial Finance Agency for the Ogden Haverhill project. This credit, which was negatively impacted when Ogden Haverhill's parent company declared bankruptcy in 2002, has continued its recovery and was one of the best performing holdings in NMT and NMB during this period. During the period we trimmed our position in these bonds to take advantage of their improved valuation. The performances of both NMT and NMB were also helped by prerefundings during this period, one of which involved Massachusetts general obligation debt. NMB also saw strong performance from its holdings of higher education credits, and NGX's position in revenue bonds rated A1 issued for Middlesex School was a top performer for the Fund.

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In NOM, in addition to hospital bonds, we also had a significant position in bonds issued in the long-term care sector. One holding that performed particularly well was the \$1.75 million of nonrated bonds issued by Cole County for Lutheran Senior Living, which we purchased in July 2004.

One area of the market that did not perform well during this reporting period was structured finance bonds, which includes the housing sector as well as student loan bonds. While these types of bonds generally provide higher yields and help to reduce volatility in a rising interest rate environment, their

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underperformance during this six months stemmed largely from lower demand due to concerns about prepayments and increased bond calls as interest rates remained low. NGK's performance, in particular, was negatively affected during this period by a number of calls on its holdings of higher-coupon housing bonds. The six-month performance of all of the Connecticut Funds was impacted to some degree by their housing exposure, which ranged from 1% in NGK to 4% in NTC and NGO as of November 30, 2004. Among the Massachusetts Funds, NMT held a significant position in student loan bonds, which detracted from this Fund's performance, and all of the Massachusetts Funds had weightings in housing bonds, ranging from 9% in NGX to 11% in NMT and NMB. In Missouri, where the single-family housing market in particular did not perform well, NOM had a 6% allocation to housing, approximately one-quarter of which was in single-family housing bonds.

HOW ABOUT THE FUNDS' DIVIDENDS AND SHARE PRICES?

As short-term interest rates remained relatively low throughout this reporting period, the leveraged structures of these eight Funds continued to support their dividend-paying capabilities. The extent of this benefit is tied in part to the short-term rates these Funds pay their MuniPreferred(R) shareholders. During periods of low short-term rates, leveraged Funds generally pay lower dividends to their MuniPreferred shareholders, which can leave more earnings to support common share dividends. This strategy helped to maintain the dividends of these Funds throughout the reporting period.

All of these Funds 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

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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, 2004, NTC, NFC, NGK, NGO, NMT, NMB and NOM had positive UNII balances for both financial statement and tax purposes. NGX had a negative UNII balance for financial statement purposes and a positive UNII balance for tax purposes.

As of November 30, 2004, the Funds were trading at premiums or discounts to their net asset values as shown in the accompanying chart.

FUND	11/30 PREM/DISC	PERIOD AVG. PREM/DISC
NTC	3.60%	4.07%
NFC	1.93%	2.07%
NGK	2.01%	0.38%
NGO	- 6.57%	- 3.46%
NMT	9.42%	2.36%
NMB	3.76%	1.65%

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NGX	13.25%	5.64%
NOM	20.20%	12.11%

HOW WERE THE FUNDS POSITIONED IN TERMS OF CREDIT QUALITY AND BOND CALLS AS OF NOVEMBER 30, 2004?

We continued to believe that, given the current geopolitical and economic climate, maintaining strong credit quality was an important requirement. As of November 30, 2004, the seven noninsured Funds continued to offer excellent credit quality, with allocations of bonds rated AAA/U.S. Guaranteed and AA in the Connecticut Funds ranging from 80% in NFC to 86% in NGO, 88% in NGK and NTC. In the Massachusetts Funds, NMT and NMB had AAA/U.S. Guaranteed and AA allocations of 82% and 88%, respectively, while NGX, which can invest up to 20% of its assets in uninsured investment-grade quality securities, held 83% of its portfolio in insured or U.S. Guaranteed bonds as of November 30, 2004. As of that date, NOM's allocation of AAA/U.S. Guaranteed and AA bonds accounted for 81% of its portfolio.

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As of November 30, 2004, potential call exposure during 2005 and 2006 ranged from 0% in NMB to 2% in NGK, NGO, and NGX, and 5% in NFC. NOM's call exposure was 6% over 2005-2006 as of the end of November 30, 2004, while NTC faced a call exposure of 14% in 2005 - 2006, and NMT had 16% exposure. The number of actual bond calls in all of these Funds depends largely on future market interest rates.

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Nuveen Connecticut Premium Income Municipal Fund
NTC

Performance

OVERVIEW As of November 30, 2004

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	76%
AA	12%
A	2%
BBB	9%
N/R	1%

Bar Chart:

2003-2004 MONTHLY TAX-FREE DIVIDENDS PER SHARE

Dec	0.0735
Jan	0.0735
Feb	0.0735
Mar	0.0735
Apr	0.0735
May	0.0735

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Jun	0.0735
Jul	0.0735
Aug	0.0735
Sep	0.0735
Oct	0.0735
Nov	0.0735

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/03	16.39
	16.15
	16.44
	16.38
	16.39
	16.45
	16.65
	16.89
	16.91
	16.55
	16.52
	16.58
	16.7
	16.77
	16.58
	16.6
	16.37
	15.9
	14.84
	14.39
	14.2
	13.75
	13.89
	14.44
	14.47
	14.32
	14.45
	14.76
	14.87
	15.2
	15
	14.97
	15.3
	15.68
	15.98
	15.8
	16.19
	16.1
	16.39
	16
	15.94
	15.97
	15.64
	15.86
	16
	16.9
	16.4
	16.01
	15.91
11/30/04	16

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FUND SNAPSHOT

Share Price	\$15.54
Common Share Net Asset Value	\$15.00
Premium/(Discount) to NAV	3.60%
Market Yield	5.68%
Taxable-Equivalent Yield ¹	8.29%
Net Assets Applicable to Common Shares (\$000)	\$79,978
Average Effective Maturity on Securities (Years)	16.37
Leverage-Adjusted Duration	7.36

AVERAGE ANNUAL TOTAL RETURN

(Inception 5/20/93)

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	10.46%	5.80%
1-Year	1.16%	4.83%
5-Year	6.33%	8.77%
10-Year	9.12%	9.54%

SECTORS

(as a % of total investments)

Education and Civic Organizations	24.5%
Tax Obligation/General	16.5%
Tax Obligation/Limited	12.8%
U.S. Guaranteed	11.7%
Water and Sewer	9.2%
Healthcare	7.7%
Long-Term Care	5.0%
Utilities	4.2%
Other	8.4%

1 Taxable-equivalent yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an

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after-tax basis. It is based on a combined federal and state income tax rate of 31.5%. For investments that generate qualified dividend income, the taxable-equivalent yield is lower.

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Nuveen Connecticut Dividend Advantage Municipal Fund
NFC

Performance

OVERVIEW As of November 30, 2004

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	64%
AA	16%
A	7%
BBB	12%
N/R	1%

Bar Chart:

2003-2004 MONTHLY TAX-FREE DIVIDENDS PER SHARE

Dec	0.0745
Jan	0.0745
Feb	0.0745
Mar	0.0745
Apr	0.0745
May	0.0745
Jun	0.0745
Jul	0.0745
Aug	0.0745
Sep	0.0745
Oct	0.0745
Nov	0.0745

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/03	15.81
	15.8
	15.96
	15.96
	16.16
	16.06
	16.37
	16.38
	16.54
	16.55
	16.4
	16.4
	16.6
	16.94
	16.55
	16.5
	16.37
	16.22

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	15.65
	14.85
	14.45
	13.68
	13.94
	13.87
	14.12
	13.87
	14.25
	14.5
	14.56
	14.87
	15.06
	14.96
	15.44
	15.5
	15.27
	15.45
	15.35
	15.64
	15.35
	15.42
	15.46
	15.45
	15.6
	15.66
	15.98
	16.71
	15.96
	16
	15.62
11/30/04	15.72

FUND SNAPSHOT

Share Price	\$15.32
Common Share Net Asset Value	\$15.03
Premium/(Discount) to NAV	1.93%
Market Yield	5.84%
Taxable-Equivalent Yield ¹	8.53%
Net Assets Applicable to Common Shares (\$000)	\$38,502
Average Effective Maturity on Securities (Years)	16.65
Leverage-Adjusted Duration	6.82

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

	ON SHARE PRICE	ON NAV
6-Month		

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(Cumulative)	11.69%	6.35%

1-Year	0.59%	5.19%

Since Inception	6.08%	7.18%

SECTORS

(as a % of total investments)

Education and Civic Organizations	20.9%

Tax Obligation/General	19.5%

U.S. Guaranteed	18.3%

Tax Obligation/Limited	11.5%

Utilities	7.8%

Water and Sewer	5.9%

Transportation	4.5%

Consumer Staples	3.1%

Other	8.5%

- 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 31.5%. For investments that generate qualified dividend income, the taxable-equivalent yield is lower.

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Nuveen Connecticut Dividend Advantage Municipal Fund 2
NGK

Performance

OVERVIEW As of November 30, 2004

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	67%
AA	21%
A	4%
BBB	8%

Bar Chart:

2003-2004 MONTHLY TAX-FREE DIVIDENDS PER SHARE²

Dec	0.0735
Jan	0.0735
Feb	0.0735

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Mar	0.0735
Apr	0.0735
May	0.0735
Jun	0.0735
Jul	0.0735
Aug	0.0735
Sep	0.0735
Oct	0.0735
Nov	0.0735

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/03	15.5
	15.59
	15.66
	15.75
	15.57
	16.25
	16.42
	16.43
	16.6
	16.19
	16.35
	16.38
	16.3
	16.4
	16.43
	16.71
	16.46
	16.28
	15.25
	14.69
	14.39
	13.7
	13.37
	14.15
	14.14
	14.45
	14.72
	14.79
	15.05
	15
	14.98
	14.68
	15.33
	15.55
	15.34
	15.49
	15.53
	15.7
	15.82
	15.8
	15.57
	15.94
	15.7
	16
	16.05
	16.59
	16.22
	15.75

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	15.85
11/30/04	15.65

FUND SNAPSHOT

Share Price	\$15.70
Common Share Net Asset Value	\$15.39
Premium/(Discount) to NAV	2.01%
Market Yield	5.62%
Taxable-Equivalent Yield ¹	8.20%
Net Assets Applicable to Common Shares (\$000)	\$35,527
Average Effective Maturity on Securities (Years)	15.42
Leverage-Adjusted Duration	7.57

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	14.18%	5.50%
1-Year	7.81%	4.45%
Since Inception	7.67%	8.77%

SECTORS

(as a % of total investments)

Tax Obligation/General	31.8%
Education and Civic Organizations	24.2%
U.S. Guaranteed	14.1%
Water and Sewer	6.5%
Tax Obligation/Limited	5.8%
Utilities	4.5%
Transportation	4.2%
Other	8.9%

¹ Taxable-equivalent yield represents the yield that must be earned on a

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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 31.5%. For investments that generate qualified dividend income, the taxable-equivalent yield is lower.

- 2 The Fund also paid shareholders capital gains and net ordinary income distributions in December 2003 of \$0.1161 per share.

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Nuveen Connecticut Dividend Advantage Municipal Fund 3
NGO

Performance

OVERVIEW As of November 30, 2004

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	74%
AA	12%
A	5%
BBB	9%

Bar Chart:

2003-2004 MONTHLY TAX-FREE DIVIDENDS PER SHARE

Dec	0.065
Jan	0.065
Feb	0.065
Mar	0.065
Apr	0.065
May	0.065
Jun	0.065
Jul	0.065
Aug	0.065
Sep	0.065
Oct	0.065
Nov	0.065

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/03	13.56
	13.62
	13.76
	13.8
	13.85
	14.18
	14.36
	14.43
	14.39
	14.48
	14.89
	14.81
	14.91
	14.86
	14.99

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	15.12
	14.92
	14.92
	13.88
	13.33
	13.22
	12.68
	12.6
	12.69
	13
	13.25
	13.44
	13.24
	13.82
	14.04
	14.17
	13.79
	13.86
	14.02
	14.29
	14.1
	13.97
	14.34
	14.11
	13.93
	13.82
	13.85
	14.17
	14.4
	14.04
	14
	14.27
	14.23
	13.9
11/30/04	13.92

FUND SNAPSHOT

Share Price	\$13.52
Common Share Net Asset Value	\$14.47
Premium/(Discount) to NAV	-6.57%
Market Yield	5.77%
Taxable-Equivalent Yield1	8.42%
Net Assets Applicable to Common Shares (\$000)	\$62,948
Average Effective Maturity on Securities (Years)	16.46
Leverage-Adjusted Duration	6.91

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

ON SHARE PRICE	ON NAV
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6-Month (Cumulative)	6.94%	6.41%
1-Year	4.65%	4.94%
Since Inception	0.47%	5.77%

SECTORS

(as a % of total investments)

Tax Obligation/General	23.1%
Tax Obligation/Limited	16.8%
U.S. Guaranteed	15.4%
Education and Civic Organizations	12.5%
Water and Sewer	8.4%
Long-Term Care	8.1%
Utilities	5.6%
Other	10.1%

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 31.5%. For investments that generate qualified dividend income, the taxable-equivalent yield is lower.

Nuveen Massachusetts Premium Income Municipal Fund
NMT

Performance

OVERVIEW As of November 30, 2004

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	67%
AA	15%
A	9%
BBB	7%
N/R	2%

Bar Chart:

2003-2004 MONTHLY TAX-FREE DIVIDENDS PER SHARE

Dec 0.0735

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Jan	0.0735
Feb	0.0735
Mar	0.0735
Apr	0.0735
May	0.0735
Jun	0.0735
Jul	0.0735
Aug	0.0735
Sep	0.0735
Oct	0.0735
Nov	0.0735

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/03	15.88
	15.56
	15.33
	15.36
	15.5
	15.55
	15.73
	16.08
	15.85
	16.1
	16.15
	16.05
	15.93
	15.92
	16.25
	16.01
	16.04
	16.08
	14.75
	15.01
	14.47
	14.82
	14.2
	14.08
	14.35
	14.29
	14
	14.04
	14.15
	14.42
	14.81
	14.61
	14.85
	15
	14.79
	14.88
	15.25
	15.15
	15.28
	15.19
	15.39
	15.34
	15.38
	15.61
	15.44
	16.28

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	16.11
	15.9
	16.3
11/30/04	16.21

FUND SNAPSHOT

Share Price	\$16.14
Common Share Net Asset Value	\$14.75
Premium/(Discount) to NAV	9.42%
Market Yield	5.46%
Taxable-Equivalent Yield ¹	8.03%
Net Assets Applicable to Common Shares (\$000)	\$69,856
Average Effective Maturity on Securities (Years)	16.90
Leverage-Adjusted Duration	8.59

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	15.74%	5.97%
1-Year	9.21%	5.20%
5-Year	7.67%	7.88%
10-Year	9.41%	9.05%

SECTORS

(as a % of total investments)

Education and Civic Organizations	23.1%
Tax Obligation/General	18.1%
Housing/Multifamily	11.1%
Healthcare	11.0%
U.S. Guaranteed	9.1%
Tax Obligation/Limited	8.7%
Transportation	6.0%
Water and Sewer	5.1%

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 Other 7.8%

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%. For investments that generate qualified dividend income, the taxable-equivalent yield is lower.

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Nuveen Massachusetts Dividend Advantage Municipal Fund
 NMB

Performance

OVERVIEW As of November 30, 2004

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	68%
AA	20%
A	3%
BBB	8%
BB or Lower	1%

Bar Chart:

2003-2004 MONTHLY TAX-FREE DIVIDENDS PER SHARE²

Dec	0.0775
Jan	0.0775
Feb	0.0775
Mar	0.0775
Apr	0.0775
May	0.0775
Jun	0.0775
Jul	0.0775
Aug	0.0775
Sep	0.0775
Oct	0.0775
Nov	0.0775

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/03	16.11
	16.27
	16.43
	16.3
	16.52
	16.88
	16.77
	16.83
	16.74
	16.65
	16.65
	16.62

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16.69
 16.45
 16.53
 16.73
 16.58
 16.31
 16.55
 15.76
 15.55
 15.05
 15.25
 14.63
 14.88
 14.98
 14.66
 14.68
 15
 15.04
 15.07
 15.09
 15.3
 15.6
 15.21
 15.71
 15.88
 16
 16.1
 16.12
 16.15
 16.02
 15.85
 15.87
 16.09
 16
 16.11
 16.15
 16.25
 16.2

11/30/04

FUND SNAPSHOT

Share Price	\$16.00
Common Share Net Asset Value	\$15.42
Premium/(Discount) to NAV	3.76%
Market Yield	5.81%
Taxable-Equivalent Yield ¹	8.54%
Net Assets Applicable to Common Shares (\$000)	\$30,049
Average Effective Maturity on Securities (Years)	19.06
Leverage-Adjusted Duration	9.17

AVERAGE ANNUAL TOTAL RETURN

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(Inception 1/30/01)

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	10.74%	7.09%
1-Year	7.17%	6.20%
Since Inception	7.62%	8.23%

SECTORS

(as a % of total investments)

Tax Obligation/General	23.1%
Education and Civic Organizations	20.5%
Tax Obligation/Limited	13.7%
Healthcare	9.3%
Housing/Multifamily	9.0%
U.S. Guaranteed	7.3%
Water and Sewer	5.6%
Other	11.5%

- 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%. For investments that generate qualified dividend income, the taxable-equivalent yield is lower.
- 2 The Fund also paid shareholders capital gains distributions in December 2003 of \$0.0789 per share.

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Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund
NGX

Performance

OVERVIEW As of November 30, 2004

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

Insured	83%
AAA (Uninsured)	3%
AA (Uninsured)	9%
A (Uninsured)	4%

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BBB (Uninsured) 1%

Bar Chart:

2003-2004 MONTHLY TAX-FREE DIVIDENDS PER SHARE2

Dec	0.072
Jan	0.072
Feb	0.072
Mar	0.072
Apr	0.072
May	0.072
Jun	0.072
Jul	0.072
Aug	0.072
Sep	0.072
Oct	0.072
Nov	0.072

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/03	15.9
	16.05
	16
	16.05
	16.42
	16.77
	16.4
	16.5
	16.52
	16.19
	16.83
	16.79
	16.8
	16.5
	16.58
	16.83
	16.83
	16.93
	15.16
	15.33
	15.1
	14
	13.15
	13.51
	13.9
	13.85
	14.1
	14.2
	14.48
	14.51
	14.81
	14.8
	14.49
	14.87
	14.59
	15.25
	15.25
	15.7
	16.3
	15.85
	16.15

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	15.88
	15.7
	15.87
	15.74
	16.31
	16.48
	15.87
	16
11/30/04	16.3

FUND SNAPSHOT

Share Price	\$16.33
Common Share Net Asset Value	\$14.42
Premium/(Discount) to NAV	13.25%
Market Yield	5.29%
Taxable-Equivalent Yield ¹	7.78%
Net Assets Applicable to Common Shares (\$000)	\$39,189
Average Effective Maturity on Securities (Years)	21.31
Leverage-Adjusted Duration	7.54

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	20.79%	5.82%
1-Year	9.52%	4.90%
Since Inception	9.95%	6.17%

SECTORS

(as a % of total investments)

Tax Obligation/Limited	22.2%
Tax Obligation/General	21.1%
Education and Civic Organizations	17.2%
U.S. Guaranteed	11.7%
Housing/Multifamily	8.8%
Water and Sewer	7.8%

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Healthcare	6.0%
Other	5.2%

- 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%. For investments that generate qualified dividend income, the taxable-equivalent yield is lower.
- 2 The Fund also paid shareholders a net ordinary income distribution in December 2003 of \$0.0148 per share.

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Nuveen Missouri Premium Income Municipal Fund
NOM

Performance

OVERVIEW As of November 30, 2004

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

AAA/U.S. Guaranteed	64%
AA	17%
A	3%
BBB	6%
N/R	10%

Bar Chart:

2003-2004 MONTHLY TAX-FREE DIVIDENDS PER SHARE

Dec	0.0735
Jan	0.0735
Feb	0.0735
Mar	0.0735
Apr	0.0735
May	0.0735
Jun	0.0735
Jul	0.0735
Aug	0.0735
Sep	0.0735
Oct	0.0735
Nov	0.0735

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

12/1/03	17.25
	17.1
	17.33
	17.15
	17.13
	17.04

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	16.89
	17.15
	16.81
	17.2
	17.26
	17.88
	17.8
	17.73
	18
	18.5
	18.23
	18.25
	16.65
	16.4
	16.15
	15.8
	14.9
	14.9
	15.15
	15.6
	15.2
	15.17
	15.55
	15.54
	15.95
	16
	16.2
	16.95
	16.85
	17.15
	17.21
	17.49
	17.23
	17.05
	17
	16.72
	16.7
	17.07
	17.2
	17.4
	17.35
	17.5
	17.52
11/30/04	17.85

FUND SNAPSHOT

Share Price	\$17.85
Common Share Net Asset Value	\$14.85
Premium/(Discount) to NAV	20.20%
Market Yield	4.94%
Taxable-Equivalent Yield ¹	7.32%
Net Assets Applicable to Common Shares (\$000)	\$33,463

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Average Effective Maturity
on Securities (Years) 16.36

Leverage-Adjusted Duration 8.22

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

	ON SHARE PRICE	ON NAV
6-Month (Cumulative)	20.95%	6.45%
1-Year	10.64%	5.46%
5-Year	12.42%	8.64%
10-Year	11.58%	9.24%

SECTORS (as a % of total investments)

Tax Obligation/General	22.2%
Healthcare	21.4%
Tax Obligation/Limited	20.6%
U.S. Guaranteed	8.1%
Housing/Multifamily	5.0%
Education and Civic Organizations	4.2%
Utilities	3.9%
Long-Term Care	3.7%
Other	10.9%

- 1 Taxable-equivalent yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 32.5%. For investments that generate qualified dividend income, the taxable-equivalent yield is lower.

Shareholder MEETING REPORT

The Shareholder Meeting was held November 17, 2004, at 8:30 a.m. (Pacific time) in the Embassy Room of the Mandarin Oriental Hotel, 222 Sansome Street, San Francisco, CA 94104-2792.

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NTC

NFC

APPROVAL OF THE BOARD MEMBERS
WAS REACHED AS FOLLOWS:

	Common and MuniPreferred shares voting together as a class	MuniPreferred shares voting together as a class	Common and MuniPreferred shares voting together as a class	MuniPreferred shares votin togethe as a clas
=====				
Robert P. Bremner				
For	4,890,636	--	2,467,709	--
Withhold	30,576	--	7,725	--
Total	4,921,212	--	2,475,434	--

Lawrence H. Brown				
For	4,886,036	--	2,466,207	--
Withhold	35,176	--	9,227	--
Total	4,921,212	--	2,475,434	--

Jack B. Evans				
For	4,889,236	--	2,467,709	--
Withhold	31,976	--	7,725	--
Total	4,921,212	--	2,475,434	--

William C. Hunter				
For	4,890,636	--	2,467,709	--
Withhold	30,576	--	7,725	--
Total	4,921,212	--	2,475,434	--

William J. Schneider				
For	--	1,479	--	751
Withhold	--	--	--	--
Total	--	1,479	--	751

Timothy R. Schwertfeger				
For	--	1,479	--	751
Withhold	--	--	--	--
Total	--	1,479	--	751

Judith M. Stockdale				
For	4,891,705	--	2,467,709	--
Withhold	29,507	--	7,725	--
Total	4,921,212	--	2,475,434	--
=====				

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	NGO		NMT	
APPROVAL OF THE BOARD MEMBERS WAS REACHED AS FOLLOWS:				
	Common and MuniPreferred shares voting together as a class	MuniPreferred shares voting together as a class	Common and MuniPreferred shares voting together as a class	MuniPreferred shares voting together as a class
Robert P. Bremner				
For	4,245,804	--	4,443,962	--
Withhold	32,053	--	58,963	--
Total	4,277,857	--	4,502,925	--
Lawrence H. Brown				
For	4,245,804	--	4,440,462	--
Withhold	32,053	--	62,463	--
Total	4,277,857	--	4,502,925	--
Jack B. Evans				
For	4,245,804	--	4,443,962	--
Withhold	32,053	--	58,963	--
Total	4,277,857	--	4,502,925	--
William C. Hunter				
For	4,244,138	--	4,442,583	--
Withhold	33,719	--	60,342	--
Total	4,277,857	--	4,502,925	--
William J. Schneider				
For	--	1,244	--	1,283
Withhold	--	--	--	5
Total	--	1,244	--	1,288
Timothy R. Schwertfeger				
For	--	1,244	--	1,283
Withhold	--	--	--	5
Total	--	1,244	--	1,288
Judith M. Stockdale				
For	4,240,205	--	4,442,908	--
Withhold	37,652	--	60,017	--
Total	4,277,857	--	4,502,925	--

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APPROVAL OF THE BOARD MEMBERS
WAS REACHED AS FOLLOWS:

	Common and MuniPreferred shares voting together as a class	MuniPreferred shares voting together as a class
Robert P. Bremner		
For	2,676,759	--
Withhold	11,956	--
Total	2,688,715	--
Lawrence H. Brown		
For	2,676,759	--
Withhold	11,956	--
Total	2,688,715	--
Jack B. Evans		
For	2,676,759	--
Withhold	11,956	--
Total	2,688,715	--
William C. Hunter		
For	2,676,659	--
Withhold	12,056	--
Total	2,688,715	--
William J. Schneider		
For	--	815
Withhold	--	--
Total	--	815
Timothy R. Schwertfeger		
For	--	815
Withhold	--	--
Total	--	815
Judith M. Stockdale		
For	2,676,759	--
Withhold	11,956	--
Total	2,688,715	--

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PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	CONSUMER STAPLES - 1.9% (1.3% OF TOTAL INVESTMENTS)	
\$ 1,620	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100

	EDUCATION AND CIVIC ORGANIZATIONS - 35.6% (24.5% OF TOTAL INVESTMENTS)	
	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 1996A:	
800	5.800%, 11/15/14 (Alternative Minimum Tax) - AMBAC Insured	11/06 at 102
505	5.875%, 11/15/17 (Alternative Minimum Tax) - AMBAC Insured	11/06 at 102
470	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 1999A, 6.000%, 11/15/18 (Alternative Minimum Tax) - AMBAC Insured	11/09 at 102
900	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 (Alternative Minimum Tax) - MBIA Insured	11/11 at 100
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 1996C, 5.500%, 7/01/16 - MBIA Insured	7/06 at 102
1,900	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1998H, 5.000%, 7/01/23 - MBIA Insured	7/08 at 102
2,920	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut College, Series 1997C-1, 5.500%, 7/01/20 - MBIA Insured	7/07 at 102
2,525	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003E, 5.000%, 11/01/15 - FGIC Insured	11/12 at 100
1,250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Fairfield University, Series 1999I, 5.250%, 7/01/25 - MBIA Insured	7/09 at 101
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Horace Bushnell Memorial Hall, Series 1999A, 5.625%, 7/01/29 - MBIA Insured	7/09 at 101
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003F, 5.000%, 11/01/13 - FSA Insured	No Opt. C
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2001G, 5.000%, 7/01/31 - AMBAC Insured	7/11 at 101
650	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2001D, 5.500%, 7/01/23	7/11 at 101

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450	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Greenwich Academy, Series 2001B, 5.000%, 3/01/32 - FSA Insured	3/11 at 101
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E, 5.250%, 7/01/32 - RAAI Insured	7/12 at 101
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 100
1,500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2003X-1, 5.000%, 7/01/42	7/13 at 100
925	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Brunswick School, Series 2003B, 5.000%, 7/01/33 - MBIA Insured	7/13 at 100
1,000	University of Connecticut, Student Fee Revenue Refunding Bonds, Series 2002A, 5.250%, 11/15/19 - FGIC Insured	11/12 at 101
1,100	University of Connecticut, General Obligation Bonds, Series 2003A, 5.125%, 2/15/21 - MBIA Insured	2/13 at 100
	University of Connecticut, General Obligation Bonds, Series 2004A:	
1,000	5.000%, 1/15/18 - MBIA Insured	1/14 at 100
2,000	5.000%, 1/15/19 - MBIA Insured	1/14 at 100

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PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

	HEALTHCARE - 11.2% (7.7% OF TOTAL INVESTMENTS)	
\$ 2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 - MBIA Insured	7/09 at 101
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, William W. Backus Hospital, Series 1997D, 5.750%, 7/01/27 - AMBAC Insured	7/07 at 102
3,000	Connecticut Health and Educational Facilities Authority, Revenue Refunding Bonds, Middlesex Health Services, Series 1997H, 5.125%, 7/01/27 - MBIA Insured	7/07 at 101
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 - RAAI Insured	7/10 at 101
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/21 - RAAI Insured	7/12 at 101

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HOUSING/MULTIFAMILY - 4.5% (3.1% OF TOTAL INVESTMENTS)		
1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 1999D-2, 6.200%, 11/15/41 (Alternative Minimum Tax)	12/09 at 100
605	Waterbury Nonprofit Housing Corporation, Connecticut, FHA-Insured Section 8 Mortgage Revenue Bonds, Fairmount Heights Project, Series 1993A, 6.500%, 7/01/07 - MBIA Insured	1/05 at 100
1,875	Williamantic Housing Authority, Connecticut, GNMA Collateralized Multifamily Housing Mortgage Revenue Bonds, Village Heights Apartments, Series 1995A, 8.000%, 10/20/30	10/05 at 105

HOUSING/SINGLE FAMILY - 1.3% (0.9% OF TOTAL INVESTMENTS)		
1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C, 5.300%, 11/15/33 (Alternative Minimum Tax)	11/10 at 100

INDUSTRIALS - 2.3% (1.6% OF TOTAL INVESTMENTS)		
1,750	Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax)	12/11 at 102

LONG-TERM CARE - 7.3% (5.0% OF TOTAL INVESTMENTS)		
1,300	Connecticut Health and Educational Facilities Authority, FHA-Insured Mortgage Revenue Bonds, Hebrew Home and Hospital, Series 1999B, 5.200%, 8/01/38	8/08 at 102
750	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12	4/07 at 102
615	Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Connecticut Baptist Homes Inc., Series 1999, 5.500%, 9/01/15 - RAAI Insured	9/09 at 102
	Connecticut Development Authority, Revenue Refunding Bonds, Duncaster Inc., Series 1999A:	
1,000	5.250%, 8/01/19 - RAAI Insured	2/10 at 102
1,000	5.375%, 8/01/24 - RAAI Insured	2/10 at 102
1,000	Connecticut Development Authority, Health Facilities Revenue Refunding Bonds, Alzheimer's Resource Center of Connecticut Inc., Series 1994A, 7.000%, 8/15/09	2/05 at 102

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TAX OBLIGATION/GENERAL - 22.9% (15.7% OF TOTAL INVESTMENTS)		
500	Bridgeport, Connecticut, General Obligation Bonds, Series 2004C, 5.250%, 8/15/14 - MBIA Insured	No Opt. C
750	Bridgeport, Connecticut, General Obligation Refunding Bonds, Series 2002A, 5.375%, 8/15/19 - FGIC Insured	8/12 at 100
1,000	Bridgeport, Connecticut, General Obligation Bonds, Series 2003A, 5.250%, 9/15/23 - FSA Insured	9/13 at 100
2,000	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21	6/12 at 100
1,500	Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/15/19	4/12 at 100
1,110	Connecticut, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 - FGIC Insured	4/14 at 100
1,000	Hartford, Connecticut, General Obligation Bonds, Series 2000, 5.500%, 6/15/20 - FGIC Insured	6/10 at 102
400	Northern Mariana Islands, General Obligation Bonds, Series 2000A, 6.000%, 6/01/20 - ACA Insured	6/10 at 100
1,500	Puerto Rico, General Obligation and Public Improvement Refunding Bonds, Series 2001A, 5.500%, 7/01/20 - MBIA Insured	No Opt. C

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Nuveen Connecticut Premium Income Municipal Fund (NTC) (continued)
Portfolio of INVESTMENTS November 30, 2004 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO

TAX OBLIGATION/GENERAL (continued)		
	Regional School District 16, Beacon Falls and Prospect, Connecticut, General Obligation Bonds, Series 2000:	
\$ 350	5.500%, 3/15/18 - FSA Insured	3/10 at 101
350	5.625%, 3/15/19 - FSA Insured	3/10 at 101
350	5.700%, 3/15/20 - FSA Insured	3/10 at 101
1,420	Regional School District 16, Connecticut, General Obligation Bonds, Series 2003, 5.000%, 3/15/16 - AMBAC Insured	3/13 at 101
2,105	Stratford, Connecticut, General Obligation Bonds, Series 2002, 4.000%, 2/15/15 - FSA Insured	2/12 at 100
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2004B, 5.000%, 4/01/13 - FSA Insured	No Opt. C
1,630	Westport, Connecticut, General Obligation Bonds, Series 2003, 4.750%, 2/01/19	2/12 at 100

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TAX OBLIGATION/LIMITED - 18.7% (12.8% OF TOTAL INVESTMENTS)		
1,900	Capitol Region Education Council, Connecticut, Revenue Bonds, Series 1995, 6.700%, 10/15/10	10/05 at 102
2,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Child Care Facilities Program, Series 1999C, 5.625%, 7/01/29 - AMBAC Insured	7/09 at 102
	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:	
2,000	5.000%, 12/01/20 - AMBAC Insured	12/12 at 100
1,000	5.000%, 12/01/21 - AMBAC Insured	12/12 at 100
500	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 - FGIC Insured	1/14 at 100
1,700	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1991B, 6.500%, 10/01/10	No Opt. C
625	Connecticut, Special Obligation Rate Reduction Bonds, Series 2004A, 5.000%, 6/30/11	No Opt. C
2,000	Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 - FSA Insured	8/12 at 100
1,000	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Notes, Series 1999A, 6.500%, 10/01/24	10/10 at 101
1,000	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Notes, Series 2003, 5.250%, 10/01/19 - FSA Insured	10/14 at 100

TRANSPORTATION - 2.3% (1.5% OF TOTAL INVESTMENTS)		
750	Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 (Alternative Minimum Tax) - FGIC Insured	4/11 at 101
1,000	Hartford, Connecticut, Parking System Revenue Bonds, Series 2000A, 6.400%, 7/01/20	7/10 at 100

U.S. GUARANTEED *** - 17.0% (11.7% OF TOTAL INVESTMENTS)		
1,500	Bridgeport, Connecticut, General Obligation Bonds, Series 2000A, 6.000%, 7/15/19 (Pre-refunded to 7/15/10) - FGIC Insured	7/10 at 101
	Cheshire, Connecticut, General Obligation Bonds, Series 1999:	
660	5.625%, 10/15/16 (Pre-refunded to 10/15/09)	10/09 at 101
660	5.625%, 10/15/17 (Pre-refunded to 10/15/09)	10/09 at 101
1,060	Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Bonds, Series 2000, 5.750%, 7/01/20 (Pre-refunded to 7/01/10)	7/10 at 100

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40	Connecticut, General Obligation Bonds, Series 1993E, 6.000%, 3/15/12	No Opt. C
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 1996E, 5.875%, 7/01/26 (Pre-refunded to 7/01/06) - MBIA Insured	7/06 at 102
1,000	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/19 (Pre-refunded to 7/01/12) - FSA Insured	7/12 at 100
1,000	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1999A, 5.625%, 12/01/19 (Pre-refunded to 12/01/09) - FGIC Insured	12/09 at 101
1,000	Connecticut, Special Assessment Revenue Bonds, Second Injury Fund, Series 2000A, 5.250%, 1/01/14 (Pre-refunded to 1/01/11) - FSA Insured	1/11 at 101
1,000	Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded to 10/01/11)	10/11 at 100

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PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
U.S. GUARANTEED *** (continued)		
\$ 300	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001, 5.125%, 7/01/30 (Pre-refunded to 7/01/11) - FSA Insured	7/11 at 100
1,000	Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40	10/10 at 101
1,000	Waterbury, Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/01/17 (Pre-refunded to 4/01/12) - FSA Insured	4/12 at 100
965	Waterbury, Connecticut, General Obligation Tax Revenue Intercept Bonds, Series 2000, 6.000%, 2/01/19 (Pre-refunded to 2/01/09) - RAAI Insured	2/09 at 101
UTILITIES - 6.1% (4.2% OF TOTAL INVESTMENTS)		
1,000	Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28	10/08 at 102
2,045	Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut, Series 1989A, 7.700%, 11/15/11 - MBIA Insured	5/05 at 100
	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:	

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395	5.500%, 1/01/14 (Alternative Minimum Tax)	1/05 at 100
1,290	5.500%, 1/01/20 (Alternative Minimum Tax)	1/05 at 100

WATER AND SEWER - 13.4% (9.2% OF TOTAL INVESTMENTS)		
1,185	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16	10/13 at 100
1,500	Connecticut, State Revolving Fund General Revenue Bonds, Series 2003B, 5.000%, 10/01/12	No Opt. C
1,400	Connecticut Development Authority, Water Facilities Revenue Refunding Bonds, Bridgeport Hydraulic Company, Series 1993B, 5.500%, 6/01/28 - MBIA Insured	12/04 at 101
2,550	Connecticut Development Authority, Water Facilities Revenue Bonds, Bridgeport Hydraulic Company, Series 1996, 6.000%, 9/01/36 (Alternative Minimum Tax) - AMBAC Insured	9/06 at 102
South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:		
1,000	5.000%, 8/01/20 - MBIA Insured	8/13 at 100
1,525	5.000%, 8/01/33 - MBIA Insured	8/13 at 100
1,000	Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32	11/13 at 100

\$ 108,675	Total Long-Term Investments (cost \$110,348,327) - 144.5%	
=====		
SHORT-TERM INVESTMENTS - 1.1% (0.8% OF TOTAL INVESTMENTS)		
900	Puerto Rico Government Development Bank, Adjustable Refunding Bonds, Variable Rate Demand Obligations, Series 1985, 1.580%, 12/01/15 - MBIA Insured+	

\$ 900	Total Short-Term Investments (cost \$900,000)	
=====		
Total Investments (cost \$111,248,327) - 145.6%		

Other Assets Less Liabilities - 2.3%		

Preferred Shares, at Liquidation Value - (47.9)%		

Net Assets Applicable to Common Shares - 100%		
=====		

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- * 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.
- ** Ratings: Using the higher of Standard & Poor's or Moody's rating.
- *** Securities are backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency

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securities which ensures the timely payment of principal and interest. Such securities are normally considered to be equivalent to AAA rated securities.

N/R Investment is not rated.

- + Security has a maturity of more than one year, but has variable rate and demand features which qualify it as a short-term security. The rate disclosed is that currently in effect. This rate changes periodically based on market conditions or a specified market index.

See accompanying notes to financial statements.

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Nuveen Connecticut Dividend Advantage Municipal Fund (NFC)
 Portfolio of
 INVESTMENTS November 30, 2004 (Unaudited)

PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
<hr/>		
	CONSUMER STAPLES - 4.5% (3.1% OF TOTAL INVESTMENTS)	
	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001A:	
\$ 125	5.000%, 5/15/22	5/11 at 100
500	5.400%, 5/15/31	5/11 at 100
1,270	Guam Economic Development Authority, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41	5/11 at 100
<hr/>		
	EDUCATION AND CIVIC ORGANIZATIONS - 30.8% (20.9% OF TOTAL INVESTMENTS)	
705	Connecticut Higher Education Supplemental Loan Authority, Revenue Bonds, Family Education Loan Program, Series 2001A, 5.250%, 11/15/18 (Alternative Minimum Tax) - MBIA Insured	11/11 at 100
50	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Sacred Heart University, Series 1998E, 5.000%, 7/01/28 - RAAI Insured	7/08 at 101
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of New Haven, Series 1996D, 6.700%, 7/01/26	7/06 at 102
750	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003E, 5.000%, 11/01/15 - FGIC Insured	11/12 at 100
500	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Connecticut State University System, Series 2003F, 5.000%, 11/01/13 - FSA Insured	No Opt. C
1,500	Connecticut Health and Educational Facilities Authority,	7/11 at 101

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	Revenue Bonds, Trinity College, Series 2001G, 5.000%, 7/01/31 - AMBAC Insured	
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2001D, 5.500%, 7/01/23	7/11 at 101
350	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity College, Series 2004H, 5.000%, 7/01/17 (Alternative Minimum Tax) - MBIA Insured	4/14 at 100
625	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Greenwich Academy, Series 2001B, 5.000%, 3/01/32 - FSA Insured	3/11 at 101
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, University of Hartford, Series 2002E, 5.250%, 7/01/32 - RAAI Insured	7/12 at 101
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27	7/09 at 100
	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System, Series 1999:	
125	5.375%, 2/01/19	2/09 at 101
270	5.375%, 2/01/29	2/09 at 101
	University of Connecticut, General Obligation Bonds, Series 2001A:	
1,000	4.750%, 4/01/20	4/11 at 101
1,000	5.250%, 4/01/20	4/11 at 101
1,000	4.750%, 4/01/21	4/11 at 101

	HEALTHCARE - 3.1% (2.1% OF TOTAL INVESTMENTS)	
125	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/24 - MBIA Insured	7/09 at 101
1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/32 - RAAI Insured	7/12 at 101

	HOUSING/MULTIFAMILY - 2.0% (1.4% OF TOTAL INVESTMENTS)	
750	Stamford Housing Authority, Connecticut, Multifamily Housing Revenue Bonds, Fairfield Apartments, Series 1998, 4.750%, 12/01/28 (Alternative Minimum Tax) (Mandatory put 12/01/08)	No Opt. C

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PRINCIPAL AMOUNT (000)	DESCRIPTION(1)	OPTIONAL C PROVISIO
HOUSING/SINGLE FAMILY - 2.6% (1.8% OF TOTAL INVESTMENTS)		
\$ 1,000	Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2001C, 5.300%, 11/15/33 (Alternative Minimum Tax)	11/10 at 100
INDUSTRIALS - 2.7% (1.8% OF TOTAL INVESTMENTS)		
1,000	Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax)	12/11 at 102
LONG-TERM CARE - 2.1% (1.4% OF TOTAL INVESTMENTS)		
300	Connecticut Development Authority, First Mortgage Gross Revenue Healthcare Bonds, Elim Park Baptist Home Inc., Series 2003, 5.750%, 12/01/23	12/11 at 102
500	Connecticut Development Authority, Health Facilities Revenue Refunding Bonds, Alzheimer's Resource Center of Connecticut Inc., Series 1994A, 7.250%, 8/15/21	2/05 at 102
TAX OBLIGATION/GENERAL - 25.9% (17.6% OF TOTAL INVESTMENTS)		
500	Bridgeport, Connecticut, General Obligation Bonds, Series 2004C, 5.250%, 8/15/14 - MBIA Insured	No Opt. C
750	Connecticut, General Obligation Bonds, Series 2002B, 5.500%, 6/15/21	6/12 at 100
1,000	Connecticut, General Obligation Bonds, Series 2002A, 5.375%, 4/15/19	4/12 at 100
560	Connecticut, General Obligation Bonds, Series 2004C, 5.000%, 4/01/23 - FGIC Insured	4/14 at 100
500	East Lyme, Connecticut, General Obligation Bonds, Series 2001, 5.125%, 7/15/20 - FGIC Insured	7/11 at 102
1,000	Hartford, Connecticut, General Obligation Bonds, Series 1998, 4.700%, 1/15/15 - FGIC Insured	1/08 at 102
400	Hartford, Connecticut, General Obligation Bonds, Series 2004, 5.500%, 8/15/11 - MBIA Insured	No Opt. C
375	New Haven, Connecticut, General Obligation Bonds, Series 1999, 4.700%, 2/01/15 - FGIC Insured	2/08 at 101
1,000	New Haven, Connecticut, General Obligation Bonds, Series 2001A, 5.000%, 11/01/20 - FGIC Insured	11/10 at 101
250	Northern Mariana Islands, General Obligation Bonds,	6/10 at 100

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Series 2000A, 6.000%, 6/01/20 - ACA Insured

	Norwich, Connecticut, General Obligation Bonds, Series 2001A:	
585	5.000%, 4/01/15 - FGIC Insured	4/09 at 100
575	5.000%, 4/01/17 - FGIC Insured	4/09 at 100
475	5.000%, 4/01/18 - FGIC Insured	4/09 at 100
575	5.000%, 4/01/19 - FGIC Insured	4/09 at 100
275	5.000%, 4/01/20 - FGIC Insured	4/09 at 100
500	Waterbury, Connecticut, General Obligation Bonds, Series 2004B, 5.000%, 4/01/13 - FSA Insured	No Opt. C

TAX OBLIGATION/LIMITED - 16.9% (11.5% OF TOTAL INVESTMENTS)

1,000	Connecticut Health and Educational Facilities Authority, Revenue Bonds, New Opportunities for Waterbury Inc., Series 1998A, 6.750%, 7/01/28	7/08 at 105
1,475	Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1998B, 5.500%, 11/01/12 - FSA Insured	No Opt. C
625	Connecticut, Special Obligation Rate Reduction Bonds, Series 2004A, 5.000%, 6/30/11	No Opt. C
	Connecticut, Certificates of Participation, Juvenile Training School, Series 2001:	
600	5.000%, 12/15/20	12/11 at 101
1,000	5.000%, 12/15/30	12/11 at 101
500	Virgin Islands Public Finance Authority, Senior Lien Revenue Refunding Bonds, Matching Fund Loan Notes, Series 1998A, 5.500%, 10/01/18 - RAAI Insured	10/08 at 101
750	Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Notes, Series 1999A, 6.375%, 10/01/19	10/10 at 101