

NUVEEN MISSOURI PREMIUM INCOME MUNICIPAL FUND  
Form N-CSRS  
February 08, 2007

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-7616  
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Nuveen Missouri Premium Income Municipal Fund  
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(Exact name of registrant as specified in charter)

Nuveen Investments  
333 West Wacker Drive  
Chicago, IL 60606  
-----

(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  
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Date of fiscal year end: May 31  
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Date of reporting period: November 30, 2006  
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Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

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

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ITEM 1. REPORTS TO STOCKHOLDERS.

SEMIANNUAL REPORT November 30, 2006

Nuveen Investments  
Municipal Closed-End 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: Woman and man at the beach.

Photo of: A child.

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

Logo: NUVEEN Investments

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

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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

Photo: Timothy R. Schwertfeger

Timothy R. Schwertfeger  
Chairman of the Board

Chairman's  
LETTER TO SHAREHOLDERS

Once again, I am pleased to report that over the six-month period covered by this report your Fund continued to provide you with attractive monthly tax-free income. For more details about the management strategy and performance of your Fund, please read the Portfolio Managers' Comments, the Dividend and Share Price Information, and the Performance Overview sections of this report.

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For some time, I've used these letters to remind you that municipal bonds can be an important building block in a well balanced investment portfolio. In addition to providing attractive tax-free monthly income, a municipal bond investment like your Fund may help you achieve and benefit from greater portfolio diversification. Portfolio diversification is a recognized way to try to reduce some of the risk that comes with investing. For more information about this important investment strategy, I encourage you to contact your personal financial advisor.

"IN ADDITION TO PROVIDING ATTRACTIVE TAX-FREE MONTHLY INCOME, A MUNICIPAL BOND INVESTMENT LIKE YOUR FUND MAY HELP YOU ACHIEVE AND BENEFIT FROM GREATER PORTFOLIO DIVERSIFICATION."

We also are pleased to be able to offer you a choice concerning how you receive your shareholder reports and other Fund information. As an alternative to mailed copies, you can sign up to receive future Fund reports and other Fund information by e-mail and the Internet. The inside front cover of this report contains information on how you can sign up.

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. 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.

Sincerely,

/s/ Timothy R. Schwertfeger

Timothy R. Schwertfeger  
Chairman of the Board

January 15, 2007

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

Portfolio Managers'  
COMMENTS

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

WHAT KEY STRATEGIES WERE USED TO MANAGE THESE FUNDS DURING THIS REPORTING PERIOD?

As the yield curve flattened during this six-month period, we continued to emphasize careful management of the Funds' underlying portfolios in line with our established targets. This included a disciplined approach to duration management and yield curve positioning. In selecting new additions for our portfolios, our purchase activity focused mainly on attractively priced bonds in

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the longer range of the yield curve. We believed that bonds in this part of the curve generally offered better value and reward opportunities more commensurate with their risk levels. In the Connecticut Funds, we also bought Puerto Rico zero coupon bonds to lengthen duration. In addition, to help us maintain the Funds' durations within our preferred strategic range, we also were selectively selling holdings with shorter durations in all the funds.

Over the six month period, our duration management strategies also included the use of U.S. Treasury futures, a type of derivative financial instrument, in NTC, NFC, NGK and NGO. As discussed in previous shareholder reports, we began using derivatives (including Treasury futures and interest rate swaps) in late 2004 in an effort to reduce the interest rate risk in these Funds. These hedges were not an attempt to profit from correctly predicting the timing and direction of interest rate movements. Instead, our sole objective was to manage the durations (and resulting pricing sensitivity) of these Funds in relation to our internal benchmarks without having a negative impact on their income streams or common share dividends over the short term.

In all the Funds, we also purchased single family housing bonds. These bonds generally had good supply and attractive prices over this period. At the same time, we continued to maintain the Funds' weightings of lower-quality bonds. Since these types of bonds performed well over this period, we generally found fewer attractive opportunities in the market place. The Missouri market was an exception to this, where we added three non-rated holdings, including tax-increment finance (TIF) bonds for Kansas City and for Fulton County and a Cottleville COP (Certificate of Participation) bond.

- 1 Duration is a measure of a bond's price sensitivity as interest rates change, with longer duration bonds displaying more sensitivity to these changes than bonds with shorter durations.

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### HOW DID THE FUNDS PERFORM?

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

TOTAL RETURNS ON NET ASSET VALUE\*  
For periods ended 11/30/06

|                     | 6-MONTH | 1-YEAR | 5-YEAR | 10-YEAR |
|---------------------|---------|--------|--------|---------|
| -----               |         |        |        |         |
| CONNECTICUT FUNDS   |         |        |        |         |
| NTC                 | 5.59%   | 6.86%  | 6.62%  | 6.77%   |
| NFC                 | 5.64%   | 7.19%  | 7.29%  | NA      |
| NGK                 | 5.74%   | 7.02%  | NA     | NA      |
| NGO                 | 6.02%   | 7.20%  | NA     | NA      |
| -----               |         |        |        |         |
| MASSACHUSETTS FUNDS |         |        |        |         |
| NMT                 | 6.20%   | 8.04%  | 6.55%  | 6.48%   |
| NMB                 | 5.88%   | 7.63%  | 7.87%  | NA      |

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|  |       |       |       |       |
|--|-------|-------|-------|-------|
| NGX  | 6.09% | 7.71% | NA    | NA    |
| -----  |       |       |       |       |
| MISSOURI FUND  |       |       |       |       |
| -----  |       |       |       |       |
| NOM  | 5.13% | 6.85% | 6.63% | 6.46% |
| -----  |       |       |       |       |
| Lehman Brothers Municipal<br>Bond Index <sup>2</sup>             | 4.53% | 6.12% | 5.40% | 5.75% |
| -----  |       |       |       |       |
| Lehman Brothers Insured<br>Municipal Bond Index <sup>2</sup>     | 4.90% | 6.53% | 5.68% | 5.95% |
| -----  |       |       |       |       |
| Lipper Other States Municipal<br>Debt Funds Average <sup>3</sup> | 5.93% | 7.95% | 7.29% | 6.59% |
| -----  |       |       |       |       |

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

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares.

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

For the six months ended November 30, 2006, the total return on NAV for all the Funds exceeded the average return for their respective Lehman Brothers Municipal Bond Index and Lehman Brothers Insured Municipal Bond Index. NGO, NMT and NGX outperformed the Lipper Other States peer group, while the rest of the Funds trailed this group average. Shareholders should note 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 less meaningful.

- 2 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.
- 3 The Lipper Other States Municipal Debt Funds category average is calculated using the returns of all closed-end funds in this category for each period as follows: 1 year, 46; 5 years, 27; and 10 years, 18. Fund and Lipper returns assume reinvestment of dividends.

As the yield curve continued to flatten over the course of this period, bonds with shorter maturities generally underperformed longer maturity bonds. In general, the Funds benefited from their yield curve positioning, since they had limited exposure to the shortest maturities, which was a positive, and generally had an emphasis on intermediate duration bonds, which was also favorable. On the other hand, the Funds had limited exposure to the very longest part of the yield

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curve, which had a slight countervailing negative impact. One exception was NOM, which had comparatively greater exposure to the short end of the curve, this had a negative impact on the Fund's relative performance.

Health care sector bonds, in particular hospital bonds, were also among some of the best performing credits in the Funds' portfolios. On the other hand, despite our view of their relative value and long term potential, single family housing bonds underperformed during this six-month period.

Another factor in the six-month performance of these Funds, especially relative to that of the unleveraged Lehman Brothers Municipal Bond Index, was the use of financial leverage. While leveraging can add volatility to a Fund's NAV and share price, this can also provide opportunities for additional income and total return for common shareholders. The Funds' leveraging strategy positively impacted their results over this period, although not to the same extent as in the past.

HOW WERE THE FUNDS POSITIONED IN TERMS OF CREDIT QUALITY AND BOND CALLS AS OF NOVEMBER 30, 2006?

We continued to believe that maintaining overall strong credit quality was an important technique. As of November 30, 2006, all eight of these Funds continued to offer excellent overall credit quality, with allocations of bonds rated AAA/U.S. guaranteed AA ranging from 79% in NOM, 80% in NMT, 84% in NFC and NMB, 85% in NGO, 91% in NTC and NGK to 96% in NGX. 87% of NGX's portfolio is invested in Insured or U.S. Guaranteed Securities.

As of November 30, 2006, potential call exposure for the period November 2006 through the end of 2007 ranged from 2% in NGK, NMB and NGX, 3% in NFC and NGO, 4% in NOM, 8% in NMT and 10% in NTC. The number of actual bond calls in all of these Funds depends largely on future market interest rates.

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### Dividend and Share Price INFORMATION

As previously noted, all of the Funds in this report use leverage to potentially enhance opportunities for additional income for common shareholders. While leverage continued to produce incremental income during this period, rising short-term interest rates reduced the extent of the benefit. The Funds' income streams were also impacted as the proceeds from older, higher-yielding bonds that matured or were called were reinvested into bonds generally offering lower yields, especially in the older Funds. These factors resulted in one monthly dividend reduction in NFC, NGK, NMT, NMB and NOM over the six-month period ended November 30, 2006. NGX had one monthly dividend increase, while the monthly dividend for NTC and NGO was not affected.

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

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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, 2006, NMB and NOM had positive UNII balances for financial statement purposes and positive UNII balances, based on our best estimates, for tax purposes. NTC, NFC, NGK, NGO, NMT and NGX had negative UNII balances for financial statement purposes and positive UNII balances, based on our best estimates, for tax purposes.

At the end of the reporting period, the Funds' share prices were trading at premiums or discounts to their NAVs as shown in the accompanying chart:

|     | 11/30/06<br>PREMIUM/DISCOUNT | 12-MONTH AVERAGE<br>PREMIUM/DISCOUNT |
|-----|------------------------------|--------------------------------------|
| NTC | -3.36%                       | -0.43%                               |
| NFC | 2.89%                        | 9.02%                                |
| NGK | 1.83%                        | 7.08%                                |
| NGO | -4.42%                       | -1.35%                               |
| NMT | -2.60%                       | 2.37%                                |
| NMB | 2.81%                        | 5.15%                                |
| NGX | -7.83%                       | -4.56%                               |
| NOM | 14.43%                       | 13.78%                               |

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Nuveen Connecticut Premium Income Municipal Fund  
NTC

Performance

OVERVIEW As of November 30, 2006

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

|                     |     |
|---------------------|-----|
| AAA/U.S. Guaranteed | 78% |
| AA                  | 13% |
| BBB                 | 8%  |
| N/R                 | 1%  |

Bar Chart:

2005-2006 MONTHLY TAX-FREE DIVIDENDS PER SHARE<sup>2</sup>

|     |        |
|-----|--------|
| Dec | 0.0605 |
| Jan | 0.0605 |
| Feb | 0.0605 |
| Mar | 0.0575 |
| Apr | 0.0575 |
| May | 0.0575 |
| Jun | 0.0545 |
| Jul | 0.0545 |
| Aug | 0.0545 |
| Sep | 0.0545 |



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|     |        |
|-----|--------|
| Oct | 0.0545 |
| Nov | 0.0545 |

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

|          |         |
|----------|---------|
| 12/01/05 | 14.58   |
|          | 14.61   |
|          | 14.47   |
|          | 14.68   |
|          | 14.69   |
|          | 14.72   |
|          | 14.62   |
|          | 14.57   |
|          | 14.26   |
|          | 14.27   |
|          | 14.41   |
|          | 14.47   |
|          | 14.17   |
|          | 14.22   |
|          | 14.08   |
|          | 14.06   |
|          | 14.5    |
|          | 14.39   |
|          | 14.5    |
|          | 14.63   |
|          | 14.9    |
|          | 14.9    |
|          | 14.76   |
|          | 14.8    |
|          | 14.75   |
|          | 15.09   |
|          | 15.09   |
|          | 15.2    |
|          | 15      |
|          | 15.43   |
|          | 15.34   |
|          | 15.3    |
|          | 15.16   |
|          | 15.04   |
|          | 15.05   |
|          | 14.99   |
|          | 15      |
|          | 15.1    |
|          | 15.18   |
|          | 15.32   |
|          | 15.4    |
|          | 15.21   |
|          | 14.84   |
|          | 14.7    |
|          | 15.1499 |
|          | 14.95   |
|          | 15.1    |
|          | 15.2    |
|          | 15.2    |
|          | 15.15   |
|          | 14.88   |
|          | 14.75   |
|          | 14.95   |
|          | 15      |
|          | 15      |

15.1  
14.95  
14.95  
15.1  
15.17  
15.3  
15.32  
15.36  
15.15  
14.85  
14.85  
14.88  
14.94  
15.2  
15.2  
15.33  
15.35  
15.43  
15.1  
15.1  
15.27  
15.39  
15.25  
15.3  
15.3  
15.03  
15.15  
15.15  
15.08  
15.2  
15.15  
15.05  
15.01  
14.86  
14.861  
15.2  
15  
15.25  
15.15  
15.15  
15.35  
15.4  
15.45  
15.2  
14.88  
14.85  
14.8  
14.76  
14.76  
14.46  
14.49  
14.32  
14.51  
14.22  
14.2  
14.185  
14.39  
14.13  
14.09  
13.99  
14.04  
13.97

14.01  
14.01  
14.01  
14.1  
14.017  
13.99  
14.02  
13.95  
13.95  
14.1  
14.21  
14.01  
13.9  
13.71  
13.73  
13.7  
14.2  
14.34  
13.85  
13.7801  
13.89  
13.72  
13.68  
13.72  
13.58  
13.58  
13.5  
13.59  
13.73  
13.55  
13.81  
13.85  
13.64  
13.67  
13.91  
13.79  
13.68  
13.63  
13.66  
13.8  
13.79  
13.8  
13.88  
13.72  
13.8  
13.85  
13.9  
13.72  
13.8212  
13.76  
14.01  
13.96  
14.05  
13.88  
14.2401  
14.16  
14.26  
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14.3  
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14.38  
14.21  
14.29  
14.27  
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14.42  
14.53  
14.55  
14.32  
14.32  
14.24  
14.5  
14.6  
14.72  
14.75  
14.55  
14.64  
14.69  
14.47  
14.47  
14.52  
14.74  
14.85  
14.63  
14.88  
14.57  
14.57  
14.53  
14.68  
14.59  
14.6  
14.54  
14.53  
14.6489  
14.54  
14.68  
14.54  
14.41  
14.51  
14.45  
14.4  
14.49  
14.4  
14.4  
14.34  
14.6  
14.39  
14.39  
14.39  
14.38  
14.6  
14.47  
14.47  
14.39  
14.54  
14.52

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|          |       |
|----------|-------|
|          | 14.46 |
|          | 14.37 |
|          | 14.48 |
|          | 14.42 |
|          | 14.37 |
|          | 14.37 |
|          | 14.31 |
|          | 14.37 |
|          | 14.37 |
|          | 14.37 |
|          | 14.35 |
|          | 14.36 |
|          | 14.37 |
| 11/30/06 | 14.39 |

FUND SNAPSHOT

|   |          |
|---|----------|
| Common Share Price                                  | \$14.39  |
| Common Share<br>Net Asset Value                     | \$14.89  |
| Premium/(Discount) to NAV                           | -3.36%   |
| Market Yield  | 4.54%    |
| Taxable-Equivalent Yield <sup>1</sup>               | 6.63%    |
| Net Assets Applicable to<br>Common Shares (\$000)   | \$79,815 |
| Average Effective Maturity<br>on Securities (Years) | 16.26    |
| Leverage-Adjusted Duration                          | 7.58     |

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

|                         | ON SHARE PRICE | ON NAV |
|-------------------------|----------------|--------|
| 6-Month<br>(Cumulative) | 5.54%          | 5.59%  |
| 1-Year                  | 5.20%          | 6.86%  |
| 5-Year                  | 3.49%          | 6.62%  |
| 10-Year                 | 6.04%          | 6.77%  |

INDUSTRIES

(as a % of total investments)

|                                      |       |
|--------------------------------------|-------|
| Education and Civic<br>Organizations | 22.1% |
| Tax Obligation/General               | 20.5% |
| Tax Obligation/Limited               | 11.1% |

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|                 |       |
|-----------------|-------|
| Water and Sewer | 11.0% |
| -----           | ----- |
| U.S. Guaranteed | 9.1%  |
| -----           | ----- |
| Health Care     | 8.6%  |
| -----           | ----- |
| Long-Term Care  | 4.8%  |
| -----           | ----- |
| Other           | 12.8% |
| -----           | ----- |

- 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 31.5%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- 2 The Fund paid shareholders capital gains and net ordinary income distributions in December 2005 of \$0.2241 per share.

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Nuveen Connecticut Dividend Advantage Municipal Fund  
NFC

### Performance

OVERVIEW As of November 30, 2006

#### Pie Chart:

##### CREDIT QUALITY

(as a % of total investments)

|                     |     |
|---------------------|-----|
| AAA/U.S. Guaranteed | 67% |
| AA                  | 17% |
| A                   | 4%  |
| BBB                 | 11% |
| N/R                 | 1%  |

#### Bar Chart:

##### 2005-2006 MONTHLY TAX-FREE DIVIDENDS PER SHARE

|     |        |
|-----|--------|
| Dec | 0.0715 |
| Jan | 0.0715 |
| Feb | 0.0715 |
| Mar | 0.068  |
| Apr | 0.068  |
| May | 0.068  |
| Jun | 0.0635 |
| Jul | 0.0635 |
| Aug | 0.0635 |
| Sep | 0.0605 |
| Oct | 0.0605 |
| Nov | 0.0605 |

#### Line Chart:

##### SHARE PRICE PERFORMANCE

##### Weekly Closing Price

Past performance is not predictive of future results.

|          |       |
|----------|-------|
| 12/01/05 | 15.94 |
|          | 16.02 |
|          | 16.02 |

15.98  
16.01  
15.87  
15.86  
15.75  
15.67  
15.45  
15.54  
15.49  
16.16  
15.86  
15.95  
16.01  
16.1  
16.23  
16.23  
16.2538  
16.01  
16.01  
16.1  
16.34  
16.7  
16.49  
16.72  
16.48  
16.43  
16.43  
16.43  
16.31  
16.31  
16.56  
16.7  
16.74  
16.65  
16.7  
16.7  
16.79  
16.85  
16.7533  
16.81  
16.99  
17.18  
17.29  
17.17  
17.3  
17.42  
17.31  
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17.16  
17.16  
17.71  
17.71  
17.56  
17.5  
17.5  
17.3  
17.3  
17.49  
17.26  
17.279  
17.1  
16.9601

16.67  
16.85  
17.29  
17.06  
17.08  
17.14  
17.39  
17.39  
17.39  
17.07  
16.8  
16.96  
16.95  
16.81  
16.81  
16.65  
16.81  
16.95  
17.03  
17.2  
17.12  
16.76  
16.75  
16.6  
16.55  
16.56  
16.36  
16.7  
16.7  
16.7  
16.58  
16.58  
16.58  
16.58  
16.71  
16.73  
16.9  
17.05  
17.05  
16.91  
16.9  
16.26  
16.14  
16.35  
16  
15.69  
15.77  
15.6  
15.62  
15.94  
16.33  
16.08  
16.3  
16.1  
15.9  
15.85  
15.75  
16.15  
16.3  
16.3  
16.26  
16.6



16.56  
15.75  
15.75  
15.9  
15.99  
16.03  
15.88  
15.88  
15.8  
15.8  
15.5  
15.41  
15.21  
15.39  
15.15  
15.15  
15.47  
15.2  
15.23  
15.23  
15.37  
15.68  
15.79  
15.8  
16.15  
16.07  
16.07  
16  
16  
16.09  
16.09  
16.0899  
16.43  
16.15  
16.04  
16.25  
16.18  
16.01  
16.22  
15.71  
15.95  
15.88  
15.8  
15.72  
15.77  
15.75  
15.8  
15.8  
15.7  
15.8  
15.8  
15.97  
15.9  
15.95  
16.05  
16.32  
16.54  
16.62  
16.4  
16.14  
16.05  
16.22

16.22  
16.39  
16.48  
16.4422  
16.11  
16.11  
16.09  
16.08  
16.22  
16.22  
16.1  
16.21  
16.1951  
16.26  
16.29  
16.15  
15.94  
15.92  
16.21  
16.4  
16.26  
16.43  
16.43  
16.2  
16.26  
15.9  
16.09  
15.87  
15.9  
16.13  
15.61  
15.17  
15.27  
15.62  
15.72  
15.72  
15.73  
15.73  
15.6  
15.81  
15.94  
15.94  
15.72  
15.72  
15.73  
15.6  
15.6  
15.85  
16.24  
15.97  
15.92  
15.51  
15.84  
15.81  
15.81  
15.38  
15.4  
15.75  
15.26  
15.508

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|          |       |
|----------|-------|
|          | 15.4  |
|          | 15.5  |
|          | 15.5  |
| 11/30/06 | 15.64 |

FUND SNAPSHOT

|   |          |
|---|----------|
| Common Share Price                                  | \$15.64  |
| Common Share<br>Net Asset Value                     | \$15.20  |
| Premium/(Discount) to NAV                           | 2.89%    |
| Market Yield  | 4.64%    |
| Taxable-Equivalent Yield <sup>1</sup>               | 6.77%    |
| Net Assets Applicable to<br>Common Shares (\$000)   | \$39,110 |
| Average Effective Maturity<br>on Securities (Years) | 16.35    |
| Leverage-Adjusted Duration                          | 7.18     |

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

|                         | ON SHARE PRICE | ON NAV |
|-------------------------|----------------|--------|
| 6-Month<br>(Cumulative) | -1.55%         | 5.64%  |
| 1-Year                  | 3.54%          | 7.19%  |
| 5-Year                  | 5.02%          | 7.29%  |
| Since<br>Inception      | 6.17%          | 6.85%  |

INDUSTRIES

(as a % of total investments)

|                                      |       |
|--------------------------------------|-------|
| U.S. Guaranteed                      | 21.1% |
| Education and Civic<br>Organizations | 17.7% |
| Tax Obligation/Limited               | 12.5% |
| Tax Obligation/General               | 10.7% |
| Water and Sewer                      | 9.5%  |
| Utilities                            | 6.3%  |
| Health Care                          | 5.7%  |
| Transportation                       | 4.5%  |

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-----  
 Other 12.0%  
 -----

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%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

9

Nuveen Connecticut Dividend Advantage Municipal Fund 2  
 NGK

Performance

OVERVIEW As of November 30, 2006

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

|                     |     |
|---------------------|-----|
| AAA/U.S. Guaranteed | 73% |
| AA                  | 18% |
| A                   | 1%  |
| BBB                 | 8%  |

Bar Chart:

2005-2006 MONTHLY TAX-FREE DIVIDENDS PER SHARE2

|     |        |
|-----|--------|
| Dec | 0.067  |
| Jan | 0.067  |
| Feb | 0.067  |
| Mar | 0.067  |
| Apr | 0.067  |
| May | 0.067  |
| Jun | 0.0635 |
| Jul | 0.0635 |
| Aug | 0.0635 |
| Sep | 0.0605 |
| Oct | 0.0605 |
| Nov | 0.0605 |

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

|          |       |
|----------|-------|
| 12/01/05 | 15.78 |
|          | 15.75 |
|          | 15.7  |
|          | 15.75 |
|          | 16.06 |
|          | 16.01 |
|          | 16.02 |
|          | 16.14 |
|          | 16.14 |
|          | 15.77 |
|          | 15.78 |
|          | 16.19 |
|          | 15.7  |
|          | 15.8  |

15.8  
15.81  
16.2  
16.2  
16.33  
16.38  
16.48  
16.48  
16.2  
16.04  
16.16  
16.16  
16.16  
16.16  
16.06  
15.97  
16.2  
15.92  
15.92  
16.28  
16.65  
16.65  
16.5  
16.18  
16.1  
15.93  
15.85  
15.98  
16.03  
15.62  
15.85  
16.15  
16.15  
16.3  
16.02  
16.02  
15.95  
15.95  
16.22  
16.22  
16.22  
16.55  
16.3  
16.3  
16.5  
16.5  
16.62  
16.75  
16.29  
16.29  
16.46  
16.46  
16.46  
16.9  
16.85  
16.6  
16.64  
16.76  
16.76  
16.68  
16.3  
16.26

16.26  
16.51  
16.51  
16.42  
16.42  
16.42  
16.53  
16.72  
16.75  
16.75  
16.45  
16.52  
16.29  
16.26  
16.62  
16.37  
16.28  
16.26  
16.26  
16.26  
16.61  
16.45  
16.45  
16.26  
16.3  
16.3  
16.55  
16.55  
16.65  
16.58  
16.44  
16.58  
16.5  
16.5  
16.55  
16.55  
16.35  
15.95  
16.18  
16.23  
16.2  
16.02  
16.24  
16.17  
16.35  
16.29  
16.45  
16.5  
16.5  
16.6  
16.68  
16.78  
16.4  
16.51  
16.35  
16.16  
16.49  
16.04  
16.04  
16  
15.99  
16.1

16.2  
16.1  
16.27  
16.1  
15.9  
16  
15.76  
15.76  
15.55  
15.75  
15.99  
15.87  
15.87  
16  
16.01  
16.19  
15.95  
15.95  
15.95  
15.95  
15.95  
15.95  
15.95  
15.6  
15.75  
15.85  
16.11  
16.2178  
16.2  
16  
16.0266  
16.06  
15.95  
16.09  
16.09  
15.85  
15.85  
15.85  
15.68  
15.68  
16.15  
15.99  
15.82  
16.23  
16.1  
15.95  
15.86  
15.88  
15.88  
15.85  
15.8282  
15.82  
15.95  
15.93  
15.77  
15.54  
15.7  
15.77  
15.78  
15.95  
15.89  
15.96

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15.82  
 15.81  
 15.81  
 15.85  
 15.85  
 15.85  
 15.81  
 15.81  
 16.03  
 15.85  
 15.85  
 15.85  
 15.96  
 16.2  
 16.2  
 16.37  
 16.2  
 16.0001  
 16.0001  
 16.0001  
 15.65  
 15.64  
 15.64  
 15.5201  
 15.5201  
 15.5201  
 15.7  
 15.86  
 15.86  
 15.75  
 15.9  
 15.77  
 15.85  
 16  
 15.78  
 16.09  
 15.67  
 15.71  
 15.71  
 15.85  
 15.7  
 15.71  
 15.65  
 15.6  
 15.75  
 15.55  
 15.46  
 15.5  
 15.58  
 15.58  
 15.58  
 15.53  
 15.53  
 15.52  
 15.61

11/30/06

FUND SNAPSHOT

-----  
 Common Share Price                      \$15.61  
 -----

Common Share



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|   |          |
|---|----------|
| Net Asset Value                                     | \$15.33  |
| Premium/(Discount) to NAV                           | 1.83%    |
| Market Yield  | 4.65%    |
| Taxable-Equivalent Yield <sup>1</sup>               | 6.79%    |
| Net Assets Applicable to<br>Common Shares (\$000)   | \$35,460 |
| Average Effective Maturity<br>on Securities (Years) | 15.50    |
| Leverage-Adjusted Duration                          | 7.59     |

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

|                         | ON SHARE PRICE | ON NAV |
|-------------------------|----------------|--------|
| 6-Month<br>(Cumulative) | -3.74%         | 5.74%  |
| 1-Year                  | 4.86%          | 7.02%  |
| Since<br>Inception      | 6.67%          | 7.48%  |

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

|                                      |       |
|--------------------------------------|-------|
| U.S. Guaranteed                      | 20.7% |
| Tax Obligation/General               | 20.6% |
| Education and Civic<br>Organizations | 18.3% |
| Water and Sewer                      | 8.0%  |
| Health Care                          | 6.9%  |
| Tax Obligation/Limited               | 6.2%  |
| Utilities                            | 4.5%  |
| Other                                | 14.8% |

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 31.5%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

2 The Fund paid shareholders a capital gains distribution in December 2005 of \$0.0827 per share.

Nuveen Connecticut Dividend Advantage Municipal Fund 3  
NGO

Performance

OVERVIEW As of November 30, 2006

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

|                     |     |
|---------------------|-----|
| AAA/U.S. Guaranteed | 73% |
| AA                  | 12% |
| A                   | 2%  |
| BBB                 | 13% |

Bar Chart:

2005-2006 MONTHLY TAX-FREE DIVIDENDS PER SHARE

|     |        |
|-----|--------|
| Dec | 0.0585 |
| Jan | 0.0585 |
| Feb | 0.0585 |
| Mar | 0.0585 |
| Apr | 0.0585 |
| May | 0.0585 |
| Jun | 0.054  |
| Jul | 0.054  |
| Aug | 0.054  |
| Sep | 0.054  |
| Oct | 0.054  |
| Nov | 0.054  |

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

|          |       |
|----------|-------|
| 12/01/05 | 14.87 |
|          | 14.8  |
|          | 14.68 |
|          | 14.89 |
|          | 14.72 |
|          | 14.95 |
|          | 14.95 |
|          | 14.65 |
|          | 14.26 |
|          | 14.18 |
|          | 14.18 |
|          | 14.35 |
|          | 14.35 |
|          | 14.48 |
|          | 14.4  |
|          | 14.5  |
|          | 14.65 |
|          | 14.5  |
|          | 14.35 |
|          | 14.12 |
|          | 14.12 |
|          | 14.12 |
|          | 13.86 |
|          | 14.08 |

14.23  
14.33  
14.32  
14.32  
14.21  
14.19  
14.06  
14.08  
14.26  
14.51  
14.6  
14.3  
14.27  
14.28  
14.2  
14.23  
14.4  
14.25  
14.28  
14.15  
14.24  
14.32  
14.2  
14.19  
14.25  
14.45  
14.55  
14.4  
14.52  
14.57  
14.64  
14.62  
14.93  
14.75  
14.75  
14.8  
14.78  
14.7901  
14.52  
14.85  
14.5  
14.35  
14.52  
14.85  
14.76  
14.99  
14.52  
14.8  
14.7  
14.55  
14.55  
14.65  
14.65  
14.51  
14.51  
14.47  
14.3  
14.3  
14.25  
14.17  
14.1  
14.21

14.25  
14.27  
14.13  
14.06  
14.35  
14.16  
13.95  
14.12  
13.77  
13.61  
13.7  
13.7  
13.65  
13.71  
13.72  
13.61  
13.87  
13.87  
13.85  
14.03  
14.09  
13.75  
13.9  
13.98  
13.9  
14.05  
14.0499  
14.09  
14.1  
14.14  
14.13  
14.2  
14.09  
14.1  
14.2  
14  
14.02  
14.03  
14.03  
14.09  
14.37  
14.16  
14.18  
14.15  
13.84  
14.14  
14.14  
13.9  
14  
14.03  
13.79  
13.81  
13.87  
13.81  
13.81  
13.57  
13.34  
13.4  
13.36  
13.35  
13.35  
13.28

13.36  
13.46  
13.45  
13.33  
13.33  
13.33  
13.35  
13.29  
13.29  
13.24  
13.275  
13.44  
13.52  
13.75  
13.68  
13.68  
13.85  
14.01  
13.91  
13.96  
14.14  
14.02  
14.1  
13.97  
14.25  
14.25  
14.15  
14.2  
14.11  
14.11  
14.02  
14.25  
14.25  
14.37  
14.2  
14.2  
14.2  
14.11  
14.05  
14.09  
14.2212  
14.3  
14.37  
14.4  
14.34  
13.97  
14.1924  
14.26  
14.32  
14.32  
14.19  
14.15  
14.2  
14.3  
14.24  
14.3  
14.35  
14.55  
14.44  
14.55  
14.49  
14.5

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|          |       |
|----------|-------|
|          | 14.58 |
|          | 14.58 |
|          | 14.58 |
|          | 14.5  |
|          | 14.5  |
|          | 14.36 |
|          | 14.34 |
|          | 14.27 |
|          | 14.3  |
|          | 14.35 |
|          | 14.35 |
|          | 14.16 |
|          | 14.2  |
|          | 14.21 |
|          | 13.92 |
|          | 14.09 |
|          | 14.1  |
|          | 14.06 |
|          | 14    |
|          | 14.1  |
|          | 13.96 |
|          | 14.02 |
|          | 14.03 |
|          | 14    |
|          | 14.1  |
|          | 14    |
|          | 14    |
|          | 14.13 |
|          | 14    |
|          | 14.09 |
|          | 14.06 |
|          | 14.17 |
|          | 13.97 |
|          | 13.95 |
|          | 14    |
|          | 14.08 |
|          | 14    |
|          | 13.99 |
|          | 14.04 |
|          | 13.97 |
|          | 14.02 |
|          | 14.09 |
|          | 14.05 |
|          | 14.05 |
| 11/30/06 | 14.05 |

FUND SNAPSHOT

|   |          |
|---|----------|
| Common Share Price                                | \$14.05  |
| Common Share<br>Net Asset Value                   | \$14.70  |
| Premium/(Discount) to NAV                         | -4.42%   |
| Market Yield                                      | 4.61%    |
| Taxable-Equivalent Yield1                         | 6.73%    |
| Net Assets Applicable to<br>Common Shares (\$000) | \$64,086 |

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Average Effective Maturity  
on Securities (Years) 15.38

Leverage-Adjusted Duration 7.68

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

|                         | ON SHARE PRICE | ON NAV |
|-------------------------|----------------|--------|
| 6-Month<br>(Cumulative) | 2.03%          | 6.02%  |
| 1-Year                  | -0.58%         | 7.20%  |
| Since<br>Inception      | 3.61%          | 5.82%  |

INDUSTRIES  
(as a % of total investments)

|                                      |       |
|--------------------------------------|-------|
| Tax Obligation/General               | 19.5% |
| U.S. Guaranteed                      | 16.7% |
| Education and Civic<br>Organizations | 14.7% |
| Tax Obligation/Limited               | 12.5% |
| Water and Sewer                      | 9.4%  |
| Long-Term Care                       | 8.2%  |
| Utilities                            | 5.5%  |
| Other                                | 13.5% |

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%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

11

Nuveen Massachusetts Premium Income Municipal Fund  
NMT

Performance  
OVERVIEW As of November 30, 2006

Pie Chart:  
CREDIT QUALITY  
(as a % of total investments)  
AAA/U.S. Guaranteed 63%

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|             |     |
|-------------|-----|
| AA          | 17% |
| A           | 9%  |
| BBB         | 8%  |
| BB or Lower | 1%  |
| N/R         | 2%  |

Bar Chart:

2005-2006 MONTHLY TAX-FREE DIVIDENDS PER SHARE<sup>2</sup>

|     |        |
|-----|--------|
| Dec | 0.067  |
| Jan | 0.067  |
| Feb | 0.067  |
| Mar | 0.0635 |
| Apr | 0.0635 |
| May | 0.0635 |
| Jun | 0.059  |
| Jul | 0.059  |
| Aug | 0.059  |
| Sep | 0.056  |
| Oct | 0.056  |
| Nov | 0.056  |

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

|          |       |
|----------|-------|
| 12/01/05 | 16.24 |
|          | 16.2  |
|          | 16.01 |
|          | 16.07 |
|          | 16    |
|          | 15.9  |
|          | 15.85 |
|          | 15.81 |
|          | 15.87 |
|          | 15.58 |
|          | 15.53 |
|          | 15.4  |
|          | 15.45 |
|          | 15.33 |
|          | 15.5  |
|          | 15.45 |
|          | 15.65 |
|          | 15.67 |
|          | 15.69 |
|          | 15.7  |
|          | 15.7  |
|          | 15.7  |
|          | 15.61 |
|          | 15.65 |
|          | 15.71 |
|          | 15.81 |
|          | 15.94 |
|          | 15.85 |
|          | 15.96 |
|          | 16.15 |
|          | 16.15 |
|          | 16    |
|          | 16.01 |
|          | 16.03 |
|          | 16.03 |
|          | 16    |
|          | 15.74 |



15.54  
15.45  
15.43  
15.86  
15.9  
15.88  
15.85  
15.85  
15.81  
15.651  
15.85  
16.15  
15.9  
15.63  
15.52  
15.8  
15.85  
15.68  
16.05  
16.05  
15.95  
16.2  
16.25  
16.56  
16.7  
16.73  
16.53  
16.6  
16.4  
16.45  
16.35  
16.47  
16.5  
16.26  
16.15  
16.25  
16.05  
16  
16.05  
16  
15.67  
15.11  
14.95  
14.96  
15.05  
15.11  
15.14  
15.15  
15.3  
15.3  
15.4  
15.16  
15.1  
14.93  
14.42  
14.3  
14.45  
14.52  
14.35  
14.29  
14.25  
14.31

14.34  
14.34  
14.4  
14.65  
14.65  
14.62  
14.37  
14.39  
14.35  
14.48  
14.43  
14.37  
14.3  
14.3  
14.2  
14.19  
14.21  
14.29  
14.37  
14.23  
14.25  
14.34  
14.33  
14.22  
14.2801  
14.31  
14.3501  
14.53  
14.5  
14.5  
14.58  
14.31  
14.5  
14.3  
14.13  
14.07  
14.17  
14.09  
13.95  
14.1  
14.22  
13.9  
13.9  
13.9096  
13.9  
14.05  
14.17  
14.16  
14.16  
14.03  
14.18  
14.11  
14.17  
14.09  
14.09  
14.2  
14.1  
14.05  
14.11  
14.11  
14.38  
14.05

14.4  
14.17  
14.17  
14.18  
14.4  
14.27  
14.36  
14.41  
14.36  
14.22  
14.35  
14.47  
14.32  
14.38  
14.7  
14.45  
14.29  
14.74  
14.65  
14.65  
14.46  
14.52  
14.47  
14.65  
14.88  
14.9  
14.84  
14.7  
14.64  
14.88  
14.67  
14.7  
14.58  
14.69  
14.77  
14.82  
14.7  
14.89  
14.72  
14.83  
14.87  
14.77  
14.62  
14.98  
14.65  
14.692  
14.87  
14.87  
14.67  
14.7  
14.7  
14.78  
14.74  
14.78  
14.69  
14.79  
14.79  
14.62  
14.74  
14.73  
14.7  
14.71

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14.71  
 14.61  
 14.68  
 14.68  
 14.55  
 14.5  
 14.5535  
 14.49  
 14.59  
 14.69  
 14.74  
 14.71  
 14.8  
 14.81  
 14.7  
 14.7  
 14.44  
 14.45  
 14.77  
 14.6  
 14.64  
 14.56  
 14.59  
 14.51  
 14.63  
 14.85  
 14.62  
 14.72  
 14.87  
 14.66  
 14.63  
 14.6

11/30/06

FUND SNAPSHOT

-----  
 Common Share Price                    \$14.60  
 -----

Common Share  
 Net Asset Value                        \$14.99  
 -----

Premium/(Discount) to NAV        -2.60%  
 -----

Market Yield                            4.60%  
 -----

Taxable-Equivalent Yield<sup>1</sup>        6.76%  
 -----

Net Assets Applicable to  
 Common Shares (\$000)                \$71,381  
 -----

Average Effective Maturity  
 on Securities (Years)                17.15  
 -----

Leverage-Adjusted Duration        8.03  
 -----

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

|                         | ON SHARE PRICE | ON NAV |
|-------------------------|----------------|--------|
| 6-Month<br>(Cumulative) | 4.17%          | 6.20%  |

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|         |        |       |
|---------|--------|-------|
| 1-Year  | -5.04% | 8.04% |
| 5-Year  | 3.67%  | 6.55% |
| 10-Year | 5.97%  | 6.48% |

INDUSTRIES  
(as a % of total investments)

|                                   |       |
|-----------------------------------|-------|
| Education and Civic Organizations | 22.0% |
| Tax Obligation/General            | 13.1% |
| Health Care                       | 11.4% |
| Tax Obligation/Limited            | 11.2% |
| Water and Sewer                   | 10.2% |
| Transportation                    | 7.7%  |
| U.S. Guaranteed                   | 6.6%  |
| Long-Term Care                    | 6.4%  |
| Other                             | 11.4% |

- 1 Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 32%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- 2 The Fund paid shareholders capital gains and net ordinary income distributions in December 2005 of \$0.0516 per share.

12

Nuveen Massachusetts Dividend Advantage Municipal Fund  
NMB

Performance

OVERVIEW As of November 30, 2006

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

|                     |     |
|---------------------|-----|
| AAA/U.S. Guaranteed | 60% |
| AA                  | 24% |
| A                   | 4%  |
| BBB                 | 9%  |
| BB or Lower         | 3%  |

Bar Chart:

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### 2005-2006 MONTHLY TAX-FREE DIVIDENDS PER SHARE2

|     |        |
|-----|--------|
| Dec | 0.071  |
| Jan | 0.071  |
| Feb | 0.071  |
| Mar | 0.0675 |
| Apr | 0.0675 |
| May | 0.0675 |
| Jun | 0.065  |
| Jul | 0.065  |
| Aug | 0.065  |
| Sep | 0.062  |
| Oct | 0.062  |
| Nov | 0.062  |

### Line Chart:

#### SHARE PRICE PERFORMANCE

#### Weekly Closing Price

Past performance is not predictive of future results.

|          |         |
|----------|---------|
| 12/01/05 | 16.41   |
|          | 16.01   |
|          | 16      |
|          | 16.1    |
|          | 16.1    |
|          | 15.95   |
|          | 16.01   |
|          | 16.37   |
|          | 15.9    |
|          | 15.78   |
|          | 15.98   |
|          | 16.11   |
|          | 16.5    |
|          | 16.47   |
|          | 16.15   |
|          | 16.15   |
|          | 16.15   |
|          | 16.18   |
|          | 16.18   |
|          | 16.33   |
|          | 16.4    |
|          | 16.4    |
|          | 16.65   |
|          | 16.4    |
|          | 16.69   |
|          | 16.54   |
|          | 16.54   |
|          | 16.5    |
|          | 16.5    |
|          | 16.5    |
|          | 16.5    |
|          | 16.5    |
|          | 16.6    |
|          | 16.57   |
|          | 16.32   |
|          | 16.32   |
|          | 16.4899 |
|          | 16.32   |
|          | 16.33   |
|          | 16.32   |
|          | 16.32   |
|          | 16.4    |
|          | 16.5    |

16.5  
16.5  
16.36  
16.36  
16.45  
16.65  
16.65  
16.64  
16.51  
16.6  
16.6  
16.65  
16.55  
16.6  
16.71  
16.7  
16.65  
16.4  
16.45  
16.69  
16.69  
16.55  
16.55  
16.52  
16.44  
16.4  
16.2  
16.25  
16.29  
16.29  
16.4  
16.3  
16  
15.85  
15.85  
16.24  
16.15  
16.14  
16  
15.96  
16  
16.06  
16.16  
16.1  
16.1  
16  
16.04  
15.95  
15.83  
15.83  
15.8  
16.29  
15.9  
15.65  
15.65  
15.65  
15.65  
15.6  
15.55  
15.7  
15.7  
15.67

15.74  
15.74  
15.74  
15.74  
15.78  
15.7  
15.65  
15.62  
15.58  
15.58  
15.58  
15.58  
15.63  
15.68  
15.63  
15.59  
15.59  
15.55  
15.55  
15.53  
15.53  
15.51  
15.56  
15.59  
15.6  
15.56  
15.48  
15.51  
15.48  
15.33  
15.29  
15.28  
15.15  
15.12  
15.12  
15.09  
15.2  
14.75  
14.75  
14.75  
14.85  
14.89  
15.1  
15.1  
15.16  
15.02  
15.06  
15  
15.1  
15.11  
15.15  
15.2  
15.1  
15  
15.19  
15.24  
15.15  
15.13  
15.13  
15.1  
15.19  
15.15



15.14  
15.24  
15.3  
15.35  
15.24  
15.27  
15.3  
15.3  
15.4  
15.29  
15.34  
15.4  
15.45  
15.45  
15.4  
15.35  
15.32  
15.32  
15.4  
15.58  
15.58  
15.47  
15.49  
15.43  
15.52  
15.55  
15.5  
15.5  
15.46  
15.35  
15.3  
15.3  
15.28  
15.34  
15.35  
15.39  
15.32  
15.4  
15.26  
15.4  
15.35  
15.4  
15.4  
15.4  
15.4  
15.45  
15.6  
15.51  
15.51  
15.51  
15.56  
15.56  
15.53  
15.45  
15.55  
15.55  
15.55  
15.52  
15.52  
15.32  
15.35

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|          |         |
|----------|---------|
|          | 15.35   |
|          | 15.44   |
|          | 15.44   |
|          | 15.35   |
|          | 15.4    |
|          | 15.41   |
|          | 15.42   |
|          | 15.44   |
|          | 15.44   |
|          | 15.44   |
|          | 15.57   |
|          | 15.54   |
|          | 15.54   |
|          | 15.59   |
|          | 15.6    |
|          | 15.55   |
|          | 15.55   |
|          | 15.64   |
|          | 15.64   |
|          | 15.55   |
|          | 15.6    |
|          | 15.55   |
|          | 15.5514 |
|          | 15.55   |
|          | 15.5    |
| 11/30/06 | 15.74   |

FUND SNAPSHOT

-----  
Common Share Price                    \$15.74  
-----

Common Share  
Net Asset Value                        \$15.31  
-----

Premium/(Discount) to NAV            2.81%  
-----

Market Yield                            4.73%  
-----

Taxable-Equivalent Yield<sup>1</sup>            6.96%  
-----

Net Assets Applicable to  
Common Shares (\$000)                \$29,958  
-----

Average Effective Maturity  
on Securities (Years)                 18.09  
-----

Leverage-Adjusted Duration            7.94  
-----

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

|                         | ON SHARE PRICE | ON NAV |
|-------------------------|----------------|--------|
| 6-Month<br>(Cumulative) | 3.89%          | 5.88%  |
| 1-Year                  | 3.01%          | 7.63%  |
| 5-Year                  | 6.42%          | 7.87%  |

-----  
Since

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|           |       |       |
|-----------|-------|-------|
| Inception | 6.85% | 7.59% |
|-----------|-------|-------|

### INDUSTRIES

(as a % of total investments)

|                                   |       |
|-----------------------------------|-------|
| Tax Obligation/General            | 19.7% |
| Education and Civic Organizations | 16.6% |
| Health Care                       | 13.3% |
| Tax Obligation/Limited            | 10.7% |
| Water and Sewer                   | 9.3%  |
| Housing/Multifamily               | 6.7%  |
| U.S. Guaranteed                   | 5.2%  |
| Housing/Single Family             | 4.3%  |
| Other                             | 14.2% |

- 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%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- 2 The Fund paid shareholders a capital gains distribution in December 2005 of \$0.1945 per share.

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### Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund NGX

#### Performance

OVERVIEW As of November 30, 2006

#### Pie Chart:

##### CREDIT QUALITY

(as a % of total investments)

|                          |     |
|--------------------------|-----|
| Insured                  | 64% |
| U.S. Guaranteed          | 20% |
| GNMA/FNMA/FHA Guaranteed | 3%  |
| AAA (Uninsured)          | 1%  |
| AA (Uninsured)           | 8%  |
| A (Uninsured)            | 2%  |
| BBB (Uninsured)          | 2%  |

#### Bar Chart:

##### 2005-2006 MONTHLY TAX-FREE DIVIDENDS PER SHARE

|     |        |
|-----|--------|
| Dec | 0.0585 |
| Jan | 0.0585 |
| Feb | 0.0585 |

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|     |        |
|-----|--------|
| Mar | 0.0555 |
| Apr | 0.0555 |
| May | 0.0555 |
| Jun | 0.051  |
| Jul | 0.051  |
| Aug | 0.051  |
| Sep | 0.051  |
| Oct | 0.051  |
| Nov | 0.0525 |

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

|          |         |
|----------|---------|
| 12/01/05 | 15.3    |
|          | 15.16   |
|          | 15      |
|          | 15.05   |
|          | 15.05   |
|          | 14.83   |
|          | 14.66   |
|          | 14.6    |
|          | 14.78   |
|          | 14.62   |
|          | 14.411  |
|          | 14.38   |
|          | 14.4    |
|          | 14.37   |
|          | 14.32   |
|          | 14.44   |
|          | 14.53   |
|          | 14.6199 |
|          | 14.63   |
|          | 14.78   |
|          | 14.9999 |
|          | 14.9999 |
|          | 14.85   |
|          | 14.74   |
|          | 14.74   |
|          | 14.65   |
|          | 14.62   |
|          | 14.84   |
|          | 14.64   |
|          | 14.8    |
|          | 14.82   |
|          | 14.83   |
|          | 14.72   |
|          | 14.72   |
|          | 14.77   |
|          | 14.6    |
|          | 14.6    |
|          | 14.58   |
|          | 14.49   |
|          | 14.4801 |
|          | 14.34   |
|          | 14.48   |
|          | 14.5    |
|          | 14.44   |
|          | 14.3301 |
|          | 14.37   |
|          | 14.37   |
|          | 14.28   |

14.34  
14.38  
14.3  
14.35  
14.25  
14.15  
14.24  
14.14  
14.14  
14.08  
14.29  
14.25  
14.26  
14.15  
14.25  
14.09  
13.97  
13.93  
13.83  
13.88  
13.86  
13.86  
13.7  
13.78  
13.89  
13.96  
13.82  
13.92  
13.86  
13.97  
13.88  
13.85  
13.98  
13.9  
13.81  
13.93  
13.71  
13.81  
13.84  
13.83  
13.74  
13.7  
13.65  
13.52  
13.4801  
13.5  
13.6  
13.83  
13.82  
13.8  
13.7  
13.62  
13.67  
13.67  
13.69  
13.69  
13.67  
13.58  
13.7201  
13.7  
13.59  
13.61

13.6301  
13.73  
13.61  
13.63  
13.73  
13.82  
13.92  
13.64  
13.63  
13.68  
13.62  
13.68  
13.79  
13.55  
13.34  
13.43  
13.71  
13.7401  
13.61  
13.71  
13.7  
13.82  
13.78  
13.6501  
13.78  
13.78  
13.65  
13.49  
13.49  
13.49  
13.45  
13.35  
13.17  
13.08  
13.05  
13.13  
13.09  
13.1301  
13.27  
13.2899  
13.23  
13.28  
13.29  
13.29  
13.24  
13.32  
13.32  
13.32  
13.38  
13.28  
13.28  
13.28  
13.25  
13.4  
13.31  
13.37  
13.44  
13.45  
13.38  
13.25  
13.31  
13.35

13.57  
13.42  
13.44  
13.46  
13.36  
13.46  
13.46  
13.53  
13.64  
13.66  
13.75  
13.72  
13.76  
13.76  
13.83  
13.84  
13.8  
13.75  
13.8  
13.8  
13.62  
13.52  
13.5  
13.7  
13.62  
13.77  
13.83  
13.73  
13.77  
13.73  
13.8  
13.85  
13.84  
13.84  
13.85  
13.92  
13.9612  
14.1  
14.13  
14.13  
13.95  
14  
14.15  
14.11  
14.02  
13.99  
13.94  
13.91  
13.83  
13.73  
13.74  
13.74  
13.74  
13.58  
13.57  
13.54  
13.68  
13.65  
13.65  
13.71  
13.81  
13.81

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|          |         |
|----------|---------|
|          | 13.81   |
|          | 13.93   |
|          | 13.85   |
|          | 13.8    |
|          | 13.8    |
|          | 13.73   |
|          | 13.76   |
|          | 13.88   |
|          | 13.88   |
|          | 13.9    |
|          | 13.9    |
|          | 13.96   |
|          | 13.9218 |
|          | 13.91   |
|          | 13.92   |
|          | 13.91   |
|          | 13.9    |
|          | 13.75   |
|          | 13.75   |
|          | 13.75   |
| 11/30/06 | 13.78   |

FUND SNAPSHOT

|   |          |
|---|----------|
| -----   |          |
| Common Share Price                                  | \$13.78  |
| -----   |          |
| Common Share<br>Net Asset Value                     | \$14.95  |
| -----   |          |
| Premium/(Discount) to NAV                           | -7.83%   |
| -----   |          |
| Market Yield  | 4.57%    |
| -----   |          |
| Taxable-Equivalent Yield <sup>1</sup>               | 6.72%    |
| -----   |          |
| Net Assets Applicable to<br>Common Shares (\$000)   | \$40,689 |
| -----   |          |
| Average Effective Maturity<br>on Securities (Years) | 18.00    |
| -----   |          |
| Leverage-Adjusted Duration                          | 8.39     |
| -----   |          |

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

|                         |                |        |
|-------------------------|----------------|--------|
| -----                   |                |        |
|                         | ON SHARE PRICE | ON NAV |
| -----                   |                |        |
| 6-Month<br>(Cumulative) | 4.92%          | 6.09%  |
| -----                   |                |        |
| 1-Year                  | -6.26%         | 7.71%  |
| -----                   |                |        |
| Since<br>Inception      | 2.98%          | 6.53%  |
| -----                   |                |        |

INDUSTRIES  
(as a % of total investments)

|                        |       |
|------------------------|-------|
| -----                  |       |
| Tax Obligation/General | 24.0% |



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|                                   |       |
|-----------------------------------|-------|
| U.S. Guaranteed                   | 20.1% |
| Tax Obligation/Limited            | 16.8% |
| Education and Civic Organizations | 10.1% |
| Water and Sewer                   | 9.0%  |
| Health Care                       | 6.0%  |
| Housing/Multifamily               | 5.5%  |
| 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 32%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

14

Nuveen Missouri Premium Income Municipal Fund  
NOM

Performance

OVERVIEW As of November 30, 2006

Pie Chart:

CREDIT QUALITY

(as a % of total investments)

|                     |     |
|---------------------|-----|
| AAA/U.S. Guaranteed | 66% |
| AA                  | 13% |
| A                   | 2%  |
| BBB                 | 9%  |
| N/R                 | 10% |

Bar Chart:

2005-2006 MONTHLY TAX-FREE DIVIDENDS PER SHARE<sup>2</sup>

|     |        |
|-----|--------|
| Dec | 0.07   |
| Jan | 0.07   |
| Feb | 0.07   |
| Mar | 0.0665 |
| Apr | 0.0665 |
| May | 0.0665 |
| Jun | 0.063  |
| Jul | 0.063  |
| Aug | 0.063  |
| Sep | 0.06   |
| Oct | 0.06   |
| Nov | 0.06   |

Line Chart:

SHARE PRICE PERFORMANCE

Weekly Closing Price

Past performance is not predictive of future results.

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12/01/05 17.3201  
17.5  
17.55  
17.87  
17.87  
17.85  
18.14  
18.14  
18.05  
18.11  
17.95  
17.7999  
17.7999  
17.5  
17.45  
17.4  
17.3001  
17.55  
17.55  
17.55  
17.5  
17.5  
17.59  
17.61  
17.9  
18.1  
18.1  
18.2  
17.95  
17.95  
17.85  
17.35  
17.36  
17.2  
17.3  
17.35  
17.35  
17.23  
17.15  
17.15  
17.02  
17.05  
17.1  
17.19  
17.19  
17.4  
17.4  
17.54  
17.54  
17.54  
17.54  
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|          |       |
|----------|-------|
|          | 16.6  |
|          | 16.55 |
|          | 16.55 |
|          | 16.55 |
|          | 16.74 |
|          | 16.78 |
| 11/30/06 | 16.89 |

FUND SNAPSHOT

|  |          |
|--|----------|
| Common Share Price                               | \$16.89  |
| Common Share Net Asset Value                     | \$14.76  |
| Premium/(Discount) to NAV                        | 14.43%   |
| Market Yield                                     | 4.26%    |
| Taxable-Equivalent Yield <sup>1</sup>            | 6.31%    |
| Net Assets Applicable to Common Shares (\$000)   | \$33,904 |
| Average Effective Maturity on Securities (Years) | 13.87    |
| Leverage-Adjusted Duration                       | 7.39     |

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

|                      | ON SHARE PRICE | ON NAV |
|----------------------|----------------|--------|
| 6-Month (Cumulative) | 5.73%          | 5.13%  |
| 1-Year               | 2.23%          | 6.85%  |
| 5-Year               | 7.47%          | 6.63%  |
| 10-Year              | 8.58%          | 6.46%  |

INDUSTRIES  
(as a % of total investments)

|                        |       |
|------------------------|-------|
| Tax Obligation/General | 22.7% |
| U.S. Guaranteed        | 22.2% |
| Tax Obligation/Limited | 19.2% |
| Health Care            | 10.4% |
| Housing/Multifamily    | 4.6%  |
| Water and Sewer        | 4.4%  |
| Long-Term Care         | 3.9%  |

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Other 12.6%

- 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%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- 2 The Fund paid shareholders capital gains and net ordinary income distributions in December 2005 of \$0.1002 per share.

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Shareholder  
MEETING REPORT

The shareholder meeting was held in the offices of Nuveen Investments on November 14, 2006.

|  | NTC  |  | NFC  |  |
|--|--|--|--|--|
| APPROVAL OF THE BOARD MEMBERS<br>WAS REACHED AS FOLLOWS: | Common and<br>MuniPreferred<br>shares voting<br>together<br>as a class | MuniPreferred<br>shares voting<br>together<br>as a class | Common and<br>MuniPreferred<br>shares voting<br>together<br>as a class | MuniPreferred<br>shares voting<br>together<br>as a class |
| Robert P. Bremner  |  |  |  |  |
| For  | 4,937,292  | --   | 2,407,582  |  |
| Withhold   | 48,750   | --   | 22,398   |  |
| Total  | 4,986,042  | --   | 2,429,980  |  |
| Lawrence H. Brown  |  |  |  |  |
| For  | 4,881,325  | --   | 2,392,080  |  |
| Withhold   | 104,717  | --   | 37,900   |  |
| Total  | 4,986,042  | --   | 2,429,980  |  |
| Jack B. Evans  |  |  |  |  |
| For  | 4,936,550  | --   | 2,407,782  |  |
| Withhold   | 49,492   | --   | 22,198   |  |
| Total  | 4,986,042  | --   | 2,429,980  |  |
| William C. Hunter  |  |  |  |  |
| For  | 4,935,550  | --   | 2,407,582  |  |
| Withhold   | 50,492   | --   | 22,398   |  |
| Total  | 4,986,042  | --   | 2,429,980  |  |
| David J. Kundert   |  |  |  |  |
| For  | 4,936,892  | --   | 2,406,382  |  |

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|                         |           |       |           |    |
|-------------------------|-----------|-------|-----------|----|
| Withhold                | 49,150    | --    | 23,598    |    |
| Total                   | 4,986,042 | --    | 2,429,980 |    |
| =====                   |           |       |           |    |
| William J. Schneider    |           |       |           |    |
| For                     | --        | 1,511 | --        | 7  |
| Withhold                | --        | --    | --        |    |
| Total                   | --        | 1,511 | --        | 7  |
| =====                   |           |       |           |    |
| Timothy R. Schwertfeger |           |       |           |    |
| For                     | --        | 1,511 | --        | 7  |
| Withhold                | --        | --    | --        |    |
| Total                   | --        | 1,511 | --        | 7  |
| =====                   |           |       |           |    |
| Judith M. Stockdale     |           |       |           |    |
| For                     | 4,929,400 | --    | 2,406,382 | -- |
| Withhold                | 56,642    | --    | 23,598    | -- |
| Total                   | 4,986,042 | --    | 2,429,980 | -- |
| =====                   |           |       |           |    |
| Eugene S. Sunshine      |           |       |           |    |
| For                     | 4,937,292 | --    | 2,407,582 | -- |
| Withhold                | 48,750    | --    | 22,398    | -- |
| Total                   | 4,986,042 | --    | 2,429,980 | -- |
| =====                   |           |       |           |    |

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|  | NGO  |  | NMT  |  |
|--|--|--|--|--|
|  | Common and<br>MuniPreferred<br>shares voting<br>together<br>as a class | MuniPreferred<br>shares voting<br>together<br>as a class | Common and<br>MuniPreferred<br>shares voting<br>together<br>as a class | MuniPreferred<br>shares voting<br>together<br>as a class |
| APPROVAL OF THE BOARD MEMBERS<br>WAS REACHED AS FOLLOWS: |  |  |  |  |
| =====  |  |  |  |  |
| Robert P. Bremner  |  |  |  |  |
| For  | 4,174,584  | --   | 4,426,520  | --   |
| Withhold   | 33,598   | --   | 54,497   | --   |
| Total  | 4,208,182  | --   | 4,481,017  | --   |
| =====  |  |  |  |  |
| Lawrence H. Brown  |  |  |  |  |
| For  | 4,125,584  | --   | 4,418,343  | --   |
| Withhold   | 82,598   | --   | 62,674   | --   |
| Total  | 4,208,182  | --   | 4,481,017  | --   |
| =====  |  |  |  |  |
| Jack B. Evans  |  |  |  |  |
| For  | 4,168,336  | --   | 4,422,064  | --   |
| Withhold   | 39,846   | --   | 58,953   | --   |
| =====  |  |  |  |  |



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|                         |           |       |           |       |
|-------------------------|-----------|-------|-----------|-------|
| Total                   | 4,208,182 | --    | 4,481,017 | --    |
| =====                   |           |       |           |       |
| William C. Hunter       |           |       |           |       |
| For                     | 4,174,584 | --    | 4,422,064 | --    |
| Withhold                | 33,598    | --    | 58,953    | --    |
| -----                   |           |       |           |       |
| Total                   | 4,208,182 | --    | 4,481,017 | --    |
| =====                   |           |       |           |       |
| David J. Kundert        |           |       |           |       |
| For                     | 4,174,584 | --    | 4,426,520 | --    |
| Withhold                | 33,598    | --    | 54,497    | --    |
| -----                   |           |       |           |       |
| Total                   | 4,208,182 | --    | 4,481,017 | --    |
| =====                   |           |       |           |       |
| William J. Schneider    |           |       |           |       |
| For                     | --        | 1,255 | --        | 1,299 |
| Withhold                | --        | --    | --        | --    |
| -----                   |           |       |           |       |
| Total                   | --        | 1,255 | --        | 1,299 |
| =====                   |           |       |           |       |
| Timothy R. Schwertfeger |           |       |           |       |
| For                     | --        | 1,255 | --        | 1,299 |
| Withhold                | --        | --    | --        | --    |
| -----                   |           |       |           |       |
| Total                   | --        | 1,255 | --        | 1,299 |
| =====                   |           |       |           |       |
| Judith M. Stockdale     |           |       |           |       |
| For                     | 4,172,884 | --    | 4,424,389 | --    |
| Withhold                | 35,298    | --    | 56,628    | --    |
| -----                   |           |       |           |       |
| Total                   | 4,208,182 | --    | 4,481,017 | --    |
| =====                   |           |       |           |       |
| Eugene S. Sunshine      |           |       |           |       |
| For                     | 4,174,584 | --    | 4,422,389 | --    |
| Withhold                | 33,598    | --    | 58,628    | --    |
| -----                   |           |       |           |       |
| Total                   | 4,208,182 | --    | 4,481,017 | --    |
| =====                   |           |       |           |       |

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Shareholder  
MEETING REPORT (continued)

APPROVAL OF THE BOARD MEMBERS  
WAS REACHED AS FOLLOWS:

NGX

|                   | Common and<br>MuniPreferred<br>shares voting<br>together<br>as a class | MuniPreferred<br>shares voted<br>together<br>as a class |
|-------------------|--|---|
| =====             |  |   |
| Robert P. Bremner |  |   |
| For               | 2,603,280  |   |
| Withhold          | 77,485   |   |
| -----             |  |   |

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|                                  |           |   |
|----------------------------------|-----------|---|
| Total                            | 2,680,765 |   |
| =====<br>Lawrence H. Brown       |           |   |
| For                              | 2,599,518 |   |
| Withhold                         | 81,247    |   |
| -----<br>Total                   | 2,680,765 |   |
| =====<br>Jack B. Evans           |           |   |
| For                              | 2,603,180 |   |
| Withhold                         | 77,585    |   |
| -----<br>Total                   | 2,680,765 |   |
| =====<br>William C. Hunter       |           |   |
| For                              | 2,603,180 |   |
| Withhold                         | 77,585    |   |
| -----<br>Total                   | 2,680,765 |   |
| =====<br>David J. Kundert        |           |   |
| For                              | 2,603,280 |   |
| Withhold                         | 77,485    |   |
| -----<br>Total                   | 2,680,765 |   |
| =====<br>William J. Schneider    |           |   |
| For                              | --        | 7 |
| Withhold                         | --        |   |
| -----<br>Total                   | --        | 7 |
| =====<br>Timothy R. Schwertfeger |           |   |
| For                              | --        | 7 |
| Withhold                         | --        |   |
| -----<br>Total                   | --        | 7 |
| =====<br>Judith M. Stockdale     |           |   |
| For                              | 2,603,280 |   |
| Withhold                         | 77,485    |   |
| -----<br>Total                   | 2,680,765 |   |
| =====<br>Eugene S. Sunshine      |           |   |
| For                              | 2,603,280 |   |
| Withhold                         | 77,485    |   |
| -----<br>Total                   | 2,680,765 |   |

Nuveen Connecticut Premium Income Municipal Fund (NTC)  
Portfolio of  
INVESTMENTS November 30, 2006 (Unaudited)

PRINCIPAL  
AMOUNT (000)      DESCRIPTION (1)

OPTIONAL C  
PROVISIONS

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-----  
 CONSUMER STAPLES - 2.8% (1.9% OF TOTAL INVESTMENTS)

|       |       |  |             |
|-------|-------|--|-------------|
| \$    | 600   | Guam Economic Development Authority, Tobacco Settlement<br>Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41             | 5/11 at 100 |
|       | 1,535 | Puerto Rico, The Children's Trust Fund, Tobacco Settlement<br>Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33 | 5/12 at 100 |
| ----- |       |  |             |
|       | 2,135 | Total Consumer Staples   |             |
| ----- |       |  |             |

EDUCATION AND CIVIC ORGANIZATIONS - 32.4% (22.1% OF TOTAL INVESTMENTS)

|  |       |   |              |
|--|-------|---|--------------|
|  | 1,100 | Connecticut Health and Education Facilities Authority,<br>University of Hartford Revenue Bonds, Series 2006G,<br>5.250%, 7/01/36 - RAAI Insured                 | 7/16 at 100  |
|  | 925   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Brunswick School, Series 2003B,<br>5.000%, 7/01/33 - MBIA Insured                    | 7/13 at 100  |
|  | 200   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Canterbury School, Series 2006B,<br>5.000%, 7/01/36 - RAAI Insured                   | 7/16 at 100  |
|  | 1,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Connecticut College, Series 1997C-1,<br>5.500%, 7/01/20 - MBIA Insured               | 7/07 at 102  |
|  | 500   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Connecticut State University System,<br>Series 2003F, 5.000%, 11/01/13 - FSA Insured | No Opt. C    |
|  | 2,115 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Connecticut State University System,<br>Series 2005H, 5.000%, 11/01/17 - FSA Insured | 11/15 at 100 |
|  | 725   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Fairfield University, Series 1998H,<br>5.000%, 7/01/23 - MBIA Insured                | 7/08 at 102  |
|  | 450   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Greenwich Academy, Series 2001B,<br>5.000%, 3/01/32 - FSA Insured                    | 3/11 at 101  |
|  | 750   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Horace Bushnell Memorial Hall,<br>Series 1999A, 5.625%, 7/01/29 - MBIA Insured       | 7/09 at 101  |
|  | 640   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Loomis Chaffee School, Series 1996C,<br>5.500%, 7/01/16 - MBIA Insured               | 1/07 at 101  |
|  | 800   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Loomis Chaffee School, Series 2005F,<br>5.250%, 7/01/19 - AMBAC Insured              | No Opt. C    |
|  | 500   | Connecticut Health and Educational Facilities Authority,  | 7/11 at 101  |

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|       |  |              |
|-------|--|--------------|
|       | Revenue Bonds, Trinity College, Series 2001G,<br>5.000%, 7/01/31 - AMBAC Insured   |              |
| 1,375 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Trinity College, Series 2004H,<br>5.000%, 7/01/21 - MBIA Insured  | 7/14 at 100  |
| 2,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, University of Hartford, Series 2002E,<br>5.250%, 7/01/32 - RAAI Insured                                     | 7/12 at 101  |
| 1,500 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2002W,<br>5.125%, 7/01/27   | 7/09 at 100  |
| 1,500 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2003X-1,<br>5.000%, 7/01/42   | 7/13 at 100  |
| 315   | Connecticut Higher Education Supplemental Loan Authority,<br>Revenue Bonds, Family Education Loan Program, Series 1999A,<br>6.000%, 11/15/18 - AMBAC Insured (Alternative Minimum Tax) | 11/09 at 102 |
| 755   | Connecticut Higher Education Supplemental Loan Authority,<br>Revenue Bonds, Family Education Loan Program, Series 2001A,<br>5.250%, 11/15/18 - MBIA Insured (Alternative Minimum Tax)  | 11/11 at 100 |
| 1,100 | University of Connecticut, General Obligation Bonds,<br>Series 2003A, 5.125%, 2/15/21 - MBIA Insured   | 2/13 at 100  |

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Nuveen Connecticut Premium Income Municipal Fund (NTC) (continued)  
Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000)                     | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---|--|--------------------------|
| -----   |  |                          |
| EDUCATION AND CIVIC ORGANIZATIONS (continued) |  |                          |
| \$ 1,000                                      | University of Connecticut, General Obligation Bonds, Series 2004A:<br>5.000%, 1/15/18 - MBIA Insured             | 1/14 at 100              |
| 2,000   | 5.000%, 1/15/19 - MBIA Insured   | 1/14 at 100              |
| 1,220   | University of Connecticut, General Obligation Bonds,<br>Series 2005A, 5.000%, 2/15/17 - FSA Insured              | 2/15 at 100              |
| 685   | University of Connecticut, General Obligation Bonds,<br>Series 2006A, 5.000%, 2/15/23 - FGIC Insured             | 2/16 at 100              |
| 1,000   | University of Connecticut, Student Fee Revenue Refunding<br>Bonds, Series 2002A, 5.250%, 11/15/19 - FGIC Insured | 11/12 at 101             |
| -----   |  |                          |
| 24,155  | Total Education and Civic Organizations  |                          |
| -----   |  |                          |

HEALTH CARE - 12.6% (8.6% OF TOTAL INVESTMENTS)

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|       |   |             |
|-------|---|-------------|
| 500   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Bristol Hospital, Series 2002B,<br>5.500%, 7/01/21 - RAAI Insured                            | 7/12 at 101 |
| 695   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Eastern Connecticut Health Network,<br>Series 2000A, 6.000%, 7/01/25 - RAAI Insured          | 7/10 at 101 |
|       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Griffin Hospital, Series 2005B:  |             |
| 800   | 5.000%, 7/01/20 - RAAI Insured  | 7/15 at 100 |
| 500   | 5.000%, 7/01/23 - RAAI Insured  | 7/15 at 100 |
| 1,100 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Middlesex Hospital, Series 2006,<br>5.000%, 7/01/32 (WI/DD, Settling 12/07/06) - FSA Insured | 7/16 at 100 |
| 2,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Stamford Hospital, Series 1999G,<br>5.000%, 7/01/24 - MBIA Insured                           | 7/09 at 101 |
| 1,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1,<br>5.000%, 7/01/31 - AMBAC Insured                  | 7/16 at 100 |
| 3,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Refunding Bonds, Middlesex Health Services,<br>Series 1997H, 5.125%, 7/01/27 - MBIA Insured         | 7/07 at 101 |

---

|       |                   |  |
|-------|-------------------|--|
| 9,595 | Total Health Care |  |
|-------|-------------------|--|

---

HOUSING/MULTIFAMILY - 2.6% (1.8% OF TOTAL INVESTMENTS)

|       |   |              |
|-------|---|--------------|
| 1,000 | Connecticut Housing Finance Authority, Housing Mortgage<br>Finance Program Bonds, Series 1999D-2, 6.200%, 11/15/41<br>(Alternative Minimum Tax)             | 12/09 at 100 |
| 1,000 | Connecticut Housing Finance Authority, Multifamily Housing<br>Mortgage Finance Program Bonds, Series 2006G-2,<br>4.800%, 11/15/27 (Alternative Minimum Tax) | 11/15 at 100 |

---

|       |                           |  |
|-------|---------------------------|--|
| 2,000 | Total Housing/Multifamily |  |
|-------|---------------------------|--|

---

HOUSING/SINGLE FAMILY - 4.5% (3.1% OF TOTAL INVESTMENTS)

|       |   |              |
|-------|---|--------------|
| 1,000 | Connecticut Housing Finance Authority, Housing Mortgage<br>Finance Program Bonds, Series 2001C, 5.300%, 11/15/33<br>(Alternative Minimum Tax) | 11/10 at 100 |
|       | Connecticut Housing Finance Authority, Housing Mortgage<br>Finance Program Bonds, Series 2006-A1:   |              |
| 205   | 4.700%, 11/15/26 (Alternative Minimum Tax)  | 11/15 at 100 |
| 220   | 4.800%, 11/15/31 (Alternative Minimum Tax)  | 11/15 at 100 |
| 2,100 | Connecticut Housing Finance Authority, Housing Mortgage<br>Finance Program Bonds, Series 2006D, 4.650%, 11/15/27                              | 5/16 at 100  |

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|       |                             |  |
|-------|-----------------------------|--|
| 3,525 | Total Housing/Single Family |  |
|-------|-----------------------------|--|

---

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 - 7.0% (4.8% OF TOTAL INVESTMENTS)

|     |  |             |
|-----|--|-------------|
| 750 | Connecticut Development Authority, First Mortgage Gross Revenue Refunding Healthcare Bonds, Church Homes Inc. - Congregational Avery Heights, Series 1997, 5.700%, 4/01/12 | 4/07 at 102 |
|-----|--|-------------|

20

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1) | OPTIONAL C PROVISIONS |
|------------------------|-----------------|-----------------------|
|------------------------|-----------------|-----------------------|

---

LONG-TERM CARE (continued)

|        |   |             |
|--------|---|-------------|
| \$ 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 |
| 700    | Connecticut Development Authority, Health Facilities Revenue Refunding Bonds, Alzheimer's Resource Center of Connecticut Inc., Series 1994A, 7.000%, 8/15/09            | 2/07 at 100 |
|        | 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 |
| 1,300  | 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 |

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|       |                      |  |
|-------|----------------------|--|
| 5,365 | Total Long-Term Care |  |
|-------|----------------------|--|

---

TAX OBLIGATION/GENERAL - 29.7% (20.2% 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 |
| 1,520 | Capitol Region Education Council, Connecticut, Revenue  | 4/07 at 101 |

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|        |   |              |
|--------|---|--------------|
|        | Bonds, Series 1995, 6.700%, 10/15/10  |              |
| 1,110  | Connecticut, General Obligation Bonds, Series 2004C,<br>5.000%, 4/01/23 - FGIC Insured                              | 4/14 at 100  |
| 2,000  | Connecticut, General Obligation Bonds, Series 2006A,<br>4.750%, 12/15/24  | 12/16 at 100 |
| 1,300  | Connecticut, General Obligation Bonds, Series 2006C,<br>5.000%, 6/01/23 - FSA Insured                               | 6/16 at 100  |
| 1,385  | Danbury, Connecticut, General Obligation Bonds, Series 2004,<br>5.000%, 8/01/14 - FGIC Insured                      | No Opt. C    |
|        | Hartford, Connecticut, General Obligation Bonds, Series 2005A:  |              |
| 775    | 5.000%, 8/01/20 - FSA Insured   | 8/15 at 100  |
| 525    | 4.375%, 8/01/24 - FSA Insured   | 8/15 at 100  |
| 500    | North Haven, Connecticut, General Obligation Bonds,<br>Series 2006, 5.000%, 7/15/24                                 | No Opt. C    |
| 400    | Northern Mariana Islands, General Obligation Bonds,<br>Series 2000A, 6.000%, 6/01/20 - ACA Insured                  | 6/10 at 100  |
| 1,500  | Puerto Rico, General Obligation and Public Improvement Bonds,<br>Series 2001A, 5.500%, 7/01/20 - MBIA Insured       | No Opt. C    |
|        | Regional School District 16, Beacon Falls and Prospect,<br>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<br>Bonds, Series 2003, 5.000%, 3/15/16 - AMBAC Insured | 3/13 at 101  |
| 2,105  | Stratford, Connecticut, General Obligation Bonds, Series 2002,<br>4.000%, 2/15/15 - FSA Insured                     | 2/12 at 100  |
|        | Suffield, Connecticut, General Obligation Bonds, Series 2005:   |              |
| 465    | 5.000%, 6/15/17   | No Opt. C    |
| 460    | 5.000%, 6/15/19   | No Opt. C    |
| 1,000  | 5.000%, 6/15/21   | No Opt. C    |
| 1,500  | West Hartford, Connecticut, General Obligation Bonds,<br>Series 2005B, 5.000%, 10/01/18                             | 10/15 at 100 |
| 1,630  | Westport, Connecticut, General Obligation Bonds,<br>Series 2003, 4.750%, 2/01/19                                    | 2/12 at 100  |
| -----  |   |              |
| 21,895 | Total Tax Obligation/General  |              |
| -----  |   |              |

TAX OBLIGATION/LIMITED - 16.2% (11.1% OF TOTAL INVESTMENTS)

|       |  |             |
|-------|--|-------------|
| 2,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Child Care Facilities Program, Series 1999C,<br>5.625%, 7/01/29 - AMBAC Insured | 7/09 at 102 |
|       | Connecticut, Special Tax Obligation Transportation Infrastructure<br>Purpose Bonds, Series 2002B:  |             |

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|       |   |              |
|-------|---|--------------|
| 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  |

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Nuveen Connecticut Premium Income Municipal Fund (NTC) (continued)  
Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | TAX OBLIGATION/LIMITED (continued)  |                          |
|                           | Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:  |                          |
| \$ 960                    | 0.000%, 7/01/32 - FGIC Insured  | No Opt. C                |
| 2,615                     | 0.000%, 7/01/33 - FGIC Insured  | No Opt. C                |
| 2,000                     | Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 - FSA Insured   | 8/12 at 100              |
| 2,400                     | Puerto Rico Municipal Finance Agency, Series 2005C, 5.000%, 8/01/16 - FSA Insured   | 8/15 at 100              |
| 1,000                     | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 2003, 5.250%, 10/01/19 - FSA Insured  | 10/14 at 100             |
| -----                     |   |                          |
| 14,475                    | Total Tax Obligation/Limited  |                          |
| -----                     |   |                          |
|                           | TRANSPORTATION - 0.9% (0.6% OF TOTAL INVESTMENTS)   |                          |
| 750                       | Connecticut, General Airport Revenue Bonds, Bradley International Airport, Series 2001A, 5.125%, 10/01/26 - FGIC Insured (Alternative Minimum Tax)                              | 4/11 at 101              |
| -----                     |   |                          |
|                           | U.S. GUARANTEED - 13.4% (9.1% OF TOTAL INVESTMENTS) (4)   |                          |
| 1,305                     | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Eastern Connecticut Health Network, Series 2000A, 6.000%, 7/01/25 (Pre-refunded 7/01/10) - RAAI Insured | 7/10 at 101              |
| 650                       | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Loomis Chaffee School, Series 2001D, 5.500%, 7/01/23 (Pre-refunded 7/01/11)                             | 7/11 at 101              |
| 1,000                     | Connecticut, Clean Water Fund Revenue Bonds, Series 2001, 5.500%, 10/01/20 (Pre-refunded 10/01/11)  | 10/11 at 100             |



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|       |  |              |
|-------|--|--------------|
| 40    | Connecticut, General Obligation Bonds, Series 1993E,<br>6.000%, 3/15/12 (ETM)  | No Opt. C    |
| 2,000 | Connecticut, General Obligation Bonds, Series 2002B,<br>5.500%, 6/15/21 (Pre-refunded 6/15/12)   | 6/12 at 100  |
| 1,000 | Hartford, Connecticut, Parking System Revenue Bonds,<br>Series 2000A, 6.400%, 7/01/20 (Pre-refunded 7/01/10)                             | 7/10 at 100  |
| 1,000 | Puerto Rico Infrastructure Financing Authority, Special<br>Obligation Bonds, Series 2000A, 5.500%, 10/01/40                              | 10/10 at 101 |
| 800   | Puerto Rico, The Children's Trust Fund, Tobacco Settlement<br>Asset-Backed Bonds, Series 2000, 5.750%, 7/01/20<br>(Pre-refunded 7/01/10) | 7/10 at 100  |
| 1,000 | Virgin Islands Public Finance Authority, Gross Receipts Taxes<br>Loan Note, Series 1999A, 6.500%, 10/01/24 (Pre-refunded<br>10/01/10)    | 10/10 at 101 |
| 1,000 | Waterbury, Connecticut, General Obligation Bonds,<br>Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) -<br>FSA Insured               | 4/12 at 100  |
| ----- |  |              |
| 9,795 | Total U.S. Guaranteed  |              |
| ----- |  |              |

UTILITIES - 5.6% (3.8% OF TOTAL INVESTMENTS)

|       |  |              |
|-------|--|--------------|
| 1,575 | Bristol Resource Recovery Facility Operating Committee,<br>Connecticut, Solid Waste Revenue Bonds, Covanta Bristol<br>Inc., Series 2005, 5.000%, 7/01/12 - AMBAC Insured | No Opt. C    |
| 1,000 | Connecticut Development Authority, Pollution Control Revenue<br>Refunding Bonds, Connecticut Light and Power Company,<br>Series 1993A, 5.850%, 9/01/28                   | 10/08 at 102 |
| 395   | Eastern Connecticut Resource Recovery Authority, Solid Waste<br>Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:<br>5.500%, 1/01/14 (Alternative Minimum Tax)   | 1/07 at 100  |
| 1,290 | 5.500%, 1/01/20 (Alternative Minimum Tax)  | 1/07 at 100  |
| ----- |  |              |
| 4,260 | Total Utilities  |              |
| ----- |  |              |

WATER AND SEWER - 16.1% (11.0% OF TOTAL INVESTMENTS)

|       |   |              |
|-------|---|--------------|
| 2,550 | Connecticut Development Authority, Water Facilities Revenue<br>Bonds, Bridgeport Hydraulic Company, Series 1996,<br>6.000%, 9/01/36 - AMBAC Insured (Alternative Minimum Tax) | 3/07 at 102  |
| 1,185 | Connecticut, State Revolving Fund General Revenue Bonds,<br>Series 2003A, 5.000%, 10/01/16  | 10/13 at 100 |
| 900   | Greater New Haven Water Pollution Control Authority,<br>Connecticut, Regional Wastewater System Revenue Bonds, Series<br>2005A:<br>5.000%, 11/15/16 - MBIA Insured            | 11/15 at 100 |

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|       |                                 |              |
|-------|---------------------------------|--------------|
| 1,520 | 5.000%, 11/15/30 - MBIA Insured | 11/15 at 100 |
| 2,260 | 5.000%, 8/15/35 - MBIA Insured  | 11/15 at 100 |

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| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL<br>PROVISIONS |
|---------------------------|---|------------------------|
| -----                     |   |                        |
|                           | WATER AND SEWER (continued)   |                        |
|                           | 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            |
| 1,100                     | Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32  | 11/13 at 100           |
| -----                     |   |                        |
| 12,040                    | Total Water and Sewer   |                        |
| -----                     |   |                        |
| \$ 111,740                | Total Long-Term Investments (cost \$111,796,385) - 146.1%   |                        |
| =====                     |   |                        |
|                           | SHORT-TERM INVESTMENTS - 0.4% (0.3% OF TOTAL INVESTMENTS)   |                        |
| 300                       | Puerto Rico Government Development Bank, Adjustable Refunding Bonds, Variable Rate Demand Obligations, Series 1985, 3.290%, 12/01/15 - MBIA Insured (5) |                        |
| -----                     |   |                        |
| \$ 300                    | Total Short-Term Investments (cost \$300,000)   |                        |
| =====                     |   |                        |
|                           | Total Investments (cost \$112,096,385) - 146.5%   |                        |
| -----                     |   |                        |
|                           | Other Assets Less Liabilities - 1.5%  |                        |
| -----                     |   |                        |
|                           | Preferred Shares, at Liquidation Value - (48.0)%  |                        |
| -----                     |   |                        |
|                           | Net Assets Applicable to Common Shares - 100%   |                        |
| =====                     |   |                        |

FUTURES CONTRACTS OUTSTANDING AT NOVEMBER 30, 2006:

| TYPE                | CONTRACT<br>POSITION | NUMBER OF<br>CONTRACTS | CONTRACT<br>EXPIRATION | NOVEMBER |
|---------------------|----------------------|------------------------|------------------------|----------|
| -----               |                      |                        |                        |          |
| U.S. Treasury Bonds | Long                 | 21                     | 3/07                   | \$2      |
| =====               |                      |                        |                        |          |

- (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

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subject to periodic principal paydowns.

- (3) Ratings: Using the higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
- (4) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
- (5) Investment has a maturity of more than one year, but has variable rate and demand features which qualify it as a short-term investment. The rate disclosed is that in effect at the end of the reporting period. This rate changes periodically based on market conditions or a specified market index.

N/R Not rated.

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

(ETM) Escrowed to maturity.

See accompanying notes to financial statements.

Nuveen Connecticut Dividend Advantage Municipal Fund (NFC)  
 Portfolio of  
 INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000)                           | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---|--|--------------------------|
| <hr/>   |  |                          |
| CONSUMER STAPLES - 4.9% (3.3% OF TOTAL INVESTMENTS) |  |                          |
|   | Guam Economic Development Authority, Tobacco Settlement<br>Asset-Backed Bonds, Series 2001A:                 |                          |
| \$ 65   | 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<br>Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41 | 5/11 at 100              |
| <hr/>   |  |                          |
| 1,835   | Total Consumer Staples   |                          |
| <hr/>   |  |                          |

EDUCATION AND CIVIC ORGANIZATIONS - 26.1% (17.7% OF TOTAL INVESTMENTS)

|     |   |             |
|-----|---|-------------|
| 500 | Connecticut Health and Education Facilities Authority,<br>University of Hartford Revenue Bonds, Series 2006G,<br>5.250%, 7/01/36 - RAAI Insured | 7/16 at 100 |
| 100 | Connecticut Health and Educational Facilities Authority,  | 7/16 at 100 |

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|       |  |              |
|-------|--|--------------|
|       | Revenue Bonds, Canterbury School, Series 2006B,<br>5.000%, 7/01/36 - RAAI Insured  |              |
| 500   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Connecticut State University System,<br>Series 2003F, 5.000%, 11/01/13 - FSA Insured  | No Opt. C    |
| 625   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Greenwich Academy, Series 2001B,<br>5.000%, 3/01/32 - FSA Insured   | 3/11 at 101  |
| 440   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Loomis Chaffee School, Series 2005F,<br>5.250%, 7/01/18 - AMBAC Insured   | No Opt. C    |
| 50    | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Sacred Heart University, Series 1998E,<br>5.000%, 7/01/28 - RAAI Insured  | 7/08 at 101  |
| 1,500 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Trinity College, Series 2001G,<br>5.000%, 7/01/31 - AMBAC Insured   | 7/11 at 101  |
| 350   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Trinity College, Series 2004H,<br>5.000%, 7/01/17 - MBIA Insured  | 4/14 at 100  |
| 1,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, University of Hartford, Series 2002E,<br>5.250%, 7/01/32 - RAAI Insured   | 7/12 at 101  |
| 1,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2002W,<br>5.125%, 7/01/27   | 7/09 at 100  |
| 585   | Connecticut Higher Education Supplemental Loan Authority,<br>Revenue Bonds, Family Education Loan Program, Series 2001A,<br>5.250%, 11/15/18 - MBIA Insured (Alternative Minimum Tax)                  | 11/11 at 100 |
|       | Puerto Rico Industrial, Tourist, Educational, Medical and<br>Environmental Control Facilities Financing Authority, Higher<br>Education Revenue Bonds, Ana G. Mendez University System,<br>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,<br>Series 2001A:  |              |
| 1,000 | 4.750%, 4/01/20  | 4/11 at 101  |
| 1,000 | 4.750%, 4/01/21  | 4/11 at 101  |
| 585   | University of Connecticut, General Obligation Bonds,<br>Series 2006A, 5.000%, 2/15/23 - FGIC Insured   | 2/16 at 100  |
| ----- |  |              |
| 9,630 | Total Education and Civic Organizations  |              |
| ----- |  |              |
|       | HEALTH CARE - 8.5% (5.7% OF TOTAL INVESTMENTS)   |              |
| 1,000 | Connecticut Health and Educational Facilities Authority,   | 7/12 at 101  |

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Revenue Bonds, Bristol Hospital, Series 2002B,  
5.500%, 7/01/32 - RAAI Insured

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| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | HEALTH CARE (continued)   |                          |
|                           | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Griffin Hospital, Series 2005B:  |                          |
| \$ 500                    | 5.000%, 7/01/20 - RAAI Insured  | 7/15 at 100              |
| 250                       | 5.000%, 7/01/23 - RAAI Insured  | 7/15 at 100              |
|                           | Connecticut Health and Educational Facilities Authority, Revenue<br>Bonds, Hospital for Special Care, Series 1997B:   |                          |
| 135                       | 5.375%, 7/01/17   | 7/07 at 102              |
| 75                        | 5.500%, 7/01/27   | 7/07 at 102              |
| 125                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Stamford Hospital, Series 1999G,<br>5.000%, 7/01/24 - MBIA Insured   | 7/09 at 101              |
| 1,000                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1,<br>5.000%, 7/01/31 - AMBAC Insured                                      | 7/16 at 100              |
| -----                     |   |                          |
| 3,085                     | Total Health Care   |                          |
| -----                     |   |                          |
|                           | HOUSING/MULTIFAMILY - 3.3% (2.2% OF TOTAL INVESTMENTS)  |                          |
| 500                       | Connecticut Housing Finance Authority, Multifamily Housing<br>Mortgage Finance Program Bonds, Series 2006G-2,<br>4.800%, 11/15/27 (Alternative Minimum Tax)                                 | 11/15 at 100             |
| 750                       | Stamford Housing Authority, Connecticut, Multifamily<br>Housing Revenue Bonds, Fairfield Apartments, Series 1998,<br>4.750%, 12/01/28 (Mandatory put 12/01/08) (Alternative<br>Minimum Tax) | No Opt. C                |
| -----                     |   |                          |
| 1,250                     | Total Housing/Multifamily   |                          |
| -----                     |   |                          |
|                           | HOUSING/SINGLE FAMILY - 4.5% (3.0% OF TOTAL INVESTMENTS)  |                          |
| 1,000                     | Connecticut Housing Finance Authority, Housing Mortgage<br>Finance Program Bonds, Series 2001C, 5.300%, 11/15/33<br>(Alternative Minimum Tax)   | 11/10 at 100             |
| 700                       | Connecticut Housing Finance Authority, Housing Mortgage<br>Finance Program Bonds, Series 2006D, 4.650%, 11/15/27  | 5/16 at 100              |

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|       |                             |  |
|-------|-----------------------------|--|
| 1,700 | Total Housing/Single Family |  |
|-------|-----------------------------|--|

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|  |  |              |
|--|--|--------------|
| INDUSTRIALS - 2.6% (1.8% OF TOTAL INVESTMENTS) |  |              |
| 1,000  | Connecticut Resource Recovery Authority, Revenue Bonds,<br>American Ref-Fuel Company of Southeastern Connecticut LP,<br>Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax) | 12/11 at 102 |

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|   |  |              |
|---|--|--------------|
| LONG-TERM CARE - 2.3% (1.7% OF TOTAL INVESTMENTS) |  |              |
| 300   | Connecticut Development Authority, First Mortgage Gross<br>Revenue Healthcare Bonds, Elim Park Baptist Home Inc.,<br>Series 2003, 5.750%, 12/01/23                               | 12/11 at 102 |
| 110   | Connecticut Development Authority, First Mortgage Gross<br>Revenue Refunding Healthcare Bonds, Church Homes Inc. -<br>Congregational Avery Heights, Series 1997, 5.800%, 4/01/21 | 4/07 at 102  |
| 500   | Connecticut Development Authority, Health Facilities Revenue<br>Refunding Bonds, Alzheimer's Resource Center of<br>Connecticut Inc., Series 1994A, 7.250%, 8/15/21               | 2/07 at 100  |

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|     |                      |  |
|-----|----------------------|--|
| 910 | Total Long-Term Care |  |
|-----|----------------------|--|

---

|   |  |              |
|---|--|--------------|
| TAX OBLIGATION/GENERAL - 15.8% (10.7% OF TOTAL INVESTMENTS) |  |              |
| 500   | Bridgeport, Connecticut, General Obligation Bonds,<br>Series 2004C, 5.250%, 8/15/14 - MBIA Insured | No Opt. C    |
| 560   | Connecticut, General Obligation Bonds, Series 2004C,<br>5.000%, 4/01/23 - FGIC Insured             | 4/14 at 100  |
| 700   | Connecticut, General Obligation Bonds, Series 2006A,<br>4.750%, 12/15/24                           | 12/16 at 100 |
| 400   | Connecticut, General Obligation Bonds, Series 2006C,<br>5.000%, 6/01/23 - FSA Insured              | 6/16 at 100  |
| 360   | Hartford, Connecticut, General Obligation Bonds, Series 2005A:<br>5.000%, 8/01/21 - FSA Insured    | 8/15 at 100  |
| 240   | 4.375%, 8/01/24 - FSA Insured  | 8/15 at 100  |
| 780   | New Haven, Connecticut, General Obligation Bonds,<br>Series 2001A, 5.000%, 11/01/20 - FGIC Insured | 11/10 at 101 |
| 400   | North Haven, Connecticut, General Obligation Bonds,<br>Series 2006, 5.000%, 7/15/24                | No Opt. C    |
| 250   | Northern Mariana Islands, General Obligation Bonds,<br>Series 2000A, 6.000%, 6/01/20 - ACA Insured | 6/10 at 100  |

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Nuveen Connecticut Dividend Advantage Municipal Fund (NFC) (continued)  
 Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000)                                   | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---|--|--------------------------|
| -----   |  |                          |
| TAX OBLIGATION/GENERAL (continued)                          |  |                          |
| \$ 335  | Suffield, Connecticut, General Obligation Bonds, Series 2005:<br>5.000%, 6/15/17   | No Opt. C                |
| 335   | 5.000%, 6/15/19  | No Opt. C                |
| 810   | West Hartford, Connecticut, General Obligation Bonds,<br>Series 2005B, 5.000%, 10/01/18  | 10/15 at 100             |
| -----   |  |                          |
| 5,670   | Total Tax Obligation/General   |                          |
| -----   |  |                          |
| TAX OBLIGATION/LIMITED - 18.5% (12.5% OF TOTAL INVESTMENTS) |  |                          |
| 1,000   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, New Opportunities for Waterbury Inc.,<br>Series 1998A, 6.750%, 7/01/28          | 7/08 at 105              |
| 600   | Connecticut, Certificates of Participation, Juvenile Training<br>School, Series 2001:<br>5.000%, 12/15/20  | 12/11 at 101             |
| 1,000   | 5.000%, 12/15/30   | 12/11 at 101             |
| 1,475   | Connecticut, Special Tax Obligation Transportation<br>Infrastructure Purpose Bonds, Series 1998B,<br>5.500%, 11/01/12 - FSA Insured                        | No Opt. C                |
| 470   | Puerto Rico Infrastructure Financing Authority, Special Tax<br>Revenue Bonds, Series 2005A, 0.000%, 7/01/32 - FGIC Insured                                 | No Opt. C                |
| 1,200   | Puerto Rico Municipal Finance Agency, Series 2005C,<br>5.000%, 8/01/16 - FSA Insured   | 8/15 at 100              |
| 750   | Virgin Islands Public Finance Authority, Gross Receipts Taxes<br>Loan Note, Series 1999A, 6.375%, 10/01/19   | 10/10 at 101             |
| 500   | Virgin Islands Public Finance Authority, Senior Lien Revenue<br>Refunding Bonds, Matching Fund Loan Note, Series 1998A,<br>5.500%, 10/01/18 - RAAI Insured | 10/08 at 101             |
| -----   |  |                          |
| 6,995   | Total Tax Obligation/Limited   |                          |
| -----   |  |                          |
| TRANSPORTATION - 6.7% (4.5% OF TOTAL INVESTMENTS)           |  |                          |
| 2,500   | Connecticut, General Airport Revenue Bonds, Bradley<br>International Airport, Series 2001A, 5.125%, 10/01/26 -<br>FGIC Insured (Alternative Minimum Tax)   | 4/11 at 101              |
| -----   |  |                          |

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|       |   |  |              |
|-------|---|--|--------------|
|       | U.S. GUARANTEED - 31.1% (21.1% OF TOTAL INVESTMENTS) (4)  |  |              |
| 1,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Loomis Chaffee School, Series 2001D,<br>5.500%, 7/01/23 (Pre-refunded 7/01/11) |  | 7/11 at 101  |
| 2,000 | Connecticut, Clean Water Fund Revenue Bonds, Series 2001,<br>5.500%, 10/01/20 (Pre-refunded 10/01/11)   |  | 10/11 at 100 |
| 750   | Connecticut, General Obligation Bonds, Series 2002B,<br>5.500%, 6/15/21 (Pre-refunded 6/15/12)  |  | 6/12 at 100  |
| 500   | East Lyme, Connecticut, General Obligation Bonds,<br>Series 2001, 5.125%, 7/15/20 (Pre-refunded 7/15/11) -<br>FGIC Insured                                |  | 7/11 at 102  |
| 700   | Farmington, Connecticut, General Obligation Bonds,<br>Series 2001, 4.875%, 3/15/20 (Pre-refunded 3/15/11)   |  | 3/11 at 101  |
|       | Hamden, Connecticut, General Obligation Bonds, Series 2001:   |  |              |
| 640   | 5.250%, 8/15/18 (Pre-refunded 8/15/11) - MBIA Insured   |  | 8/11 at 102  |
| 635   | 5.000%, 8/15/19 (Pre-refunded 8/15/11) - MBIA Insured   |  | 8/11 at 102  |
| 300   | 5.000%, 8/15/20 (Pre-refunded 8/15/11) - MBIA Insured   |  | 8/11 at 102  |
| 220   | New Haven, Connecticut, General Obligation Bonds,<br>Series 2001A, 5.000%, 11/01/20 (Pre-refunded 11/01/11) -<br>FGIC Insured                             |  | 11/11 at 100 |
| 1,425 | Puerto Rico Infrastructure Financing Authority, Special<br>Obligation Bonds, Series 2000A, 5.500%, 10/01/32   |  | 10/10 at 101 |
| 1,300 | Puerto Rico Infrastructure Financing Authority, Special<br>Obligation Bonds, Series 2000A, 5.500%, 10/01/40   |  | 10/10 at 101 |
| 390   | Puerto Rico, The Children's Trust Fund, Tobacco Settlement<br>Asset-Backed Bonds, Series 2000, 5.750%, 7/01/20<br>(Pre-refunded 7/01/10)                  |  | 7/10 at 100  |
| 1,000 | Waterbury, Connecticut, General Obligation Bonds,<br>Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) -<br>FSA Insured                                |  | 4/12 at 100  |

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| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
| -----                     |  |                          |
|                           | U.S. GUARANTEED (4) (continued)  |                          |
| \$ 370                    | Windsor, Connecticut, General Obligation Bonds,<br>Series 2001, 5.000%, 7/15/20 (Pre-refunded 7/15/09) | 7/09 at 100              |
| -----                     |  |                          |
| 11,230                    | Total U.S. Guaranteed  |                          |
| -----                     |  |                          |



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|   |  |  |  |              |
|---|--|--|--|--------------|
| UTILITIES - 9.3% (6.3% OF TOTAL INVESTMENTS)  |  |  |  |              |
| 500   | Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28                 |  |  | 10/08 at 102 |
| 1,000   | Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A, 5.500%, 1/01/14 (Alternative Minimum Tax) |  |  | 1/07 at 100  |
| 1,975   | Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 - FSA Insured  |  |  | 7/10 at 101  |
| -----   |  |  |  |              |
| 3,475   | Total Utilities  |  |  |              |
| -----   |  |  |  |              |
| WATER AND SEWER - 14.0% (9.5% OF TOTAL INVESTMENTS)   |  |  |  |              |
| 1,185   | Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16  |  |  | 10/13 at 100 |
| Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A: |  |  |  |              |
| 450   | 5.000%, 11/15/17 - MBIA Insured  |  |  | 11/15 at 100 |
| 720   | 5.000%, 11/15/30 - MBIA Insured  |  |  | 11/15 at 100 |
| 1,110   | 5.000%, 8/15/35 - MBIA Insured   |  |  | 11/15 at 100 |
| 140   | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25  |  |  | 7/15 at 100  |
| South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:                  |  |  |  |              |
| 750   | 5.000%, 8/01/20 - MBIA Insured   |  |  | 8/13 at 100  |
| 720   | 5.000%, 8/01/33 - MBIA Insured   |  |  | 8/13 at 100  |
| -----   |  |  |  |              |
| 5,075   | Total Water and Sewer  |  |  |              |
| -----   |  |  |  |              |
| \$ 54,355   | Total Investments (cost \$54,937,556) - 147.6%   |  |  |              |
| =====   |  |  |  |              |
| Other Assets Less Liabilities - 2.3%  |  |  |  |              |
| -----   |  |  |  |              |
| Preferred Shares, at Liquidation Value - (49.9)%  |  |  |  |              |
| -----   |  |  |  |              |
| Net Assets Applicable to Common Shares - 100%   |  |  |  |              |
| =====   |  |  |  |              |

FUTURES CONTRACTS OUTSTANDING AT NOVEMBER 30, 2006:

| TYPE                | CONTRACT POSITION | NUMBER OF CONTRACTS | CONTRACT EXPIRATION | NOVEMBER |
|---------------------|-------------------|---------------------|---------------------|----------|
| U.S. Treasury Bonds | Long              | 15                  | 3/07                | \$       |

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.

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- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
- (4) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.

N/R Not rated.

See accompanying notes to financial statements.

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Nuveen Connecticut Dividend Advantage Municipal Fund 2 (NGK)  
 Portfolio of  
 INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | CONSUMER STAPLES - 3.0% (2.0% OF TOTAL INVESTMENTS)   |                          |
| \$ 250                    | Guam Economic Development Authority, Tobacco Settlement<br>Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41  | 5/11 at 100              |
| 770                       | Puerto Rico, The Children's Trust Fund, Tobacco Settlement<br>Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33  | 5/12 at 100              |
| -----                     |   |                          |
| 1,020                     | Total Consumer Staples  |                          |
| -----                     |   |                          |
|                           | EDUCATION AND CIVIC ORGANIZATIONS - 27.1% (18.3% OF TOTAL INVESTMENTS)  |                          |
| 500                       | Connecticut Health and Education Facilities Authority,<br>University of Hartford Revenue Bonds, Series 2006G,<br>5.250%, 7/01/36 - RAAI Insured                   | 7/16 at 100              |
| 100                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Canterbury School, Series 2006B,<br>5.000%, 7/01/36 - RAAI Insured                     | 7/16 at 100              |
| 2,250                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Connecticut State University System,<br>Series 2002D-2, 5.000%, 11/01/21 - FSA Insured | 11/11 at 100             |
| 95                        | Connecticut Health and Educational Facilities Authority,  | 7/08 at 102              |

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|       |  |              |
|-------|--|--------------|
|       | Revenue Bonds, Fairfield University, Series 1998H,<br>5.000%, 7/01/23 - MBIA Insured   |              |
| 1,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Greenwich Academy, Series 2001B,<br>5.000%, 3/01/32 - FSA Insured       | 3/11 at 101  |
| 500   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Hopkins School, Series 1998A,<br>5.000%, 7/01/20 - AMBAC Insured        | 7/08 at 101  |
| 215   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Kent School, Series 2004D, 5.000%, 7/01/15 -<br>MBIA Insured            | 1/15 at 100  |
| 310   | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Loomis Chaffee School, Series 2005F,<br>5.250%, 7/01/19 - AMBAC Insured | No Opt. C    |
|       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, University of Hartford, Series 2002E:                                   |              |
| 590   | 5.500%, 7/01/22 - RAAI Insured   | 7/12 at 101  |
| 1,000 | 5.250%, 7/01/32 - RAAI Insured   | 7/12 at 101  |
| 1,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2002W, 5.125%, 7/01/27                          | 7/09 at 100  |
|       | University of Connecticut, General Obligation Bonds, Series 2006A:   |              |
| 450   | 5.000%, 2/15/19 - FGIC Insured   | 2/16 at 100  |
| 490   | 5.000%, 2/15/23 - FGIC Insured   | 2/16 at 100  |
| 500   | University of Connecticut, Student Fee Revenue Refunding<br>Bonds, Series 2002A, 5.250%, 11/15/22 - FGIC Insured                                   | 11/12 at 101 |
| ----- |  |              |
| 9,000 | Total Education and Civic Organizations  |              |
| ----- |  |              |

HEALTH CARE - 10.2% (6.9% OF TOTAL INVESTMENTS)

|     |   |             |
|-----|---|-------------|
|     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Eastern Connecticut Health Network,<br>Series 2000A: |             |
| 50  | 6.125%, 7/01/20 - RAAI Insured  | 7/10 at 101 |
| 70  | 6.000%, 7/01/25 - RAAI Insured  | 7/10 at 101 |
|     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Griffin Hospital, Series 2005B:                      |             |
| 300 | 5.000%, 7/01/20 - RAAI Insured  | 7/15 at 100 |
| 300 | 5.000%, 7/01/23 - RAAI Insured  | 7/15 at 100 |

|                           |                 |                          |
|---------------------------|-----------------|--------------------------|
| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1) | OPTIONAL C<br>PROVISIONS |
|---------------------------|-----------------|--------------------------|

HEALTH CARE (continued)

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|    |       |   |             |
|----|-------|---|-------------|
|    |       | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital for Special Care, Series 1997B:  |             |
| \$ | 105   | 5.375%, 7/01/17   | 7/07 at 102 |
|    | 45    | 5.500%, 7/01/27   | 7/07 at 102 |
|    | 500   | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 (WI/DD, Settling 12/07/06) - FSA Insured | 7/16 at 100 |
|    | 1,000 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, St. Francis Hospital and Medical Center, Series 2002D, 5.000%, 7/01/22 - RAAI Insured     | 7/12 at 101 |
|    | 25    | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/18 - MBIA Insured                           | 7/09 at 101 |
|    | 1,000 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale-New Haven Hospital, Series 2006J-1, 5.000%, 7/01/31 - AMBAC Insured                  | 7/16 at 100 |

---

|  |       |                   |  |
|--|-------|-------------------|--|
|  | 3,395 | Total Health Care |  |
|--|-------|-------------------|--|

---

HOUSING/MULTIFAMILY - 3.0% (2.0% OF TOTAL INVESTMENTS)

|  |     |  |              |
|--|-----|--|--------------|
|  | 500 | Connecticut Housing Finance Authority, Multifamily Housing Mortgage Finance Program Bonds, Series 2006G-2, 4.800%, 11/15/27 (Alternative Minimum Tax)                              | 11/15 at 100 |
|  | 500 | Stamford Housing Authority, Connecticut, Multifamily Housing Revenue Bonds, Fairfield Apartments, Series 1998, 4.750%, 12/01/28 (Mandatory put 12/01/08) (Alternative Minimum Tax) | No Opt. C    |

---

|  |       |                           |  |
|--|-------|---------------------------|--|
|  | 1,000 | Total Housing/Multifamily |  |
|--|-------|---------------------------|--|

---

HOUSING/SINGLE FAMILY - 3.6% (2.4% OF TOTAL INVESTMENTS)

|  |     |   |              |
|--|-----|---|--------------|
|  |     | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1:                |              |
|  | 305 | 4.700%, 11/15/26 (Alternative Minimum Tax)  | 11/15 at 100 |
|  | 330 | 4.800%, 11/15/31 (Alternative Minimum Tax)  | 11/15 at 100 |
|  | 600 | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27 | 5/16 at 100  |

---

|  |       |                             |  |
|--|-------|-----------------------------|--|
|  | 1,235 | Total Housing/Single Family |  |
|--|-------|-----------------------------|--|

---

INDUSTRIALS - 2.9% (2.0% OF TOTAL INVESTMENTS)

|  |       |   |              |
|--|-------|---|--------------|
|  | 1,000 | Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, | 12/11 at 102 |
|--|-------|---|--------------|

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Series 1998A-II, 5.500%, 11/15/15 (Alternative Minimum Tax)

---

| LONG-TERM CARE - 3.3% (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                               | 12/11 at 102 |
| 325   | 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  |
| 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  |
| 1,095   | Total Long-Term Care   |              |

---

| TAX OBLIGATION/GENERAL - 30.5% (20.6% OF TOTAL INVESTMENTS) |  |              |
|---|--|--------------|
| 875   | Bridgeport, Connecticut, General Obligation Bonds, Series 2004C, 5.250%, 8/15/14 - MBIA Insured            | No Opt. C    |
| 600   | Connecticut, General Obligation Bonds, Series 2006A, 4.750%, 12/15/24                                      | 12/16 at 100 |
| 400   | Connecticut, General Obligation Bonds, Series 2006C, 5.000%, 6/01/23 - FSA Insured                         | 6/16 at 100  |
| 1,000   | Farmington, Connecticut, General Obligation Bonds, Series 2002: 5.000%, 9/15/20                            | 9/12 at 101  |
| 1,450   | 5.000%, 9/15/21  | 9/12 at 101  |
| 1,305   | Hartford County Metropolitan District, Connecticut, General Obligation Bonds, Series 2002, 5.000%, 4/01/22 | 4/12 at 101  |
| 360   | Hartford, Connecticut, General Obligation Bonds, Series 2005A: 5.000%, 8/01/21 - FSA Insured               | 8/15 at 100  |
| 240   | 4.375%, 8/01/24 - FSA Insured  | 8/15 at 100  |

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Nuveen Connecticut Dividend Advantage Municipal Fund 2 (NGK) (continued)  
Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL AMOUNT (000)             | DESCRIPTION (1)  | OPTIONAL PROVISIONS |
|------------------------------------|--|---------------------|
| TAX OBLIGATION/GENERAL (continued) |  |                     |
|                                    | Regional School District 8, Andover, Hebron and Marlborough, Connecticut, General Obligation Bonds, Series 2002: |                     |
| \$ 1,390                           | 5.000%, 5/01/20 - FSA Insured  | 5/11 at 101         |
| 1,535                              | 5.000%, 5/01/22 - FSA Insured  | 5/11 at 101         |

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|     |   |              |
|-----|---|--------------|
| 400 | Suffield, Connecticut, General Obligation Bonds,<br>Series 2005, 5.000%, 6/15/21        | No Opt. C    |
| 500 | West Hartford, Connecticut, General Obligation Bonds,<br>Series 2005B, 5.000%, 10/01/17 | 10/15 at 100 |

---

|        |                              |  |
|--------|------------------------------|--|
| 10,055 | Total Tax Obligation/General |  |
|--------|------------------------------|--|

---

TAX OBLIGATION/LIMITED - 9.2% (6.2% OF TOTAL INVESTMENTS)

|       |   |              |
|-------|---|--------------|
| 500   | Connecticut, Special Tax Obligation Transportation<br>Infrastructure Purpose Bonds, Series 2001B, 5.375%, 10/01/13 -<br>FSA Insured | 10/11 at 100 |
| 1,625 | Connecticut, Special Tax Obligation Transportation<br>Infrastructure Purpose Bonds, Series 2002A, 5.375%, 7/01/20 -<br>FSA Insured  | 7/12 at 100  |
| 430   | Puerto Rico Infrastructure Financing Authority, Special Tax<br>Revenue Bonds, Series 2005A, 0.000%, 7/01/32 - FGIC Insured          | No Opt. C    |
| 750   | Puerto Rico Municipal Finance Agency, Series 2005C,<br>5.000%, 8/01/16 - FSA Insured  | 8/15 at 100  |

---

|       |                              |  |
|-------|------------------------------|--|
| 3,305 | Total Tax Obligation/Limited |  |
|-------|------------------------------|--|

---

TRANSPORTATION - 6.2% (4.2% OF TOTAL INVESTMENTS)

|       |   |           |
|-------|---|-----------|
| 1,950 | New Haven, Connecticut, Revenue Refunding Bonds,<br>Air Rights Parking Facility, Series 2002, 5.375%, 12/01/15 -<br>AMBAC Insured | No Opt. C |
|-------|---|-----------|

U.S. GUARANTEED - 30.7% (20.7% OF TOTAL INVESTMENTS) (4)

|       |   |             |
|-------|---|-------------|
| 1,000 | Bridgeport, Connecticut, General Obligation Bonds,<br>Series 2001C, 5.375%, 8/15/18 (Pre-refunded 8/15/11) -<br>FGIC Insured                              | 8/11 at 100 |
|       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Eastern Connecticut Health Network,<br>Series 2000A:                           |             |
| 100   | 6.125%, 7/01/20 (Pre-refunded 7/01/10) - RAAI Insured   | 7/10 at 101 |
| 130   | 6.000%, 7/01/25 (Pre-refunded 7/01/10) - RAAI Insured   | 7/10 at 101 |
| 1,000 | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Loomis Chaffee School, Series 2001D,<br>5.250%, 7/01/31 (Pre-refunded 7/01/11) | 7/11 at 101 |
| 1,000 | Connecticut, General Obligation Bonds, Series 2002A,<br>5.375%, 4/15/19 (Pre-refunded 4/15/12)  | 4/12 at 100 |
| 2,105 | Fairfield, Connecticut, General Obligation Bonds,<br>Series 2002A, 5.000%, 4/01/16 (Pre-refunded 4/01/12)   | 4/12 at 100 |

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|        |  |              |
|--------|--|--------------|
| 1,000  | Puerto Rico Infrastructure Financing Authority, Special<br>Obligation Bonds, Series 2000A, 5.500%, 10/01/32                | 10/10 at 101 |
| 2,000  | Puerto Rico Infrastructure Financing Authority, Special<br>Obligation Bonds, Series 2000A, 5.500%, 10/01/40                | 10/10 at 101 |
| 1,230  | University of Connecticut, General Obligation Bonds,<br>Series 2002A, 5.375%, 4/01/19 (Pre-refunded 4/01/12)               | 4/12 at 100  |
| 500    | Waterbury, Connecticut, General Obligation Bonds,<br>Series 2002A, 5.375%, 4/01/17 (Pre-refunded 4/01/12) -<br>FSA Insured | 4/12 at 100  |
| -----  |  |              |
| 10,065 | Total U.S. Guaranteed  |              |
| -----  |  |              |

UTILITIES - 6.6% (4.5% OF TOTAL INVESTMENTS)

|   |  |              |
|---|--|--------------|
| 500   | Connecticut Development Authority, Pollution Control<br>Revenue Refunding Bonds, Connecticut Light and Power<br>Company, Series 1993A, 5.850%, 9/01/28 | 10/08 at 102 |
| Eastern Connecticut Resource Recovery Authority, Solid Waste<br>Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A: |  |              |
| 250   | 5.500%, 1/01/15 (Alternative Minimum Tax)  | 1/15 at 100  |
| 510   | 5.500%, 1/01/20 (Alternative Minimum Tax)  | 1/07 at 100  |

30

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
| -----                     |  |                          |
| UTILITIES (continued)     |  |                          |
| \$ 1,000                  | Puerto Rico Electric Power Authority, Power Revenue Bonds,<br>Series 2000HH, 5.250%, 7/01/29 - FSA Insured | 7/10 at 101              |
| -----                     |  |                          |
| 2,260                     | Total Utilities  |                          |
| -----                     |  |                          |

WATER AND SEWER - 11.9% (8.0% OF TOTAL INVESTMENTS)

|   |   |              |
|---|---|--------------|
| 70  | Connecticut Development Authority, Water Facilities<br>Revenue Bonds, Bridgeport Hydraulic Company, Series 1996,<br>6.000%, 9/01/36 - AMBAC Insured (Alternative Minimum Tax) | 3/07 at 102  |
| 785   | Connecticut, State Revolving Fund General Revenue Bonds,<br>Series 2003A, 5.000%, 10/01/16  | 10/13 at 100 |
| Greater New Haven Water Pollution Control Authority,<br>Connecticut, Regional Wastewater System Revenue Bonds, Series<br>2005A: |   |              |
| 500   | 5.000%, 11/15/16 - MBIA Insured   | 11/15 at 100 |
| 690   | 5.000%, 11/15/30 - MBIA Insured   | 11/15 at 100 |

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|           |   |              |
|-----------|---|--------------|
| 320       | 5.000%, 8/15/35 - MBIA Insured  | 11/15 at 100 |
| 130       | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25 | 7/15 at 100  |
|           | South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:      |              |
| 750       | 5.000%, 8/01/20 - MBIA Insured  | 8/13 at 100  |
| 660       | 5.000%, 8/01/33 - MBIA Insured  | 8/13 at 100  |
| -----     |   |              |
| 3,905     | Total Water and Sewer   |              |
| -----     |   |              |
| \$ 49,285 | Total Investments (cost \$49,788,724) - 148.2%  |              |
| =====     |   |              |
|           | Other Assets Less Liabilities - 1.2%  |              |
| -----     |   |              |
|           | Preferred Shares, at Liquidation Value - (49.4)%  |              |
| -----     |   |              |
|           | Net Assets Applicable to Common Shares - 100%   |              |
| =====     |   |              |

FUTURES CONTRACTS OUTSTANDING AT NOVEMBER 30, 2006:

| TYPE                | CONTRACT POSITION | NUMBER OF CONTRACTS | CONTRACT EXPIRATION | NOVEMBER |
|---------------------|-------------------|---------------------|---------------------|----------|
| U.S. Treasury Bonds | Long              | 8                   | 3/07                |          |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
  - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
  - (3) Ratings: Using the higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
  - (4) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
- WI/DD Purchased on a when-issued or delayed delivery basis.

See accompanying notes to financial statements.



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Nuveen Connecticut Dividend Advantage Municipal Fund 3 (NGO)  
 Portfolio of  
 INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | CONSUMER STAPLES - 4.0% (2.7% OF TOTAL INVESTMENTS)   |                          |
| \$ 2,460                  | Puerto Rico, The Children's Trust Fund, Tobacco Settlement<br>Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33  | 5/12 at 100              |
| -----                     |   |                          |
|                           | EDUCATION AND CIVIC ORGANIZATIONS - 21.9% (14.7% OF TOTAL INVESTMENTS)  |                          |
| 650                       | Connecticut Health and Education Facilities Authority,<br>University of Hartford Revenue Bonds, Series 2006G,<br>5.250%, 7/01/36 - RAAI Insured                   | 7/16 at 100              |
| 150                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Canterbury School, Series 2006B,<br>5.000%, 7/01/36 - RAAI Insured                     | 7/16 at 100              |
| 1,595                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Connecticut State University System,<br>Series 2002D-2, 5.000%, 11/01/21 - FSA Insured | 11/11 at 100             |
| 1,700                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Connecticut State University System,<br>Series 2005H, 5.000%, 11/01/17 - FSA Insured   | 11/15 at 100             |
| 285                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Kent School, Series 2004D,<br>5.000%, 7/01/15 - MBIA Insured                           | 1/15 at 100              |
| 400                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Loomis Chaffee School, Series 2005F,<br>5.250%, 7/01/19 - AMBAC Insured                | No Opt. C                |
| 3,100                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Trinity College, Series 2001G,<br>5.000%, 7/01/21 - AMBAC Insured                      | 7/11 at 101              |
| 750                       | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, University of Hartford, Series 2002E,<br>5.500%, 7/01/22 - RAAI Insured                | 7/12 at 101              |
| 1,500                     | Connecticut Health and Educational Facilities Authority,<br>Revenue Bonds, Yale University, Series 2002W,<br>5.125%, 7/01/27                                      | 7/09 at 100              |
| 1,100                     | University of Connecticut, General Obligation Bonds,<br>Series 2003A, 5.125%, 2/15/21 - MBIA Insured  | 2/13 at 100              |
|                           | University of Connecticut, General Obligation Bonds,<br>Series 2006A:   |                          |
| 850                       | 5.000%, 2/15/19 - FGIC Insured  | 2/16 at 100              |
| 490                       | 5.000%, 2/15/23 - FGIC Insured  | 2/16 at 100              |
| 500                       | University of Connecticut, Student Fee Revenue Refunding  | 11/12 at 101             |

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Bonds, Series 2002A, 5.250%, 11/15/22 - FGIC Insured

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|        |   |  |
|--------|---|--|
| 13,070 | Total Education and Civic Organizations |  |
|--------|---|--|

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HEALTH CARE - 6.2% (4.2% OF TOTAL INVESTMENTS)

|       |   |             |
|-------|---|-------------|
| 500   | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Bristol Hospital, Series 2002B, 5.500%, 7/01/21 - RAAI Insured                            | 7/12 at 101 |
| 800   | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Griffin Hospital, Series 2005B, 5.000%, 7/01/20 - RAAI Insured                            | 7/15 at 100 |
|       | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Hospital for Special Care, Series 1997B:  |             |
| 235   | 5.375%, 7/01/17   | 7/07 at 102 |
| 95    | 5.500%, 7/01/27   | 7/07 at 102 |
| 900   | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Middlesex Hospital, Series 2006, 5.000%, 7/01/32 (WI/DD, Settling 12/07/06) - FSA Insured | 7/16 at 100 |
| 200   | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Stamford Hospital, Series 1999G, 5.000%, 7/01/18 - MBIA Insured                           | 7/09 at 101 |
| 1,000 | 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 |

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|       |                   |  |
|-------|-------------------|--|
| 3,730 | Total Health Care |  |
|-------|-------------------|--|

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| PRINCIPAL AMOUNT (000) | DESCRIPTION (1) | OPTIONAL C PROVISIONS |
|------------------------|-----------------|-----------------------|
|------------------------|-----------------|-----------------------|

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HOUSING/MULTIFAMILY - 2.8% (1.9% OF TOTAL INVESTMENTS)

|          |  |              |
|----------|--|--------------|
| \$ 1,000 | Connecticut Housing Finance Authority, Multifamily Housing Mortgage Finance Program Bonds, Series 2006G-2, 4.800%, 11/15/27 (Alternative Minimum Tax)                              | 11/15 at 100 |
| 750      | Stamford Housing Authority, Connecticut, Multifamily Housing Revenue Bonds, Fairfield Apartments, Series 1998, 4.750%, 12/01/28 (Mandatory put 12/01/08) (Alternative Minimum Tax) | No Opt. C    |

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|       |                           |  |
|-------|---------------------------|--|
| 1,750 | Total Housing/Multifamily |  |
|-------|---------------------------|--|

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HOUSING/SINGLE FAMILY - 3.2% (2.1% OF TOTAL INVESTMENTS)

|       |   |  |              |
|-------|---|--|--------------|
|       | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006-A1:                |  |              |
| 435   | 4.700%, 11/15/26 (Alternative Minimum Tax)  |  | 11/15 at 100 |
| 465   | 4.800%, 11/15/31 (Alternative Minimum Tax)  |  | 11/15 at 100 |
| 1,100 | Connecticut Housing Finance Authority, Housing Mortgage Finance Program Bonds, Series 2006D, 4.650%, 11/15/27 |  | 5/16 at 100  |
| ----- |   |  |              |
| 2,000 | Total Housing/Single Family   |  |              |
| ----- |   |  |              |

INDUSTRIALS - 3.2% (2.2% OF TOTAL INVESTMENTS)

|       |  |  |              |
|-------|--|--|--------------|
| 2,000 | Connecticut Resource Recovery Authority, Revenue Bonds, American Ref-Fuel Company of Southeastern Connecticut LP, Series 1998A-I, 5.500%, 11/15/15 (Alternative Minimum Tax) |  | 12/11 at 102 |
| ----- |  |  |              |

LONG-TERM CARE - 12.3% (8.2% OF TOTAL INVESTMENTS)

|       |  |  |              |
|-------|--|--|--------------|
| 500   | Connecticut Development Authority, First Mortgage Gross Revenue Healthcare Bonds, Elim Park Baptist Home Inc., Series 2003, 5.750%, 12/01/23                               |  | 12/11 at 102 |
| 600   | 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  |
|       | Connecticut Development Authority, Revenue Bonds, Duncaster Inc., Series 2002:   |  |              |
| 650   | 5.125%, 8/01/22 - RAAI Insured   |  | 8/12 at 101  |
| 1,025 | 4.750%, 8/01/32 - RAAI Insured   |  | 8/12 at 101  |
|       | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Village for Families and Children Inc., Series 2002A:  |  |              |
| 430   | 5.000%, 7/01/18 - AMBAC Insured  |  | 7/12 at 101  |
| 475   | 5.000%, 7/01/20 - AMBAC Insured  |  | 7/12 at 101  |
| 260   | 5.000%, 7/01/23 - AMBAC Insured  |  | 7/12 at 101  |
| 1,000 | 5.000%, 7/01/32 - AMBAC Insured  |  | 7/12 at 101  |
|       | Connecticut Housing Finance Authority, Special Needs Housing Mortgage Finance Program Special Obligation Bonds, Series 2002SNH-1:  |  |              |
| 1,000 | 5.000%, 6/15/22 - AMBAC Insured  |  | 6/12 at 101  |
| 1,500 | 5.000%, 6/15/32 - AMBAC Insured  |  | 6/12 at 101  |
| ----- |  |  |              |
| 7,440 | Total Long-Term Care   |  |              |
| ----- |  |  |              |

TAX OBLIGATION/GENERAL - 29.2% (19.5% OF TOTAL INVESTMENTS)

|     |   |  |              |
|-----|---|--|--------------|
|     | Bethel, Connecticut, General Obligation Bonds, Series 2002: |  |              |
| 525 | 5.000%, 11/01/18 - FGIC Insured                             |  | 11/12 at 100 |
| 525 | 5.000%, 11/01/19 - FGIC Insured                             |  | 11/12 at 100 |

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|       |  |              |
|-------|--|--------------|
| 525   | 5.000%, 11/01/20 - FGIC Insured  | 11/12 at 100 |
| 525   | 5.000%, 11/01/21 - FGIC Insured  | 11/12 at 100 |
| 525   | 5.000%, 11/01/22 - FGIC Insured  | 11/12 at 100 |
| 1,000 | Bridgeport, Connecticut, General Obligation Bonds,<br>Series 2004C, 5.250%, 8/15/14 - MBIA Insured | No Opt. C    |
| 1,200 | Connecticut, General Obligation Bonds, Series 2006A,<br>4.750%, 12/15/24                           | 12/16 at 100 |
| 700   | Connecticut, General Obligation Bonds, Series 2006C,<br>5.000%, 6/01/23 - FSA Insured              | 6/16 at 100  |
| 450   | Farmington, Connecticut, General Obligation Bonds,<br>Series 2002, 5.000%, 9/15/20                 | 9/12 at 101  |
|       | Hartford, Connecticut, General Obligation Bonds, Series 2005A:                                     |              |
| 600   | 5.000%, 8/01/21 - FSA Insured  | 8/15 at 100  |
| 400   | 4.375%, 8/01/24 - FSA Insured  | 8/15 at 100  |

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Nuveen Connecticut Dividend Advantage Municipal Fund 3 (NGO) (continued)  
Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | TAX OBLIGATION/GENERAL (continued)  |                          |
|                           | New Canaan, Connecticut, General Obligation Bonds,<br>Series 2002A:                                 |                          |
| \$ 950                    | 4.500%, 5/01/19   | 5/11 at 100              |
| 900                       | 4.600%, 5/01/20   | 5/11 at 100              |
| 500                       | 4.700%, 5/01/21   | 5/11 at 100              |
| 1,405                     | New Haven, Connecticut, General Obligation Bonds,<br>Series 2002A, 5.250%, 11/01/17 - AMBAC Insured | 11/11 at 101             |
|                           | Southbury, Connecticut, General Obligation Bonds, Series 2002:                                      |                          |
| 500                       | 4.250%, 12/15/14  | 12/11 at 101             |
| 500                       | 4.375%, 12/15/15  | 12/11 at 101             |
| 500                       | 4.375%, 12/15/16  | 12/11 at 101             |
| 500                       | 4.500%, 12/15/17  | 12/11 at 101             |
| 500                       | 4.625%, 12/15/18  | 12/11 at 101             |
| 500                       | 4.625%, 12/15/19  | 12/11 at 101             |
| 500                       | 4.875%, 12/15/20  | 12/11 at 101             |
| 500                       | 4.875%, 12/15/21  | 12/11 at 101             |
| 500                       | 5.000%, 12/15/22  | 12/11 at 101             |
|                           | Stratford, Connecticut, General Obligation Bonds, Series 2002:                                      |                          |
| 1,375                     | 4.000%, 2/15/19 - FSA Insured   | 2/12 at 100              |
| 630                       | 4.125%, 2/15/20 - FSA Insured   | 2/12 at 100              |
| 500                       | West Hartford, Connecticut, General Obligation Bonds,<br>Series 2005B, 5.000%, 10/01/18             | 10/15 at 100             |
| -----                     |   |                          |
| 17,735                    | Total Tax Obligation/General  |                          |

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TAX OBLIGATION/LIMITED - 18.7% (12.5% OF TOTAL INVESTMENTS)

|       |   |              |
|-------|---|--------------|
| 60    | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 1992B, 6.125%, 9/01/12                        | No Opt. C    |
|       | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2002B:  |              |
| 2,810 | 5.000%, 12/01/20 - AMBAC Insured  | 12/12 at 100 |
| 1,000 | 5.000%, 12/01/21 - AMBAC Insured  | 12/12 at 100 |
| 1,000 | 5.000%, 12/01/22 - AMBAC Insured  | 12/12 at 100 |
| 500   | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2003B, 5.000%, 1/01/23 - FGIC Insured         | 1/14 at 100  |
|       | Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A:  |              |
| 780   | 0.000%, 7/01/32 - FGIC Insured  | No Opt. C    |
| 2,120 | 0.000%, 7/01/33 - FGIC Insured  | No Opt. C    |
|       | Puerto Rico Public Buildings Authority, Guaranteed Government Facilities Revenue Bonds, Series 2002G:                                 |              |
| 890   | 5.250%, 7/01/17   | 7/12 at 100  |
| 1,000 | 5.250%, 7/01/20   | 7/12 at 100  |
| 1,045 | 5.250%, 7/01/21   | 7/12 at 100  |
| 1,010 | Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 1998A, 5.125%, 6/01/24 - AMBAC Insured               | No Opt. C    |
| 195   | Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 2002E, 5.500%, 8/01/29                               | 2/12 at 100  |
| 750   | Virgin Islands Public Finance Authority, Senior Lien Revenue Refunding Bonds, Matching Fund Loan Note, Series 1998A, 5.500%, 10/01/22 | 10/08 at 101 |

13,160 Total Tax Obligation/Limited

TRANSPORTATION - 0.8% (0.4% OF TOTAL INVESTMENTS)

|     |   |           |
|-----|---|-----------|
| 415 | New Haven, Connecticut, Revenue Refunding Bonds, Air Rights Parking Facility, Series 2002, 5.375%, 12/01/15 - AMBAC Insured | No Opt. C |
|-----|---|-----------|

U.S. GUARANTEED - 25.0% (16.7% OF TOTAL INVESTMENTS) (4)

|       |  |             |
|-------|--|-------------|
| 3,510 | Bridgeport, Connecticut, General Obligation Bonds, Series 2001C, 5.375%, 8/15/18 (Pre-refunded 8/15/11) - FGIC Insured | 8/11 at 100 |
|-------|--|-------------|

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| PRINCIPAL<br>AMOUNT (000)                    | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|--|--|--------------------------|
| U.S. GUARANTEED (4) (continued)              |  |                          |
| \$ 500                                       | Bridgeport, Connecticut, General Obligation Bonds, Series 2003A, 5.250%, 9/15/23 (Pre-refunded 9/15/13) - FSA Insured  | 9/13 at 100              |
| 1,000  | Connecticut, General Obligation Bonds, Series 2002A, 5.000%, 4/15/21 (Pre-refunded 4/15/12)  | 4/12 at 100              |
| 2,500  | Connecticut, General Obligation Bonds, Series 2002D, 5.375%, 11/15/21 (Pre-refunded 11/15/12)  | 11/12 at 100             |
| 400  | Connecticut, Special Tax Obligation Transportation Infrastructure Purpose Bonds, Series 2001A, 4.800%, 10/01/18 (Pre-refunded 10/01/11) - FSA Insured            | 10/11 at 100             |
| 40   | New Haven, Connecticut, General Obligation Bonds, Series 2002A, 5.250%, 11/01/17 - AMBAC Insured (ETM)   | 11/11 at 101             |
| 3,000  | Puerto Rico Infrastructure Financing Authority, Special Obligation Bonds, Series 2000A, 5.500%, 10/01/40   | 10/10 at 101             |
| 2,000  | Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 1997A, 5.000%, 7/01/28 (Pre-refunded 1/01/08) - AMBAC Insured                  | 1/08 at 101              |
| 570  | Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 2002E, 5.500%, 8/01/29 (Pre-refunded 2/01/12)                                   | 2/12 at 100              |
| 1,410  | Puerto Rico, General Obligation and Public Improvement Refunding Bonds, Series 1998B, 5.000%, 7/01/24 (Pre-refunded 7/01/08) - MBIA Insured                      | 7/08 at 101              |
| 14,930                                       | Total U.S. Guaranteed  |                          |
| UTILITIES - 8.3% (5.5% OF TOTAL INVESTMENTS) |  |                          |
| 720  | Connecticut Development Authority, Pollution Control Revenue Refunding Bonds, Connecticut Light and Power Company, Series 1993A, 5.850%, 9/01/28                 | 10/08 at 102             |
| 1,000  | Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A: 5.500%, 1/01/14 (Alternative Minimum Tax) | 1/07 at 100              |
| 305  | Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A: 5.500%, 1/01/20 (Alternative Minimum Tax) | 1/07 at 100              |
| 3,050  | Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 - FSA Insured  | 7/10 at 101              |
| 5,075  | Total Utilities  |                          |

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WATER AND SEWER - 14.0% (9.4% OF TOTAL INVESTMENTS)

|       |   |              |
|-------|---|--------------|
| 765   | Connecticut Development Authority, Water Facilities Revenue Bonds, Bridgeport Hydraulic Company, Series 1996, 6.000%, 9/01/36 (Alternative Minimum Tax) | 3/07 at 102  |
| 1,185 | Connecticut, State Revolving Fund General Revenue Bonds, Series 2003A, 5.000%, 10/01/16   | 10/13 at 100 |
|       | Greater New Haven Water Pollution Control Authority, Connecticut, Regional Wastewater System Revenue Bonds, Series 2005A:                               |              |
| 770   | 5.000%, 11/15/16 - MBIA Insured   | 11/15 at 100 |
| 1,230 | 5.000%, 11/15/30 - MBIA Insured   | 11/15 at 100 |
| 640   | 5.000%, 8/15/35 - MBIA Insured  | 11/15 at 100 |
| 230   | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25   | 7/15 at 100  |

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Nuveen Connecticut Dividend Advantage Municipal Fund 3 (NGO) (continued)  
Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C PROVISIONS |
|------------------------|--|-----------------------|
| -----                  |  |                       |
|                        | WATER AND SEWER (continued)  |                       |
|                        | South Central Connecticut Regional Water Authority, Water System Revenue Bonds, Eighteenth Series 2003A:         |                       |
| \$ 2,050               | 5.000%, 8/01/20 - MBIA Insured   | 8/13 at 100           |
| 1,140                  | 5.000%, 8/01/33 - MBIA Insured   | 8/13 at 100           |
| 350                    | Stamford, Connecticut, Water Pollution Control System and Facility Revenue Bonds, Series 2003A, 5.000%, 11/15/32 | 11/13 at 100          |
| -----                  |  |                       |
| 8,360                  | Total Water and Sewer  |                       |
| -----                  |  |                       |
| \$ 92,125              | Total Investments (cost \$92,444,055) - 149.6%   |                       |
| =====                  |  |                       |
|                        | Other Assets Less Liabilities - 0.3%   |                       |
| -----                  |  |                       |
|                        | Preferred Shares, at Liquidation Value - (49.9)%   |                       |
| -----                  |  |                       |
|                        | Net Assets Applicable to Common Shares - 100%  |                       |
| =====                  |  |                       |

FUTURES CONTRACTS OUTSTANDING AT NOVEMBER 30, 2006:

| TYPE                | CONTRACT POSITION | NUMBER OF CONTRACTS | CONTRACT EXPIRATION | NOVEMBER |
|---------------------|-------------------|---------------------|---------------------|----------|
| -----               |                   |                     |                     |          |
| U.S. Treasury Bonds | Long              | 12                  | 3/07                | \$       |
| -----               |                   |                     |                     |          |

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- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
- (4) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.

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

(ETM) Escrowed to maturity.

See accompanying notes to financial statements.

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Nuveen Massachusetts Premium Income Municipal Fund (NMT)  
 Portfolio of  
 INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000)  | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|--|--|--------------------------|
| -----  |  |                          |
| CONSUMER DISCRETIONARY - 2.2% (1.5% OF TOTAL INVESTMENTS)              |  |                          |
| \$ 1,485   | Boston Industrial Development Financing Authority,<br>Massachusetts, Senior Revenue Bonds, Crosstown Center<br>Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum Tax) | 9/12 at 102              |
| -----  |  |                          |
| CONSUMER STAPLES - 0.7% (0.6% OF TOTAL INVESTMENTS)                    |  |                          |
| 550  | Guam Economic Development Authority, Tobacco Settlement<br>Asset-Backed Bonds, Series 2001B, 5.500%, 5/15/41   | 5/11 at 100              |
| -----  |  |                          |
| EDUCATION AND CIVIC ORGANIZATIONS - 32.4% (22.0% OF TOTAL INVESTMENTS) |  |                          |
| 750  | Massachusetts Development Finance Agency, Revenue<br>Bonds, Western New England College, Series 2005A,<br>5.000%, 9/01/33 - AGC Insured  | 9/15 at 100              |
| 500  | Massachusetts Development Finance Authority, Revenue<br>Bonds, Belmont Hills School, Series 2001, 5.375%, 9/01/23  | 9/11 at 101              |



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|       |   |              |
|-------|---|--------------|
| 890   | Massachusetts Development Finance Authority, Revenue Bonds, Curry College, Series 2000A, 6.000%, 3/01/20 - ACA Insured  | 3/09 at 101  |
| 1,000 | Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2003C, 5.750%, 7/01/33                 | 7/13 at 101  |
| 1,745 | Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2005D, 5.000%, 7/01/27 - AGC Insured   | 7/15 at 100  |
| 750   | Massachusetts Development Finance Authority, Revenue Bonds, Milton Academy, Series 2003A, 5.000%, 9/01/19   | 9/13 at 100  |
| 1,090 | Massachusetts Development Finance Authority, Revenue Refunding Bonds, Boston University, Series 1999P, 6.000%, 5/15/29  | No Opt. C    |
| 85    | Massachusetts Education Loan Authority, Student Loan Revenue Bonds, Issue E, Series 1995, 6.150%, 7/01/10 - AMBAC Insured (Alternative Minimum Tax)                     | 1/07 at 100  |
| 1,550 | Massachusetts Educational Finance Authority, Educational Loan Revenue Bonds, Series 2002E, 5.000%, 1/01/13 - AMBAC Insured (Alternative Minimum Tax)                    | 1/12 at 100  |
| 2,000 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.250%, 6/01/18   | 6/13 at 100  |
| 1,500 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, University of Massachusetts - Worcester Campus, Series 2001B, 5.250%, 10/01/31 - FGIC Insured | 10/11 at 100 |
| 500   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Wellesley College, Series 2003H, 5.000%, 7/01/26  | 7/13 at 100  |
| 555   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Williams College, Series 2003H, 5.000%, 7/01/21   | 7/13 at 100  |
| 500   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Worcester State College, Series 2002, 5.000%, 11/01/32 - AMBAC Insured                        | 11/12 at 100 |
| 2,300 | Massachusetts Industrial Finance Agency, Revenue Bonds, Belmont Hill School, Series 1998, 5.250%, 9/01/28   | 9/08 at 101  |
| 1,645 | Massachusetts Industrial Finance Agency, Revenue Bonds, Whitehead Institute for Biomedical Research, Series 1993, 5.125%, 7/01/26                                       | 1/07 at 100  |
| 4,000 | New England Education Loan Marketing Corporation, Massachusetts, Student Loan Revenue Bonds, Subordinate Series 1992H, 6.900%, 11/01/09 (Alternative Minimum Tax)       | No Opt. C    |
| 375   | Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez           | 2/09 at 101  |

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University System, Series 1999, 5.375%, 2/01/19

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 21,735 Total Education and Civic Organizations  
 -----

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Nuveen Massachusetts Premium Income Municipal Fund (NMT) (continued)  
 Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000)                        | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|--|--|--------------------------|
| HEALTH CARE - 16.8% (11.4% OF TOTAL INVESTMENTS) |  |                          |
| \$ 1,250   | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Berkshire Health System, Series 2001E,<br>6.250%, 10/01/31                              | 10/11 at 101             |
| 1,000  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Cape Cod Health Care Inc., Series 2001C,<br>5.250%, 11/15/31 - RAAI Insured             | 11/11 at 101             |
| 1,000  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Caritas Christi Obligated Group, Series 2002B,<br>6.250%, 7/01/22                       | 7/12 at 101              |
| 935  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Emerson Hospital, Series 2005E,<br>5.000%, 8/15/35 - RAAI Insured                       | 8/15 at 100              |
| 1,000  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Lahey Clinic Medical Center, Series 2005C,<br>5.000%, 8/15/21 - FGIC Insured            | 8/15 at 100              |
| 1,000  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Milton Hospital Project, Series 2005D,<br>5.250%, 7/01/30                               | 7/15 at 100              |
| 1,500  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, New England Medical Center Hospitals,<br>Series 1993G-1, 5.375%, 7/01/24 - MBIA Insured | 1/07 at 100              |
| 600  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, New England Medical Center Hospitals,<br>Series 2002H, 5.375%, 5/15/19 - FGIC Insured   | 5/12 at 100              |
| 2,000  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Partners HealthCare System Inc.,<br>Series 2001C, 5.750%, 7/01/32                       | 7/11 at 101              |
| 375  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, UMass Memorial Health Care, Series 2001C,<br>6.625%, 7/01/32                            | 7/11 at 100              |
| 615  | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, UMass Memorial Health Care, Series 2005D,<br>5.000%, 7/01/33                            | 7/15 at 100              |

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|        |                   |  |
|--------|-------------------|--|
| 11,275 | Total Health Care |  |
|--------|-------------------|--|

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|  |  |              |
|--|--|--------------|
| HOUSING/MULTIFAMILY - 6.0% (4.1% OF TOTAL INVESTMENTS) |  |              |
| 1,890  | Massachusetts Development Financing Authority, Assisted Living Revenue Bonds, Prospect House Apartments, Series 1999, 7.000%, 12/01/31               | 12/09 at 102 |
| 335  | Massachusetts Housing Finance Agency, Housing Bonds, Series 2006A, 5.100%, 12/01/37 (Alternative Minimum Tax)  | 6/15 at 100  |
| 500  | Massachusetts Housing Finance Agency, Housing Revenue Bonds, Series 2003S, 5.050%, 12/01/23 (Alternative Minimum Tax)                                | 6/13 at 100  |
| 390  | Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 1999D, 5.500%, 7/01/13 - AMBAC Insured (Alternative Minimum Tax) | 7/10 at 101  |
| 1,000  | Somerville Housing Authority, Massachusetts, GNMA Collateralized Mortgage Revenue Bonds, Clarendon Hill Towers, Series 2002, 5.200%, 11/20/22        | 5/12 at 103  |

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|       |                           |  |
|-------|---------------------------|--|
| 4,115 | Total Housing/Multifamily |  |
|-------|---------------------------|--|

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|  |   |             |
|--|---|-------------|
| HOUSING/SINGLE FAMILY - 3.5% (2.4% OF TOTAL INVESTMENTS) |   |             |
| 1,000  | Massachusetts Housing Finance Authority, Single Family Housing Revenue Bonds, Series 2006-122, 4.875%, 12/01/37 (Alternative Minimum Tax) | 6/15 at 100 |
| 1,500  | Massachusetts Housing Finance Authority, Single Family Housing Revenue Bonds, Series 2006-126, 4.625%, 6/01/32 (Alternative Minimum Tax)  | 6/16 at 100 |

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|       |                             |  |
|-------|-----------------------------|--|
| 2,500 | Total Housing/Single Family |  |
|-------|-----------------------------|--|

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|  |   |           |
|--|---|-----------|
| INDUSTRIALS - 1.2% (0.8% OF TOTAL INVESTMENTS) |   |           |
| 415  | Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds, Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax) | No Opt. C |
| 400  | Massachusetts Development Finance Agency, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2003, 5.450%, 6/01/14                                     | No Opt. C |

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|     |                   |  |
|-----|-------------------|--|
| 815 | Total Industrials |  |
|-----|-------------------|--|

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| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
| -----                     |  |                          |
|                           | LONG-TERM CARE - 9.4% (6.4% OF TOTAL INVESTMENTS)  |                          |
| \$ 1,270                  | Boston, Massachusetts, FHA-Insured Mortgage Revenue Bonds, Deutsches Altenheim Inc., Series 1998A, 6.125%, 10/01/31  | 10/08 at 105             |
| 1,500                     | Massachusetts Development Finance Authority, GNMA Collateralized Assisted Living Facility Revenue Bonds, Arbors at Chicopee, Series 2001A, 6.250%, 9/20/42 (Alternative Minimum Tax) | 3/12 at 105              |
| 2,500                     | Massachusetts Development Finance Authority, GNMA Collateralized Revenue Bonds, VOA Concord Assisted Living Inc., Series 2000A, 6.900%, 10/20/41                                     | 10/11 at 105             |
| 415                       | Massachusetts Industrial Finance Agency, FHA-Insured Project Revenue Bonds, Heights Crossing LP, Series 1995, 6.000%, 2/01/15 (Alternative Minimum Tax)                              | 2/07 at 101              |
| 400                       | Massachusetts Industrial Finance Agency, First Mortgage Revenue Bonds, Berkshire Retirement Community, Series 1994B, 4.750%, 7/01/17   | 1/11 at 101              |
| -----                     |  |                          |
| 6,085                     | Total Long-Term Care   |                          |
| -----                     |  |                          |
|                           | TAX OBLIGATION/GENERAL - 19.3% (13.1% OF TOTAL INVESTMENTS)  |                          |
| 500                       | Ashland, Massachusetts, General Obligation Bonds, Series 2004, 5.250%, 5/15/23 - AMBAC Insured   | 5/15 at 100              |
| 1,250                     | Boston, Massachusetts, General Obligation Bonds, Series 2005A, 5.000%, 1/01/17   | 1/15 at 100              |
| 1,000                     | Fall River, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 2/01/21 - FSA Insured  | 2/13 at 101              |
| 2,500                     | Massachusetts Bay Transportation Authority, General Obligation Transportation System Bonds, Series 1991A, 7.000%, 3/01/21  | No Opt. C                |
| 1,275                     | Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2001D, 6.000%, 11/01/13 - MBIA Insured  | No Opt. C                |
| 980                       | Monson, Massachusetts, General Obligation Bonds, Series 2002, 5.250%, 5/15/22 - AMBAC Insured  | 5/12 at 101              |
| 1,260                     | Norwell, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 11/15/20 - FGIC Insured   | No Opt. C                |
|                           | Springfield, Massachusetts, General Obligation Bonds, Series 2003:   |                          |
| 530                       | 5.250%, 1/15/15 - MBIA Insured   | 1/13 at 100              |
| 1,615                     | 5.250%, 1/15/23 - MBIA Insured   | 1/13 at 100              |

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|   |  |             |
|---|--|-------------|
| 1,220   | Worcester, Massachusetts, General Obligation Bonds, Series 2005A, 5.000%, 7/01/19 - FGIC Insured   | 7/15 at 100 |
| <hr/>   |  |             |
| 12,130  | Total Tax Obligation/General   |             |
| <hr/>   |  |             |
| TAX OBLIGATION/LIMITED - 16.4% (11.2% OF TOTAL INVESTMENTS) |  |             |
| 210   | Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Series 2004, 5.000%, 5/01/26 - AMBAC Insured  | 5/14 at 100 |
| 940   | Massachusetts Bay Transportation Authority, Assessment Bonds, Series 2005A, 5.000%, 7/01/18  | 7/15 at 100 |
| 385   | Massachusetts Bay Transportation Authority, Senior Lien Sales Tax Revenue Refunding Bonds, Series 2004C, 5.250%, 7/01/21                         | No Opt. C   |
| 1,000   | Massachusetts Bay Transportation Authority, Senior Sales Tax Revenue Bonds, Series 2006, 5.000%, 7/01/26   | 7/18 at 100 |
| 550   | Massachusetts College Building Authority, Project Revenue Bonds, Series 2004A, 5.000%, 5/01/19 - MBIA Insured                                    | 5/14 at 100 |
| 325   | Massachusetts College Building Authority, Project Revenue Bonds, Series 2006A, 5.000%, 5/01/31 - AMBAC Insured                                   | 5/16 at 100 |
| 1,000   | Massachusetts College Building Authority, Project Revenue Refunding Bonds, Series 2003B, 5.375%, 5/01/23 - XLCA Insured                          | No Opt. C   |
| 1,300   | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 - FSA Insured                          | 8/15 at 100 |
| 540   | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured                                       | No Opt. C   |
| 3,000   | Massachusetts, Special Obligation Refunding Notes, Federal Highway Grant Anticipation Note Program, Series 2003A, 5.000%, 12/15/13 - FSA Insured | No Opt. C   |

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Nuveen Massachusetts Premium Income Municipal Fund (NMT) (continued)  
Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL AMOUNT (000)             | DESCRIPTION (1)   | OPTIONAL C PROVISIONS |
|------------------------------------|---|-----------------------|
| <hr/>                              |   |                       |
| TAX OBLIGATION/LIMITED (continued) |   |                       |
| \$ 1,300                           | Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 2003AA, 5.500%, 7/01/19 - MBIA Insured | No Opt. C             |
| <hr/>                              |   |                       |
| 10,550                             | Total Tax Obligation/Limited  |                       |

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TRANSPORTATION - 11.3% (7.7% OF TOTAL INVESTMENTS)

|       |   |             |
|-------|---|-------------|
| 2,000 | Massachusetts Port Authority, Revenue Bonds, Series 2003A, 5.000%, 7/01/33 - MBIA Insured   | 7/13 at 100 |
| 1,700 | Massachusetts Port Authority, Revenue Bonds, Series 2005A, 5.000%, 7/01/23 - AMBAC Insured  | 7/15 at 100 |
| 4,000 | Massachusetts Port Authority, Special Facilities Revenue Bonds, US Airways Group Inc., Series 1996A, 5.750%, 9/01/16 - MBIA Insured (Alternative Minimum Tax) | 3/07 at 102 |
| 7,700 | Total Transportation  |             |

U.S. GUARANTEED - 9.8% (6.6% OF TOTAL INVESTMENTS) (4)

|       |   |              |
|-------|---|--------------|
| 410   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc., Series 1998A, 5.000%, 7/01/25 (Pre-refunded 7/01/21) - MBIA Insured | 7/21 at 100  |
| 780   | Massachusetts Port Authority, Revenue Bonds, Series 1982, 13.000%, 7/01/13 (ETM)  | 1/07 at 100  |
| 1,250 | Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2004B, 5.000%, 8/01/24 (Pre-refunded 8/01/14)  | 8/14 at 100  |
| 1,500 | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/25 (Pre-refunded 1/01/14) - FGIC Insured                             | 1/14 at 100  |
| 1,200 | University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2003-1, 5.250%, 11/01/18 (Pre-refunded 11/01/13) - AMBAC Insured    | 11/13 at 100 |
| 1,000 | University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2004-1, 5.250%, 11/01/24 (Pre-refunded 11/01/14) - AMBAC Insured    | 11/14 at 100 |
| 6,140 | Total U.S. Guaranteed   |              |

UTILITIES - 3.0% (2.0% OF TOTAL INVESTMENTS)

|       |   |              |
|-------|---|--------------|
| 1,000 | Massachusetts Development Finance Agency, Resource Recovery Revenue Bonds, SEMass System, Series 2001A, 5.625%, 1/01/16 - MBIA Insured                                | 1/12 at 101  |
| 1,000 | Massachusetts Industrial Finance Agency, Resource Recovery Revenue Refunding Bonds, Ogden Haverhill Project, Series 1998A, 5.600%, 12/01/19 (Alternative Minimum Tax) | 12/08 at 102 |
| 2,000 | Total Utilities   |              |

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| WATER AND SEWER - 15.0% (10.2% OF TOTAL INVESTMENTS) |   |              |
|--|---|--------------|
| 2,000  | Boston Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Senior Series 2004A, 5.000%, 11/01/25               | 11/14 at 100 |
| 1,500  | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 10, 5.000%, 8/01/26                            | 8/14 at 100  |
| 750  | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 11, 4.500%, 8/01/29                            | 8/15 at 100  |
| 1,000  | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 12, 4.375%, 8/01/31 (WI/DD, Settling 12/14/06) | 8/16 at 100  |

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| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL<br>PROVISIONS |
|---------------------------|--|------------------------|
| -----                     |  |                        |
|                           | WATER AND SEWER (continued)  |                        |
| \$ 1,500                  | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 9, 5.000%, 8/01/22            | 8/13 at 100            |
| 1,250                     | Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Series 2002A, 5.250%, 8/01/20 | 8/12 at 100            |
| 1,500                     | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2005A, 5.000%, 8/01/28 - MBIA Insured   | 8/17 at 100            |
| 625                       | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2006A, 4.000%, 8/01/46                  | 8/16 at 100            |
| -----                     |  |                        |
| 10,125                    | Total Water and Sewer  |                        |
| -----                     |  |                        |
| \$ 97,205                 | Total Investments (cost \$99,669,256) - 147.0%   |                        |
| =====                     |  |                        |
|                           | Other Assets Less Liabilities - 0.6%   |                        |
| -----                     |  |                        |
|                           | Preferred Shares, at Liquidation Value - (47.6)%   |                        |
| -----                     |  |                        |
|                           | Net Assets Applicable to Common Shares - 100%  |                        |
| =====                     |  |                        |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the higher of Standard & Poor's or

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Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.

- (4) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.

N/R Not rated.

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

(ETM) Escrowed to maturity.

See accompanying notes to financial statements.

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Nuveen Massachusetts Dividend Advantage Municipal Fund (NMB)  
Portfolio of  
INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|---------------------------|--|--------------------------|
| -----                     |  |                          |
|                           | CONSUMER DISCRETIONARY - 1.8% (1.2% OF TOTAL INVESTMENTS)  |                          |
| \$ 495                    | Boston Industrial Development Financing Authority, Massachusetts, Senior Revenue Bonds, Crosstown Center Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum Tax) | 9/12 at 102              |
| -----                     |  |                          |
|                           | EDUCATION AND CIVIC ORGANIZATIONS - 24.8% (16.6% OF TOTAL INVESTMENTS)   |                          |
| 450                       | Massachusetts Development Finance Agency, Revenue Bonds, Western New England College, Series 2005A, 5.000%, 9/01/33 - AGC Insured  | 9/15 at 100              |
| 495                       | Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2005D, 5.000%, 7/01/27 - AGC Insured    | 7/15 at 100              |
| 500                       | Massachusetts Development Finance Authority, Revenue Bonds, Milton Academy, Series 2003A, 5.000%, 9/01/19  | 9/13 at 100              |
| 1,000                     | Massachusetts Development Finance Authority, Revenue Refunding Bonds, Boston University, Series 1999P, 6.000%, 5/15/59   | 5/29 at 105              |
| 1,085                     | Massachusetts Educational Finance Authority, Educational Loan Revenue Bonds, Series 2001E, 5.300%, 1/01/16 - AMBAC Insured (Alternative Minimum Tax)                     | 7/10 at 100              |
| 1,000                     | Massachusetts Health and Educational Facilities Authority,   | 6/13 at 100              |



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|       |   |             |
|-------|---|-------------|
|       | Revenue Bonds, Boston College, Series 2003N,<br>5.250%, 6/01/18   |             |
| 2,000 | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Tufts University, Series 2001I,<br>5.500%, 2/15/36         | 2/11 at 100 |
| 250   | University of Massachusetts Building Authority,<br>Senior Lien Project Revenue Bonds, Series 2005-1,<br>5.000%, 5/01/15 - AMBAC Insured | No Opt. C   |
| ----- |   |             |
| 6,780 | Total Education and Civic Organizations   |             |
| ----- |   |             |

HEALTH CARE - 19.8% (13.3% OF TOTAL INVESTMENTS)

|       |   |              |
|-------|---|--------------|
| 500   | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Berkshire Health System, Series 2001E,<br>6.250%, 10/01/31                   | 10/11 at 101 |
| 250   | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Caritas Christi Obligated Group,<br>Series 1999A, 5.625%, 7/01/20            | 1/09 at 101  |
| 375   | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Covenant Health Systems Obligated<br>Group, Series 2002, 6.000%, 7/01/31     | 1/12 at 101  |
| 315   | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Emerson Hospital, Series 2005E,<br>5.000%, 8/15/35 - RAAI Insured            | 8/15 at 100  |
| 600   | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Lahey Clinic Medical Center, Series 2005C,<br>5.000%, 8/15/21 - FGIC Insured | 8/15 at 100  |
| 500   | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Milton Hospital Project, Series 2005D,<br>5.250%, 7/01/30                    | 7/15 at 100  |
| 500   | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Northern Berkshire Community Services<br>Inc., Series 2004B, 6.375%, 7/01/34 | 7/14 at 100  |
| 1,000 | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Partners HealthCare System Inc.,<br>Series 1999B, 5.125%, 7/01/19            | 7/09 at 101  |
| 1,000 | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, Partners HealthCare System Inc.,<br>Series 2001C, 5.750%, 7/01/32            | 7/11 at 101  |
| 500   | Massachusetts Health and Educational Facilities Authority,<br>Revenue Bonds, UMass Memorial Health Care, Series 2001C,<br>6.625%, 7/01/32                 | 7/11 at 100  |
| ----- |   |              |
| 5,540 | Total Health Care   |              |
| ----- |   |              |

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| PRINCIPAL<br>AMOUNT (000)                                | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|--|---|--------------------------|
| HOUSING/MULTIFAMILY - 10.0% (6.7% OF TOTAL INVESTMENTS)  |   |                          |
| \$ 135   | Massachusetts Housing Finance Agency, Housing Bonds, Series 2006A, 5.100%, 12/01/37 (Alternative Minimum Tax)   | 6/15 at 100              |
| 500  | Massachusetts Housing Finance Agency, Housing Revenue Bonds, Series 2003S, 5.050%, 12/01/23 (Alternative Minimum Tax)   | 6/13 at 100              |
| 1,215  | Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 2001A, 5.850%, 7/01/35 - AMBAC Insured (Alternative Minimum Tax)                  | 1/11 at 100              |
| 1,000  | Somerville Housing Authority, Massachusetts, GNMA Collateralized Mortgage Revenue Bonds, Clarendon Hill Towers, Series 2002, 5.200%, 11/20/22                         | 5/12 at 103              |
| 2,850  | Total Housing/Multifamily   |                          |
| HOUSING/SINGLE FAMILY - 6.4% (4.3% OF TOTAL INVESTMENTS) |   |                          |
| 840  | Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 82, 5.375%, 12/01/20 - FSA Insured (Alternative Minimum Tax)                        | 6/10 at 100              |
| 400  | Massachusetts Housing Finance Authority, Single Family Housing Revenue Bonds, Series 2006-122, 4.875%, 12/01/37 (Alternative Minimum Tax)                             | 6/15 at 100              |
| 650  | Massachusetts Housing Finance Authority, Single Family Housing Revenue Bonds, Series 2006-126, 4.625%, 6/01/32 (Alternative Minimum Tax)                              | 6/16 at 100              |
| 1,890  | Total Housing/Single Family   |                          |
| INDUSTRIALS - 1.5% (0.9% OF TOTAL INVESTMENTS)           |   |                          |
| 195  | Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds, Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax) | No Opt. C                |
| 200  | Massachusetts Development Finance Agency, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2003, 5.450%, 6/01/14                                     | No Opt. C                |
| 395  | Total Industrials   |                          |

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LONG-TERM CARE - 6.1% (4.1% OF TOTAL INVESTMENTS)

|       |   |             |
|-------|---|-------------|
| 655   | Massachusetts Development Finance Authority,<br>First Mortgage Revenue Bonds, Berkshire Retirement<br>Community - Edgcombe Project, Series 2001A,<br>6.750%, 7/01/21                          | 7/11 at 102 |
| 1,000 | Massachusetts Development Finance Authority,<br>GNMA Collateralized Assisted Living Facility Revenue<br>Bonds, Arbors at Chicopee, Series 2001A, 6.250%, 9/20/42<br>(Alternative Minimum Tax) | 3/12 at 105 |
| ----- |   |             |
| 1,655 | Total Long-Term Care  |             |
| ----- |   |             |

TAX OBLIGATION/GENERAL - 29.4% (19.7% OF TOTAL INVESTMENTS)

|       |   |             |
|-------|---|-------------|
| 310   | Ashland, Massachusetts, General Obligation Bonds,<br>Series 2004, 5.250%, 5/15/23 - AMBAC Insured         | 5/15 at 100 |
| 1,000 | Boston, Massachusetts, General Obligation Bonds,<br>Series 2001A, 5.000%, 2/01/20                         | 2/11 at 100 |
| 2,000 | Brookline, Massachusetts, General Obligation Bonds,<br>Series 2000, 5.375%, 4/01/17                       | 4/10 at 101 |
| 500   | East Longmeadow, Massachusetts, General Obligation Bonds,<br>Series 2001, 5.000%, 8/01/14 - AMBAC Insured | 8/11 at 101 |
| 440   | Fall River, Massachusetts, General Obligation Bonds,<br>Series 2003, 5.000%, 2/01/21 - FSA Insured        | 2/13 at 101 |
| 1,675 | Lawrence, Massachusetts, General Obligation Bonds,<br>Series 2001, 5.000%, 2/01/21 - AMBAC Insured        | 2/11 at 100 |
| 750   | Massachusetts, General Obligation Bonds, Consolidated<br>Loan, Series 2002D, 5.500%, 8/01/19              | No Opt. C   |
| 500   | Norwell, Massachusetts, General Obligation Bonds,<br>Series 2003, 5.000%, 11/15/20 - FGIC Insured         | No Opt. C   |
|       | Springfield, Massachusetts, General Obligation Bonds,<br>Series 2003:                                     |             |
| 500   | 5.250%, 1/15/15 - MBIA Insured  | 1/13 at 100 |
| 500   | 5.250%, 1/15/23 - MBIA Insured  | 1/13 at 100 |
| ----- |   |             |
| 8,175 | Total Tax Obligation/General  |             |
| ----- |   |             |

TAX OBLIGATION/LIMITED - 16.0% (10.7% OF TOTAL INVESTMENTS)

|     |  |             |
|-----|--|-------------|
| 395 | Martha's Vineyard Land Bank, Massachusetts, Revenue<br>Bonds, Series 2004, 5.000%, 5/01/26 - AMBAC Insured | 5/14 at 100 |
| 210 | Massachusetts Bay Transportation Authority, Assessment<br>Bonds, Series 2000A, 5.250%, 7/01/30             | 7/10 at 100 |

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Nuveen Massachusetts Dividend Advantage Municipal Fund (NMB) (continued)  
 Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000)                              | DESCRIPTION (1)  | OPTIONAL C<br>PROVISIONS |
|--|--|--------------------------|
| -----  |  |                          |
| TAX OBLIGATION/LIMITED (continued)                     |  |                          |
| \$ 450   | Massachusetts Bay Transportation Authority, Assessment Bonds, Series 2005A, 5.000%, 7/01/18  | 7/15 at 100              |
| 385  | Massachusetts Bay Transportation Authority, Senior Lien Sales Tax Revenue Refunding Bonds, Series 2004C, 5.250%, 7/01/21                                   | No Opt. C                |
| 230  | Massachusetts College Building Authority, Project Revenue Bonds, Series 2004A, 5.000%, 5/01/19 - MBIA Insured  | 5/14 at 100              |
| 250  | Massachusetts College Building Authority, Project Revenue Bonds, Series 2006A, 5.000%, 5/01/31 - AMBAC Insured   | 5/16 at 100              |
| 500  | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 - FSA Insured                                    | 8/15 at 100              |
| 230  | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured   | No Opt. C                |
| 1,250  | Massachusetts, Special Obligation Refunding Notes, Federal Highway Grant Anticipation Note Program, Series 2003A, 5.000%, 12/15/13 - FSA Insured           | No Opt. C                |
| 500  | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19  | 10/10 at 101             |
| -----  |  |                          |
| 4,400  | Total Tax Obligation/Limited   |                          |
| -----  |  |                          |
| TRANSPORTATION - 6.3% (4.2% OF TOTAL INVESTMENTS)      |  |                          |
| 800  | Massachusetts Port Authority, Revenue Bonds, Series 2005A, 5.000%, 7/01/23 - AMBAC Insured   | 7/15 at 100              |
| 1,000  | Massachusetts Port Authority, Special Facilities Revenue Bonds, BOSFUEL Corporation, Series 1997, 5.500%, 7/01/18 - MBIA Insured (Alternative Minimum Tax) | 7/07 at 102              |
| -----  |  |                          |
| 1,800  | Total Transportation   |                          |
| -----  |  |                          |
| U.S. GUARANTEED - 7.7% (5.2% OF TOTAL INVESTMENTS) (4) |  |                          |
| 500  | Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2004B, 5.000%, 8/01/24 (Pre-refunded 8/01/14)   | 8/14 at 100              |

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|     |  |              |
|-----|--|--------------|
| 750 | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/25 (Pre-refunded 1/01/14) - FGIC Insured                          | 1/14 at 100  |
| 600 | University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2003-1, 5.250%, 11/01/18 (Pre-refunded 11/01/13) - AMBAC Insured | 11/13 at 100 |
| 250 | University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2004-1, 5.250%, 11/01/24 (Pre-refunded 11/01/14) - AMBAC Insured | 11/14 at 100 |

---

|       |                       |  |
|-------|-----------------------|--|
| 2,100 | Total U.S. Guaranteed |  |
|-------|-----------------------|--|

---

UTILITIES - 5.6% (3.8% OF TOTAL INVESTMENTS)

|       |   |              |
|-------|---|--------------|
| 1,070 | Massachusetts Development Finance Agency, Resource Recovery Revenue Bonds, SEMass System, Series 2001A, 5.625%, 1/01/14 - MBIA Insured                                | 1/12 at 101  |
| 500   | Massachusetts Industrial Finance Agency, Resource Recovery Revenue Refunding Bonds, Ogden Haverhill Project, Series 1998A, 5.600%, 12/01/19 (Alternative Minimum Tax) | 12/08 at 102 |

---

|       |                 |  |
|-------|-----------------|--|
| 1,570 | Total Utilities |  |
|-------|-----------------|--|

---

WATER AND SEWER - 13.9% (9.3% OF TOTAL INVESTMENTS)

|     |   |              |
|-----|---|--------------|
| 530 | Boston Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Senior Series 2004A, 5.000%, 11/01/25               | 11/14 at 100 |
| 125 | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25                   | 7/15 at 100  |
| 500 | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 11, 4.500%, 8/01/29                            | 8/15 at 100  |
| 400 | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 12, 4.375%, 8/01/31 (WI/DD, Settling 12/14/06) | 8/16 at 100  |
| 500 | Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Series 2002A, 5.250%, 8/01/20                  | 8/12 at 100  |

|                        |                 |                       |
|------------------------|-----------------|-----------------------|
| PRINCIPAL AMOUNT (000) | DESCRIPTION (1) | OPTIONAL C PROVISIONS |
|------------------------|-----------------|-----------------------|

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WATER AND SEWER (continued)

|    |       |  |             |
|----|-------|--|-------------|
| \$ | 1,405 | Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Subordinate Series 1999A, 5.750%, 8/01/29 | 8/09 at 101 |
|    | 250   | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2005A, 5.000%, 8/01/28 - MBIA Insured               | 8/17 at 100 |
|    | 250   | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2006A, 4.000%, 8/01/46                              | 8/16 at 100 |

-----

-----

|    |        |  |  |
|----|--------|--|--|
| \$ | 41,610 | Total Investments (cost \$42,481,294) - 149.3% |  |
|----|--------|--|--|

=====

Other Assets Less Liabilities - 0.8%

-----

Preferred Shares, at Liquidation Value - (50.1)%

-----

Net Assets Applicable to Common Shares - 100%

=====

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
- (4) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.

N/R Not rated.

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

See accompanying notes to financial statements.

Nuveen Insured Massachusetts Tax-Free Advantage Municipal Fund (NGX)  
 Portfolio of  
 INVESTMENTS November 30, 2006 (Unaudited)

|                           |                 |                          |
|---------------------------|-----------------|--------------------------|
| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1) | OPTIONAL C<br>PROVISIONS |
|---------------------------|-----------------|--------------------------|

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EDUCATION AND CIVIC ORGANIZATIONS - 15.0% (10.1% OF TOTAL INVESTMENTS)

|       |       |   |              |
|-------|-------|---|--------------|
| \$    | 500   | Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2003C, 6.375%, 7/01/23 | 7/13 at 101  |
|       | 1,250 | Massachusetts Development Finance Authority, Revenue Bonds, Middlesex School, Series 2003, 5.000%, 9/01/33  | 9/13 at 100  |
|       | 2,500 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.125%, 6/01/37                                 | 6/13 at 100  |
|       | 1,500 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Worcester State College, Series 2002, 5.000%, 11/01/32 - AMBAC Insured        | 11/12 at 100 |
| ----- |       |   |              |
|       | 5,750 | Total Education and Civic Organizations   |              |
| ----- |       |   |              |

HEALTH CARE - 8.9% (6.0% OF TOTAL INVESTMENTS)

|       |       |  |             |
|-------|-------|--|-------------|
|       | 500   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc., Series 1998A, 5.000%, 7/01/25 - MBIA Insured                       | 7/08 at 102 |
|       | 200   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%, 7/01/30                             | 7/15 at 100 |
|       | 2,500 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, New England Medical Center Hospitals, Series 2002H, 5.000%, 5/15/25 - FGIC Insured | 5/12 at 100 |
|       | 250   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2005D, 5.000%, 7/01/33                          | 7/15 at 100 |
| ----- |       |  |             |
|       | 3,450 | Total Health Care  |             |
| ----- |       |  |             |

HOUSING/MULTIFAMILY - 8.3% (5.5% OF TOTAL INVESTMENTS)

|       |       |  |              |
|-------|-------|--|--------------|
|       | 2,000 | Massachusetts Housing Finance Agency, Housing Bonds, Series 2003H, 5.125%, 6/01/43                                       | 12/12 at 100 |
|       | 1,265 | Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 2002H, 5.200%, 7/01/42 - FSA Insured | 7/12 at 100  |
| ----- |       |  |              |
|       | 3,265 | Total Housing/Multifamily  |              |
| ----- |       |  |              |

LONG-TERM CARE - 4.9% (3.3% OF TOTAL INVESTMENTS)

|  |       |  |              |
|--|-------|--|--------------|
|  | 1,750 | Massachusetts Development Finance Authority, | 12/12 at 105 |
|--|-------|--|--------------|

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GNMA Collateralized Revenue Bonds, Neville Communities,  
Series 2002A, 6.000%, 6/20/44

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| TAX OBLIGATION/GENERAL - 34.8% (23.3% OF TOTAL INVESTMENTS) |   |              |
|---|---|--------------|
| 1,280   | Littleton, Massachusetts, General Obligation Bonds,<br>Series 2003, 5.000%, 1/15/21 - FGIC Insured          | 1/13 at 100  |
| 1,000   | Malden, Massachusetts, General Obligation Bonds,<br>Series 2005, 5.000%, 8/01/16 - FGIC Insured             | No Opt. C    |
| 3,000   | Massachusetts, General Obligation Bonds, Consolidated<br>Loan, Series 2004B, 5.250%, 8/01/21 - FSA Insured  | No Opt. C    |
| 1,025   | Maynard, Massachusetts, General Obligation Bonds,<br>Series 2003, 5.500%, 2/01/19 - MBIA Insured            | 2/13 at 100  |
| 1,705   | North Attleborough, Massachusetts, General Obligation<br>Bonds, Series 2004, 5.000%, 7/15/15 - FGIC Insured | 7/14 at 100  |
| 1,500   | Pittsfield, Massachusetts, General Obligation Bonds,<br>Series 2002, 5.000%, 4/15/18 - MBIA Insured         | 4/12 at 100  |
| 3,000   | Springfield, Massachusetts, General Obligation Bonds,<br>Series 2003, 5.250%, 1/15/22 - MBIA Insured        | 1/13 at 100  |
| 300   | Woburn, Massachusetts, General Obligation Bonds,<br>Series 2005, 5.000%, 11/15/19 - MBIA Insured            | 11/15 at 100 |
| <hr/>   |   |              |
| 12,810  | Total Tax Obligation/General  |              |

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| PRINCIPAL<br>AMOUNT (000)                                   | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---|---|--------------------------|
| <hr/>   |   |                          |
| TAX OBLIGATION/LIMITED - 25.1% (16.8% OF TOTAL INVESTMENTS) |   |                          |
| \$ 3,000  | Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds,<br>Series 2002, 5.000%, 5/01/32 - AMBAC Insured                          | 5/13 at 100              |
| 2,790   | Massachusetts College Building Authority, Project Revenue<br>Refunding Bonds, Series 2003A, 5.250%, 5/01/22 -<br>XLCA Insured       | 5/13 at 100              |
|   | Massachusetts Development Finance Authority, Revenue<br>Bonds, 100 Cambridge Street Redevelopment,<br>M/SRBC Project, Series 2002A: |                          |
| 1,475   | 5.125%, 8/01/28 - MBIA Insured  | 2/12 at 100              |
| 1,500   | 5.125%, 2/01/34 - MBIA Insured  | 2/12 at 100              |
| 500   | Massachusetts School Building Authority, Dedicated Sales<br>Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 -<br>FSA Insured       | 8/15 at 100              |



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|  |  |              |
|--|--|--------------|
| 300  | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 - FGIC Insured   | No Opt. C    |
| <hr/>  |  |              |
| 9,565  | Total Tax Obligation/Limited   |              |
| <hr/>  |  |              |
| TRANSPORTATION - 2.6% (1.7% OF TOTAL INVESTMENTS)        |  |              |
| 1,000  | Massachusetts Port Authority, Revenue Bonds, Series 2003A, 5.000%, 7/01/33 - MBIA Insured  | 7/13 at 100  |
| <hr/>  |  |              |
| U.S. GUARANTEED - 30.1% (20.1% OF TOTAL INVESTMENTS) (4) |  |              |
| 3,000  | Massachusetts Bay Transportation Authority, Senior Sales Tax Revenue Refunding Bonds, Series 2002A, 5.000%, 7/01/27 (Pre-refunded 7/01/12) - FGIC Insured  | 7/12 at 100  |
| 780  | Massachusetts Port Authority, Revenue Bonds, Series 1982, 13.000%, 7/01/13 (ETM)   | 1/07 at 100  |
| 2,000  | Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2001D, 5.000%, 11/01/20 (Pre-refunded 11/01/11) - MBIA Insured                          | 11/11 at 100 |
| 2,145  | Massachusetts, General Obligation Bonds, Consolidated Loan, Series 2003A, 5.250%, 1/01/18 (Pre-refunded 1/01/13) - AMBAC Insured                           | 1/13 at 100  |
| 1,000  | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/21 (Pre-refunded 1/01/14) - FGIC Insured                          | 1/14 at 100  |
| 2,140  | University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2004-1, 5.375%, 11/01/21 (Pre-refunded 11/01/14) - AMBAC Insured | 11/14 at 100 |
| <hr/>  |  |              |
| 11,065   | Total U.S. Guaranteed  |              |
| <hr/>  |  |              |
| UTILITIES - 5.2% (3.5% OF TOTAL INVESTMENTS)             |  |              |
| 1,500  | Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2000HH, 5.250%, 7/01/29 - FSA Insured  | 7/10 at 101  |
| 500  | Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2002II, 5.125%, 7/01/26 - FSA Insured  | 7/12 at 101  |
| <hr/>  |  |              |
| 2,000  | Total Utilities  |              |
| <hr/>  |  |              |

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| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | WATER AND SEWER - 13.5% (9.0% OF TOTAL INVESTMENTS)   |                          |
| \$ 1,900                  | Lynn Water and Sewer Commission, Massachusetts, General Revenue Bonds, Series 2003A, 5.000%, 12/01/32 - MBIA Insured                                    | 12/13 at 100             |
| 600                       | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 12, 4.375%, 8/01/31 (WI/DD, Settling 12/14/06)                         | 8/16 at 100              |
| 1,000                     | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2002J, 5.250%, 8/01/19 - FSA Insured   | No Opt. C                |
| 1,000                     | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2004D, 5.000%, 8/01/24 - MBIA Insured  | 8/13 at 100              |
| 125                       | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2006A, 4.000%, 8/01/46   | 8/16 at 100              |
| 495                       | Springfield Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Series 2003A, 5.000%, 7/01/16 - MBIA Insured                           | 7/14 at 100              |
| -----                     |   |                          |
| 5,120                     | Total Water and Sewer   |                          |
| -----                     |   |                          |
| \$ 55,775                 | Total Long-Term Investments (cost \$57,309,038) - 148.4%  |                          |
| =====                     |   |                          |
|                           | SHORT-TERM INVESTMENTS - 1.0% (0.7% OF TOTAL INVESTMENTS)   |                          |
| 400                       | Puerto Rico Government Development Bank, Adjustable Refunding Bonds, Variable Rate Demand Obligations, Series 1985, 3.290%, 12/01/15 - MBIA Insured (5) |                          |
| -----                     |   |                          |
| \$ 400                    | Total Short-Term Investments (cost \$400,000)   |                          |
| =====                     |   |                          |
|                           | Total Investments (cost \$57,709,038) - 149.4%  |                          |
| -----                     |   |                          |
|                           | Other Assets Less Liabilities - 1.0%  |                          |
| -----                     |   |                          |
|                           | Preferred Shares, at Liquidation Value - (50.4)%  |                          |
| -----                     |   |                          |
|                           | Net Assets Applicable to Common Shares - 100%   |                          |
| =====                     |   |                          |

At least 80% of the Fund's net assets (including net assets attributable to Preferred shares) are invested in municipal securities that are either covered by Original Issue Insurance, Secondary Market Insurance or Portfolio Insurance which ensures the timely payment of principal and interest. Up to 20% of the Fund's net assets (including net assets attributable to Preferred shares) may be invested in municipal securities that are (i) either backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities (also ensuring the timely payment of principal and interest), or (ii) rated, at the time of investment, within the four highest grades (Baa or BBB

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or better by Moody's, S&P or Fitch) or unrated but judged to be of comparable quality by the Adviser.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
- (4) 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.
- (5) Investment has a maturity of more than one year, but has variable rate and demand features which qualify it as a short-term investment. The rate disclosed is that in effect at the end of the reporting period. This rate changes periodically based on market conditions or a specified market index.

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

(ETM) Escrowed to maturity.

See accompanying notes to financial statements.

Nuveen Missouri Premium Income Municipal Fund (NOM)  
 Portfolio of  
 INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | CONSUMER STAPLES - 3.3% (2.3% OF TOTAL INVESTMENTS)   |                          |
| \$ 1,000                  | Missouri Development Finance Board, Solid Waste Disposal Revenue Bonds, Procter and Gamble Inc., Series 1999, 5.200%, 3/15/29 (Alternative Minimum Tax) | No Opt. C                |
| -----                     |   |                          |
|                           | EDUCATION AND CIVIC ORGANIZATIONS - 4.7% (3.2% OF TOTAL INVESTMENTS)  |                          |
| 625                       | Missouri Health and Educational Facilities Authority, Revenue Bonds, Maryville University of St. Louis, Series 2000, 6.750%, 6/15/30                    | 6/10 at 100              |
| 500                       | Missouri Health and Educational Facilities Authority,   | 2/08 at 101              |

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Revenue Bonds, St. Louis Priory School, Series 2000,  
5.650%, 2/01/25

365 Missouri Health and Educational Facilities Authority, 4/11 at 100  
Revenue Bonds, Webster University, Series 2001,  
5.500%, 4/01/18 - MBIA Insured

---

1,490 Total Education and Civic Organizations

---

HEALTH CARE - 15.2% (10.4% OF TOTAL INVESTMENTS)

750 Joplin Industrial Development Authority, Missouri, 2/15 at 102  
Health Facilities Revenue Bonds, Freeman Health System,  
Series 2004, 5.500%, 2/15/29

Missouri Health and Educational Facilities Authority,  
Revenue Bonds, BJC Health System, Series 2003:  
1,500 5.125%, 5/15/25 5/13 at 100  
1,155 5.250%, 5/15/32 5/13 at 100

425 Missouri Health and Educational Facilities Authority, 2/07 at 101  
Revenue Bonds, Lake Regional Health System,  
Series 1996, 6.500%, 2/15/21

500 Missouri Health and Educational Facilities Authority, 2/14 at 100  
Revenue Bonds, Lake Regional Health System,  
Series 2003, 5.700%, 2/15/34

500 Missouri Health and Educational Facilities Authority, 6/11 at 101  
Revenue Bonds, St. Luke's Health System, Series 2001,  
5.250%, 12/01/26 - FSA Insured

---

4,830 Total Health Care

---

HOUSING/MULTIFAMILY - 6.7% (4.6% OF TOTAL INVESTMENTS)

550 Missouri Housing Development Commission, Multifamily 12/11 at 100  
Housing Revenue Bonds, Series 2001III, 5.250%, 12/01/16

500 St. Charles County Industrial Development Authority, 4/08 at 102  
Missouri, FHA-Insured Multifamily Housing Revenue Bonds,  
Ashwood Apartments, Series 1998A, 5.600%, 4/01/30 -  
FSA Insured (Alternative Minimum Tax)

545 St. Louis County Industrial Development Authority, 4/07 at 102  
Missouri, GNMA Collateralized Multifamily Housing  
Revenue Refunding Bonds, South Summit Apartments,  
Series 1997A, 5.950%, 4/20/17

600 St. Louis County Industrial Development Authority, 4/07 at 102  
Missouri, GNMA Collateralized Multifamily Housing  
Revenue Refunding Bonds, South Summit Apartments,  
Series 1997B, 6.000%, 10/20/15 (Alternative Minimum Tax)

---

2,195 Total Housing/Multifamily

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HOUSING/SINGLE FAMILY - 3.1% (2.2% OF TOTAL INVESTMENTS)

|     |   |             |
|-----|---|-------------|
| 60  | Missouri Housing Development Commission,<br>Single Family Mortgage Revenue Bonds, Homeownership<br>Loan Program, Series 1995C, 7.250%, 9/01/26<br>(Alternative Minimum Tax)   | 3/07 at 104 |
| 65  | Missouri Housing Development Commission,<br>Single Family Mortgage Revenue Bonds, Homeownership<br>Loan Program, Series 1996B, 7.550%, 9/01/27<br>(Alternative Minimum Tax)   | 3/07 at 105 |
| 120 | Missouri Housing Development Commission,<br>Single Family Mortgage Revenue Bonds, Homeownership<br>Loan Program, Series 2000B-1, 6.250%, 3/01/31<br>(Alternative Minimum Tax) | 3/10 at 100 |

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Nuveen Missouri Premium Income Municipal Fund (NOM) (continued)  
Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT (000)                         | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---|---|--------------------------|
| <hr/>   |   |                          |
| HOUSING/SINGLE FAMILY (continued)                 |   |                          |
| \$ 750  | Missouri Housing Development Commission,<br>Single Family Mortgage Revenue Bonds, Homeownership<br>Loan Program, Series 2006E-1, 5.600%, 3/01/37<br>(Alternative Minimum Tax) | 3/16 at 104              |
| <hr/>   |   |                          |
| 995   | Total Housing/Single Family   |                          |
| <hr/>   |   |                          |
| LONG-TERM CARE - 5.7% (3.9% OF TOTAL INVESTMENTS) |   |                          |
| 1,750   | Cole County Industrial Development Authority, Missouri,<br>Revenue Bonds, Lutheran Senior Services - Heisinger<br>Project, Series 2004, 5.500%, 2/01/35                       | 2/14 at 100              |
| 50  | Lees Summit Industrial Development Authority, Missouri,<br>Health Facilities Revenue Bonds, John Knox Village,<br>Series 1999, 6.000%, 8/15/17                                | 8/09 at 101              |
| <hr/>   |   |                          |
| 1,800   | Total Long-Term Care  |                          |
| <hr/>   |   |                          |
| MATERIALS - 2.3% (1.7% OF TOTAL INVESTMENTS)      |   |                          |
| 750   | Sugar Creek, Missouri, Industrial Development<br>Revenue Bonds, Lafarge North America Inc.,<br>Series 2003A, 5.650%, 6/01/37 (Alternative Minimum Tax)                        | 6/13 at 101              |

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TAX OBLIGATION/GENERAL - 30.6% (21.0% OF TOTAL INVESTMENTS)

|       |   |             |
|-------|---|-------------|
| 300   | Branson Reorganized School District R-4, Taney County, Missouri, General Obligation Bonds, Series 2005, 5.000%, 3/01/25 - FSA Insured                     | 3/15 at 100 |
| 1,500 | Camdenton Reorganized School District R3, Camden County, Missouri, General Obligation Bonds, Series 2005, 5.250%, 3/01/24 - FSA Insured                   | No Opt. C   |
| 500   | Jackson County School District R-7, Lees Summit, Missouri, General Obligation Refunding and Improvement Bonds, Series 2002, 5.250%, 3/01/18 - FSA Insured | 3/12 at 100 |
| 1,630 | North Kansas City School District, Missouri, General Obligation Bonds, Series 2003A, 5.000%, 3/01/23  | 3/13 at 100 |
| 1,000 | Puerto Rico, General Obligation and Public Improvement Bonds, Series 2001A, 5.500%, 7/01/20 - MBIA Insured  | No Opt. C   |
| 2,020 | Ritenour Consolidated School District, St. Louis County, Missouri, General Obligation Bonds, Series 1995, 7.375%, 2/01/12 - FGIC Insured                  | No Opt. C   |
| 785   | St. Charles County Francis Howell School District, Missouri, General Obligation Refunding Bonds, Series 1994A, 7.800%, 3/01/08 - FGIC Insured             | No Opt. C   |
| 1,405 | St. Louis Board of Education, Missouri, General Obligation Refunding Bonds, Series 2003A, 5.000%, 4/01/19 - FSA Insured                                   | 4/13 at 100 |
| 270   | St. Louis County Pattonville School District R3, Missouri, General Obligation Bonds, Series 2004, 5.250%, 3/01/20 - FSA Insured                           | 3/14 at 100 |

9,410 Total Tax Obligation/General

TAX OBLIGATION/LIMITED - 28.0% (19.2% OF TOTAL INVESTMENTS)

|     |   |              |
|-----|---|--------------|
| 600 | Chesterfield, Missouri, Certificates of Participation, Series 2005, 5.000%, 12/01/24 - FGIC Insured               | 12/15 at 100 |
| 80  | Cottleville, Missouri, Certificates of Participation, Series 2006, 5.250%, 8/01/31                                | 8/14 at 100  |
| 530 | Fenton, Missouri, Tax Increment Revenue Bonds, Gravois Bluffs Redevelopment Project, Series 2006, 4.500%, 4/01/21 | 4/14 at 100  |
| 315 | Fulton, Missouri, Tax Increment Revenue Bonds, Fulton Commons Redevelopment Project, Series 2006, 5.000%, 6/01/28 | 6/16 at 100  |
| 475 | Kansas City Tax Increment Financing District, Missouri, Tax Increment Revenue Bonds, Briarcliff West Project,     | 6/14 at 102  |

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Series 2006A, 5.400%, 6/01/24

|     |   |             |
|-----|---|-------------|
| 415 | Missouri Development Finance Board, Independence, Infrastructure Facilities Revenue Bonds, Crackerneck Creek Project, Series 2006C, 5.000%, 3/01/28 | 3/16 at 100 |
| 360 | Missouri Development Finance Board, Infrastructure Facilities Revenue Bonds, Branson Landing Project, Series 2005A, 5.000%, 6/01/35                 | 6/15 at 100 |
| 450 | Monarch-Chesterfield Levee District, St. Louis County, Missouri, Levee District Improvement Bonds, Series 1999, 5.750%, 3/01/19 - MBIA Insured      | 3/10 at 101 |

50

| PRINCIPAL<br>AMOUNT (000) | DESCRIPTION (1)   | OPTIONAL C<br>PROVISIONS |
|---------------------------|---|--------------------------|
| -----                     |   |                          |
|                           | TAX OBLIGATION/LIMITED (continued)  |                          |
| \$ 1,135                  | Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 2002E, 6.000%, 8/01/26 - AGC Insured   | No Opt. C                |
| 600                       | Riverside, Missouri, L-385 Levee Redevelopment Plan Tax Increment Revenue Bonds, Series 2004, 5.250%, 5/01/20   | 5/15 at 100              |
| 1,380                     | Springfield Center City Development Corporation, Missouri, Lease Revenue Bonds, Jordan Valley Park Parking Garage, Series 2002D, 5.000%, 11/01/22 - AMBAC Insured         | 11/11 at 100             |
| 2,000                     | Springfield Public Building Corporation, Missouri, Lease Revenue Bonds, Jordan Valley Park Projects, Series 2000A, 6.125%, 6/01/21 - AMBAC Insured                        | 6/10 at 100              |
| 400                       | St. Joseph Industrial Development Authority, Missouri, Tax Increment Bonds, Shoppes at North Village Project, Series 2005A, 5.500%, 11/01/27                              | 11/14 at 100             |
| -----                     |   |                          |
| 8,740                     | Total Tax Obligation/Limited  |                          |
| -----                     |   |                          |
|                           | TRANSPORTATION - 4.7% (3.2% OF TOTAL INVESTMENTS)   |                          |
| 500                       | Kansas City, Missouri, Passenger Facility Charge Revenue Bonds, Kansas City International Airport, Series 2001, 5.000%, 4/01/23 - AMBAC Insured (Alternative Minimum Tax) | 4/11 at 101              |
| 1,000                     | St. Louis Land Clearance Redevelopment Authority, Missouri, Revenue Refunding and Improvement Bonds, LCRA Parking Facilities, Series 1999C, 7.000%, 9/01/19               | 9/09 at 102              |
| -----                     |   |                          |
| 1,500                     | Total Transportation  |                          |
| -----                     |   |                          |

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| U.S. GUARANTEED - 32.3% (22.2% OF TOTAL INVESTMENTS) (4) |  |              |
|--|--|--------------|
| 685  | Fenton, Missouri, Tax Increment Refunding and Improvement Revenue Bonds, Gravois Bluffs Redevelopment Project, Series 2002, 6.125%, 10/01/21 (Pre-refunded 10/01/12) | 10/12 at 100 |
| 750  | Howard Bend Levee District, St. Louis County, Missouri, Levee District Improvement Bonds, Series 1999, 5.850%, 3/01/19 (Pre-refunded 3/01/09)                        | 3/09 at 101  |
| 1,800  | Johnson County, Missouri, Hospital Revenue Bonds, Western Missouri Medical Center, Series 2000, 6.000%, 6/01/20 (Pre-refunded 6/01/10) - RAAI Insured                | 6/10 at 100  |
| 2,500  | Missouri Health and Educational Facilities Authority, Revenue Bonds, SSM Healthcare System, Series 2001A, 5.250%, 6/01/28 (Pre-refunded 6/01/11) - AMBAC Insured     | 6/11 at 101  |
| 1,000  | Missouri Health and Educational Facilities Authority, Revenue Bonds, St. Anthony's Medical Center, Series 2000, 6.250%, 12/01/30 (Pre-refunded 12/01/10)             | 12/10 at 101 |
| 750  | St. Louis County Pattonville School District R3, Missouri, General Obligation Bonds, Series 2000, 5.750%, 3/01/17 (Pre-refunded 3/01/10) - FGIC Insured              | 3/10 at 101  |
| 80   | St. Louis County Pattonville School District R3, Missouri, General Obligation Bonds, Series 2004, 5.250%, 3/01/20 (Pre-refunded 3/01/14) - FSA Insured               | 3/14 at 100  |
| 500  | St. Louis County, Missouri, GNMA Collateralized Mortgage Revenue Bonds, Series 1993D, 5.650%, 7/01/20 (Alternative Minimum Tax) (ETM)                                | No Opt. C    |
| 1,000  | St. Louis Municipal Finance Corporation, Missouri, Leasehold Revenue Bonds, Carnahan Courthouse, Series 2002A, 5.750%, 2/15/16 (Pre-refunded 2/15/12) - FGIC Insured | 2/12 at 100  |
| 950  | Texas County, Missouri, Hospital Revenue Bonds, Texas County Memorial Hospital, Series 2000, 7.250%, 6/15/25 (Pre-refunded 6/15/10)                                  | 6/10 at 100  |
| -----  |  |              |
| 10,015   | Total U.S. Guaranteed  |              |
| -----  |  |              |

Nuveen Missouri Premium Income Municipal Fund (NOM) (continued)  
Portfolio of INVESTMENTS November 30, 2006 (Unaudited)

| PRINCIPAL AMOUNT (000)                             | DESCRIPTION (1)  | OPTIONAL C PROVISIONS |
|--|--|-----------------------|
| -----  |  |                       |
| WATER AND SEWER - 6.4% (4.4% OF TOTAL INVESTMENTS) |  |                       |
| \$ 640   | Metropolitan St. Louis Sewerage District, Missouri, Revenue Bonds, Wastewater System, Series 2004A, 5.000%, 5/01/20 - MBIA Insured | 5/14 at 100           |



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|   |        |   |             |
|---|--------|---|-------------|
|   | 1,000  | Missouri Environmental Improvement and Energy Resources Authority, Water Pollution Control and Drinking Water Revenue Bonds, Series 2003B, 5.125%, 1/01/21                                  | 1/13 at 100 |
|   | 350    | Missouri Environmental Improvement and Energy Resources Authority, Water Pollution Control Revenue Bonds, State Revolving Fund Program - Kansas City Project, Series 1997C, 6.750%, 1/01/12 | No Opt. C   |
| -----   |        |   |             |
|   | 1,990  | Total Water and Sewer   |             |
| -----   |        |   |             |
| \$  | 44,715 | Total Long-Term Investments (cost \$45,538,249) - 143.0%  |             |
| =====   |        |   |             |
| SHORT-TERM INVESTMENTS - 2.3% (1.7% OF TOTAL INVESTMENTS) |        |   |             |
|   | 800    | Puerto Rico Government Development Bank, Adjustable Refunding Bonds, Variable Rate Demand Obligations, Series 1985, 3.290%, 12/01/15 - MBIA Insured (5)                                     |             |
| -----   |        |   |             |
| \$  | 800    | Total Short-Term Investments (cost \$800,000)   |             |
| =====   |        |   |             |
| Total Investments (cost \$46,338,249) - 145.3%            |        |   |             |
| -----   |        |   |             |
| Other Assets Less Liabilities - 1.9%                      |        |   |             |
| -----   |        |   |             |
| Preferred Shares, at Liquidation Value - (47.2)%          |        |   |             |
| -----   |        |   |             |
| Net Assets Applicable to Common Shares - 100%             |        |   |             |
| =====   |        |   |             |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
- (4) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
- (5) Investment has a maturity of more than one year, but has variable rate and demand features which qualify it as a short-term investment. The rate disclosed is that in effect at the end of the reporting period. This rate changes periodically based on market conditions or a specified market index.

N/R Not rated.

(ETM) Escrowed to maturity.

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See accompanying notes to financial statements.

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Statement of  
ASSETS AND LIABILITIES November 30, 2006 (Unaudited)

|   | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) |
|---|---|---|
| <b>ASSETS</b>   |   |   |
| Investments, at value (cost \$112,096,385, \$54,937,556,<br>\$49,788,724 and \$92,444,055, respectively)                          | \$116,936,552                             | \$57,706,355                                  |
| Cash  | 777,248                                   | 183,278                                       |
| Receivables:  |   |   |
| Interest  | 1,656,718                                 | 746,360                                       |
| Investments sold  | --  | --  |
| Variation margin on futures contracts   | 14,438                                    | 10,313  |
| Other assets  | 9,605                                     | 3,160   |
| <b>Total assets</b>   | <b>119,394,561</b>                        | <b>58,649,466</b>                             |
| <b>LIABILITIES</b>  |   |   |
| Cash overdraft  | --  | --  |
| Payable for investments purchased   | 1,171,379                                 | --  |
| Accrued expenses:   |   |   |
| Management fees   | 61,340                                    | 18,455  |
| Other   | 22,940                                    | 18,212  |
| Preferred share dividends payable   | 23,793                                    | 3,206   |
| <b>Total liabilities</b>  | <b>1,279,452</b>                          | <b>39,873</b>                                 |
| Preferred shares, at liquidation value  | 38,300,000                                | 19,500,000                                    |
| Net assets applicable to Common shares  | \$ 79,815,109                             | \$39,109,593                                  |
| Common shares outstanding   | 5,358,793                                 | 2,573,528                                     |
| Net asset value per Common share outstanding<br>(net assets applicable to Common shares,<br>divided by Common shares outstanding) | \$ 14.89                                  | \$ 15.20                                      |
| <b>NET ASSETS APPLICABLE TO COMMON SHARES CONSIST OF:</b>   |   |   |
| Common shares, \$.01 par value per share  | \$ 53,588                                 | \$ 25,735                                     |
| Paid-in surplus   | 74,452,638                                | 36,501,481                                    |
| Undistributed (Over-distribution of) net investment income  | (4,604)                                   | (17,279)                                      |
| Accumulated net realized gain (loss) from investments<br>and derivative transactions  | 458,008                                   | (178,707)                                     |
| Net unrealized appreciation (depreciation) of investments<br>and derivative transactions  | 4,855,479                                 | 2,778,363                                     |
| Net assets applicable to Common shares  | \$ 79,815,109                             | \$39,109,593                                  |
| Authorized shares:  |   |   |
| Common  | Unlimited                                 | Unlimited                                     |

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Preferred

Unlimited

Unlimited

See accompanying notes to financial statements.

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Statement of  
ASSETS AND LIABILITIES November 30, 2006 (Unaudited) (continued)

|   | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) |
|---|---|---|
| <b>ASSETS</b>   |   |   |
| Investments, at value (cost \$99,669,256, \$42,481,294,<br>\$57,709,038 and \$46,338,249, respectively)                           | \$104,918,898                               | \$44,716,126                                    |
| Cash  | --  | --  |
| Receivables:  |   |   |
| Interest  | 1,537,638                                   | 704,025   |
| Investments sold  | 50,000                                      | --  |
| Variation margin on futures contracts   | --  | --  |
| Other assets  | 7,600                                       | 3,072   |
| <b>Total assets</b>   | <b>106,514,136</b>                          | <b>45,423,223</b>                               |
| <b>LIABILITIES</b>  |   |   |
| Cash overdraft  | 47,052                                      | 36,837  |
| Payable for investments purchased   | 991,750                                     | 396,700   |
| Accrued expenses:   |   |   |
| Management fees   | 54,699                                      | 14,147  |
| Other   | 18,944                                      | 14,438  |
| Preferred share dividends payable   | 21,053                                      | 2,753   |
| <b>Total liabilities</b>  | <b>1,133,498</b>                            | <b>464,875</b>                                  |
| Preferred shares, at liquidation value  | 34,000,000                                  | 15,000,000                                      |
| Net assets applicable to Common shares  | \$ 71,380,638                               | \$29,958,348                                    |
| Common shares outstanding   | 4,762,396                                   | 1,957,034                                       |
| Net asset value per Common share outstanding<br>(net assets applicable to Common shares,<br>divided by Common shares outstanding) | \$ 14.99                                    | \$ 15.31  |
| <b>NET ASSETS APPLICABLE TO COMMON SHARES CONSIST OF:</b>   |   |   |
| Common shares, \$.01 par value per share  | \$ 47,624                                   | \$ 19,570                                       |
| Paid-in surplus   | 66,129,816                                  | 27,708,755                                      |
| Undistributed (Over-distribution of) net investment income  | (44,192)                                    | 9,690   |
| Accumulated net realized gain (loss) from investments<br>and derivative transactions  | (2,252)                                     | (14,499)  |
| Net unrealized appreciation (depreciation) of investments<br>and derivative transactions  | 5,249,642                                   | 2,234,832                                       |
| Net assets applicable to Common shares  | \$ 71,380,638                               | \$29,958,348                                    |

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|                    |           |           |
|--------------------|-----------|-----------|
| Authorized shares: |           |           |
| Common             | Unlimited | Unlimited |
| Preferred          | Unlimited | Unlimited |

See accompanying notes to financial statements.

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Statement of  
OPERATIONS Six Months Ended November 30, 2006 (Unaudited)

|  | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) |
|--|---|---|
| INVESTMENT INCOME  | \$2,700,712                               | \$1,356,065                                   |
| EXPENSES   |   |   |
| Management fees  | 371,347                                   | 184,339                                       |
| Preferred shares -- auction fees   | 48,006                                    | 24,441  |
| Preferred shares -- dividend disbursing agent fees   | 5,014                                     | 5,014   |
| Shareholders' servicing agent fees and expenses  | 6,011                                     | 843   |
| Custodian's fees and expenses  | 18,406                                    | 14,026  |
| Trustees' fees and expenses  | 1,769                                     | 864   |
| Professional fees  | 6,891                                     | 5,846   |
| Shareholders' reports -- printing and mailing expenses   | 9,304                                     | 5,261   |
| Stock exchange listing fees  | 4,957                                     | 110   |
| Investor relations expense   | 8,032                                     | 3,782   |
| Other expenses   | 6,888                                     | 7,602   |
| Total expenses before custodian fee credit and expense reimbursement                               | 486,625                                   | 252,128                                       |
| Custodian fee credit   | (10,615)                                  | (4,832)                                       |
| Expense reimbursement  | --  | (72,377)                                      |
| Net expenses   | 476,010                                   | 174,919                                       |
| Net investment income  | 2,224,702                                 | 1,181,146                                     |
| REALIZED AND UNREALIZED GAIN (LOSS)  |   |   |
| Net realized gain (loss) from investments  | 45,333                                    | 71,866  |
| Net realized gain (loss) from forward swaps  | --  | --  |
| Net realized gain (loss) from futures  | 121,700                                   | 49,390  |
| Change in net unrealized appreciation (depreciation) of investments                                | 2,445,647                                 | 1,072,237                                     |
| Change in net unrealized appreciation (depreciation) of forward swaps                              | --  | --  |
| Change in net unrealized appreciation (depreciation) of futures                                    | 15,312                                    | 9,564   |
| Net realized and unrealized gain (loss)  | 2,627,992                                 | 1,203,057                                     |
| DISTRIBUTIONS TO PREFERRED SHAREHOLDERS  |   |   |
| From net investment income   | (563,654)                                 | (274,488)                                     |
| Decrease in net assets applicable to Common shares<br>from distributions to Preferred shareholders | (563,654)                                 | (274,488)                                     |
| Net increase (decrease) in net assets applicable to Common shares<br>from operations               | \$4,289,040                               | \$2,109,715                                   |

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See accompanying notes to financial statements.

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Statement of  
OPERATIONS Six Months Ended November 30, 2006 (Unaudited) (continued)

|  | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) |
|--|---|---|
| INVESTMENT INCOME  | \$2,521,497                                 | \$1,051,282                                     |
| EXPENSES   |   |   |
| Management fees  | 330,586                                     | 141,275   |
| Preferred shares -- auction fees   | 42,617                                      | 18,801  |
| Preferred shares -- dividend disbursing agent fees   | 5,014                                       | 5,014   |
| Shareholders' servicing agent fees and expenses  | 3,470                                       | 209   |
| Custodian's fees and expenses  | 15,929                                      | 10,715  |
| Trustees' fees and expenses  | 1,357                                       | 614   |
| Professional fees  | 6,722                                       | 5,641   |
| Shareholders' reports -- printing and mailing expenses   | 8,931                                       | 5,193   |
| Stock exchange listing fees  | 4,955                                       | 83  |
| Investor relations expense   | 7,131                                       | 2,870   |
| Other expenses   | 7,645                                       | 7,248   |
| Total expenses before custodian fee credit and expense reimbursement                               | 434,357                                     | 197,663   |
| Custodian fee credit   | (1,384)                                     | (2,572)   |
| Expense reimbursement  | --  | (55,469)  |
| Net expenses   | 432,973                                     | 139,622   |
| Net investment income  | 2,088,524                                   | 911,660   |
| REALIZED AND UNREALIZED GAIN (LOSS)  |   |   |
| Net realized gain (loss) from investments  | (30,956)                                    | (8,506)   |
| Net realized gain (loss) from forward swaps  | --  | --  |
| Net realized gain (loss) from futures  | --  | --  |
| Change in net unrealized appreciation (depreciation) of investments                                | 2,708,593                                   | 1,003,572                                       |
| Change in net unrealized appreciation (depreciation) of forward swaps                              | --  | --  |
| Change in net unrealized appreciation (depreciation) of futures                                    | --  | --  |
| Net realized and unrealized gain (loss)  | 2,677,637                                   | 995,066   |
| DISTRIBUTIONS TO PREFERRED SHAREHOLDERS  |   |   |
| From net investment income   | (553,060)                                   | (235,026)                                       |
| Decrease in net assets applicable to Common shares<br>from distributions to Preferred shareholders | (553,060)                                   | (235,026)                                       |
| Net increase (decrease) in net assets applicable to Common shares<br>from operations               | \$4,213,101                                 | \$1,671,700                                     |

See accompanying notes to financial statements.

Statement of  
CHANGES IN NET ASSETS (Unaudited)

|  | CONNECTICUT<br>PREMIUM INCOME (NTC) |                          | CONNECTICUT<br>DIVIDEND ADVANTAGE (NFC) |                          |
|--|-------------------------------------|--------------------------|---|--------------------------|
|  | SIX MONTHS<br>ENDED<br>11/30/06     | YEAR<br>ENDED<br>5/31/06 | SIX MONTHS<br>ENDED<br>11/30/06         | YEAR<br>ENDED<br>5/31/06 |
|  | -----                               |                          |   |                          |
| <b>OPERATIONS</b>  |                                     |                          |   |                          |
| Net investment income  | \$ 2,224,702                        | \$ 4,510,683             | \$ 1,181,146                            | \$ 2,376,877             |
| Net realized gain (loss)   |                                     |                          |   |                          |
| from investments   | 45,333                              | 1,038,893                | 71,866                                  | 162,050                  |
| Net realized gain (loss) from forward swaps  | --                                  | --                       | --                                      | (31,610)                 |
| Net realized gain (loss) from futures  | 121,700                             | --                       | 49,390                                  | --                       |
| Change in net unrealized appreciation (depreciation) of investments                          | 2,445,647                           | (3,933,261)              | 1,072,237                               | (1,588,460)              |
| Change in net unrealized appreciation (depreciation) of forward swaps                        | --                                  | --                       | --                                      | 33,380                   |
| Change in net unrealized appreciation (depreciation) of futures                              | 15,312                              | --                       | 9,564                                   | --                       |
| Distributions to Preferred Shareholders:   |                                     |                          |   |                          |
| From net investment income   | (563,654)                           | (768,349)                | (274,488)                               | (435,040)                |
| From accumulated net realized gains  | --                                  | (136,473)                | --                                      | --                       |
| -----  |                                     |                          |   |                          |
| Net increase (decrease) in net assets applicable to Common shares from operations            | 4,289,040                           | 711,493                  | 2,109,715                               | 517,190                  |
| -----  |                                     |                          |   |                          |
| <b>DISTRIBUTIONS TO COMMON SHAREHOLDERS</b>  |                                     |                          |   |                          |
| From net investment income   | (1,752,326)                         | (3,998,729)              | (956,861)                               | (2,175,960)              |
| From accumulated net realized gains  | --                                  | (1,198,895)              | --                                      | --                       |
| -----  |                                     |                          |   |                          |
| Decrease in net assets applicable to Common shares from distributions to Common shareholders | (1,752,326)                         | (5,197,624)              | (956,861)                               | (2,175,960)              |
| -----  |                                     |                          |   |                          |
| <b>CAPITAL SHARE TRANSACTIONS</b>  |                                     |                          |   |                          |
| Net proceeds from Common shares issued to shareholders due to reinvestment of distributions  | --                                  | 235,372                  | 51,756                                  | 99,650                   |
| -----  |                                     |                          |   |                          |
| Net increase in net assets applicable to Common shares from capital share transactions       | --                                  | 235,372                  | 51,756                                  | 99,650                   |
| -----  |                                     |                          |   |                          |
| Net increase (decrease) in net assets applicable   |                                     |                          |   |                          |

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|   |              |              |              |              |
|---|--------------|--------------|--------------|--------------|
| to Common shares  | 2,536,714    | (4,250,759)  | 1,204,610    | (1,559,111)  |
| Net assets applicable to Common shares at the beginning of period               | 77,278,395   | 81,529,154   | 37,904,983   | 39,464,099   |
| Net assets applicable to Common shares at the end of period                     | \$79,815,109 | \$77,278,395 | \$39,109,593 | \$37,904,983 |
| Undistributed (Over-distribution of) net investment income at the end of period | \$ (4,604)   | \$ 86,674    | \$ (17,279)  | \$ 32,921    |

See accompanying notes to financial statements.

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Statement of  
CHANGES IN NET ASSETS (Unaudited) (continued)

|   | CONNECTICUT<br>DIVIDEND ADVANTAGE 3 (NGO) |                          | MASSACHUSETTS PREMIUM<br>INCOME (NMT) |                          |
|---|---|--------------------------|---------------------------------------|--------------------------|
|   | SIX MONTHS<br>ENDED<br>11/30/06           | YEAR<br>ENDED<br>5/31/06 | SIX MONTHS<br>ENDED<br>11/30/06       | YEAR<br>ENDED<br>5/31/06 |
| <b>OPERATIONS</b>   |   |                          |                                       |                          |
| Net investment income   | \$ 1,858,931                              | \$ 3,661,633             | \$ 2,088,524                          | \$ 4,204,931             |
| Net realized gain (loss) from investments   | (171,279)                                 | 142,433                  | (30,956)                              | 555,691                  |
| Net realized gain (loss) from forward swaps                                       | --  | (181,623)                | --                                    | --                       |
| Net realized gain (loss) from futures   | 39,444                                    | --                       | --                                    | --                       |
| Change in net unrealized appreciation (depreciation) of investments               | 2,413,425                                 | (2,545,916)              | 2,708,593                             | (2,946,941)              |
| Change in net unrealized appreciation (depreciation) of forward swaps             | --  | 233,665                  | --                                    | --                       |
| Change in net unrealized appreciation (depreciation) of futures                   | 7,745                                     | --                       | --                                    | --                       |
| Distributions to Preferred Shareholders:  |   |                          |                                       |                          |
| From net investment income  | (476,167)                                 | (798,637)                | (553,060)                             | (838,691)                |
| From accumulated net realized gains   | --  | --                       | --                                    | (21,971)                 |
| Net increase (decrease) in net assets applicable to Common shares from operations | 3,672,099                                 | 511,555                  | 4,213,101                             | 953,000                  |
| <b>DISTRIBUTIONS TO COMMON SHAREHOLDERS</b>                                       |   |                          |                                       |                          |
| From net investment income  | (1,412,435)                               | (3,135,629)              | (1,642,561)                           | (3,856,181)              |
| From accumulated net realized gains   | --  | --                       | --                                    | (211,081)                |
| Decrease in net assets applicable to  |   |                          |                                       |                          |

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|   |              |              |              |             |
|---|--------------|--------------|--------------|-------------|
| Common shares from distributions to Common shareholders                                     | (1,412,435)  | (3,135,629)  | (1,642,561)  | (4,067,27   |
| CAPITAL SHARE TRANSACTIONS  |              |              |              |             |
| Net proceeds from Common shares issued to shareholders due to reinvestment of distributions | --           | 125,585      | 33,603       | 243,11      |
| Net increase in net assets applicable to Common shares from capital share transactions      | --           | 125,585      | 33,603       | 243,11      |
| Net increase (decrease) in net assets applicable to Common shares                           | 2,259,664    | (2,498,489)  | 2,604,143    | (2,871,15   |
| Net assets applicable to Common shares at the beginning of period                           | 61,825,989   | 64,324,478   | 68,776,495   | 71,647,65   |
| Net assets applicable to Common shares at the end of period                                 | \$64,085,653 | \$61,825,989 | \$71,380,638 | \$68,776,49 |
| Undistributed (Over-distribution of) net investment income at the end of period             | \$ (155,032) | \$ (125,361) | \$ (44,192)  | \$ 62,90    |

See accompanying notes to financial statements.

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|   | INSURED MASSACHUSETTS<br>TAX-FREE ADVANTAGE (NGX) |                       |
|---|---|-----------------------|
|   | SIX MONTHS<br>ENDED<br>11/30/06                   | YEA<br>ENDE<br>5/31/0 |
| OPERATIONS  |   |                       |
| Net investment income   | \$ 1,222,537                                      | \$ 2,456,15           |
| Net realized gain (loss) from investments   | --  | 143,04                |
| Net realized gain (loss) from forward swaps                                       | 27,938  | (256,86               |
| Net realized gain (loss) from futures   | --  | --                    |
| Change in net unrealized appreciation (depreciation) of investments               | 1,543,547   | (1,806,99             |
| Change in net unrealized appreciation (depreciation) of forward swaps             | (117,661)   | 477,23                |
| Change in net unrealized appreciation (depreciation) of futures                   | --  | --                    |
| Distributions to Preferred Shareholders:  |   |                       |
| From net investment income  | (329,066)   | (544,23               |
| From accumulated net realized gains   | --  | --                    |
| Net increase (decrease) in net assets applicable to Common shares from operations | 2,347,295   | 468,34                |



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|  |              |             |
|--|--------------|-------------|
| DISTRIBUTIONS TO COMMON SHAREHOLDERS   |              |             |
| From net investment income   | (837,045)    | (1,943,09   |
| From accumulated net realized gains  | --           | --          |
| -----  |              |             |
| Decrease in net assets applicable to<br>Common shares from distributions<br>to Common shareholders | (837,045)    | (1,943,09   |
| -----  |              |             |
| CAPITAL SHARE TRANSACTIONS   |              |             |
| Net proceeds from Common shares<br>issued to shareholders due to<br>reinvestment of distributions  | --           | 42,32       |
| -----  |              |             |
| Net increase in net assets<br>applicable to Common shares<br>from capital share transactions       | --           | 42,32       |
| -----  |              |             |
| Net increase (decrease) in net assets<br>applicable to Common shares                               | 1,510,250    | (1,432,42   |
| Net assets applicable to Common<br>shares at the beginning of period                               | 39,178,806   | 40,611,23   |
| -----  |              |             |
| Net assets applicable to Common<br>shares at the end of period                                     | \$40,689,056 | \$39,178,80 |
| =====  |              |             |
| Undistributed (Over-distribution of)<br>net investment income at the<br>end of period              | \$ (87,269)  | \$ (143,69  |
| =====  |              |             |

See accompanying notes to financial statements.

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### Notes to FINANCIAL STATEMENTS (Unaudited)

#### 1. GENERAL INFORMATION AND SIGNIFICANT ACCOUNTING POLICIES

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

Each Fund seeks to provide current income exempt from both regular federal and designated state income taxes, and in the case of Insured Massachusetts Tax-Free Advantage (NGX) the alternative minimum tax applicable to individuals, by

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investing primarily in a diversified portfolio of municipal obligations issued by state and local government authorities within a single state or certain U.S. territories.

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

### Investment Valuation

The prices of municipal bonds in each Fund's investment portfolio are provided by a pricing service approved by the Fund's Board of Trustees. When market price quotes are not readily available (which is usually the case for municipal securities), the pricing service may establish fair value based on yields or prices of municipal bonds of comparable quality, type of issue, coupon, maturity and rating, indications of value from securities dealers, evaluations of anticipated cash flows or collateral and general market conditions. Futures contracts are valued using the closing settlement price, or, in the absence of such a price, at the mean of the bid and asked prices. If the pricing service is unable to supply a price for a municipal bond or futures contract, each Fund may use a market price or fair market value quote provided by a major broker/dealer in such investments. If it is determined that the market price or fair market value for an investment is unavailable or inappropriate, the Board of Trustees of the Funds, or its designee, may establish a fair value for the investment. Exchange-listed securities are generally valued at the last sales price on the securities exchange on which such securities are primarily traded. Securities traded on a securities exchange for which there are no transactions on a given day or securities not listed on a securities exchange are valued at the mean of the closing bid and asked prices. Securities traded on Nasdaq are valued at the Nasdaq Official Closing Price. Temporary investments in securities that have variable rate and demand features qualifying them as short-term investments are valued at amortized cost, which approximates market value.

### Investment Transactions

Investment transactions are recorded on a trade date basis. Realized gains and losses from transactions are determined on the specific identification method. Investments purchased on a when-issued or delayed delivery basis may have extended settlement periods. Any investments so purchased are subject to market fluctuation during this period. The Funds have instructed the custodian to segregate assets with a current value at least equal to the amount of the when-issued/delayed delivery purchase commitments. At November 30, 2006, Connecticut Premium Income (NTC), Connecticut Dividend Advantage 2 (NGK), Connecticut Dividend Advantage 3 (NGO), Massachusetts Premium Income (NMT), Massachusetts Dividend Advantage (NMB) and Insured Massachusetts Tax-Free Advantage (NGX) had outstanding when-issued/delayed delivery purchase commitments of \$1,171,379, \$532,445, \$958,401, \$991,750, \$396,700 and \$595,050, respectively. There were no such outstanding purchase commitments in Connecticut Dividend Advantage (NFC) or Missouri Premium Income (NOM).

### Investment Income

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

### Income Taxes

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

## Dividends and Distributions to Common Shareholders

Dividends from tax-exempt net investment income are declared monthly. Net realized capital gains and/or market discount from investment transactions, if any, are distributed to shareholders not less frequently than annually. Furthermore, capital gains are distributed only to the extent they exceed available capital loss carryforwards.

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

## Preferred Shares

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

|                   | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 2<br>(NGK) |
|-------------------|---|---|---|
| Number of shares: |   |   |   |
| Series T          | --  | 780   | --  |
| Series W          | --  | --  | 700   |
| Series TH         | 1,532                                     | --  | --  |
| Series F          | --  | --  | --  |

|                   | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) | INSURED<br>MASSACHUSETTS<br>TAX-FREE<br>ADVANTAGE<br>(NGX) |
|-------------------|---|---|--|
| Number of shares: |   |   |  |
| Series T          | --  | 600   | --   |
| Series W          | --  | --  | 820  |
| Series TH         | 1,360                                       | --  | --   |

Series F

--

--

--

Insurance

Insured Massachusetts Tax-Free Advantage (NGX) invests at least 80% of its net assets (including net assets attributable to Preferred shares) in municipal securities that are covered by insurance. The Fund may also invest up to 20% of its net assets (including net assets attributable to Preferred shares) in municipal securities which are either (i) backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, or (ii) rated, at the time of investment, within the four highest grades (Baa or BBB or better by Moody's, S&P or Fitch) or unrated but judged to be of comparable quality by the Adviser.

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

Forward Swap Transactions

The Funds are authorized to invest in certain derivative financial instruments. The Funds' use of forward interest rate swap transactions is intended to help the Fund manage its overall interest rate sensitivity, either shorter or longer, generally to more closely align the Fund's interest rate sensitivity with that of the broader municipal market. Forward interest rate swap transactions involve each Fund's agreement with a counterparty to pay, in the future, a fixed or variable rate payment in exchange for the counterparty paying the Fund a variable or fixed rate payment, the accruals for which would begin at a specified date in the future (the "effective date").

Notes to  
FINANCIAL STATEMENTS (Unaudited) (continued)

The amount of the payment obligation is based on the notional amount of the forward swap contract and the termination date of the swap (which is akin to a bond's maturity). The value of the Fund's swap commitment would increase or decrease based primarily on the extent to which long-term interest rates for bonds having a maturity of the swap's termination date increases or decreases. The Funds may terminate a swap contract prior to the effective date, at which point a realized gain or loss is recognized. When a forward swap is terminated, it ordinarily does not involve the delivery of securities or other underlying assets or principal, but rather is settled in cash on a net basis. Each Fund

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intends, but is not obligated, to terminate its forward swaps before the effective date. Accordingly, the risk of loss with respect to the swap counterparty on such transactions is limited to the credit risk associated with a counterparty failing to honor its commitment to pay any realized gain to the Fund upon termination. To reduce such credit risk, all counterparties are required to pledge collateral daily (based on the daily valuation of each swap) on behalf of each Fund with a value approximately equal to the amount of any unrealized gain above a pre-determined threshold. Reciprocally, when any of the Funds have an unrealized loss on a swap contract, the Funds have instructed the custodian to pledge assets of the Funds as collateral with a value approximately equal to the amount of the unrealized loss above a pre-determined threshold. Collateral pledges are monitored and subsequently adjusted if and when the swap valuations fluctuate, either up or down, by at least the predetermined threshold amount. At November 30, 2006, the Funds did not have any forward swap contracts outstanding.

### Futures Contracts

The Funds are authorized to invest in futures contracts. Upon entering into a futures contract, a Fund is required to deposit with the broker an amount of cash or liquid securities equal to a specified percentage of the contract amount. This is known as the "initial margin." Subsequent payments ("variation margin") are made or received by a Fund each day, depending on the daily fluctuation of the value of the contract.

During the period the futures contract is open, changes in the value of the contract are recognized as an unrealized gain or loss by "marking-to-market" on a daily basis to reflect the changes in market value of the contract. When the contract is closed or expired, a Fund records a realized gain or loss equal to the difference between the value of the contract on the closing date and value of the contract when originally entered into. Cash held by the broker to cover initial margin requirements on open futures contracts, if any, is noted in the Statement of Assets and Liabilities. Additionally, the Statement of Assets and Liabilities reflects a receivable or payable for the variation margin when applicable.

Risks of investments in futures contracts include the possible adverse movement of the securities or indices underlying the contracts, the possibility that there may not be a liquid secondary market for the contracts and/or that a change in the value of the contract may not correlate with a change in the value of the underlying securities or indices.

### Custodian Fee Credit

Each Fund has an arrangement with the custodian bank whereby certain custodian fees and expenses are reduced by credits earned on each Fund's cash on deposit with the bank. Such deposit arrangements are an alternative to overnight investments.

### Indemnifications

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

### Use of Estimates

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

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2. FUND SHARES

Transactions in Common shares were as follows:

|  | CONNECTICUT<br>PREMIUM INCOME (NTC) |               | CONNECTICUT DIVIDEND<br>ADVANTAGE (NFC) |               |
|--|-------------------------------------|---------------|---|---------------|
|  | SIX MONTHS<br>ENDED                 | YEAR<br>ENDED | SIX MONTHS<br>ENDED                     | YEAR<br>ENDED |
|  | 11/30/06                            | 5/31/06       | 11/30/06                                | 5/31/06       |
| Common shares issued to shareholders<br>due to reinvestment of distributions | --                                  | 14,913        | 3,210                                   | 6,035         |

|  | CONNECTICUT DIVIDEND<br>ADVANTAGE 3 (NGO) |               | MASSACHUSETTS<br>PREMIUM INCOME (NMT) |               |
|--|---|---------------|---------------------------------------|---------------|
|  | SIX MONTHS<br>ENDED                       | YEAR<br>ENDED | SIX MONTHS<br>ENDED                   | YEAR<br>ENDED |
|  | 11/30/06                                  | 5/31/06       | 11/30/06                              | 5/31/06       |
| Common shares issued to shareholders<br>due to reinvestment of distributions | --  | 8,575         | 2,282                                 | 15,179        |

|  | INSURED<br>MASSACHUSETTS TAX-FREE<br>ADVANTAGE (NGX) |               |
|--|--|---------------|
|  | SIX MONTHS<br>ENDED                                  | YEAR<br>ENDED |
|  | 11/30/06   | 5/31/06       |
| Common shares issued to shareholders<br>due to reinvestment of distributions | --   | 2,688         |

3. INVESTMENT TRANSACTIONS

Purchases and sales (including maturities but excluding short-term investments and derivative transactions) during the six months ended November 30, 2006, were as follows:

| CONNECTICUT<br>PREMIUM | CONNECTICUT<br>DIVIDEND | CONNECTICUT<br>DIVIDEND |
|------------------------|-------------------------|-------------------------|
|------------------------|-------------------------|-------------------------|

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|                      | INCOME<br>(NTC) | ADVANTAGE<br>(NFC) | ADVANTAGE 2<br>(NGK) |
|----------------------|-----------------|--------------------|----------------------|
| Purchases            | \$10,166,891    | \$3,931,828        | \$4,812,206          |
| Sales and maturities | 7,246,653       | 3,859,228          | 4,560,377            |

|                      | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) | INSURED<br>MASSACHUSETTS<br>TAX-FREE<br>ADVANTAGE<br>(NGX) |
|----------------------|---|---|--|
| Purchases            | \$3,538,680                                 | \$1,046,700                                     | \$1,445,050  |
| Sales and maturities | 2,481,163                                   | 569,035   | 850,000  |

4. INCOME TAX INFORMATION

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to the treatment of paydown gains and losses, timing differences in recognizing taxable market discount and timing differences in recognizing certain gains and losses on investment transactions. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their Federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset values of the Funds.

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Notes to  
FINANCIAL STATEMENTS (Unaudited) (continued)

At November 30, 2006, the cost of investments was as follows:

|                     | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 2<br>(NGK) |
|---------------------|---|---|---|
| Cost of investments | \$112,075,306                             | \$54,965,488                                  | \$49,920,228                                    |

|                     | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) | INSURED<br>MASSACHUSETTS<br>TAX-FREE<br>ADVANTAGE<br>(NGX) |
|---------------------|---|---|--|
| Cost of investments | \$99,601,602                                | \$42,464,458                                    | \$57,861,115   |

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Gross unrealized appreciation and gross unrealized depreciation of investments at November 30, 2006, were as follows:

|  | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 2<br>(NGK) |
|--|---|---|---|
| Gross unrealized:  |   |   |   |
| Appreciation   | \$4,865,525                               | \$2,806,140                                   | \$2,788,193                                     |
| Depreciation   | (4,279)                                   | (65,273)                                      | (159,684)                                       |
| Net unrealized appreciation (depreciation)<br>of investments | \$4,861,246                               | \$2,740,867                                   | \$2,628,509                                     |

|  | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) | INSURED<br>MASSACHUSETTS<br>TAX-FREE<br>ADVANTAGE<br>(NGX) |
|--|---|---|--|
| Gross unrealized:  |   |   |  |
| Appreciation   | \$5,328,075                                 | \$2,257,662                                     | \$3,132,018  |
| Depreciation   | (10,779)                                    | (5,994)   | (200,873)  |
| Net unrealized appreciation (depreciation)<br>of investments | \$5,317,296                                 | \$2,251,668                                     | \$2,931,145  |

The tax components of undistributed net tax-exempt income, net ordinary income and net long-term capital gains at May 31, 2006, the Funds' last tax year end, were as follows:

|   | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 2<br>(NGK) |
|---|---|---|---|
| Undistributed net tax-exempt income*      | \$392,378                                 | \$176,495                                     | \$185,335                                       |
| Undistributed net ordinary income **      | --  | --  | 2,020   |
| Undistributed net long-term capital gains | 290,974                                   | --  | --  |

|  | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) | INSURED<br>MASSACHUSETTS<br>TAX-FREE<br>ADVANTAGE<br>(NGX) |
|--|---|---|--|
|--|---|---|--|



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|   |           |           |          |
|---|-----------|-----------|----------|
| Undistributed net tax-exempt income*      | \$302,954 | \$191,271 | \$20,692 |
| Undistributed net ordinary income **      | 15,666    | --        | --       |
| Undistributed net long-term capital gains | 28,705    | --        | --       |

\* Undistributed net tax-exempt income (on a tax basis) has not been reduced for the dividend declared on May 1, 2006, paid on June 1, 2006.

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

The tax character of distributions paid during the Funds' last tax year ended May 31, 2006, was designated for purposes of the dividends paid deduction as follows:

|  | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 2<br>(NGK) |
|--|---|---|---|
| Distributions from net tax-exempt income       | \$4,827,926                               | \$2,623,472                                   | \$2,298,314                                     |
| Distributions from net ordinary income **      | 775                                       | --  | 27,100  |
| Distributions from net long-term capital gains | 1,335,368                                 | --  | 185,416   |

|  | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) | INSURED<br>MASSACHUSETTS<br>TAX-FREE<br>ADVANTAGE<br>(NGX) |
|--|---|---|--|
| Distributions from net tax-exempt income       | \$4,681,999                                 | \$2,003,840                                     | \$2,512,850  |
| Distributions from net ordinary income **      | 37,794                                      | --  | --   |
| Distributions from net long-term capital gains | 233,067                                     | 409,848   | --   |

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

At May 31, 2006, the Funds' last tax year end, the following Funds had unused capital loss carryforwards available for federal income tax purposes to be applied against future capital gains, if any. If not applied, the carryforwards will expire as follows:

| Expiration year: | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 3<br>(NGO) | MA |
|------------------|---|---|----|
| 2011             | \$ --   | \$ 69,710                                       |    |
| 2012             | 201,750                                       | 106,107   |    |
| 2013             | --  | 79,696  |    |
| 2014             | --  | 111,331   |    |

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Total \$201,750 \$366,844

The following Funds elected to defer net realized losses from investments incurred from November 1, 2005 through May 31, 2006 ("post-October losses") in accordance with Federal income tax regulations. Post-October losses are treated as having arisen on the first day of the current fiscal year.

CONNECTICUT  
DIVIDEND  
ADVANTAGE  
(NFC)

\$33,623

5. MANAGEMENT FEES AND OTHER TRANSACTIONS WITH AFFILIATES

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

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Notes to  
FINANCIAL STATEMENTS (Unaudited) (continued)

The annual fund-level fee, payable monthly, for each Fund is based upon the average daily net assets (including net assets attributable to Preferred shares) of each Fund as follows:

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

|                          |  |
|--------------------------|--|
|                          | CONNECTICUT DIVIDEND ADVANTAGE (NFC)   |
|                          | CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK) |
|                          | CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO) |
| AVERAGE DAILY NET ASSETS | MASSACHUSETTS DIVIDEND ADVANTAGE (NMB) |

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| (INCLUDING NET ASSETS<br>ATTRIBUTABLE TO PREFERRED SHARES) | INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)<br>FUND-LEVEL FEE RATE |
|--|---|
| For the first \$125 million                                | .4500%  |
| For the next \$125 million                                 | .4375   |
| For the next \$250 million                                 | .4250   |
| For the next \$500 million                                 | .4125   |
| For the next \$1 billion                                   | .4000   |
| For net assets over \$2 billion                            | .3750   |

The annual complex-level fee, payable monthly, which is additive to the fund-level fee, for all Nuveen sponsored funds in the U.S., is based on the aggregate amount of total fund assets managed as stated in the table below. As of November 30, 2006, the complex-level fee rate was .1845%.

| COMPLEX-LEVEL ASSETS (1)                 | COMPLEX-LEVEL FEE RATE |
|--|------------------------|
| For the first \$55 billion               | .2000%                 |
| For the next \$1 billion                 | .1800                  |
| For the next \$1 billion                 | .1600                  |
| For the next \$3 billion                 | .1425                  |
| For the next \$3 billion                 | .1325                  |
| For the next \$3 billion                 | .1250                  |
| For the next \$5 billion                 | .1200                  |
| For the next \$5 billion                 | .1175                  |
| For the next \$15 billion                | .1150                  |
| For Managed Assets over \$91 billion (2) | .1400                  |

- (1) The complex-level fee component of the management fee for the funds is calculated based upon the aggregate Managed Assets ("Managed Assets" means the average daily net assets of each fund including assets attributable to all types of leverage used by the Nuveen funds) of Nuveen-sponsored funds in the U.S.
- (2) With respect to the complex-wide Managed Assets over \$91 billion, the fee rate or rates that will apply to such assets will be determined at a later date. In the unlikely event that complex-wide Managed Assets reach \$91 billion prior to a determination of the complex-level fee rate or rates to be applied to Managed Assets in excess of \$91 billion, the complex-level fee rate for such complex-wide Managed Assets shall be .1400% until such time as a different rate or rates is determined.

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

For the first ten years of Connecticut Dividend Advantage's (NFC) and Massachusetts Dividend Advantage's (NMB) operations, the Adviser has agreed to

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reimburse the Funds, as a percentage of average daily net assets (including net assets attributable to Preferred shares), for fees and expenses in the amounts and for the time periods set forth below:

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

\* From the commencement of operations.

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

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

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

\* From the commencement of operations.

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

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

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

\* From the commencement of operations.

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

For the first eight years of Insured Massachusetts Tax-Free Advantage's (NGX) operations, the Adviser has agreed to reimburse the Fund, as a percentage of

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average daily net assets (including net assets attributable to Preferred shares), for fees and expenses in the amounts and for the time periods set forth below:

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

\* From the commencement of operations.

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

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Notes to  
FINANCIAL STATEMENTS (Unaudited) (continued)

### 6. NEW ACCOUNTING PRONOUNCEMENTS

Financial Accounting Standards Board Interpretation No. 48

On July 13, 2006, the Financial Accounting Standards Board (FASB) released FASB Interpretation No. 48 Accounting for Uncertainty in Income Taxes (FIN 48). FIN 48 provides guidance for how uncertain tax positions should be recognized, measured, presented and disclosed in the financial statements. FIN 48 requires the evaluation of tax positions taken or expected to be taken in the course of preparing the Fund's tax returns to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions not deemed to meet the more-likely-than-not threshold would be recorded as a tax benefit or expense in the current year. Adoption of FIN 48 is required for fiscal years beginning after December 15, 2006 and is to be applied to all open tax years as of the effective date. At this time, management is evaluating the implications of FIN 48 and does not expect the adoption of FIN 48 will have a significant impact on the net assets or results of operations of the Funds.

Financial Accounting Standards Board Statement on Financial Accounting Standards No. 157

In September 2006, the Financial Accounting Standards Board (FASB) issued Statement on Financial Accounting Standards (SFAS) No. 157, "Fair Value Measurements." This standard establishes a single authoritative definition of fair value, sets out a framework for measuring fair value and requires additional disclosures about fair value measurements. SFAS No. 157 applies to fair value measurements already required or permitted by existing standards. SFAS No. 157 is effective for financial statements issued for fiscal years beginning after November 15, 2007 and interim periods within those fiscal years. The changes to current generally accepted accounting principles from the application of this standard relate to the definition of fair value, the methods used to measure fair value, and the expanded disclosures about fair value measurements. As of November 30, 2006, the Funds do not believe the adoption of SFAS No. 157 will impact the financial statement amounts; however, additional

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disclosures may be required about the inputs used to develop the measurements and the effect of certain of the measurements included within the Statement of Operations for the period.

7. SUBSEQUENT EVENTS

Distributions to Common Shareholders

The Funds declared Common share dividend distributions from their tax-exempt net investment income which were paid on December 29, 2006, to shareholders of record on December 15, 2006, as follows:

|                    | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE<br>(NFC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 2<br>(NGK) |
|--------------------|---|---|---|
| Dividend per share | \$ .0545                                  | \$ .0605                                      | \$ .0605  |

|                    | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) | MASSACHUSETTS<br>DIVIDEND<br>ADVANTAGE<br>(NMB) | INSURED<br>MASSACHUSETTS<br>TAX-FREE<br>ADVANTAGE<br>(NGX) |
|--------------------|---|---|--|
| Dividend per share | \$ .0535                                    | \$ .0620  | \$ .0525   |

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

|  | CONNECTICUT<br>PREMIUM<br>INCOME<br>(NTC) | CONNECTICUT<br>DIVIDEND<br>ADVANTAGE 2<br>(NGK) | MASSACHUSETTS<br>PREMIUM<br>INCOME<br>(NMT) |
|--|---|---|---|
| Capital gains distributions per share    | \$ .0652                                  | \$ .0363  | \$ .0049                                    |
| Ordinary income distributions per share* | .0043                                     | .0008   | .0027                                       |

\* Ordinary income consist of taxable market discount income and net short-term capital gains, if any.

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HIGHLIGHTS (Unaudited)

Selected data for a Common share outstanding throughout each period:

|  | Investment Operations                              |                             |   |   |   |  | Total  |
|--|--|-----------------------------|---|---|---|--|--------|
|  | Beginning<br>Common<br>Share<br>Net Asset<br>Value | Net<br>Investment<br>Income | Net<br>Realized/<br>Unrealized<br>Gain (Loss) | Distributions<br>from Net<br>Investment<br>Income to<br>Preferred<br>Share-<br>holders+ | Distributions<br>from<br>Capital<br>Gains to<br>Preferred<br>Share-<br>holders+ |  |        |
| CONNECTICUT PREMIUM INCOME (NTC)       |  |                             |   |   |   |  |        |
| Year Ended 5/31:                       |  |                             |   |   |   |  |        |
| 2007 (c)                               | \$14.42  | \$ .42                      | \$ .49  | \$ (.11)  | \$ --   |  | \$ .80 |
| 2006                                   | 15.26  | .84                         | (.54)   | (.14)   | (.03)   |  | .13    |
| 2005                                   | 14.60  | .88                         | .75   | (.09)   | --  |  | 1.54   |
| 2004                                   | 15.56  | .93                         | (.96)   | (.05)   | --  |  | (.08)  |
| 2003                                   | 14.46  | .98                         | 1.07  | (.07)   | --  |  | 1.98   |
| 2002                                   | 14.20  | 1.00                        | .20   | (.10)   | --  |  | 1.10   |
| CONNECTICUT DIVIDEND ADVANTAGE (NFC)   |  |                             |   |   |   |  |        |
| Year Ended 5/31:                       |  |                             |   |   |   |  |        |
| 2007 (c)                               | 14.75  | .46                         | .47   | (.11)   | --  |  | .82    |
| 2006                                   | 15.39  | .93                         | (.55)   | (.17)   | --  |  | .21    |
| 2005                                   | 14.56  | .95                         | .86   | (.09)   | --  |  | 1.72   |
| 2004                                   | 15.53  | .97                         | (1.00)  | (.05)   | --  |  | (.08)  |
| 2003                                   | 14.24  | 1.00                        | 1.19  | (.07)   | --  |  | 2.12   |
| 2002                                   | 13.88  | 1.00                        | .31   | (.11)   | --  |  | 1.20   |
| CONNECTICUT DIVIDEND ADVANTAGE 2 (NGK) |  |                             |   |   |   |  |        |
| Year Ended 5/31:                       |  |                             |   |   |   |  |        |
| 2007 (c)                               | 14.86  | .46                         | .49   | (.11)   | --  |  | .84    |
| 2006                                   | 15.64  | .91                         | (.60)   | (.17)   | (.01)   |  | .13    |
| 2005                                   | 15.01  | .92                         | .74   | (.09)   | --  |  | 1.57   |
| 2004                                   | 16.23  | .96                         | (1.13)  | (.04)   | (.01)   |  | (.22)  |
| 2003                                   | 14.48  | .98                         | 1.74  | (.07)   | (.01)   |  | 2.64   |
| 2002 (a)                               | 14.33  | .08                         | .30   | --  | --  |  | .38    |
| CONNECTICUT DIVIDEND ADVANTAGE 3 (NGO) |  |                             |   |   |   |  |        |
| Year Ended 5/31:                       |  |                             |   |   |   |  |        |
| 2007 (c)                               | 14.18  | .43                         | .52   | (.11)   | --  |  | .84    |
| 2006                                   | 14.78  | .84                         | (.54)   | (.18)   | --  |  | .12    |
| 2005                                   | 13.97  | .86                         | .83   | (.10)   | --  |  | 1.59   |
| 2004                                   | 15.06  | .88                         | (1.14)  | (.05)   | --  |  | (.31)  |
| 2003 (b)                               | 14.33  | .51                         | .93   | (.04)   | --  |  | 1.40   |

Total Returns

Based

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|  | Offering<br>Costs and<br>Preferred<br>Share<br>Underwriting<br>Discounts | Ending<br>Common<br>Share<br>Net Asset<br>Value | Ending<br>Market<br>Value | Based<br>on<br>Market<br>Value** | on<br>Common<br>Share<br>Net<br>Asset<br>Value** |
|--|--|---|---------------------------|----------------------------------|--|
|--|--|---|---------------------------|----------------------------------|--|

CONNECTICUT PREMIUM  
INCOME (NTC)

Year Ended 5/31:

|          |       |         |         |         |       |
|----------|-------|---------|---------|---------|-------|
| 2007 (c) | \$ -- | \$14.89 | \$14.39 | 5.54%   | 5.59% |
| 2006     | --    | 14.42   | 13.95   | (6.00)  | .88   |
| 2005     | --    | 15.26   | 15.81   | 15.61   | 10.82 |
| 2004     | --    | 14.60   | 14.47   | (10.80) | (.51) |
| 2003     | --    | 15.56   | 17.14   | 12.63   | 14.08 |
| 2002     | --    | 14.46   | 16.05   | 5.01    | 7.87  |

CONNECTICUT DIVIDEND  
ADVANTAGE (NFC)

Year Ended 5/31:

|          |     |       |       |        |       |
|----------|-----|-------|-------|--------|-------|
| 2007 (c) | --  | 15.20 | 15.64 | (1.55) | 5.64  |
| 2006     | --  | 14.75 | 16.26 | 8.79   | 1.38  |
| 2005     | --  | 15.39 | 15.73 | 17.89  | 12.06 |
| 2004     | --  | 14.56 | 14.12 | (8.64) | (.56) |
| 2003     | .01 | 15.53 | 16.35 | 9.19   | 15.38 |
| 2002     | --  | 14.24 | 15.79 | 8.61   | 8.81  |

CONNECTICUT DIVIDEND  
ADVANTAGE 2 (NGK)

Year Ended 5/31:

|          |       |       |       |        |        |
|----------|-------|-------|-------|--------|--------|
| 2007 (c) | --    | 15.33 | 15.61 | (3.74) | 5.74   |
| 2006     | --    | 14.86 | 16.60 | 9.78   | .84    |
| 2005     | --    | 15.64 | 15.98 | 19.92  | 10.70  |
| 2004     | (.01) | 15.01 | 14.14 | (4.65) | (1.48) |
| 2003     | --    | 16.23 | 15.80 | 11.16  | 18.77  |
| 2002 (a) | (.16) | 14.48 | 15.05 | .79    | 1.53   |

CONNECTICUT DIVIDEND  
ADVANTAGE 3 (NGO)

Year Ended 5/31:

|          |       |       |       |        |        |
|----------|-------|-------|-------|--------|--------|
| 2007 (c) | --    | 14.70 | 14.05 | 2.03   | 6.02   |
| 2006     | --    | 14.18 | 14.09 | 1.84   | .83    |
| 2005     | --    | 14.78 | 14.54 | 18.17  | 11.60  |
| 2004     | --    | 13.97 | 13.00 | (8.92) | (2.08) |
| 2003 (b) | (.21) | 15.06 | 15.09 | 3.71   | 8.46   |

Ratios/Supplemental Data

|                                       | Ratios to Average Net Assets<br>Applicable to Common Shares<br>Before Credit/Reimbursement | Ratios to Average Net A<br>Applicable to Common S<br>After Credit/Reimburse |
|---------------------------------------|--|---|
| Ending<br>Net<br>Assets<br>Applicable |  | Net   |



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|   | to Common<br>Shares (000) | Expenses++ | Investment<br>Income++ | Expenses++ | Investment<br>Inc |
|---|---------------------------|------------|------------------------|------------|-------------------|
| =====                                     |                           |            |                        |            |                   |
| CONNECTICUT PREMIUM<br>INCOME (NTC)       |                           |            |                        |            |                   |
| -----                                     |                           |            |                        |            |                   |
| Year Ended 5/31:                          |                           |            |                        |            |                   |
| 2007 (c)                                  | \$79,815                  | 1.24%*     | 5.66%*                 | 1.22%*     | 5                 |
| 2006                                      | 77,278                    | 1.25       | 5.66                   | 1.23       | 5                 |
| 2005                                      | 81,529                    | 1.24       | 5.81                   | 1.24       | 5                 |
| 2004                                      | 77,725                    | 1.23       | 6.16                   | 1.23       | 6                 |
| 2003                                      | 82,492                    | 1.27       | 6.57                   | 1.26       | 6                 |
| 2002                                      | 76,327                    | 1.34       | 6.90                   | 1.34       | 6                 |
| -----                                     |                           |            |                        |            |                   |
| CONNECTICUT DIVIDEND<br>ADVANTAGE (NFC)   |                           |            |                        |            |                   |
| -----                                     |                           |            |                        |            |                   |
| Year Ended 5/31:                          |                           |            |                        |            |                   |
| 2007 (c)                                  | 39,110                    | 1.31*      | 5.76*                  | .91*       | 6                 |
| 2006                                      | 37,905                    | 1.29       | 5.70                   | .84        | 6                 |
| 2005                                      | 39,464                    | 1.29       | 5.81                   | .83        | 6                 |
| 2004                                      | 37,238                    | 1.26       | 5.97                   | .80        | 6                 |
| 2003                                      | 39,625                    | 1.27       | 6.29                   | .81        | 6                 |
| 2002                                      | 36,233                    | 1.38       | 6.56                   | .88        | 7                 |
| -----                                     |                           |            |                        |            |                   |
| CONNECTICUT DIVIDEND<br>ADVANTAGE 2 (NGK) |                           |            |                        |            |                   |
| -----                                     |                           |            |                        |            |                   |
| Year Ended 5/31:                          |                           |            |                        |            |                   |
| 2007 (c)                                  | 35,460                    | 1.33*      | 5.59*                  | .87*       | 6                 |
| 2006                                      | 34,352                    | 1.29       | 5.51                   | .83        | 5                 |
| 2005                                      | 36,105                    | 1.28       | 5.52                   | .82        | 5                 |
| 2004                                      | 34,646                    | 1.25       | 5.73                   | .80        | 6                 |
| 2003                                      | 37,441                    | 1.31       | 5.94                   | .82        | 6                 |
| 2002 (a)                                  | 33,408                    | 1.06*      | 2.90*                  | .73*       | 3                 |
| -----                                     |                           |            |                        |            |                   |
| CONNECTICUT DIVIDEND<br>ADVANTAGE 3 (NGO) |                           |            |                        |            |                   |
| -----                                     |                           |            |                        |            |                   |
| Year Ended 5/31:                          |                           |            |                        |            |                   |
| 2007 (c)                                  | 64,086                    | 1.27*      | 5.42*                  | .76*       | 5                 |
| 2006                                      | 61,826                    | 1.24       | 5.30                   | .74        | 5                 |
| 2005                                      | 64,324                    | 1.24       | 5.40                   | .76        | 5                 |
| 2004                                      | 60,774                    | 1.24       | 5.58                   | .74        | 6                 |
| 2003 (b)                                  | 65,324                    | 1.19*      | 4.72*                  | .71*       | 5                 |
| =====                                     |                           |            |                        |            |                   |

Preferred Shares at End of Period

|                                     | Aggregate<br>Amount<br>Outstanding<br>(000) | Liquidation<br>and Market<br>Value<br>Per Share | Asset<br>Coverage<br>Per Share |
|-------------------------------------|---|---|--------------------------------|
| -----                               |   |   |                                |
| CONNECTICUT PREMIUM<br>INCOME (NTC) |   |   |                                |
| -----                               |   |   |                                |
| Year Ended 5/31:                    |   |   |                                |
| 2007 (c)                            | \$38,300                                    | \$25,000  | \$77,099                       |
| 2006                                | 38,300                                      | 25,000  | 75,443                         |

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|      |        |        |        |
|------|--------|--------|--------|
| 2005 | 38,300 | 25,000 | 78,217 |
| 2004 | 38,300 | 25,000 | 75,734 |
| 2003 | 38,300 | 25,000 | 78,846 |
| 2002 | 38,300 | 25,000 | 74,822 |

CONNECTICUT DIVIDEND  
ADVANTAGE (NFC)

-----

|                  |        |        |        |
|------------------|--------|--------|--------|
| Year Ended 5/31: |        |        |        |
| 2007 (c)         | 19,500 | 25,000 | 75,141 |
| 2006             | 19,500 | 25,000 | 73,596 |
| 2005             | 19,500 | 25,000 | 75,595 |
| 2004             | 19,500 | 25,000 | 72,740 |
| 2003             | 19,500 | 25,000 | 75,801 |
| 2002             | 19,500 | 25,000 | 71,453 |

CONNECTICUT DIVIDEND  
ADVANTAGE 2 (NGK)

-----

|                  |        |        |        |
|------------------|--------|--------|--------|
| Year Ended 5/31: |        |        |        |
| 2007 (c)         | 17,500 | 25,000 | 75,658 |
| 2006             | 17,500 | 25,000 | 74,074 |
| 2005             | 17,500 | 25,000 | 76,579 |
| 2004             | 17,500 | 25,000 | 74,495 |
| 2003             | 17,500 | 25,000 | 78,487 |
| 2002 (a)         | 17,500 | 25,000 | 72,726 |

CONNECTICUT DIVIDEND  
ADVANTAGE 3 (NGO)

-----

|                  |        |        |        |
|------------------|--------|--------|--------|
| Year Ended 5/31: |        |        |        |
| 2007 (c)         | 32,000 | 25,000 | 75,067 |
| 2006             | 32,000 | 25,000 | 73,302 |
| 2005             | 32,000 | 25,000 | 75,253 |
| 2004             | 32,000 | 25,000 | 72,480 |
| 2003 (b)         | 32,000 | 25,000 | 76,034 |

=====

- \* Annualized.
- \*\* Total Return on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. Total Return on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. Total returns are not annualized.
- \*\*\* After custodian fee credit and expense reimbursement, where applicable.
- + The amounts shown are based on Common share equivalents.
- ++ Ratios do not reflect the effect of dividend payments to Preferred shareholders; income ratios reflect income earned on assets attributable to Preferred shares.
- (a) For the period March 25, 2002 (commencement of operations) through May 31, 2002.
- (b) For the period September 26, 2002 (commencement of operations) through May 31, 2003.
- (c) For the six months ended November 30, 2006.

See accompanying notes to financial statements.

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FINANCIAL HIGHLIGHTS (Unaudited) (continued)

Selected data for a Common share outstanding throughout each period:

|   | Investment Operations                              |                             |   |   |   |        |
|---|--|-----------------------------|---|---|---|--------|
|   | Beginning<br>Common<br>Share<br>Net Asset<br>Value | Net<br>Investment<br>Income | Net<br>Realized/<br>Unrealized<br>Gain (Loss) | Distributions<br>from Net<br>Investment<br>Income to<br>Preferred<br>Share-<br>holders+ | Distributions<br>from<br>Capital<br>Gains to<br>Preferred<br>Share-<br>holders+ | Total  |
| <b>MASSACHUSETTS PREMIUM INCOME (NMT)</b>             |  |                             |   |   |   |        |
| Year Ended 5/31:                                      |  |                             |   |   |   |        |
| 2007 (b)  | \$14.45  | \$ .44                      | \$ .57  | \$ (.12)  | \$ --   | \$ .89 |
| 2006  | 15.10  | .88                         | (.50)   | (.18)   | --  | .20    |
| 2005  | 14.34  | .91                         | .81   | (.08)   | --  | 1.64   |
| 2004  | 15.30  | .94                         | (.97)   | (.05)   | --  | (.08)  |
| 2003  | 14.48  | .98                         | .78   | (.07)   | --  | 1.69   |
| 2002  | 14.26  | 1.03                        | .13   | (.11)   | --  | 1.05   |
| <b>MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)</b>         |  |                             |   |   |   |        |
| Year Ended 5/31:                                      |  |                             |   |   |   |        |
| 2007 (b)  | 14.83  | .47                         | .51   | (.12)   | --  | .86    |
| 2006  | 15.65  | .95                         | (.54)   | (.17)   | (.02)   | .22    |
| 2005  | 14.84  | .97                         | .95   | (.08)   | --  | 1.84   |
| 2004  | 16.00  | 1.00                        | (1.11)  | (.04)   | (.01)   | (.16)  |
| 2003  | 14.16  | 1.04                        | 1.74  | (.07)   | --  | 2.71   |
| 2002  | 13.88  | 1.03                        | .25   | (.12)   | --  | 1.16   |
| <b>INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)</b> |  |                             |   |   |   |        |
| Year Ended 5/31:                                      |  |                             |   |   |   |        |
| 2007 (b)  | 14.39  | .45                         | .54   | (.12)   | --  | .87    |
| 2006  | 14.93  | .90                         | (.53)   | (.20)   | --  | .17    |
| 2005  | 14.04  | .92                         | .90   | (.09)   | --  | 1.73   |
| 2004  | 15.25  | .94                         | (1.22)  | (.06)   | --  | (.34)  |
| 2003 (a)  | 14.33  | .35                         | 1.21  | (.03)   | --  | 1.53   |
| <b>MISSOURI PREMIUM INCOME (NOM)</b>                  |  |                             |   |   |   |        |
| Year Ended 5/31:                                      |  |                             |   |   |   |        |
| 2007 (b)  | 14.40  | .45                         | .39   | (.11)   | --  | .73    |
| 2006  | 15.11  | .92                         | (.51)   | (.17)   | (.01)   | .23    |
| 2005  | 14.37  | .94                         | .77   | (.09)   | --  | 1.62   |
| 2004  | 15.40  | .96                         | (1.05)  | (.06)   | --  | (.15)  |
| 2003  | 14.35  | .97                         | 1.02  | (.07)   | --  | 1.92   |
| 2002  | 13.97  | 1.01                        | .31   | (.13)   | --  | 1.19   |

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|   |  |   |                           | Total Returns                    |   |
|---|--|---|---------------------------|----------------------------------|---|
|   | Offering<br>Costs and<br>Preferred<br>Share<br>Underwriting<br>Discounts | Ending<br>Common<br>Share<br>Net Asset<br>Value | Ending<br>Market<br>Value | Based<br>on<br>Market<br>Value** | Based<br>on<br>Common<br>Share<br>Net<br>Asset<br>Value** |
| <b>MASSACHUSETTS PREMIUM INCOME (NMT)</b>             |  |   |                           |                                  |   |
| Year Ended 5/31:                                      |  |   |                           |                                  |   |
| 2007 (b)  | \$ --  | \$14.99   | \$14.60                   | 4.17%                            | 6.20%   |
| 2006  | --   | 14.45   | 14.35                     | (6.14)                           | 1.41  |
| 2005  | --   | 15.10   | 16.14                     | 18.97                            | 11.74   |
| 2004  | --   | 14.34   | 14.35                     | (9.51)                           | (.51)   |
| 2003  | --   | 15.30   | 16.80                     | 12.98                            | 12.02   |
| 2002  | --   | 14.48   | 15.70                     | 8.04                             | 7.51  |
| <b>MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)</b>         |  |   |                           |                                  |   |
| Year Ended 5/31:                                      |  |   |                           |                                  |   |
| 2007 (b)  | --   | 15.31   | 15.74                     | 3.89                             | 5.88  |
| 2006  | --   | 14.83   | 15.53                     | (5.23)                           | 1.49  |
| 2005  | --   | 15.65   | 17.45                     | 24.96                            | 12.76   |
| 2004  | --   | 14.84   | 14.88                     | (3.74)                           | (1.03)  |
| 2003  | .01  | 16.00   | 16.45                     | 8.76                             | 19.74   |
| 2002  | --   | 14.16   | 15.95                     | 14.15                            | 8.46  |
| <b>INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)</b> |  |   |                           |                                  |   |
| Year Ended 5/31:                                      |  |   |                           |                                  |   |
| 2007 (b)  | --   | 14.95   | 13.78                     | 4.92                             | 6.09  |
| 2006  | --   | 14.39   | 13.43                     | (11.62)                          | 1.20  |
| 2005  | --   | 14.93   | 15.94                     | 20.95                            | 12.62   |
| 2004  | --   | 14.04   | 13.90                     | (6.83)                           | (2.18)  |
| 2003 (a)  | (.24)  | 15.25   | 15.78                     | 7.69                             | 9.07  |
| <b>MISSOURI PREMIUM INCOME (NOM)</b>                  |  |   |                           |                                  |   |
| Year Ended 5/31:                                      |  |   |                           |                                  |   |
| 2007 (b)  | --   | 14.76   | 16.89                     | 5.73                             | 5.13  |
| 2006  | --   | 14.40   | 16.35                     | (3.53)                           | 1.57  |
| 2005  | --   | 15.11   | 17.90                     | 24.38                            | 11.54   |
| 2004  | --   | 14.37   | 15.15                     | (5.35)                           | (1.00)  |
| 2003  | --   | 15.40   | 16.87                     | 15.39                            | 13.75   |
| 2002  | --   | 14.35   | 15.41                     | 14.11                            | 8.65  |

Ratios/Supplemental Data

| Ratios to Average Net Assets<br>Applicable to Common Shares<br>Before Credit/Reimbursement | Ratios to Average Net<br>Applicable to Common<br>After Credit/Reimburse |
|--|---|
|--|---|

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|  | Ending<br>Net<br>Assets<br>Applicable<br>to Common<br>Shares (000) | Expenses++ | Net<br>Investment<br>Income++ | Expenses++ | Invest |
|--|--|------------|-------------------------------|------------|--------|
| =====  |  |            |                               |            |        |
| MASSACHUSETTS PREMIUM<br>INCOME (NMT)                |  |            |                               |            |        |
| -----  |  |            |                               |            |        |
| Year Ended 5/31:                                     |  |            |                               |            |        |
| 2007 (b)   | \$71,381   | 1.24%*     | 5.98%*                        | 1.24%*     |        |
| 2006   | 68,776   | 1.25       | 5.98                          | 1.24       |        |
| 2005   | 71,648   | 1.24       | 6.15                          | 1.24       |        |
| 2004   | 67,806   | 1.24       | 6.37                          | 1.23       |        |
| 2003   | 72,003   | 1.28       | 6.61                          | 1.27       |        |
| 2002   | 67,856   | 1.31       | 7.11                          | 1.30       |        |
| MASSACHUSETTS DIVIDEND<br>ADVANTAGE (NMB)            |  |            |                               |            |        |
| -----  |  |            |                               |            |        |
| Year Ended 5/31:                                     |  |            |                               |            |        |
| 2007 (b)   | 29,958   | 1.35*      | 5.82*                         | .95*       |        |
| 2006   | 29,004   | 1.29       | 5.79                          | .83        |        |
| 2005   | 30,539   | 1.31       | 5.83                          | .86        |        |
| 2004   | 28,904   | 1.27       | 6.05                          | .81        |        |
| 2003   | 31,134   | 1.29       | 6.49                          | .83        |        |
| 2002   | 27,519   | 1.47       | 6.70                          | .94        |        |
| INSURED MASSACHUSETTS<br>TAX-FREE<br>ADVANTAGE (NGX) |  |            |                               |            |        |
| -----  |  |            |                               |            |        |
| Year Ended 5/31:                                     |  |            |                               |            |        |
| 2007 (b)   | 40,689   | 1.30*      | 5.64*                         | .80*       |        |
| 2006   | 39,179   | 1.29       | 5.66                          | .79        |        |
| 2005   | 40,611   | 1.27       | 5.83                          | .79        |        |
| 2004   | 38,121   | 1.28       | 5.94                          | .75        |        |
| 2003 (a)   | 41,297   | 1.14*      | 4.17*                         | .68*       |        |
| MISSOURI PREMIUM<br>INCOME (NOM)                     |  |            |                               |            |        |
| -----  |  |            |                               |            |        |
| Year Ended 5/31:                                     |  |            |                               |            |        |
| 2007 (b)   | 33,904   | 1.30*      | 6.17*                         | 1.28*      |        |
| 2006   | 32,934   | 1.29       | 6.20                          | 1.27       |        |
| 2005   | 34,219   | 1.29       | 6.29                          | 1.28       |        |
| 2004   | 32,231   | 1.27       | 6.44                          | 1.26       |        |
| 2003   | 34,228   | 1.34       | 6.56                          | 1.32       |        |
| 2002   | 31,619   | 1.38       | 7.08                          | 1.36       |        |
| =====  |  |            |                               |            |        |

Preferred Shares at End of Period

| Aggregate<br>Amount<br>Outstanding<br>(000) | Liquidation<br>and Market<br>Value<br>Per Share | Asset<br>Coverage<br>Per Share |
|---|---|--------------------------------|
| -----                                       |   |                                |
| =====                                       |   |                                |

MASSACHUSETTS PREMIUM

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## INCOME (NMT)

| -----            |          |          |          |
|------------------|----------|----------|----------|
| Year Ended 5/31: |          |          |          |
| 2007 (b)         | \$34,000 | \$25,000 | \$77,486 |
| 2006             | 34,000   | 25,000   | 75,571   |
| 2005             | 34,000   | 25,000   | 77,682   |
| 2004             | 34,000   | 25,000   | 74,857   |
| 2003             | 34,000   | 25,000   | 77,943   |
| 2002             | 34,000   | 25,000   | 74,894   |

## MASSACHUSETTS DIVIDEND ADVANTAGE (NMB)

| -----            |        |        |        |
|------------------|--------|--------|--------|
| Year Ended 5/31: |        |        |        |
| 2007 (b)         | 15,000 | 25,000 | 74,931 |
| 2006             | 15,000 | 25,000 | 73,340 |
| 2005             | 15,000 | 25,000 | 75,899 |
| 2004             | 15,000 | 25,000 | 73,173 |
| 2003             | 15,000 | 25,000 | 76,891 |
| 2002             | 15,000 | 25,000 | 70,865 |

## INSURED MASSACHUSETTS TAX-FREE ADVANTAGE (NGX)

| -----            |        |        |        |
|------------------|--------|--------|--------|
| Year Ended 5/31: |        |        |        |
| 2007 (b)         | 20,500 | 25,000 | 74,621 |
| 2006             | 20,500 | 25,000 | 72,779 |
| 2005             | 20,500 | 25,000 | 74,526 |
| 2004             | 20,500 | 25,000 | 71,489 |
| 2003 (a)         | 20,500 | 25,000 | 75,362 |

## MISSOURI PREMIUM INCOME (NOM)

| -----            |        |        |        |
|------------------|--------|--------|--------|
| Year Ended 5/31: |        |        |        |
| 2007 (b)         | 16,000 | 25,000 | 77,974 |
| 2006             | 16,000 | 25,000 | 76,460 |
| 2005             | 16,000 | 25,000 | 78,468 |
| 2004             | 16,000 | 25,000 | 75,360 |
| 2003             | 16,000 | 25,000 | 78,481 |
| 2002             | 16,000 | 25,000 | 74,405 |
| =====            |        |        |        |

\* Annualized.

\*\* Total Return on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. Total Return on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. Total returns are not annualized.

\*\*\* After custodian fee credit and expense reimbursement, where applicable.

+ The amounts shown are based on Common share equivalents.

++ Ratios do not reflect the effect of dividend payments to Preferred shareholders; income ratios reflect income earned on assets attributable to Preferred shares.

(a) For the period November 21, 2002 (commencement of operations) through May 31, 2003.

(b) For the six months ended November 30, 2006.

See accompanying notes to financial statements.

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Reinvest Automatically  
EASILY AND CONVENIENTLY

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

#### NUVEEN CLOSED-END FUNDS DIVIDEND REINVESTMENT PLAN

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

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

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

#### EASY AND CONVENIENT

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

#### HOW SHARES ARE PURCHASED

The shares you acquire by reinvesting will either be purchased on the open market or newly issued by the Fund. If the shares are trading at or above net asset value at the time of valuation, the Fund will issue new shares at the then-current market price. If the shares are trading at less than net asset value, shares for your account will be purchased on the open market. Dividends and distributions received to purchase shares in the open market will normally be invested shortly after the dividend payment date. No interest will be paid on dividends and distributions awaiting reinvestment. Because the market price of the shares may increase before purchases are completed, the average purchase price per share may exceed the market price at the time of valuation, resulting in the acquisition of fewer shares than if the dividend or distribution had been paid in shares issued by the Fund. A pro rata portion of any applicable brokerage commissions on open market purchases will be paid by Plan participants. These commissions usually will be lower than those charged on individual transactions.

#### FLEXIBLE

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

You can reinvest whether your shares are registered in your name, or in the name of a brokerage firm, bank, or other nominee. Ask your investment advisor if his or her firm will participate on your behalf. Participants whose shares are

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registered in the name of one firm may not be able to transfer the shares to another firm and continue to participate in the Plan.

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

### CALL TODAY TO START REINVESTING DIVIDENDS AND/OR DISTRIBUTIONS

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

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### Automatic Dividend REINVESTMENT PLAN

#### NOTICE OF AMENDMENT TO THE TERMS AND CONDITIONS

These Funds are amending the terms and conditions of their Automatic Dividend Reinvestment Plan (the "Plan") as further described below effective with the close of business on March 1, 2007. THESE CHANGES ARE INTENDED TO ENABLE PLAN PARTICIPANTS UNDER CERTAIN CIRCUMSTANCES TO REINVEST FUND DISTRIBUTIONS AT A LOWER AGGREGATE COST THAN IS POSSIBLE UNDER THE EXISTING PLAN. Shareholders who do not wish to continue as participants under the amended Plan may withdraw from the Plan by notifying the Plan Agent prior to the effective date of the amendments. Participants should refer to their Plan document for notification instructions, or may simply call Nuveen at (800) 257-8787.

Fund shareholders who elect to participate in the Plan are able to have Fund distributions consisting of income dividends, realized capital gains and returns of capital automatically reinvested in additional Fund shares. Under the Plan's existing terms, the Plan Agent purchases Fund shares in the open market if the Fund's shares are trading at a discount to their net asset value on the payable date for the distribution. If the Fund's shares are trading at or above their net asset value on the payable date for the distribution, the Plan Agent purchases newly-issued Fund shares directly from the Fund at a price equal to the greater of the shares' net asset value or 95% of the shares' market value.

Under the Plan's amended terms, if the Plan Agent begins purchasing Fund shares on the open market while shares are trading below net asset value, but the Fund's shares subsequently trade at or above their net asset value before the Plan Agent is able to complete its purchases, the Plan Agent may cease open-market purchases and may invest the uninvested portion of the distribution in newly-issued Fund shares at a price equal to the greater of the shares' net asset value or 95% of the shares' market value. This change will permit Plan participants under these circumstances to reinvest Fund distributions at a lower aggregate cost than is possible under the existing Plan.

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Other Useful  
INFORMATION

#### QUARTERLY PORTFOLIO OF INVESTMENTS AND PROXY VOTING INFORMATION

Each Fund's (i) quarterly portfolio of investments, (ii) information regarding how the Funds voted proxies relating to portfolio securities held during the 12-month period ended June 30, 2006, and (iii) a description of the policies and procedures that the Funds used to determine how to vote proxies relating to portfolio securities are available without charge, upon request, by calling Nuveen Investments toll-free at (800) 257-8787 or on Nuveen's website at [www.nuveen.com](http://www.nuveen.com).

You may also obtain this and other Fund information directly from the Securities and Exchange Commission ("SEC"). The SEC may charge a copying fee for this information. Visit the SEC on-line at <http://www.sec.gov> or in person at the SEC's Public Reference Room in Washington, D.C. Call the SEC at 1-202-942-8090 for room hours and operation. You may also request Fund information by sending an e-mail request to [publicinfo@sec.gov](mailto:publicinfo@sec.gov) or by writing to the SEC's Public References Section at 450 Fifth Street NW, Washington, D.C. 20549.

#### CEO CERTIFICATION DISCLOSURE

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

Each Fund has filed with the Securities and Exchange Commission the certification of its Chief Executive Officer and Chief Financial Officer required by Section 302 of the Sarbanes-Oxley Act.

#### GLOSSARY OF TERMS USED IN THIS REPORT

**AVERAGE ANNUAL TOTAL RETURN:** This is a commonly used method to express an investment's performance over a particular, usually multi-year time period. It expresses the return that would have been necessary each year to equal the investment's actual cumulative performance (including change in NAV or market price and reinvested dividends and capital gains distributions, if any) over the time period being considered.

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**AVERAGE EFFECTIVE MATURITY:** The average of all the maturities of the bonds in a Fund's portfolio, computed by weighting each maturity date (the date the security comes due) by the market value of the security. This figure does not account for the likelihood of prepayments or the exercise of call provisions.

**INVERSE FLOATERS:** Inverse floating rate securities are created by depositing a municipal bond, typically with a fixed interest rate, into a special purpose trust created by a broker-dealer. This trust, in turn, (a) issues floating rate certificates typically paying short-term tax-exempt interest rates to third parties in amounts equal to some fraction of the deposited bond's par amount or market value, and (b) issues an inverse floating rate certificate (sometimes referred to as an "inverse floater") to an investor (such as a Fund) interested in gaining investment exposure to a long-term municipal bond. The income received by the holder of the inverse floater varies inversely with the short-term rate paid to the floating rate certificates' holders, and in most circumstances the holder of the inverse floater bears substantially all of the underlying bond's downside investment risk. The holder of the inverse floater typically also benefits disproportionately from any potential appreciation of the underlying bond's value. Hence, an inverse floater essentially represents an investment in the underlying bond on a leveraged basis.

**LEVERAGE-ADJUSTED DURATION:** Duration is a measure of the expected period over which a bond's principal and interest will be paid, and consequently is a measure of the sensitivity of a bond's or bond Fund's value to changes when market interest rates change. Generally, the longer a bond's or Fund's duration, the more the price of the bond or Fund will change as interest rates change. Leverage-adjusted duration takes into account the leveraging process for a Fund and therefore is longer than the duration of the Fund's portfolio of bonds.

**MARKET YIELD (ALSO KNOWN AS DIVIDEND YIELD OR CURRENT YIELD):** An investment's current annualized dividend divided by its current market price.

**NET ASSET VALUE (NAV):** A Fund's common share NAV per share is calculated by subtracting the liabilities of the Fund (including any MuniPreferred shares issued in order to leverage the Fund) from its total assets and then dividing the remainder by the number of shares outstanding. Fund NAVs are calculated at the end of each business day.

**TAXABLE-EQUIVALENT YIELD:** The yield necessary from a fully taxable investment to equal, on an after-tax basis, the yield of a municipal bond investment.

### BOARD OF TRUSTEES

Robert P. Bremner  
Lawrence H. Brown  
Jack B. Evans  
William C. Hunter  
David J. Kundert  
William J. Schneider  
Timothy R. Schwertfeger  
Judith M. Stockdale  
Eugene S. Sunshine

### FUND MANAGER

Nuveen Asset Management  
333 West Wacker Drive  
Chicago, IL 60606

### CUSTODIAN

State Street Bank & Trust Company

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Boston, MA

TRANSFER AGENT AND  
SHAREHOLDER SERVICES  
State Street Bank & Trust Company  
Nuveen Funds  
P.O. Box 43071  
Providence, RI 02940-3071

(800) 257-8787

LEGAL COUNSEL  
Chapman and Cutler LLP  
Chicago, IL

INDEPENDENT REGISTERED  
PUBLIC ACCOUNTING FIRM  
Ernst & Young LLP  
Chicago, IL

Each Fund intends to repurchase shares of its own common or preferred stock in the future at such times and in such amounts as is deemed advisable. No shares were repurchased during the period covered by this report. Any future repurchases will be reported to shareholders in the next annual or semiannual report.

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Nuveen Investments:  
SERVING Investors  
For GENERATIONS

Photo of: 2 women looking at a photo album.

Since 1898, financial advisors and their clients have relied on Nuveen Investments to provide dependable investment solutions. For the past century, Nuveen Investments has adhered to the belief that the best approach to investing is to apply conservative risk-management principles to help minimize volatility.

Building on this tradition, we today offer a range of high quality equity and fixed-income solutions that are integral to a well-diversified core portfolio. Our clients have come to appreciate this diversity, as well as our continued adherence to proven, long-term investing principles.

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

Managing more than \$160 billion in assets, as of December 2006, Nuveen Investments offers access to a number of different asset classes and investing solutions through a variety of products. Nuveen Investments markets its capabilities under four distinct brands: Nuveen, a leader in fixed-income investments; NWQ, a leader in value-style equities; Rittenhouse, a leader in growth-style equities; and Symphony, a leading institutional manager of market-neutral alternative investment portfolios.

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

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Be sure to obtain a prospectus, where applicable. Investors should consider the investment objective and policies, risk considerations, charges and expenses of the Fund carefully before investing. The prospectus contains this and other information relevant to an investment in the Fund. For a prospectus, please contact your securities representative or Nuveen Investments, 333 W. Wacker Dr., Chicago, IL 60606. Please read the prospectus carefully before you invest or send money.

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| Learn more<br>about Nuveen Funds at<br><a href="http://WWW.NUVEEN.COM/CEF">WWW.NUVEEN.COM/CEF</a> | <ul style="list-style-type: none"><li>o Share prices</li><li>o Fund details</li><li>o Daily financial news</li><li>o Investor education</li><li>o Interactive planning tools</li></ul> |
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Logo: NUVEEN Investments

ESA-B-1106D

ITEM 2. CODE OF ETHICS.

Not applicable to this filing.

ITEM 3. AUDIT COMMITTEE FINANCIAL EXPERT.

Not applicable to this filing.

ITEM 4. PRINCIPAL ACCOUNTANT FEES AND SERVICES.

Not applicable to this filing.

ITEM 5. AUDIT COMMITTEE OF LISTED REGISTRANTS.

Not applicable to this filing.

ITEM 6. SCHEDULE OF INVESTMENTS.

See Portfolio of Investments in Item 1.

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

Not applicable to this filing.

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

Not applicable to this filing.

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

Not applicable.

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

There have been no material changes to the procedures by which shareholders may

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recommend nominees to the registrant's Board implemented after the registrant last provided disclosure in response to this Item.

### ITEM 11. CONTROLS AND PROCEDURES.

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

### ITEM 12. EXHIBITS.

File the exhibits listed below as part of this Form.

(a)(1) Any code of ethics, or amendment thereto, that is the subject of the disclosure required by Item 2, to the extent that the registrant intends to satisfy the Item 2 requirements through filing of an exhibit: Not applicable to this filing.

(a)(2) A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)) in the exact form set forth below: Ex-99.CERT attached hereto.

(a)(3) Any written solicitation to purchase securities under Rule 23c-1 under the 1940 Act (17 CFR 270.23c-1) sent or given during the period covered by the report by or on behalf of the registrant to 10 or more persons: Not applicable.

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

### SIGNATURES

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

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(Registrant) Nuveen Missouri Premium Income Municipal Fund  
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By (Signature and Title)\* /s/ Jessica R. Droeger  
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Jessica R. Droeger  
Vice President and Secretary

Date: February 8, 2007  
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Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title)\* /s/ Gifford R. Zimmerman  
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Gifford R. Zimmerman  
Chief Administrative Officer  
(principal executive officer)

Date: February 8, 2007  
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By (Signature and Title)\* /s/ Stephen D. Foy  
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Stephen D. Foy  
Vice President and Controller  
(principal financial officer)

Date: February 8, 2007  
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\* Print the name and title of each signing officer under his or her signature.