

NUVEEN MISSOURI PREMIUM INCOME MUNICIPAL FUND
Form N-CSRS
February 05, 2015

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 811-07616

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

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

Kevin J. McCarthy
Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606
(Name and address of agent for service)

Registrant's telephone number, including area code: (312) 917-7700

Date of fiscal year end: May 31

Date of reporting period: November 30, 2014

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

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

ITEM 1. REPORTS TO STOCKHOLDERS.

Nuveen Investments to be acquired by TIAA-CREF

On October 1, 2014, TIAA-CREF completed its previously announced acquisition of Nuveen Investments, Inc., the parent company of your fund's investment adviser, Nuveen Fund Advisors, LLC ("NFAL") and the Nuveen affiliates that act as sub-advisers to the majority of the Nuveen Funds. TIAA-CREF is a national financial services organization with approximately \$840 billion in assets under management as of October 1, 2014 and is a leading provider of retirement services in the academic, research, medical and cultural fields. Nuveen expects to operate as a separate subsidiary within TIAA-CREF's asset management business. Nuveen's existing leadership and key investment teams have remained in place following the transaction.

NFAL and your fund's sub-adviser(s) continue to manage your fund according to the same objectives and policies as before, and there have been no changes to your fund's operations.

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Chairman's Letter to Shareholders

Dear Shareholders,

Over the past year, global financial markets were generally strong as stocks of many countries rose due to strengthening economies and abundant central bank support. A low and stable interest rate environment allowed the bond market to generate modest but positive returns.

More recently, markets have been less certain as economic growth is strengthening in some parts of the world, but in other areas recovery has been slow or uneven at best. Despite increasing market volatility, geopolitical turmoil and concerns over rising rates, better-than-expected earnings results and economic data have supported U.S. stocks. Europe continues to face challenges as disappointing growth and inflation measures led the European Central Bank to further cut interest rates. Japan is suffering from the burden of the recent consumption tax as the government's structural reforms continue to steadily progress. Flare-ups in hotspots, such as the ongoing Russia-Ukraine conflict and Middle East, have not yet been able to derail the markets, though that remains a possibility. With all the challenges facing the markets, accommodative monetary policy around the world has helped lessen the impact of these events.

It is in such changeable markets that professional investment management is most important. Investment teams who have experienced challenging markets in the past understand how their asset class can behave in rapidly changing times. Remaining committed to their investment disciplines during these times is a critical component to achieving long-term success. In fact, many strong investment track records are established during challenging periods because experienced investment teams understand that volatile markets place a premium on companies and investment ideas that can weather the short-term volatility. By maintaining appropriate time horizons, diversification and relying on practiced investment teams, we believe that investors can achieve their long-term investment objectives.

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

William J. Schneider
Chairman of the Board
January 23, 2015

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Portfolio Managers' Comments

Nuveen Georgia Dividend Advantage Municipal Fund 2 (NKG)
Nuveen Maryland Premium Income Municipal Fund (NMY)
Nuveen Minnesota Municipal Income Fund (NMS)
Nuveen Missouri Premium Income Municipal Fund (NOM)
Nuveen North Carolina Premium Income Municipal Fund (NNC)
Nuveen Virginia Premium Income Municipal Fund (NPV)

These Funds feature portfolio management by Nuveen Asset Management, LLC, an affiliate of Nuveen Investments, Inc. Portfolio managers Daniel J. Close, CFA, Thomas C. Spalding, CFA, Douglas J. White, CFA and Christopher L. Drahn, CFA, discuss key investment strategies and the six-month performance of these six Nuveen Funds. Dan has managed the Nuveen Georgia and North Carolina Funds since 2007. Tom assumed portfolio management responsibility for the Maryland and Virginia Funds in 2011, Doug has managed the Minnesota Fund since 1993 and Chris has managed the Missouri Fund since 2011.

Fund Mergers

The Nuveen Minnesota Municipal Income Fund (NMS), which commenced operations on October 6, 2014, was formed from the merger of Minnesota Municipal Income Portfolio Inc. (MXA) and First American Minnesota Municipal Income Fund II (MXN) (the Mergers), both of which had been managed by U.S. Bancorp Asset Management, Inc. and sub-advised by Nuveen Fund Advisors, LLC and Nuveen Asset Management, LLC. MXA is treated as the survivor of the Mergers for accounting and performance reporting purposes. Accordingly, all performance and other information shown for NMS for periods prior to October 6, 2014, is that of MXA. MXA's previous fiscal year end was June 30, 2014, and therefore NMS's reporting period for this report is from July 1, 2014 through November 30, 2014.

What key strategies were used to manage the Funds during the reporting period ended November 30, 2014?

Falling long-term interest rates helped municipal bonds rally during the reporting period. Additional tailwinds came from a supportive fundamental backdrop and demand continuing to outpace supply. In this environment, bond issuers sought to take advantage of declining rates by retiring older bonds and replacing them with newer debt issued at lower rates. The national municipal market saw an increase in the number of current calls during the reporting period. However, individual states experienced varying levels of call activity. Overall, the Funds continued to seek bonds with long-term potential, while managing interest rate risk and keeping the Funds fully invested.

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

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

Bond insurance guarantees only the payment of principal and interest on the bond when due, and not the value of the bonds themselves, which will fluctuate with the bond market and the financial success of the issuer and the insurer. Insurance relates specifically to the bonds in the portfolio and not to the share prices of a Fund. No representation is made as to the insurers' ability to meet their commitments.

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.

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Portfolio Managers' Comments (continued)

In NMY, NMS and NKG, buying activity was fairly muted. In Maryland, we sought bonds with intermediate to longer maturities and medium to lower credit quality, but new issuance in the state during this reporting period tended to be of higher quality and shorter maturity. That being said, we did find two credits with structure and terms that appealed to our strategy, Western Maryland Health and Howard County Housing. New issues of attractive revenue bonds in Minnesota were also relatively scarce, as has typically been the case in this state. We were able to purchase a handful of new issues in the public power and charter school sectors, as well as a few secondary market issues in the health care and transportation sectors in NMS to help keep it fully invested. NKG also stayed fully invested with the purchases of two local general obligation (GO) bonds, one water and sewer bond and one higher education bond, all in the intermediate to longer maturity range.

The other three Funds saw more diversified buying opportunities during the reporting period. In Virginia, purchases for NPV came from the new issue and secondary markets and were mostly in longer dated credits. Additions to the portfolio included bonds issued for the University of Virginia, Metropolitan Washington D.C. Airports Authority and Winchester Economic Development Authority for Valley Health System, as well as various state and local issuing authorities. Buying activity in NOM during the reporting period represented a range of sectors and credit ratings (AA, A, BBB and non-rated). Our largest purchase was a AA-rated Excelsior Springs sales tax revenue bond. In the electric utility sector, we added a Missouri Joint Municipal Electric Utility Commission Plum Point Project credit. We also bought bonds in the hospital and senior living care credit sectors. In NNC, we bought two higher education bonds, two airport bonds, two appropriation bonds and one water and sewer bond.

In addition, we established a portfolio hedge in both NKG and NNC by purchasing a credit default swap on the debt obligations of the U.S. territory of Puerto Rico. We have previously noted a correlation between the credit quality of Puerto Rico bonds and that of the overall high yield municipal bond market. Given that these portfolios regularly maintain a meaningful stake in BBB-rated and below investment grade rated bonds, we saw this as a way to reduce the Funds' overall risk while continuing to take advantage of opportunities to invest in the lower quality portion of the market. During the reporting period, these swaps had a negligible impact on performance.

Generally, the cash to finance the Funds' purchases came from bonds that were called or, in the case of NMY, NOM and NPV, sold from our Puerto Rico exposure. In NNC, the market's recent strength provided us an opportunity to sell low coupon structures in the health care sector, using the proceeds to buy premium coupon structures in appropriation bonds. Selling activity in NKG and NMS was overall muted during the reporting period.

How did the Funds perform during the reporting period ended November 30, 2014?

The tables in each Fund's Performance Overview and Holding Summaries section of this report provide the Funds' total returns for the five-month, six-month, one-year, five-year and ten-year periods ended November 30, 2014. Each Fund's total returns at common share net asset value (NAV) are compared with the performance of corresponding market indexes and a Lipper classification average.

For the reporting period ended November 30, 2014, the total return at common share NAV for the six Funds exceeded the return for their respective state's S&P Municipal Bond Index as well as the national S&P Municipal Bond Index. For the same period, NKG, NMY, NOM, NNC and NPV lagged the average return for the Lipper Other States Municipal Debt Funds Classification Average, while NMS outperformed this same classification average. Shareholders should note that the performance of the Lipper Other States classification represents the overall average of returns for funds from ten states with a wide variety of municipal market conditions, making direct comparisons less meaningful.

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

Municipal bonds with longer maturities outperformed those with shorter maturities, as the municipal yield curve flattened somewhat during the reporting period. The Funds were generally positioned with overweights to the longer portions of the yield curve and underweights to the shorter end of the curve, which was beneficial to performance.

In terms of the credit quality spectrum, lower rated municipal bonds performed better than those with higher grade ratings during this reporting period. Investors' search for yield in the current low rate environment was a boon to lower quality bonds, which tended to offer higher yields in exchange for higher risk. As AAA-rated bonds were the weakest performing category, underweight allocations to these credits in NKG, NMS, NOM and NNC were advantageous to performance. NMS also held an underweight position in AA-rated bonds, which was favorable to results, as this segment also lagged during the reporting period. Additionally, Funds with overweight exposure to medium and lower rated debt, including NMS and NOM, further benefited from the strong relative performance of BBB, BB and non-rated bonds during the reporting period. However, for NPV, credit quality had a neutral impact on performance. NPV's weighting in U.S. guaranteed bonds, which underperformed because they are primarily short-term bonds with high quality ratings, offset gains made elsewhere in the Fund's portfolio.

Sectors that outperformed the municipal market during the reporting period included health care, hospitals and transportation, while pre-refunded and GO bonds were the weakest sectors. NMS was aided by overweight allocations in health care (including hospitals and life care), higher education, housing and industrial development credits, together with underweight positions in state and local GO, dedicated tax (primarily sales tax revenue) and pre-refunded bonds. However, NMS's overweight exposure in public power bonds detracted from performance, as the sector underperformed the benchmark. Positive performance in NPV was driven by an allocation to zero coupon bonds for transportation projects, including toll roads and airports. Because these types of projects are used for long periods of time, their bonds tend to have longer durations, which was favorable during a period when long maturity bonds were in demand from investors. NNC was also positioned with overweight exposure to toll road credits that was beneficial to returns, despite the negative impact of an overweight to pre-refunded bonds. In NKG, overall sector allocation and credit selection hurt performance due to an overweight in pre-refunded bonds and a weak performing health care credit, Ty Cobb Regional Medical Center. NMY's tobacco holdings dampened performance but tuition revenue bonds were positive contributors.

Another major theme affecting the Funds' performance during the reporting period was exposure to Puerto Rico bonds. This was the main detractor from performance for NMY and NOM during the reporting period. However, we note that the negative impact of NMY's Puerto Rico position was somewhat buffered by its holding of American Airlines common stock, which performed well as the company has emerged from bankruptcy. The Fund received American Airlines stock when its holding of bonds issued by Puerto Rico Ports Authority for American Airlines was converted into equity as part of the merger with US Airways, which was completed in December 2013. Over time, we expect to sell these shares and reinvest the proceeds into municipal bonds.

The Puerto Rico bonds were originally added to our portfolios to keep assets fully invested and working for the Funds' as well as to enhance diversity, duration and credit. The Puerto Rico credits offered higher yields, added diversification and triple exemption (i.e., exemption from most federal, state and local taxes). However, Puerto Rico's continued economic weakening, escalating debt service obligations and long standing inability to deliver a balanced budget led to multiple downgrades on its debt over the past two years. Following the latest rating reduction by Moody's in July 2014, Puerto Rico general obligation debt was rated B2/BB+/BB

Portfolio Managers' Comments (continued)

(below investment grade) by Moody's, S&P and Fitch, respectively, with negative outlooks. In late June 2014, Puerto Rico approved new legislation creating a judicial framework and formal process that would allow several of the commonwealth's public corporations to restructure their public debt. As of November 2014, the Nuveen complex held \$71 million in bonds backed by public corporations in Puerto Rico that could be restructured under this legislation, representing less than 0.1% of our municipal assets under management. In light of the evolving economic situation in Puerto Rico, Nuveen's credit analysis of the commonwealth had previously considered the possibility of a default and the restructuring of public corporations and we adjusted our portfolios to prepare for such an outcome, although no such default or restructuring has occurred to date. The Nuveen complex's entire exposure to obligations of the government of Puerto Rico and other Puerto Rico issuers totals 0.35% of assets under management as of November 30, 2014.

NMY, NOM and NPV were active sellers of Puerto Rico paper during the reporting period. NMY reduced its allocation by half, from 9.7% to 5.5% at period end. We trimmed NOM's exposure from 3.2% to 0.5%, which represents a single holding in an insured, senior lien COFINA (sales tax) bond. NPV's weighting was cut from 7.8% to 4.6% by the end of the period. NKG, NMS and NNC did not hold any Puerto Rico bonds during the reporting period.

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Fund Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGIES ON PERFORMANCE

One important factor impacting the returns of the Funds relative to their comparative benchmarks was the Funds' use of leverage through their issuance of preferred shares and/or investments in inverse floating rate securities, which represent leveraged investments in underlying bonds. The Funds use leverage because our research has shown that, over time, leveraging provides opportunities for additional income, particularly in the recent market environment where short-term market rates are at or near historical lows, meaning that the short-term rates the Fund has been paying on its leveraging instruments have been much lower than the interest the Fund has been earning on its portfolio of long-term bonds that it has bought with the proceeds of that leverage. However, use of leverage can expose the Fund to additional price volatility. When a Fund uses leverage, the Fund will experience a greater increase in its net asset value if the municipal bonds acquired through the use of leverage increase in value, but it will also experience a correspondingly larger decline in its net asset value if the bonds acquired through leverage decline in value, which will make the Fund's net asset value more volatile, and its total return performance more variable over time. In addition, income in levered funds will typically decrease in comparison to unlevered funds when short-term interest rates increase and increase when short-term interest rates decrease. Leverage had a positive impact on the performance of the Funds over the reporting period.

As of November 30, 2014, the Funds' percentages of leverage are as shown in the accompanying table.

| | NKG | NMY | NMS | NOM | NNC | NPV |
|----------------------|--------|--------|--------|--------|--------|--------|
| Effective Leverage* | 36.06% | 34.54% | 33.59% | 37.79% | 33.46% | 37.46% |
| Regulatory Leverage* | 33.52% | 32.36% | 33.59% | 35.07% | 33.46% | 32.77% |

* Effective Leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of certain derivative and other investments in a Fund's portfolio that increase the Fund's investment exposure. Currently, the leverage effects of Tender Option Bond (TOB) inverse floater holdings are included in effective leverage values, in addition to any regulatory leverage. Regulatory leverage consists of preferred shares issued or borrowings of a Fund. Both of these are part of a Fund's capital structure. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

Fund Leverage (continued)

THE FUNDS' REGULATORY LEVERAGE

As of November 30, 2014, the Funds have issued and outstanding MuniFund Term Preferred (MTP) Shares, Variable Rate MuniFund Term Preferred (VMTP) Shares and Variable Rate Demand Preferred (VRDP) Shares as shown in the accompanying table.

| | | MTP Shares | | | VMTP Shares | | | VRDP Shares | | |
|--------|-------|--|-------|-----------------------|------------------------------------|--------|------------------------------------|----------------|----------------|--|
| | | Shares Issued at Annual Liquidation Dividend | | NYSE/ NYSE MKT Ticker | Shares Issued at Liquidation Value | | Shares Issued at Liquidation Value | | Total | |
| Series | Value | Rate | | Series | Value | Series | Value | | | |
| NKG | — | — | — | 2017 | \$ 75,000,000 | — | — | — | \$ 75,000,000 | |
| NMY | — | — | — | 2017 | \$ 167,000,000 | — | — | — | \$ 167,000,000 | |
| NMS | — | — | — | 2017* | \$ 44,100,000 | — | — | — | \$ 44,100,000 | |
| NOM | | | | | | | | | | |
| NOM | 2015 | \$ 17,880,000 | 2.10% | PRC | — | — | — | — | \$ 17,880,000 | |
| NNC | — | — | — | 2017 | \$ 125,000,000 | — | — | — | \$ 125,000,000 | |
| NPV | — | — | — | — | — | — | 1 | \$ 128,000,000 | \$ 128,000,000 | |

* Includes VMTP Shares resulting from the Merger.

Refer to Notes to Financial Statements, Note 1 – General Information and Significant Accounting Policies and Note 4 – Fund Shares for further details on MTP, VMTP and VRDP Shares and each Fund's respective transactions.

Common Share Information

COMMON SHARE DISTRIBUTION INFORMATION

The following information regarding the Funds' distributions is current as of November 30, 2014. Each Fund's distribution levels may vary over time based on each Fund's investment activity and portfolio investments value changes.

During the current reporting period, each Fund's monthly distributions to common shareholders were as shown in the accompanying table.

| Ex-Dividend Date | Per Common Share Amounts | | | | | |
|---------------------------|--------------------------|-----------|-----------|-----------|-----------|-----------|
| | NKG | NMY | NMS | NOM | NNC | NPV |
| June 2014 | \$ 0.0535 | \$ 0.0555 | N/A | \$ 0.0610 | \$ 0.0530 | \$ 0.0615 |
| July | 0.0535 | 0.0555 | \$ 0.0740 | 0.0610 | 0.0530 | 0.0640 |
| August | 0.0535 | 0.0555 | 0.0715 | 0.0610 | 0.0530 | 0.0640 |
| September | 0.0535 | 0.0555 | 0.0690 | 0.0610 | 0.0530 | 0.0640 |
| October | 0.0535 | 0.0555 | 0.1110 | 0.0610 | 0.0530 | 0.0640 |
| November 2014 | 0.0535 | 0.0555 | 0.0690 | 0.0610 | 0.0530 | 0.0640 |
| Market Yield* | 5.10% | 5.27% | 5.56% | 4.85% | 4.88% | 5.73% |
| Taxable-Equivalent Yield* | 7.53% | 7.75% | 8.57% | 7.16% | 7.20% | 8.44% |

* Market Yield is based on the Fund's current annualized monthly dividend divided by the Fund's current market price as of the end of the reporting period. Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 32.3%, 32.0%, 35.1%, 32.3%, 32.2% and 32.1% for Georgia, Maryland, Minnesota, Missouri, North Carolina and Virginia, respectively. When comparing a Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield would be lower.

Each Fund in this report seeks to pay regular monthly dividends out of its net investment income at a rate that reflects its past and projected net income performance. To permit each Fund to maintain a more stable monthly dividend, the Fund may pay dividends at a rate that may be more or less than the amount of net income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it will hold the excess in reserve as undistributed net investment income (UNII) as part of the Fund's net asset value. Conversely, if a Fund has cumulatively paid in dividends more than it has earned, the excess will constitute a negative UNII that will likewise be reflected in the Fund's net asset value. Each Fund will, over time, pay all its net investment income as dividends to shareholders.

As of November 30, 2014, all the Funds in this report had positive UNII balances, based upon our best estimate, for tax purposes. NMY, NMS, NOM and NPV had positive UNII balances, while NKG and NNC had negative balances for financial reporting purposes.

All monthly dividends paid by the Funds during the period ended November 30, 2014 were paid from net investment income. If a portion of a Fund's monthly distributions was sourced from or comprised of elements other than net investment income, including capital gains and/or a return of capital, the Funds' shareholders would have received a notice to that effect. The composition and per share amounts of each Fund's monthly dividends for the reporting period are presented in the Statement of Changes in Net Assets and Financial Highlights, respectively (for reporting purposes) and in Note 6 — Income Tax Information within the accompany Notes to Financial Statements (for income

tax purposes), later in this report.

Common Share Information (continued)

COMMON SHARE EQUITY SHELF PROGRAM

During the current reporting period, NPV was authorized to issue an additional 1,700,000 common shares through its equity shelf program. Under this program, the Fund, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price at or above the Fund's NAV per common share. During the current reporting period NPV did not sell any common shares through its equity shelf program.

As of September 30, 2014 NPV's shelf offering registration statement is no longer effective. Therefore, the Fund may not issue additional common shares under its equity shelf program until a new registration statement is effective.

Refer to Notes to Financial Statements, Note 1 — General Information and Significant Accounting Policies for further details on the Fund's equity shelf program.

COMMON SHARE REPURCHASES

During August 2014, the Nuveen Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each of NKG, NMY, NOM, NNC and NPV to repurchase an aggregate of up to approximately 10% of its outstanding shares.

During November 2014, NMS's Board of Trustees authorized the Fund to participate in Nuveen's closed-end fund complex-wide share repurchase program, allowing the Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of November 30, 2014, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired common shares as shown in the accompanying table.

| | NKG | NMY | NMS | NOM | NNC | NPV |
|--|-----------|-----------|---------|---------|-----------|-----------|
| Common Shares Cumulatively Repurchased and Retired | — | 400,000 | — | — | 105,000 | — |
| Common Shares Authorized for Repurchase | 1,055,000 | 2,405,000 | 555,000 | 235,000 | 1,655,000 | 1,795,000 |

During the current reporting period, the following Funds repurchased and retired their common shares at a weighted average price per common share and a weighted average discount per common share as shown in the accompanying table.

| | NMY | NNC |
|--|----------|----------|
| Common Shares Repurchased and Retired | 400,000 | 105,000 |
| Weighted Average Price per Common Share Repurchased and Retired | \$ 12.56 | \$ 13.02 |
| Weighted Average Discount Price per Common Share Repurchased and Retired | 13.89% | 13.78% |

OTHER COMMON SHARE INFORMATION

As of November 30, 2014, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

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| | NKG | NMY | NMS | NOM | NNC | NPV |
|---------------------------|----------|----------|----------|----------|----------|----------|
| Common Share NAV | \$ 14.10 | \$ 14.73 | \$ 15.65 | \$ 14.19 | \$ 15.12 | \$ 14.65 |
| Common Share Price | \$ 12.59 | \$ 12.64 | \$ 14.89 | \$ 15.10 | \$ 13.03 | \$ 13.40 |
| Premium/(Discount) to NAV | (10.71)% | (14.19)% | (4.86)% | 6.41% | (13.82)% | (8.53)% |
| 6-Month Average | | | | | | |
| Premium/(Discount) to NAV | (9.58)% | (13.53)% | (0.39)%* | 5.99% | (12.63)% | (8.69)% |

* For the 5-Month period.

12 Nuveen Investments

Risk Considerations

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

Investment, Price and Market Risk. An investment in shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in shares represents an indirect investment in the municipal securities owned by the Fund, which generally trade in the over-the-counter markets. Shares of closed-end investment companies like these Funds frequently trade at a discount to their net asset value (NAV). Your shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

Leverage Risk. Each Fund's use of leverage creates the possibility of higher volatility for the Fund's per share NAV, market price, distributions and returns. There is no assurance that a Fund's leveraging strategy will be successful. Certain aspects of the recently adopted Volcker Rule may limit the availability of tender option bonds, which are used by the Funds for leveraging and duration management purposes. The effects of this new Rule, expected to take effect in mid-2015, may make it more difficult for a Fund to maintain current or desired levels of leverage and may cause the Fund to incur additional expenses to maintain its leverage.

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

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

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

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

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

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

Municipal Bond Market Liquidity Risk. Inventories of municipal bonds held by brokers and dealers have decreased in recent years, lessening their ability to make a market in these securities. This reduction in market making capacity has the potential to decrease a Fund's ability to buy or sell bonds, and increase bond price volatility and trading costs, particularly during periods of economic or market stress. In addition, recent federal banking regulations may cause certain dealers to reduce their inventories of municipal bonds, which may further decrease a Fund's ability to buy or sell bonds. As a result, the Fund may be forced to accept a lower price to sell a security, to sell other securities to raise cash, or to give up an investment opportunity, any of which could have a negative effect on performance. If the Fund needed to sell large blocks of bonds, those sales could further reduce the bonds' prices and hurt performance.

Derivatives Risk. The Funds may use derivative instruments, which involve a high degree of financial risk, including the risk that the loss on a derivative may be greater than the principal amount investment.

NKG

Nuveen Georgia Dividend Advantage Municipal Fund 2
Performance Overview and Holding Summaries as of November 30, 2014

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of November 30, 2014

| | Cumulative | Average Annual | | |
|---|------------|----------------|--------|---------|
| | 6-Month | 1-Year | 5-Year | 10-Year |
| NKG at Common Share NAV | 3.19% | 11.04% | 5.15% | 4.76% |
| NKG at Common Share Price | (0.53)% | 13.92% | 4.90% | 4.37% |
| S&P Municipal Bond Georgia Index | 2.11% | 6.99% | 4.92% | 4.57% |
| S&P Municipal Bond Index | 2.35% | 8.35% | 5.34% | 4.84% |
| Lipper Other States Municipal Debt Funds Classification Average | 4.03% | 14.92% | 7.23% | 5.58% |

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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index and Lipper return information is provided for the Fund's shares at NAV only. Indexes and Lipper averages are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

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

Fund Allocation

(% of net assets)

| | |
|-----------------------------------|---------|
| Municipal Bonds | 149.9% |
| Floating Rate Obligations | (2.2)% |
| VMTP Shares, at Liquidation Value | (50.4)% |
| Other Assets Less Liabilities | 2.7% |

Portfolio Composition

(% of total investments)¹

| | |
|-----------------------------------|-------|
| Tax Obligation/General | 26.6% |
| Water and Sewer | 15.7% |
| Tax Obligation/Limited | 14.8% |
| Education and Civic Organizations | 11.3% |
| Health Care | 9.9% |
| Transportation | 7.5% |
| Utilities | 6.6% |

| | |
|---|-------|
| Other | 7.6% |
| Credit Quality (% of total investment exposure) ¹ | |
| AAA/U.S. Guaranteed | 16.1% |
| AA | 52.1% |
| A | 18.7% |
| BBB | 5.7% |
| BB or Lower | 2.5% |
| N/R (not rated) | 4.9% |

1 Excluding investments in derivatives.

14 Nuveen Investments

NMY

Nuveen Maryland Premium Income Municipal Fund
Performance Overview and Holding Summaries as of November 30, 2014

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of November 30, 2014

| | Cumulative 6-Month | Average Annual | | |
|---|-----------------------|----------------|--------|---------|
| | | 1-Year | 5-Year | 10-Year |
| NMY at Common Share NAV | 2.93% | 10.82% | 5.52% | 5.09% |
| NMY at Common Share Price | 0.52% | 12.11% | 3.46% | 2.88% |
| S&P Municipal Bond Maryland Index | 1.80% | 6.02% | 4.35% | 4.41% |
| S&P Municipal Bond Index | 2.35% | 8.35% | 5.34% | 4.84% |
| Lipper Other States Municipal Debt Funds Classification Average | 4.03% | 14.92% | 7.23% | 5.58% |

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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index and Lipper return information is provided for the Fund's shares at NAV only. Indexes and Lipper averages are not available for direct investment.

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Fund Allocation

(% of net assets)

| | |
|-----------------------------------|---------|
| Municipal Bonds | 149.4% |
| Common Stocks | 0.8% |
| Floating Rate Obligations | (4.9)% |
| VMTP Shares, at Liquidation Value | (47.8)% |
| Other Assets Less Liabilities | 2.5% |

Portfolio Composition

(% of total investments)

| | |
|-----------------------------------|-------|
| Health Care | 23.8% |
| Tax Obligation/General | 13.3% |
| U.S. Guaranteed | 13.3% |
| Tax Obligation/Limited | 11.0% |
| Education and Civic Organizations | 8.6% |
| Housing/Single Family | 5.4% |
| Housing/Multifamily | 5.0% |

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| | |
|--|-------|
| Other | 19.6% |
| Credit Quality (% of total investment exposure) | |
| AAA/U.S. Guaranteed | 29.1% |
| AA | 25.7% |
| A | 19.6% |
| BBB | 15.5% |
| BB or Lower | 5.7% |
| N/R (not rated) | 0.5% |
| N/A (not applicable) | 3.9% |

Nuveen Investments 15

NMS

Nuveen Minnesota Municipal Income Fund
Performance Overview and Holding Summaries as of November 30, 2014

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of November 30, 2014

| | Cumulative | Average Annual | | |
|---|------------|----------------|--------|---------|
| | 5-Month | 1-Year | 5-Year | 10-Year |
| NMS at Common Share NAV | 3.55% | 13.38% | 8.37% | 6.31% |
| NMS at Common Share Price | (7.32)% | 11.15% | 6.10% | 5.61% |
| S&P Municipal Bond Minnesota Index | 1.88% | 6.61% | 4.84% | 4.78% |
| S&P Municipal Bond Index | 2.44% | 8.35% | 5.34% | 4.84% |
| Lipper Other States Municipal Debt Funds Classification Average | 2.52% | 14.92% | 7.23% | 5.58% |

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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index and Lipper return information is provided for the Fund's shares at NAV only. Indexes and Lipper averages are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

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Fund Allocation

(% of net assets)

| | |
|-----------------------------------|---------|
| Municipal Bonds | 150.9% |
| VMTP Shares, at Liquidation Value | (50.6)% |
| Other Assets Less Liabilities | (0.3)% |

Portfolio Composition

(% of total investments)

| | |
|-----------------------------------|-------|
| Education and Civic Organizations | 21.6% |
| Health Care | 20.8% |
| Utilities | 12.2% |
| Tax Obligation/General | 9.2% |
| Long-Term Care | 7.9% |
| Tax Obligation/Limited | 7.3% |
| Housing/Multifamily | 5.2% |
| Other | 15.8% |

Credit Quality

(% of total investment exposure)

| | |
|---------------------|-------|
| AAA/U.S. Guaranteed | 6.1% |
| AA | 40.6% |
| A | 16.9% |
| BBB | 16.9% |
| BB or Lower | 5.3% |
| N/R (not rated) | 14.2% |

16 Nuveen Investments

NOM

Nuveen Missouri Premium Income Municipal Fund
Performance Overview and Holding Summaries as of November 30, 2014

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of November 30, 2014

| | Cumulative | Average Annual | | |
|---|------------|----------------|--------|---------|
| | 6-Month | 1-Year | 5-Year | 10-Year |
| NOM at Common Share NAV | 2.62% | 12.61% | 7.12% | 5.15% |
| NOM at Common Share Price | 2.71% | 22.08% | 6.95% | 3.52% |
| S&P Municipal Bond Missouri Index | 2.13% | 7.97% | 5.53% | 4.98% |
| S&P Municipal Bond Index | 2.35% | 8.35% | 5.34% | 4.84% |
| Lipper Other States Municipal Debt Funds Classification Average | 4.03% | 14.92% | 7.23% | 5.58% |

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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index and Lipper return information is provided for the Fund's shares at NAV only. Indexes and Lipper averages are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

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

Fund Allocation

(% of net assets)

| | |
|----------------------------------|---------|
| Municipal Bonds | 159.2% |
| Floating Rate Obligations | (6.7)% |
| MTP Shares, at Liquidation Value | (54.0)% |
| Other Assets Less Liabilities | 1.5% |

Portfolio Composition

(% of total investments)

| | |
|-----------------------------------|-------|
| Health Care | 22.7% |
| Tax Obligation/Limited | 13.4% |
| Education and Civic Organizations | 13.0% |
| Tax Obligation/General | 9.7% |
| U.S. Guaranteed | 9.2% |
| Utilities | 8.3% |
| Transportation | 8.1% |
| Long-Term Care | 8.0% |

| | |
|--|-------|
| Other | 7.6% |
| Credit Quality (% of total investment exposure) | |
| AAA/U.S. Guaranteed | 15.1% |
| AA | 35.9% |
| A | 24.5% |
| BBB | 17.8% |
| N/R (not rated) | 6.7% |

Nuveen Investments 17

NNC

Nuveen North Carolina Premium Income Municipal Fund
Performance Overview and Holding Summaries as of November 30, 2014

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of November 30, 2014

| | Cumulative | Average Annual | | |
|---|------------|----------------|--------|---------|
| | 6-Month | 1-Year | 5-Year | 10-Year |
| NNC at Common Share NAV | 3.65% | 14.20% | 5.71% | 5.13% |
| NNC at Common Share Price | 0.83% | 15.07% | 1.93% | 2.69% |
| S&P Municipal Bond North Carolina Index | 1.86% | 6.65% | 4.67% | 4.71% |
| S&P Municipal Bond Index | 2.35% | 8.35% | 5.34% | 4.84% |
| Lipper Other States Municipal Debt Funds Classification Average | 4.03% | 14.92% | 7.23% | 5.58% |

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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index and Lipper return information is provided for the Fund's shares at NAV only. Indexes and Lipper averages are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

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

Fund Allocation

(% of net assets)

| | |
|-----------------------------------|---------|
| Municipal Bonds | 149.3% |
| VMTP Shares, at Liquidation Value | (50.3)% |
| Other Assets Less Liabilities | 1.0% |

Portfolio Composition

(% of total investments)¹

| | |
|-----------------------------------|-------|
| Water and Sewer | 17.7% |
| Health Care | 17.4% |
| Tax Obligation/Limited | 14.4% |
| Education and Civic Organizations | 14.3% |
| Transportation | 12.9% |
| U.S. Guaranteed | 7.8% |
| Utilities | 6.8% |
| Other | 8.7% |

Credit Quality

(% of total investment exposure)¹

| | |
|---------------------|-------|
| AAA/U.S. Guaranteed | 23.1% |
| AA | 54.0% |
| A | 18.0% |
| BBB | 2.7% |
| N/R (not rated) | 2.2% |

¹ Excluding investments in derivatives.

18 Nuveen Investments

NPV

Nuveen Virginia Premium Income Municipal Fund
Performance Overview and Holding Summaries as of November 30, 2014

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of November 30, 2014

| | Cumulative | Average Annual | | |
|---|------------|----------------|--------|---------|
| | 6-Month | 1-Year | 5-Year | 10-Year |
| NPV at Common Share NAV | 3.93% | 14.78% | 5.81% | 5.00% |
| NPV at Common Share Price | 2.99% | 19.66% | 3.82% | 2.72% |
| S&P Municipal Bond Virginia Index | 2.14% | 7.37% | 4.54% | 4.48% |
| S&P Municipal Bond Index | 2.35% | 8.35% | 5.34% | 4.84% |
| Lipper Other States Municipal Debt Funds Classification Average | 4.03% | 14.92% | 7.23% | 5.58% |

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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index and Lipper return information is provided for the Fund's shares at NAV only. Indexes and Lipper averages are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

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

Fund Allocation

(% of net assets)

| | |
|-----------------------------------|---------|
| Municipal Bonds | 149.9% |
| Floating Rate Obligations | (3.5)% |
| VRDP Shares, at Liquidation Value | (48.7)% |
| Other Assets Less Liabilities | 2.3% |

Portfolio Composition

(% of total investments)

| | |
|-----------------------------------|-------|
| Health Care | 18.9% |
| Transportation | 18.1% |
| Tax Obligation/Limited | 15.9% |
| U.S. Guaranteed | 10.4% |
| Tax Obligation/General | 8.4% |
| Education and Civic Organizations | 6.5% |
| Water and Sewer | 6.0% |
| Long-Term Care | 5.8% |

| | |
|--|-------|
| Other | 10.0% |
| Credit Quality (% of total investment exposure) | |
| AAA/U.S. Guaranteed | 26.6% |
| AA | 40.0% |
| A | 6.7% |
| BBB | 18.8% |
| BB or Lower | 4.5% |
| N/R (not rated) | 3.4% |
| Nuveen Investments | 19 |

Shareholder Meeting Report

A special meeting of shareholders was held in the offices of Nuveen Investments on August 5, 2014 for NKG, NMY, NOM, NNC and NPV; at this meeting the shareholders were asked to vote to approve a new investment management agreement, to approve new sub-advisory agreements and to elect Board Members.

| | NKG Common and Preferred shares voting together as a class | NMY Common and Preferred shares voting together as a class | NOM Common and Preferred shares voting together as a class | NNC Common and Preferred shares voting together as a class | NPV Common and Preferred shares voting together as a class |
|--|--|--|--|--|--|
| To approve a new investment management agreement | | | | | |
| For | 4,872,647 | 10,036,066 | 1,896,773 | 7,730,261 | 8,671,379 |
| Against | 345,014 | 633,962 | 64,673 | 615,319 | 349,982 |
| Abstain | 112,545 | 446,640 | 66,445 | 320,237 | 361,531 |
| Broker Non-Votes | 1,406,958 | 3,281,480 | 351,063 | 2,205,322 | 2,345,377 |
| Total | 6,737,164 | 14,398,148 | 2,378,954 | 10,871,139 | 11,728,269 |
| To approve a new sub-advisory agreement | | | | | |
| For | 4,873,305 | 10,046,765 | 1,900,857 | 7,742,183 | 8,639,338 |
| Against | 355,956 | 612,934 | 66,306 | 620,745 | 382,387 |
| Abstain | 100,945 | 456,969 | 60,728 | 302,889 | 361,167 |
| Broker Non-Votes | 1,406,958 | 3,281,480 | 351,063 | 2,205,322 | 2,345,377 |
| Total | 6,737,164 | 14,398,148 | 2,378,954 | 10,871,139 | 11,728,269 |
| Approval of the Board Members was reached as follows: | | | | | |
| William Adams IV | | | | | |
| For | 6,211,798 | 13,480,774 | 1,999,764 | 10,113,135 | 11,179,804 |
| Withhold | 525,366 | 917,374 | 379,190 | 758,004 | 548,465 |
| Total | 6,737,164 | 14,398,148 | 2,378,954 | 10,871,139 | 11,728,269 |
| John K. Nelson | | | | | |
| For | 6,211,806 | 13,499,173 | 1,994,764 | 10,118,298 | 11,175,216 |
| Withhold | 525,358 | 898,975 | 384,190 | 752,841 | 553,053 |
| Total | 6,737,164 | 14,398,148 | 2,378,954 | 10,871,139 | 11,728,269 |
| Thomas S. Schreier, Jr. | | | | | |
| For | 6,210,104 | 13,478,876 | 1,994,555 | 10,106,141 | 11,190,672 |
| Withhold | 527,060 | 919,272 | 384,399 | 764,998 | 537,597 |
| Total | 6,737,164 | 14,398,148 | 2,378,954 | 10,871,139 | 11,728,269 |

NKG

Nuveen Georgia Dividend Advantage Municipal Fund 2
Portfolio of Investments

November 30, 2014 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|------------------------------------|-------------|--------------|
| | LONG-TERM INVESTMENTS – 149.9% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 149.9% (100.0% of Total Investments) | | | |
| | Education and Civic Organizations – 17.0% (11.3% of Total Investments) | | | |
| \$ 1,760 | Athens Housing Authority, Georgia, Student Housing Lease Revenue Bonds, UGAREF East Campus Housing LLC Project, Series 2009, 5.250%, 6/15/35 | 6/19 at 100.00 | Aa2 | \$ 1,940,118 |
| 5,000 | Atlanta Development Authority, Georgia, Educational Facilities Revenue Bonds, Science Park LLC Project, Series 2007, 5.000%, 7/01/39 | 7/17 at 100.00 | Aa3 | 5,398,050 |
| 700 | Carrollton Payroll Development Authority, Georgia, Student Housing Revenue Bonds, University of West Georgia, Series 2004A, 5.000%, 9/01/21 – SYNCORA GTY Insured | No Opt. Call | A1 | 702,786 |
| 1,340 | Douglas County Development Authority, Georgia, Charter School Revenue Bonds, Brighten Academy Project, Series 2013B, 7.000%, 10/01/43 | 10/23 at 100.00 | N/R | 1,446,986 |
| 625 | Fulton County Development Authority, Georgia, Revenue Bonds, Georgia Tech Foundation Technology Square Project, Refunding Series 2012A, 5.000%, 11/01/31 | 5/22 at 100.00 | AA+ | 716,363 |
| 150 | Georgia Higher Education Facilities Authority, Revenue Bonds, USG Real Estate Foundation I LLC Project, Series 2008, 6.000%, 6/15/28 | 6/18 at 100.00 | A1 | 170,886 |
| 730 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Emory University, Series 2009, Trust 3404: 18.236%, 3/01/17 (IF) | No Opt. Call | AA+ | 1,137,019 |
| 1,150 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Emory University, Series 2009, Trust 3404: 18.266%, 3/01/17 (IF) | No Opt. Call | AA+ | 1,754,256 |
| 3,000 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Emory University, Series 2013A, 5.000%, 10/01/43 | 10/23 at 100.00 | AA+ | 3,421,559 |
| 1,325 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University Project, Refunding Series 2012C, 5.250%, 10/01/30 | 10/22 at 100.00 | Baa2 | 1,474,579 |
| 1,000 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University, Series 2012A, 5.000%, 10/01/32 | 10/21 at 100.00 | Baa2 | 1,077,580 |
| 3,000 | | | Baa2 | 3,245,160 |

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| | | | | |
|--------|---|--------------------|-----|------------|
| | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Savannah College of Art & Design Projects, Series 2014, 5.000%, 4/01/44 | 4/24 at 100.00 | | |
| 1,180 | Savannah Economic Development Authority, Georgia, Revenue Bonds, Armstrong Atlantic State University, Compass Point LLC Project, Series 2005, 5.000%, 7/01/25 – SYNCORA GTY Insured | 7/15 at 100.00 | A1 | 1,212,544 |
| 1,490 | Savannah Economic Development Authority, Georgia, Revenue Bonds, Armstrong Center LLC, Series 2005A, 5.000%, 12/01/34 – SYNCORA GTY Insured | 12/15 at 100.00 | A1 | 1,545,473 |
| 22,450 | Total Education and Civic Organizations Health Care – 14.9% (9.9% of Total Investments) | | | 25,243,359 |
| | Baldwin County Hospital Authority, Georgia, Revenue Bonds, Oconee Regional Medical Center, Series 1998: | | | |
| 205 | 5.250%, 12/01/22 | No Opt. Call | CCC | 201,066 |
| 745 | 5.375%, 12/01/28 | 12/14 at 100.00 | CCC | 721,845 |
| | Coffee County Hospital Authority, Georgia, Revenue Bonds, Coffee County Regional Medical Center, Series 2004: | | | |
| 285 | 5.000%, 12/01/19 | 12/14 at 100.00 | BB– | 285,268 |
| 2,400 | 5.250%, 12/01/22 | 12/14 at 100.00 | BB– | 2,401,704 |
| 255 | 5.000%, 12/01/26 | 12/14 at 100.00 | BB– | 255,071 |
| 715 | Coweta County Development Authority, Georgia, Revenue Bonds, Piedmont Healthcare, Inc. Project, Series 2010, 5.000%, 6/15/40 | 6/20 at 100.00 | AA– | 781,259 |
| 2,500 | Franklin County Industrial Building Authority, Georgia, Revenue Bonds, Ty Cobb Regional Medical Center Project, Series 2010, 8.000%, 12/01/40 (4), (5) | 12/20 at 100.00 | N/R | 852,777 |

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NKG Nuveen Georgia Dividend Advantage Municipal Fund 2
 Portfolio of Investments (continued) November 30, 2014 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|------------------------------------|-------------|--------------|
| | Health Care (continued) | | | |
| | Gainesville and Hall County Hospital Authority, Georgia, Revenue Anticipation Certificates, Northeast Georgia Health Services Inc., Series 2010B: | | | |
| \$ 1,000 | 5.000%, 2/15/33 | 2/20 at 100.00 | AA- | \$ 1,099,120 |
| 1,000 | 5.125%, 2/15/40 | 2/20 at 100.00 | AA- | 1,093,480 |
| 3,945 | 5.250%, 2/15/45 | 2/41 at 100.00 | AA- | 4,339,302 |
| 1,620 | Greene County Development Authority, Georgia, Health System Revenue Bonds, Catholic Health East Issue, Series 2012, 5.000%, 11/15/37 | No Opt. Call | Aa2 | 1,796,515 |
| 2,540 | Houston County Hospital Authority, Georgia, Revenue Bonds, Houston Healthcare Project, Series 2007, 5.250%, 10/01/35 | 10/17 at 100.00 | A+ | 2,698,369 |
| | Macon-Bibb County Hospital Authority, Georgia, Revenue Anticipation Certificates, Medical Center of Central Georgia Inc., Series 2009: | | | |
| 425 | 5.000%, 8/01/32 | 8/19 at 100.00 | AA | 463,063 |
| 975 | 5.000%, 8/01/35 | 8/19 at 100.00 | AA | 1,056,988 |
| 1,470 | Medical Center Hospital Authority, Georgia, Revenue Anticipation Certificates, Columbus Regional Healthcare System, Inc. Project, Series 2010, 5.000%, 8/01/21 – AGM Insured | No Opt. Call | AA | 1,670,008 |
| 2,300 | Valdosta and Lowndes County Hospital Authority, Georgia, Revenue Certificates, South Georgia Medical Center, Series 2007, 5.000%, 10/01/33 | 10/17 at 100.00 | A+ | 2,425,281 |
| 22,380 | Total Health Care Housing/Multifamily – 4.9% (3.3% of Total Investments) | | | 22,141,116 |
| 1,205 | Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds, Trestletree Village Apartments, Series 2013A, 4.500%, 11/01/35 | 11/23 at 100.00 | A- | 1,231,185 |
| 1,600 | Cobb County Development Authority, Georgia, Revenue Bonds, KSU University II Real Estate Foundation, LLC Project, Series 2011, 5.000%, 7/15/41 – AGM Insured | 7/21 at 100.00 | AA | 1,736,416 |
| 1,375 | | | Baa2 | 1,407,945 |

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| | | | | |
|-------|--|--------------------|------|-----------|
| | Cobb County Development Authority, Georgia, Student Housing Revenue Bonds, KSU Village II Real Estate Foundation LLC Project, Senior Series 2007A, 5.250%, 7/15/38 – AMBAC Insured | 7/17 at 100.00 | | |
| | Savannah Economic Development Authority, Georgia, GNMA Collateralized Multifamily Housing Revenue Bonds, Snap I-II-III Apartments, Series 2002A: | | | |
| 500 | 5.150%, 11/20/22 (Alternative Minimum Tax) | No Opt. Call | AA+ | 500,770 |
| 980 | 5.200%, 11/20/27 (Alternative Minimum Tax) | No Opt. Call | AA+ | 981,215 |
| 1,465 | 5.250%, 11/20/32 (Alternative Minimum Tax) | No Opt. Call | AA+ | 1,466,494 |
| 7,125 | Total Housing/Multifamily | | | 7,324,025 |
| | Housing/Single Family – 0.8% (0.5% of Total Investments) | | | |
| | Georgia Housing and Finance Authority, Single Family Mortgage Bonds, Series 2006C-2: | | | |
| 1,000 | 4.500%, 12/01/27 (Alternative Minimum Tax) | 12/15 at 100.00 | AAA | 1,009,900 |
| 170 | 4.550%, 12/01/31 (Alternative Minimum Tax) | 12/15 at 100.00 | AAA | 171,610 |
| 1,170 | Total Housing/Single Family | | | 1,181,510 |
| | Industrials – 2.9% (1.9% of Total Investments) | | | |
| 2,190 | Cobb County Development Authority, Georgia, Solid Waste Disposal Revenue Bonds, Georgia Waste Management Project, Series 2004A, 5.000%, 4/01/33 (Alternative Minimum Tax) | 4/16 at 101.00 | A– | 2,292,142 |
| 2,000 | Fulton County Development Authority, Georgia, Local District Cooling Authority Revenue Bonds, Maxon Atlantic Station LLC, Series 2005A, 5.125%, 3/01/26 (Mandatory put 3/01/15) (Alternative Minimum Tax) | 9/15 at 100.00 | BBB | 2,005,920 |
| 4,190 | Total Industrials | | | 4,298,062 |
| | Materials – 0.3% (0.2% of Total Investments) | | | |
| 390 | Savannah Economic Development Authority, Georgia, Pollution Control Revenue Bonds, Union Camp Corporation, Series 1995, 6.150%, 3/01/17 Tax Obligation/General – 39.9% (26.6% of Total Investments) | No Opt. Call | Baa2 | 419,090 |
| 2,000 | Chatham County Hospital Authority, Georgia, Seven Mill Tax Pledge Refunding and Improvement Revenue Bonds, Memorial Health University Medical Center, Inc., Series 2012A, 5.000%, 1/01/31 | 1/22 at 100.00 | AA | 2,239,520 |
| 1,500 | Cherokee County Resource Recovery Development Authority, Georgia, Solid Waste Disposal Revenue Bonds, Ball Ground Recycling LLC Project, Series 2007A, 5.000%, 7/01/37 – AMBAC Insured (Alternative Minimum Tax) | 7/17 at 100.00 | AA+ | 1,554,675 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|-------------|--------------|
| | Tax Obligation/General (continued) | | | |
| \$ 1,000 | Clark County Hospital Authority, Georgia, Hospital Revenue Bonds, Athens Regional Medical Center, Series 2007, 5.000%, 1/01/27 – NPMG Insured | 1/17 at 100.00 | Aa1 | \$ 1,073,830 |
| 600 | Clarke County Hospital Authority, Georgia, Hospital Revenue Certificates, Athens Regional Medical Center, Series 2012, 5.000%, 1/01/32 | 1/22 at 100.00 | Aa1 | 672,264 |
| 3,315 | Decatur, Georgia, General Obligation Bonds, Series 2007, 5.000%, 1/01/31 – AGM Insured | 1/17 at 100.00 | AA+ | 3,549,801 |
| | East Point Building Authority, Georgia, Revenue Bonds, Water & Sewer Project Series 2006A: | | | |
| 3,000 | 5.000%, 2/01/30 – SYNCORA GTY Insured | 2/16 at 100.00 | N/R | 3,037,200 |
| 2,000 | 5.000%, 2/01/34 – SYNCORA GTY Insured | 2/16 at 100.00 | N/R | 2,023,200 |
| 1,090 | Floyd County Hospital Authority, Georgia, Revenue Anticipation Certificates, Floyd Medical Center, Series 2003, 5.000%, 7/01/19 – NPMG Insured | 7/15 at 100.00 | Aa2 | 1,099,756 |
| 1,135 | Floyd County Hospital Authority, Georgia, Revenue Anticipation Certificates, Floyd Medical Center, Series 2012B, 5.000%, 7/01/23 | No Opt. Call | Aa2 | 1,324,114 |
| 1,500 | Forsyth County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 2007, 5.000%, 4/01/37 – AGM Insured | 4/17 at 100.00 | AAA | 1,621,515 |
| 3,000 | Gainesville and Hall County Hospital Authority, Georgia, Revenue Anticipation Certificates, Northeast Georgia Health Services Inc., Series 2014A, 5.500%, 8/15/54 (WI/DD, Settling 12/11/14) | 2/25 at 100.00 | AA– | 3,435,060 |
| 6,045 | Georgia Environmental Loan Acquisition Corporation, Local Government Loan Securitization Bonds, Loan Pool Series 2011, 5.125%, 3/15/31 | 3/21 at 100.00 | Aaa | 6,820,150 |
| 3,500 | Georgia State, General Obligation Bonds, Refunding Series 2009I, 5.000%, 7/01/19 | No Opt. Call | AAA | 4,115,545 |
| 750 | Georgia State, General Obligation Bonds, Series 1998D, 5.250%, 10/01/15 | No Opt. Call | AAA | 782,258 |
| 2,500 | Georgia State, General Obligation Bonds, Series 2005B, 5.000%, 7/01/15 | No Opt. Call | AAA | 2,572,350 |
| 2,500 | Georgia State, General Obligation Bonds, Series 2007E, 5.000%, 8/01/24 | 8/17 at 100.00 | AAA | 2,778,200 |
| 1,000 | Georgia State, General Obligation Bonds, Series 2009B, 5.000%, 1/01/26 | 1/19 at 100.00 | AAA | 1,143,310 |
| 3,500 | Gwinnett County School District, Georgia, General Obligation Bonds, Series 2013, 5.000%, 2/01/36 | 2/23 at 100.00 | AAA | 4,063,185 |
| 4,900 | Gwinnett County School District, Georgia, General Obligation Bonds, Series 2008, 5.000%, 2/01/36 (UB) | 2/18 at 100.00 | AAA | 5,420,821 |

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| | | | | |
|--------|---|-----------------|-----|------------|
| 1,500 | Habersham County Hospital Authority, Georgia, Revenue Anticipation Certificates, Series 2014B, 5.000%, 2/01/37 | No Opt. Call | Aa3 | 1,692,780 |
| 445 | La Grange-Troup County Hospital Authority, Georgia, Revenue Anticipation Certificates, Series 2008A, 5.500%, 7/01/38 | 7/18 at 100.00 | Aa2 | 493,897 |
| 302 | Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2014: 5.500%, 7/15/23 | 7/21 at 100.00 | N/R | 306,853 |
| 601 | 5.500%, 7/15/30 | 7/21 at 100.00 | N/R | 609,712 |
| 659 | 5.500%, 1/15/36 | 7/21 at 100.00 | N/R | 669,155 |
| 2,260 | Valdosta and Lowndes County Hospital Authority, Georgia, Revenue Certificates, South Georgia Medical Center Project, Series 2011B, 5.000%, 10/01/41 | 10/21 at 100.00 | Aa2 | 2,473,932 |
| 1,450 | Wayne County Hospital Authority, Georgia, Hospital Revenue Bonds, Series 2006, 5.000%, 3/01/23 – SYNCORA GTY Insured | 3/16 at 100.00 | N/R | 1,469,764 |
| 2,000 | Winder-Barrow Industrial Building Authority, Georgia, Revenue Bonds, City of Winder Project, Refunding Series 2012, 5.000%, 12/01/29 – AGM Insured | 12/21 at 100.00 | A1 | 2,257,200 |
| 54,052 | Total Tax Obligation/General Tax Obligation/Limited – 22.1% (14.8% of Total Investments) | | | 59,300,047 |
| | Atlanta, Georgia, Tax Allocation Bonds Atlanta Station Project, Series 2007: | | | |
| 110 | 5.250%, 12/01/19 – AGC Insured | 12/17 at 100.00 | AA | 121,286 |
| 50 | 5.250%, 12/01/20 | No Opt. Call | AA | 55,130 |
| 80 | 5.250%, 12/01/21 – AGC Insured | 12/17 at 100.00 | AA | 87,911 |
| 1,080 | 5.000%, 12/01/23 – AGC Insured | 12/17 at 100.00 | AA | 1,171,336 |
| 1,500 | Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008B. Remarketed, 7.375%, 1/01/31 | 1/19 at 100.00 | A2 | 1,770,195 |

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 NKG Nuveen Georgia Dividend Advantage Municipal Fund 2
 Portfolio of Investments (continued)

November 30, 2014 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|------------------------------------|-------------|------------|
| | Tax Obligation/Limited (continued) | | | |
| \$ 275 | Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008C. Remarketed, 7.500%, 1/01/31 | 1/19 at 100.00 | A2 | \$ 325,859 |
| 595 | Atlanta, Georgia, Tax Allocation Bonds, Eastside Project, Series 2005A, 5.625%, 1/01/16 (Alternative Minimum Tax) | 7/15 at 100.00 | A- | 609,982 |
| 2,065 | Atlanta, Georgia, Tax Allocation Bonds, Eastside Project, Series 2005B: 5.400%, 1/01/20 | 7/15 at 100.00 | A- | 2,118,071 |
| 2,750 | 5.600%, 1/01/30 | 7/15 at 100.00 | A- | 2,815,560 |
| 725 | Atlanta, Georgia, Tax Allocation Bonds, Perry Bolton Project Series 2014, 5.000%, 7/01/41 | 7/23 at 100.00 | A- | 771,016 |
| 3,420 | Atlanta, Georgia, Tax Allocation Bonds, Princeton Lakes Project, Series 2006, 5.500%, 1/01/31 | 1/16 at 100.00 | BBB- | 3,459,159 |
| 1,725 | Cobb-Marietta Coliseum and Exhibit Hall Authority, Georgia, Revenue Bonds, Performing Arts Center, Refunding Series 2013, 5.000%, 1/01/21 | No Opt. Call | AAA | 2,080,229 |
| 405 | Cobb-Marietta Coliseum and Exhibit Hall Authority, Georgia, Revenue Bonds, Refunding Series 2005, 5.500%, 10/01/26 – NPMFG Insured | No Opt. Call | AA- | 481,699 |
| 325 | Cobb-Marietta Coliseum and Exhibit Hall Authority, Georgia, Revenue Refunding Bonds, Series 1993: 5.500%, 10/01/18 – NPMFG Insured | No Opt. Call | AA- | 343,723 |
| 5,745 | 5.625%, 10/01/26 – NPMFG Insured | 10/19 at 100.00 | AA- | 6,482,830 |
| 2,961 | Georgia Local Governments, Certificates of Participation, Georgia Municipal Association, Series 1998A, 4.750%, 6/01/28 – NPMFG Insured | No Opt. Call | AA- | 3,195,837 |
| 750 | Georgia Municipal Association Inc., Certificates of Participation, Atlanta Court Project, Series 2002, 5.125%, 12/01/21 – AMBAC Insured | No Opt. Call | N/R | 751,365 |
| 905 | Georgia Municipal Association Inc., Certificates of Participation, Riverdale Public Purpose Project, Series 2009: 5.375%, 5/01/32 – AGC Insured | 5/19 at 100.00 | AA | 1,024,913 |
| 1,165 | 5.500%, 5/01/38 – AGC Insured | 5/19 at 100.00 | AA | 1,325,467 |
| 2,715 | Metropolitan Atlanta Rapid Transit Authority, Georgia, Sales Tax Revenue Refunding Bonds, Series | No Opt. Call | Aa2 | 3,017,397 |

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| 1992P, 6.250%, 7/01/20 – AMBAC Insured | | | | |
|--|---|----------------|-----|------------|
| 810 | Tift County Hospital Authority, Georgia, Revenue Anticipation Certificates Series 2012, 5.000%, 12/01/38 | No Opt. Call | Aa2 | 899,294 |
| 30,156 | Total Tax Obligation/Limited Transportation – 11.2% (7.5% of Total Investments) | | | 32,908,259 |
| 2,000 | Atlanta, Georgia, Airport General Revenue Bonds, Refunding Series 2011B, 5.000%, 1/01/30 | 1/21 at 100.00 | Aa3 | 2,199,500 |
| 2,000 | Atlanta, Georgia, Airport General Revenue Bonds, Refunding Series 2012B, 5.000%, 1/01/31 | No Opt. Call | Aa3 | 2,277,740 |
| 2,810 | Atlanta, Georgia, Airport General Revenue Bonds, Series 2012C, 5.000%, 1/01/42 (Alternative Minimum Tax) | 1/22 at 100.00 | Aa3 | 3,029,573 |
| | Atlanta, Georgia, Airport Passenger Facilities Charge and General Revenue Bonds, Refunding Subordinate Lien Series 2014A: | | | |
| 2,575 | 5.000%, 1/01/32 | 1/24 at 100.00 | A+ | 2,967,688 |
| 3,750 | 5.000%, 1/01/34 | 1/24 at 100.00 | A+ | 4,277,138 |
| 1,500 | Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009A, 8.750%, 6/01/29 | 6/20 at 100.00 | BB– | 1,873,515 |
| 14,635 | Total Transportation | | | 16,625,154 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|-------------|--------------|
| | U.S. Guaranteed – 2.5% (1.7% of Total Investments) (6) | | | |
| \$ 1,000 | Douglasville-Douglas County Water and Sewer Authority, Georgia, Water and Sewer Revenue Bonds, Series 2005, 5.000%, 6/01/29 (Pre-refunded 12/01/15) – NPMF Insured | 12/15 at 100.00 | AA– (6) | \$ 1,048,730 |
| 10 | Georgia Municipal Electric Authority, Senior Lien General Power Revenue Bonds, Series 1993Z, 5.500%, 1/01/20 (Pre-refunded 1/01/17) – FGIC Insured | 1/17 at 100.00 | A+ (6) | 10,497 |
| 2,475 | Paulding County School District, Georgia, General Obligation Bonds, Series 2007, 5.000%, 2/01/33 (Pre-refunded 2/01/17) | 2/17 at 100.00 | AA+ (6) | 2,718,243 |
| 3,485 | Total U.S. Guaranteed | | | 3,777,470 |
| | Utilities – 9.8% (6.6% of Total Investments) | | | |
| 525 | Burke County Development Authority, Georgia, Pollution Control Revenue Bonds, Georgia Power Company – Vogtle Plant, First Series 2012, 1.750%, 12/01/49 (Mandatory put 6/01/17) | No Opt. Call | A | 534,424 |
| 2,000 | Georgia Municipal Electric Authority, General Power Revenue Bonds, Project 1, Series 2007A, 5.000%, 1/01/25 – NPMF Insured | 1/17 at 100.00 | AA– | 2,142,520 |
| 3,000 | Georgia Municipal Electric Authority, General Power Revenue Bonds, Series 2012GG, 5.000%, 1/01/43 | 1/23 at 100.00 | A+ | 3,304,620 |
| 505 | Georgia Municipal Electric Authority, Senior Lien General Power Revenue Bonds, Series 1993Z, 5.500%, 1/01/20 – FGIC Insured | No Opt. Call | A+ | 539,754 |
| | Main Street Natural Gas Inc., Georgia, Gas Project Revenue Bonds, Series 2006B: | | | |
| 1,055 | 5.000%, 3/15/20 | No Opt. Call | A | 1,185,060 |
| 1,300 | 5.000%, 3/15/21 | No Opt. Call | A | 1,468,012 |
| 1,500 | 5.000%, 3/15/22 | No Opt. Call | A | 1,702,605 |
| | Main Street Natural Gas Inc., Georgia, Gas Project Revenue Bonds, Series 2007A: | | | |
| 350 | 5.125%, 9/15/17 | No Opt. Call | A | 382,603 |
| 950 | 5.000%, 3/15/18 | No Opt. Call | A+ | 1,045,010 |
| 2,000 | 5.000%, 3/15/22 | No Opt. Call | A+ | 2,315,800 |
| 13,185 | Total Utilities | | | 14,620,408 |
| | Water and Sewer – 23.6% (15.7% of Total Investments) | | | |
| | Atlanta, Georgia, Water and Wastewater Revenue Bonds, Series 2004: | | | |
| 260 | 5.750%, 11/01/30 – AGM Insured | No Opt. Call | AA | 339,352 |
| 700 | 5.000%, 11/01/37 – AGM Insured | No Opt. Call | AA | 702,065 |
| 5,105 | | | | 5,657,360 |

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| | | | | |
|-------|---|--------------------|-----|-----------|
| | Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 2001, 5.000%, 8/01/35 – AGM Insured | 8/18 at 100.00 | | |
| 500 | Columbus, Georgia, Water and Sewerage Revenue Bonds, Refunding Series 2014A, 5.000%, 5/01/31 | 5/24 at 100.00 | AA | 586,715 |
| 1,000 | Coweta County Water and Sewer Authority, Georgia, Revenue Bonds, Series 2007: 5.000%, 6/01/32 | 6/18 at 100.00 | Aa2 | 1,099,910 |
| 2,000 | 5.000%, 6/01/37 | 6/18 at 100.00 | Aa2 | 2,201,260 |
| | DeKalb County, Georgia, Water and Sewerage Revenue Bonds, Refunding Series 2006B: | | | |
| 6,000 | 5.250%, 10/01/32 – AGM Insured | 10/26 at 100.00 | AA | 7,260,239 |
| 300 | 5.000%, 10/01/35 – AGM Insured | No Opt. Call | AA | 346,932 |
| 5,350 | DeKalb County, Georgia, Water and Sewerage Revenue Bonds, Second Resolution Series 2011A, 5.250%, 10/01/41 | 10/21 at 100.00 | Aa3 | 6,172,616 |
| 2,225 | Douglasville-Douglas County Water and Sewer Authority, Georgia, Water and Sewage Revenue Bonds, Series 2007, 5.000%, 6/01/37 – NCFG Insured | 6/17 at 100.00 | AA– | 2,405,181 |
| 1,000 | Fulton County, Georgia, Water and Sewerage Revenue Bonds, Refunding Series 2013, 5.000%, 1/01/33 | 1/23 at 100.00 | AA– | 1,146,200 |

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NKG Nuveen Georgia Dividend Advantage Municipal Fund 2
 Portfolio of Investments (continued) November 30, 2014 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|------------------------------------|-------------|----------------|
| | Water and Sewer (continued) | | | |
| \$ 360 | Georgia Environmental Loan Acquisition Corporation, Local Government Loan Securitization Bonds, Cobb County-Marietta Water Authority Loans, Series 2011, 5.250%, 2/15/36 | 2/21 at 100.00 | Aaa | \$ 405,050 |
| 1,000 | Milledgeville, Georgia, Water and Sewerage Revenue Refunding Bonds, Series 1996, 6.000%, 12/01/21 – AGM Insured | No Opt. Call | AA | 1,168,730 |
| 2,000 | South Fulton Municipal Regional Water and Sewer Authority, Georgia, Revenue Bonds, Refunding Series 2014, 5.000%, 1/01/30 | 1/24 at 100.00 | AA | 2,289,620 |
| 1,000 | Unified Government of Athens-Clarke County, Georgia, Water and Sewerage Revenue Bonds, Series 2008, 5.500%, 1/01/38 | 1/19 at 100.00 | AA+ | 1,141,270 |
| 1,975 | Walton County Water and Sewerage Authority, Georgia, Revenue Bonds, The Oconee-Hard Creek Reservoir Project, Series 2008, 5.000%, 2/01/38 – AGM Insured | 2/18 at 100.00 | Aa2 | 2,154,093 |
| 30,775 | Total Water and Sewer | | | 35,076,593 |
| \$ 203,993 | Total Long-Term Investments (cost \$211,135,347) | | | 222,915,093 |
| | Floating Rate Obligations – (2.2)% | | | (3,245,000) |
| | Variable Rate MuniFund Term Preferred Shares, at Liquidation Value – (50.4)% (7) | | | (75,000,000) |
| | Other Assets Less Liabilities – 2.7% (8) | | | 4,090,145 |
| | Net Assets Applicable to Common Shares – 100% | | | \$ 148,760,238 |

Investments in Derivatives as of November 30, 2014

Credit Default Swaps outstanding:

| Counterparty | Reference Entity | Buy/Sell Protection | Current Credit Spread (9) | Notional Amount | Fixed Rate (Annualized) | Termination Date | Value | Unrealized Appreciation (Depreciation) (8) |
|---------------|-----------------------------|---------------------|---------------------------|-----------------|-------------------------|------------------|-----------|--|
| Citibank N.A. | Commonwealth of Puerto Rico | Buy | 25.5% | \$1,810,000 | 5.000% | 12/20/19 | \$438,413 | \$ 1,916 |

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

(2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.

(3)

Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

- (4) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
 - (5) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 – Investment Valuation and Fair Value Measurements for more information.
 - (6) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (7) Variable Rate MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 33.6%
 - (8) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
 - (9) The Fund entered into the credit default swaps to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning the referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.
 - (10) The credit spread generally serves as an indication of the current status of the payment/performance risk and therefore the likelihood of default of the credit derivative. The credit spread also reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into a credit default swap contract. Higher credit spreads are indicative of higher likelihood of performance by the seller of protection.
- WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Note 3 – Portfolio Securities and Investments in Derivatives, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

NMY

Nuveen Maryland Premium Income Municipal Fund
Portfolio of Investments

November 30, 2014 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|------------------------------------|-------------|------------|
| | LONG-TERM INVESTMENTS – 150.2% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 149.4% (99.5% of Total Investments) | | | |
| | Consumer Discretionary – 4.8% (3.2% of Total Investments) | | | |
| | Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A: | | | |
| \$ 540 | 5.000%, 9/01/16 – SYNCORA GTY Insured | No Opt. Call | BB+ | \$ 572,616 |
| 400 | 5.250%, 9/01/19 – SYNCORA GTY Insured | 9/16 at 100.00 | BB+ | 421,592 |
| 330 | 5.250%, 9/01/25 – SYNCORA GTY Insured | 9/16 at 100.00 | BB+ | 341,088 |
| 350 | 5.250%, 9/01/27 – SYNCORA GTY Insured | 9/16 at 100.00 | BB+ | 360,549 |
| 535 | 4.600%, 9/01/30 – SYNCORA GTY Insured | 9/16 at 100.00 | BB+ | 543,416 |
| 100 | 5.000%, 9/01/32 – SYNCORA GTY Insured | 9/16 at 100.00 | BB+ | 102,077 |
| 12,165 | 5.250%, 9/01/39 – SYNCORA GTY Insured | 9/16 at 100.00 | BB+ | 12,437,859 |
| 1,000 | Baltimore, Maryland, Subordinate Lien Convention Center Hotel Revenue Bonds, Series 2006B, 5.875%, 9/01/39 | 9/16 at 100.00 | Ba2 | 1,031,200 |
| 2,000 | Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006A, 5.000%, 12/01/31 (4) | 12/16 at 100.00 | N/R | 913,600 |
| 17,420 | Total Consumer Discretionary | | | 16,723,997 |
| | Consumer Staples – 2.7% (1.8% of Total Investments) | | | |
| 1,000 | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2, 5.875%, 6/01/30 | 6/17 at 100.00 | B– | 832,300 |
| | Guam Economic Development & Commerce Authority, Tobacco Settlement Asset-Backed Bonds, Series 2007A: | | | |
| 2,815 | 5.250%, 6/01/32 | 6/17 at 100.00 | B | 2,662,117 |
| 2,665 | 5.625%, 6/01/47 | 6/17 at 100.00 | B | 2,043,469 |
| 3,270 | Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series | No Opt. Call | BBB | 3,118,730 |

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| | | | | |
|--------|---|-----------------|------|-----------|
| | 2002, 5.500%, 5/15/39 | | | |
| 800 | Tobacco Settlement Financing Corporation, Virgin Islands, Tobacco Settlement Asset-Backed Bonds, Series 2001, 5.000%, 5/15/31 | 5/15 at 100.00 | A3 | 772,048 |
| 10,550 | Total Consumer Staples | | | 9,428,664 |
| | Education and Civic Organizations – 13.0% (8.6% of Total Investments) | | | |
| 2,375 | Frederick County, Maryland, Educational Facilities Revenue Bonds, Mount Saint Mary’s University, Series 2006, 5.625%, 9/01/38 | 9/16 at 100.00 | BB+ | 2,381,460 |
| 700 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Goucher College, Series 2012A, 5.000%, 7/01/34 | 7/22 at 100.00 | A– | 779,072 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Johns Hopkins University, Series 2008A: | | | |
| 2,000 | 5.000%, 7/01/18 | No Opt. Call | AA+ | 2,295,660 |
| 530 | 5.250%, 7/01/38 | No Opt. Call | AA+ | 589,307 |
| 1,250 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Loyola University Maryland, Series 2012A, 5.000%, 10/01/39 | 10/22 at 100.00 | A | 1,383,425 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Loyola University Maryland, Series 2014: | | | |
| 1,250 | 5.000%, 10/01/45 | 10/24 at 100.00 | A | 1,413,250 |
| 1,000 | 4.000%, 10/01/45 | 10/24 at 100.00 | A | 1,024,100 |
| 3,500 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Maryland Institute College of Art, Series 2006, 5.000%, 6/01/30 | 6/16 at 100.00 | Baa1 | 3,595,935 |
| 1,130 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Maryland Institute College of Art, Series 2007, 5.000%, 6/01/36 | 6/17 at 100.00 | Baa1 | 1,174,364 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Maryland Institute College of Art, Series 2012: | | | |
| 1,500 | 5.000%, 6/01/34 | No Opt. Call | Baa1 | 1,638,630 |
| 3,000 | 5.000%, 6/01/47 | 6/22 at 100.00 | Baa1 | 3,237,600 |

Nuveen Investments 27

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NMY Nuveen Maryland Premium Income Municipal Fund
 Portfolio of Investments (continued) November 30, 2014 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | Education and Civic Organizations (continued) | | | |
| \$ 745 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Patterson Park Public Charter School Issue, Series 2010, 6.000%, 7/01/40 | 7/20 at 100.00 | BBB- | \$ 780,477 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, The Johns Hopkins University, Series 2012A: | | | |
| 1,145 | 5.000%, 7/01/30 | No Opt. Call | AA+ | 1,333,616 |
| 1,050 | 5.000%, 7/01/37 | No Opt. Call | AA+ | 1,192,748 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, The Johns Hopkins University, Series 2013B: | | | |
| 500 | 5.000%, 7/01/38 | 7/23 at 100.00 | AA+ | 570,150 |
| 4,375 | 4.250%, 7/01/41 | 7/23 at 100.00 | AA+ | 4,648,263 |
| 625 | Morgan State University, Maryland, Student Tuition and Fee Revenue Bonds, Academic Fees and Auxiliary Facilities, Series 2012, 5.000%, 7/01/29 | 7/22 at 100.00 | A+ | 705,894 |
| 9,445 | Morgan State University, Maryland, Student Tuition and Fee Revenue Refunding Bonds, Academic Fees and Auxiliary Facilities, Series 1993, 6.100%, 7/01/20 – NPFG Insured | No Opt. Call | AA- | 10,864,015 |
| 265 | University of Puerto Rico, University System Revenue Bonds, Series 2006P, 5.000%, 6/01/23 | 6/16 at 100.00 | BB | 165,018 |
| 1,145 | University of Puerto Rico, University System Revenue Bonds, Series 2006Q, 5.000%, 6/01/19 | 6/16 at 100.00 | BB | 750,754 |
| | Westminster, Maryland, Educational Facilities Revenue Bonds, McDaniel College, Series 2006: | | | |
| 2,000 | 5.000%, 11/01/31 | 11/16 at 100.00 | BBB+ | 2,049,140 |
| 2,750 | 4.500%, 11/01/36 | 11/16 at 100.00 | BBB+ | 2,777,445 |
| 42,280 | Total Education and Civic Organizations | | | 45,350,323 |
| | Health Care – 35.7% (23.8% of Total Investments) | | | |
| 2,445 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds Doctors Community Hospital, Refunding Series 2010, 5.750%, 7/01/38 | 7/20 at 100.00 | Baa3 | 2,591,407 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Adventist Healthcare, Series 2011A: | | | |
| 1,350 | 6.250%, 1/01/31 | | Baa2 | 1,573,020 |

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| | | | | | |
|-------|--|--------------|-------------------|------|-----------|
| | | | 1/22 at 100.00 | | |
| 375 | 6.125%, 1/01/36 | | 1/22 at 100.00 | Baa2 | 431,254 |
| 1,355 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Anne Arundel Health System Issue, Series 2012, 5.000%, 7/01/24 | No Opt. Call | | A- | 1,562,085 |
| 2,500 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Anne Arundel Health System, Series 2010, 5.000%, 7/01/40 | | 7/19 at 100.00 | A- | 2,655,525 |
| 2,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Calvert Health System Issue, Series 2013, 5.000%, 7/01/38 | | 7/23 at 100.00 | A | 2,213,060 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Carroll Hospital Center, Series 2006: | | | | |
| 1,000 | 4.500%, 7/01/26 | | 7/16 at 100.00 | A3 | 1,023,830 |
| 2,550 | 5.000%, 7/01/40 | | 7/16 at 100.00 | A3 | 2,611,022 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Carroll Hospital Center, Series 2012A: | | | | |
| 1,000 | 4.000%, 7/01/30 | | 7/22 at 100.00 | A3 | 1,037,790 |
| 1,775 | 5.000%, 7/01/37 | | 7/22 at 100.00 | A3 | 1,924,011 |
| 4,050 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Doctors Community Hospital, Series 2007A, 5.000%, 7/01/29 | | 7/17 at 100.00 | Baa3 | 4,126,140 |
| 4,335 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Frederick Memorial Hospital Issue, Series 2012A, 4.250%, 7/01/32 | No Opt. Call | | Baa1 | 4,476,928 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Johns Hopkins Health System Obligated Group Issue, Series 2011A: | | | | |
| 500 | 5.000%, 5/15/25 | | 5/21 at 100.00 | AA- | 576,800 |
| 500 | 5.000%, 5/15/26 | | 5/21 at 100.00 | AA- | 573,375 |
| 2,735 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, LifeBridge Health System, Series 2008, 5.000%, 7/01/28 - AGC Insured | | 7/17 at 100.00 | AA | 2,896,666 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | Health Care (continued) | | | |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, LifeBridge Health System, Series 2011: | | | |
| \$ 500 | 5.750%, 7/01/31 | No Opt. Call | A | \$ 575,535 |
| 1,000 | 6.000%, 7/01/41 | 7/21 at 100.00 | A | 1,151,710 |
| 4,060 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, MedStar Health, Series 2004, 5.375%, 8/15/24 | No Opt. Call | A2 | 4,077,499 |
| 7,720 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, MedStar Health, Series 2007, 5.250%, 5/15/46 – BHAC Insured | 5/16 at 100.00 | AA+ | 8,159,654 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Mercy Medical Center Project, Series 2007A: | | | |
| 2,375 | 5.000%, 7/01/37 | 7/17 at 100.00 | BBB | 2,460,666 |
| 2,905 | 5.500%, 7/01/42 | 7/17 at 100.00 | BBB | 3,083,222 |
| 2,850 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Mercy Medical Center, Series 2011, 5.000%, 7/01/31 | 7/22 at 100.00 | BBB | 3,058,050 |
| 3,950 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Peninsula Regional Medical Center, Series 2006, 5.000%, 7/01/36 | 7/16 at 100.00 | A | 4,073,359 |
| 4,450 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, The Johns Hopkins Health System Obligated Group Issue, Series 2010, 5.000%, 5/15/40 | 5/20 at 100.00 | AA- | 4,884,810 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Union Hospital of Cecil County, Series 2005: | | | |
| 1,000 | 5.000%, 7/01/35 | 7/15 at 100.00 | A | 1,012,000 |
| 6,620 | 5.000%, 7/01/40 | 7/15 at 100.00 | A | 6,693,217 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, University of Maryland Medical System Issue, Series 2013A: | | | |
| 11,500 | 5.000%, 7/01/43 | 7/22 at 100.00 | A2 | 12,588,818 |
| 3,750 | 4.000%, 7/01/43 | 7/22 at 100.00 | A2 | 3,843,750 |

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| | | | | |
|---|--|-----------------|-----|-------------|
| Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, University of Maryland Medical System, Series 2006: | | | | |
| 700 | 5.000%, 7/01/31 | 7/16 at 100.00 | A2 | 724,290 |
| 1,325 | 5.000%, 7/01/36 | 7/16 at 100.00 | A2 | 1,366,380 |
| 4,155 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, University of Maryland Medical System, Series 2010, 5.125%, 7/01/39 | 7/19 at 100.00 | A2 | 4,518,895 |
| Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Washington County Hospital, Series 2008: | | | | |
| 135 | 5.750%, 1/01/33 | 1/18 at 100.00 | BBB | 142,202 |
| 7,075 | 5.750%, 1/01/38 | 1/18 at 100.00 | BBB | 7,439,858 |
| 1,950 | 6.000%, 1/01/43 | 1/18 at 100.00 | BBB | 2,063,451 |
| 12,250 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Western Maryland Health, Series 2014, 5.250%, 7/01/34 | 7/24 at 100.00 | BBB | 13,749,887 |
| 8,000 | Montgomery County, Maryland, Revenue Bonds, Trinity Health Credit Group, Refunding Series 2011MD, 5.000%, 12/01/40 | 12/21 at 100.00 | Aa2 | 8,789,600 |
| 116,740 | Total Health Care Housing/Multifamily – 7.5% (5.0% of Total Investments) | | | 124,729,766 |
| 2,025 | Anne Arundel County, Maryland, FNMA Multifamily Housing Revenue Bonds, Glenview Gardens Apartments Project, Series 2009, 5.000%, 1/01/28 (Mandatory put 1/01/27) | 1/20 at 102.00 | AA+ | 2,211,847 |
| Howard County Housing Commission, Maryland, Revenue Bonds, Columbia Commons Apartments, Series 2014A: | | | | |
| 1,500 | 4.000%, 6/01/34 | 6/24 at 100.00 | A+ | 1,533,975 |
| 1,550 | 5.000%, 6/01/44 | 6/24 at 100.00 | A+ | 1,682,448 |
| Howard County Housing Commission, Maryland, Revenue Bonds, The Verona at Oakland Mills Project, Series 2013: | | | | |
| 3,000 | 5.000%, 10/01/28 | 10/23 at 100.00 | A+ | 3,352,830 |
| 2,000 | 4.625%, 10/01/28 | 10/23 at 100.00 | A+ | 2,175,300 |
| 2,110 | Maryland Community Development Administration, Multifamily Housing Revenue Bonds, Princess Anne Apartments, Series 2001D, 5.450%, 12/15/33 (Alternative Minimum Tax) | 12/14 at 100.00 | Aaa | 2,112,427 |

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NMY Nuveen Maryland Premium Income Municipal Fund
 Portfolio of Investments (continued) November 30, 2014 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|------------------------------------|-------------|------------|
| | Housing/Multifamily (continued) | | | |
| | Maryland Economic Development Corporation, Senior Lien Student Housing Revenue Bonds, University of Maryland – Baltimore, Series 2003A: | | | |
| \$ 15 | 5.000%, 10/01/15 | No Opt. Call | B3 | \$ 14,982 |
| 3,460 | 5.625%, 10/01/23 | No Opt. Call | B3 | 3,299,456 |
| | Maryland Economic Development Corporation, Student Housing Revenue Bonds, Salisbury University Project, Refunding Series 2013: | | | |
| 500 | 5.000%, 6/01/27 | 6/23 at 100.00 | Baa3 | 550,310 |
| 500 | 5.000%, 6/01/34 | 6/23 at 100.00 | Baa3 | 540,045 |
| 1,500 | Maryland Economic Development Corporation, Student Housing Revenue Bonds, Sheppard Pratt University Village, Series 2012, 5.000%, 7/01/33 | No Opt. Call | BBB– | 1,620,765 |
| 5,115 | Maryland Economic Development Corporation, Student Housing Revenue Refunding Bonds, University of Maryland College Park Projects, Series 2006, 5.000%, 6/01/33 – CIFG Insured | 6/16 at 100.00 | AA | 5,353,103 |
| 85 | Montgomery County Housing Opportunities Commission, Maryland, GNMA/FHA-Insured Multifamily Housing Revenue Bonds, Series 1995A, 5.900%, 7/01/15 | 1/15 at 100.00 | Aa2 | 85,360 |
| 1,500 | Montgomery County Housing Opportunities Commission, Maryland, Multifamily Housing Development Bonds, Series 2014A, 3.875%, 7/01/39 (WI/DD, Settling 12/10/14) | 7/24 at 100.00 | Aaa | 1,514,340 |
| 24,860 | Total Housing/Multifamily | | | 26,047,188 |
| | Housing/Single Family – 8.1% (5.4% of Total Investments) | | | |
| 3,000 | Maryland Community Development Administration Department of Housing and Community Development, Residential Revenue Bonds, Series 2009B, 4.750%, 9/01/39 | 9/18 at 100.00 | Aa2 | 3,114,210 |
| 2,365 | Maryland Community Development Administration Department of Housing and Community Development, Residential Revenue Bonds, Series 2014A, 4.300%, 9/01/32 | 9/23 at 100.00 | Aa2 | 2,529,580 |
| | Maryland Community Development Administration Department of Housing and Community | | | |

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| Development, Residential Revenue Bonds, Series 2014C: | | | | | |
|---|---|--------------|----------------|------|------------|
| 3,000 | 3.400%, 3/01/31 | | 3/24 at 100.00 | Aa2 | 3,043,650 |
| 1,165 | 3.750%, 3/01/39 | | 3/24 at 100.00 | Aa2 | 1,180,902 |
| 1,800 | Maryland Community Development Administration, Department of Housing and Community Development, Residential Revenue Bonds, Series 2006B, 4.750%, 9/01/25 (Alternative Minimum Tax) (UB) (5) | | 9/15 at 100.00 | AA | 1,818,738 |
| 550 | Maryland Community Development Administration, Department of Housing and Community Development, Residential Revenue Bonds, Series 2006F, 4.900%, 9/01/26 (Alternative Minimum Tax) (UB) (5) | | 9/15 at 100.00 | AA | 555,760 |
| 7,500 | Maryland Community Development Administration, Department of Housing and Community Development, Residential Revenue Bonds, Series 2006I, 4.875%, 9/01/26 (Alternative Minimum Tax) (UB) (5) | | 3/16 at 100.00 | AA | 7,627,650 |
| 4,075 | Maryland Community Development Administration, Department of Housing and Community Development, Residential Revenue Bonds, Series 2006L, 4.900%, 9/01/31 (Alternative Minimum Tax) (UB) (5) | | 9/16 at 100.00 | AA | 4,148,675 |
| 2,820 | Maryland Community Development Administration, Department of Housing and Community Development, Residential Revenue Bonds, Series 2007D, 4.850%, 9/01/37 (Alternative Minimum Tax) (UB) (5) | | 3/17 at 100.00 | AA | 2,863,796 |
| 1,500 | Maryland Community Development Administration, Department of Housing and Community Development, Residential Revenue Bonds, Series 2007H, 5.000%, 9/01/27 (Alternative Minimum Tax) (UB) (5) | | 3/17 at 100.00 | AA | 1,555,094 |
| 27,775 | Total Housing/Single Family Industrials – 2.8% (1.9% of Total Investments) | | | | 28,438,055 |
| 5,895 | Maryland Economic Development Corporation, Economic Development Revenue Bonds, Transportation Facilities Project, Series 2010A, 5.750%, 6/01/35 | | 6/20 at 100.00 | Baa3 | 6,364,183 |
| 3,340 | Maryland Economic Development Corporation, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2002, 4.600%, 4/01/16 (Alternative Minimum Tax) | No Opt. Call | | A– | 3,493,607 |
| 9,235 | Total Industrials | | | | 9,857,790 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|--------------|
| | Long-Term Care – 6.3% (4.2% of Total Investments) | | | |
| \$ 5,215 | Baltimore County, Maryland, Revenue Bonds, Oak Crest Village, Series 2007A, 5.000%, 1/01/37 | 1/17 at 100.00 | A | \$ 5,424,226 |
| 2,050 | Gaithersburg, Maryland, Economic Development Revenue Bonds, Asbury Methodist Homes Inc., Series 2009B, 6.000%, 1/01/23 | 1/20 at 100.00 | BBB | 2,304,836 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Charlestown Community Issue, Series 2010: | | | |
| 1,685 | 6.125%, 1/01/30 | 1/21 at 100.00 | A | 1,909,897 |
| 5,060 | 6.250%, 1/01/45 | 1/21 at 100.00 | A | 5,699,027 |
| 1,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Edenwald, Series 2006A, 5.400%, 1/01/31 | 7/16 at 100.00 | N/R | 1,030,390 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, King Farm Presbyterian Community, Series 2007A: | | | |
| 600 | 5.000%, 1/01/17 | No Opt. Call | N/R | 632,760 |
| 1,460 | 5.250%, 1/01/27 | 1/17 at 100.00 | N/R | 1,493,565 |
| 1,050 | 5.300%, 1/01/37 | 1/17 at 100.00 | N/R | 1,066,086 |
| 2,480 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Mercy Ridge Retirement Community, Series 2007, 4.750%, 7/01/34 | 7/17 at 100.00 | A– | 2,542,471 |
| 20,600 | Total Long-Term Care | | | 22,103,258 |
| | Tax Obligation/General – 19.9% (13.3% of Total Investments) | | | |
| 1,565 | Anne Arundel County, Maryland, General Obligation Bonds, Series 2006, 5.000%, 3/01/21 | 3/16 at 100.00 | AAA | 1,654,753 |
| 685 | Anne Arundel County, Maryland, Water and Sewer Revenue Bonds, Series 2006, 5.000%, 3/01/17 | 3/16 at 100.00 | AAA | 724,922 |
| 1,070 | Baltimore, Maryland, General Obligation Bonds, Consolidated Public Improvements, Refunding Series 2013B, 5.000%, 10/15/15 | No Opt. Call | AA | 1,115,860 |
| | Baltimore, Maryland, General Obligation Bonds, Consolidated Public Improvements, Series 2011A: | | | |
| 1,000 | 5.000%, 10/15/29 | 10/21 at 100.00 | AA | 1,146,550 |
| 1,200 | 5.000%, 10/15/30 | 10/21 at 100.00 | AA | 1,368,576 |
| 805 | Charles County, Maryland, Consolidated General Obligation Public Improvement Bonds, Series 2006, | No Opt. Call | AAA | 853,381 |

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| | 5.000%, 3/01/16 | | | |
| 1,180 | Frederick County, Maryland, General Obligation Public Facilities Bonds, Refunding Series 2013, 3.000%, 5/01/15 | No Opt. Call | AAA | 1,194,585 |
| 2,305 | Maryland National Capital Park Planning Commission, Prince George's County, General Obligation Bonds, Park Acquisition and Development, Series 2004EE-2, 5.000%, 1/15/17 | No Opt. Call | AAA | 2,314,289 |
| 1,000 | Maryland State, General Obligation Bonds, State & Local Facilities Loan, First Series 2011B, 5.000%, 3/15/17 | No Opt. Call | AAA | 1,103,490 |
| 1,895 | Maryland State, General Obligation Bonds, State & Local Facilities Loan, Second Series 2009A, 3.000%, 8/15/17 | No Opt. Call | AAA | 2,019,767 |
| | Maryland State, General Obligation Bonds, State & Local Facilities Loan, Second Series 2009B: | | | |
| 4,925 | 5.250%, 8/15/16 | No Opt. Call | AAA | 5,338,552 |
| 3,750 | 5.250%, 8/15/17 | No Opt. Call | AAA | 4,223,850 |
| 1,000 | Maryland State, General Obligation Bonds, State & Local Facilities Loan, Second Series 2010A, 4.000%, 8/01/15 | No Opt. Call | AAA | 1,026,200 |
| 5,705 | Maryland State, General Obligation Bonds, State and Local Facilities Loan, First Series 2014C, 5.000%, 8/01/15 | No Opt. Call | AAA | 5,892,980 |
| 3,435 | Maryland State, General Obligation Bonds, State and Local Facilities Loan, Refunding Second Series 2011E, 5.000%, 8/01/15 | No Opt. Call | AAA | 3,548,183 |
| 5,850 | Montgomery County, Maryland, Consolidated General Obligation Public Improvement Bonds, Series 2005A, 5.000%, 7/01/15 | No Opt. Call | AAA | 6,019,299 |
| 2,800 | Montgomery County, Maryland, Consolidated General Obligation Public Improvement Bonds, Series 2006A, 5.000%, 5/01/16 | No Opt. Call | AAA | 2,987,740 |
| 4,750 | Montgomery County, Maryland, Consolidated General Obligation Public Improvement Bonds, Series 2008A, 5.000%, 8/01/15 | No Opt. Call | AAA | 4,906,513 |
| 4,700 | Montgomery County, Maryland, Consolidated General Obligation Public Improvement Bonds, Series 2013A, 4.000%, 11/01/15 | No Opt. Call | AAA | 4,867,414 |

Nuveen Investments 31

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NMY Nuveen Maryland Premium Income Municipal Fund
 Portfolio of Investments (continued) November 30, 2014 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|------------------------------------|-------------|--------------|
| | Tax Obligation/General (continued) | | | |
| | Prince George's County, Maryland, General Obligation Consolidated Public Improvement Bonds, Series 2014A: | | | |
| \$ 3,000 | 4.000%, 9/01/30 | 9/24 at 100.00 | AAA | \$ 3,296,010 |
| 3,000 | 4.000%, 9/01/31 | 9/24 at 100.00 | AAA | 3,274,620 |
| 2,270 | Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/20 – NPFPG Insured | No Opt. Call | AA– | 2,382,388 |
| 2,155 | Puerto Rico, General Obligation Bonds, Public Improvement Refunding Series 2007A, 5.500%, 7/01/20 – NPFPG Insured | No Opt. Call | AA– | 2,261,694 |
| 1,025 | Washington Suburban Sanitary District, Montgomery and Prince George's Counties, Maryland, General Obligation Bonds, Consolidated Public Improvement, Refunding Series 2009, 5.000%, 6/01/17 | No Opt. Call | AAA | 1,139,605 |
| | Washington Suburban Sanitary District, Montgomery and Prince George's Counties, Maryland, General Obligation Bonds, Consolidated Public Improvement, Refunding Series 2013: | | | |
| 2,000 | 3.000%, 6/01/15 | No Opt. Call | AAA | 2,029,480 |
| 2,700 | 4.000%, 6/01/17 | No Opt. Call | AAA | 2,934,657 |
| 65,770 | Total Tax Obligation/General | | | 69,625,358 |
| | Tax Obligation/Limited – 16.6% (11.0% of Total Investments) | | | |
| 865 | Anne Arundel County, Maryland, Special Obligation Bonds, National Business Park – North Project, Series 2010, 6.100%, 7/01/40 | 7/18 at 102.00 | N/R | 925,810 |
| 1,200 | Anne Arundel County, Maryland, Special Tax District Revenue Bonds, Villages of Dorchester & Farmington Village Projects, Series 2013, 5.000%, 7/01/32 | 7/23 at 100.00 | A+ | 1,349,112 |
| 120 | Baltimore, Maryland, Revenue Refunding Bonds, Convention Center, Series 1998, 5.000%, 9/01/19 – NPFPG Insured | 3/15 at 100.00 | AA– | 120,456 |
| 300 | Baltimore, Maryland, Special Obligation Bonds, North Locust Point Project, Series 2005, 5.500%, 9/01/34 | 9/15 at 101.00 | N/R | 306,735 |
| | Frederick County, Maryland, Lake Linganore Village Community Development Special Obligation Bonds, | | | |

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| Series 2001A: | | | | |
|--|--|----------------|------|------------|
| 99 | 5.600%, 7/01/20 – RAAI Insured | No Opt. Call | N/R | 99,221 |
| 450 | 5.700%, 7/01/29 – RAAI Insured | No Opt. Call | N/R | 450,531 |
| Fredrick County, Maryland, Special Obligation Bonds, Urbana Community Development Authority, Series 2010A: | | | | |
| 5,350 | 5.000%, 7/01/30 | 7/20 at 100.00 | A– | 5,914,318 |
| 2,355 | 5.000%, 7/01/40 | 7/20 at 100.00 | A– | 2,569,894 |
| 1,780 | Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Series 2005A, 5.000%, 6/01/45 | 6/15 at 100.00 | A1 | 1,819,000 |
| 1,000 | Government of Guam, Business Privilege Tax Bonds, Series 2011A, 5.250%, 1/01/36 | 1/22 at 100.00 | A | 1,114,010 |
| 2,050 | Hyattsville, Maryland, Special Obligation Bonds, University Town Center Project, Series 2004, 5.750%, 7/01/34 | 7/16 at 100.00 | N/R | 2,093,563 |
| 11,750 | Maryland Department of Transportation, Consolidated Transportation Revenue Bonds, Series 2002, 5.500%, 2/01/16 | No Opt. Call | AAA | 12,475,796 |
| 6,650 | Prince George’s County, Maryland, Special Obligation Bonds, National Harbor Project, Series 2005, 5.200%, 7/01/34 | 7/15 at 100.00 | N/R | 6,685,112 |
| 1,406 | Prince George’s County, Maryland, Special Tax District Bonds, Victoria Falls Project, Series 2005, 5.250%, 7/01/35 | No Opt. Call | N/R | 1,407,603 |
| 1,100 | Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.500%, 7/01/29 – AMBAC Insured | No Opt. Call | Caa1 | 1,064,591 |
| 1,530 | Puerto Rico Infrastructure Financing Authority, Special Tax Revenue Bonds, Series 2005A, 0.000%, 7/01/44 – AMBAC Insured | No Opt. Call | BB | 179,194 |
| 2,100 | Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 – AGM Insured | No Opt. Call | AA | 2,100,273 |

32 Nuveen Investments

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|--------------|
| | Tax Obligation/Limited (continued) | | | |
| | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Series 2007A: | | | |
| \$ 7,000 | 0.000%, 8/01/40 – NPFG Insured | No Opt. Call | AA– | \$ 1,344,630 |
| 8,000 | 0.000%, 8/01/41 – NPFG Insured | No Opt. Call | AA– | 1,441,120 |
| 210 | 0.000%, 8/01/47 – AMBAC Insured | No Opt. Call | BBB | 25,727 |
| | Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 2007CC: | | | |
| 765 | 5.500%, 7/01/28 – NPFG Insured | No Opt. Call | AA– | 803,908 |
| 2,300 | 5.500%, 7/01/30 – AGM Insured | No Opt. Call | AA | 2,428,501 |
| 1,750 | Rhode Island Convention Center Authority, Lease Revenue Bonds, Series 2005A, 5.000%, 5/15/21 – AGM Insured | 5/15 at 100.00 | AA | 1,787,923 |
| 2,000 | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 2006, 5.000%, 10/01/27 – FGIC Insured | 10/16 at 100.00 | AA– | 2,099,920 |
| 300 | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Working Capital Series 2014A, 5.000%, 10/01/34 | 10/24 at 100.00 | BBB+ | 325,083 |
| 1,035 | Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2009A-1, 5.000%, 10/01/29 – AGM Insured | 10/19 at 100.00 | AA | 1,152,017 |
| 3,500 | Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29 | 10/20 at 100.00 | BBB | 3,845,835 |
| 1,825 | Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Subordinate Lien Series 2010B, 5.250%, 10/01/29 | 10/20 at 100.00 | Baa2 | 2,019,235 |
| 68,790 | Total Tax Obligation/Limited Transportation – 5.5% (3.6% of Total Investments) | | | 57,949,118 |
| | Baltimore, Maryland, Revenue Refunding Bonds, Parking System Facilities, Series 1998A: | | | |
| 1,060 | 5.250%, 7/01/17 – FGIC Insured | No Opt. Call | AA– | 1,124,596 |
| 110 | 5.250%, 7/01/21 – FGIC Insured | No Opt. Call | AA– | 123,908 |
| 125 | Guam International Airport Authority, Revenue Bonds, Series 2013C, 6.375%, 10/01/43 (Alternative Minimum Tax) | 10/23 at 100.00 | BBB | 143,901 |
| | Maryland Health and Higher Educational Facilities Authority, Parking Facilities Revenue Bonds, Johns Hopkins Hospital, Series 2001: | | | |
| 1,300 | 5.000%, 7/01/27 – AMBAC Insured | 1/15 at 100.00 | N/R | 1,301,989 |
| 1,000 | 5.000%, 7/01/34 – AMBAC Insured | 1/15 at 100.00 | N/R | 1,001,180 |
| 750 | | No Opt. Call | N/R | 752,910 |

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Maryland Health and Higher Educational Facilities Authority, Parking Facilities Revenue Bonds, Johns Hopkins Medical Institution, Series 2004B, 5.000%, 7/01/15 – AMBAC Insured

| | | | | |
|--------|---|-----------------|--------|------------|
| 460 | Maryland Health and Higher Educational Facilities Authority, Parking Revenue Bonds, Johns Hopkins Medical Institutions Parking Facilities, Series 1996, 5.500%, 7/01/26 – AMBAC Insured | No Opt. Call | N/R | 460,819 |
| | Maryland Transportation Authority, Revenue Bonds, Grant Anticipation Series 2008: | | | |
| 1,000 | 5.250%, 3/01/15 | No Opt. Call | AAA | 1,013,300 |
| 2,000 | 5.250%, 3/01/16 | No Opt. Call | AAA | 2,125,080 |
| 10,110 | Maryland Transportation Authority, Revenue Bonds, Transportation Facilities Projects, Series 2007, 5.000%, 7/01/30 – AGM Insured (UB) | 7/17 at 100.00 | AA | 10,976,528 |
| | Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997: | | | |
| 20 | 5.750%, 12/01/22 – NPFQ Insured (Alternative Minimum Tax) | 12/14 at 100.00 | AA– | 20,116 |
| 70 | 5.750%, 12/01/25 – NPFQ Insured (Alternative Minimum Tax) | 12/14 at 100.00 | AA– | 70,204 |
| 18,005 | Total Transportation | | | 19,114,531 |
| | U.S. Guaranteed – 20.0% (13.3% of Total Investments) (6) | | | |
| 500 | Baltimore County, Maryland, Revenue Bonds, Catholic Health Initiatives, Series 2006A, 5.000%, 9/01/36 (Pre-refunded 9/01/16) | 9/16 at 100.00 | A+ (6) | 539,745 |
| 3,120 | Baltimore, Maryland, Revenue Refunding Bonds, Water Projects, Series 1998A, 5.000%, 7/01/28 – FGIC Insured (ETM) | No Opt. Call | AA (6) | 3,753,703 |
| 2,000 | Baltimore, Maryland, Revenue Refunding Bonds, Water System Projects, Series 1994A, 5.000%, 7/01/24 – FGIC Insured (ETM) | No Opt. Call | AA (6) | 2,442,540 |

Nuveen Investments 33

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NMY Nuveen Maryland Premium Income Municipal Fund
 Portfolio of Investments (continued) November 30, 2014 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|-------------|--------------|
| | U.S. Guaranteed (6) (continued) | | | |
| | Baltimore, Maryland, Wastewater Project Revenue Bonds, Series 2006C: | | | |
| \$ 1,500 | 5.000%, 7/01/31 (Pre-refunded 7/01/16) – AMBAC Insured | 7/16 at 100.00 | AA (6) | \$ 1,609,740 |
| 2,570 | 5.000%, 7/01/31 (Pre-refunded 7/01/16) – AMBAC Insured | 7/16 at 100.00 | AA (6) | 2,761,002 |
| 3,000 | Baltimore, Maryland, Wastewater Project Revenue Bonds, Series 2007D, 5.000%, 7/01/32 (Pre-refunded 7/01/17) – AMBAC Insured | 7/17 at 100.00 | AA (6) | 3,344,280 |
| 1,680 | Carroll County, Maryland, General Obligation Consolidated Public Improvement Bonds, Series 2005A, 5.000%, 12/01/16 (Pre-refunded 12/01/15) | 12/15 at 100.00 | AAA | 1,762,102 |
| 15 | Charles County, Maryland, Consolidated General Obligation Public Improvement Bonds, Series 2006, 5.000%, 3/01/16 (ETM) | No Opt. Call | Aa1 (6) | 15,898 |
| 1,910 | Frederick, Maryland, General Obligation Bonds, Series 2005, 5.000%, 8/01/16 (Pre-refunded 8/01/15) – NPFPG Insured | 8/15 at 100.00 | AA (6) | 1,972,705 |
| 1,500 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Anne Arundel Health System, Series 2009A, 6.750%, 7/01/39 (Pre-refunded 7/01/19) | 7/19 at 100.00 | A– (6) | 1,874,235 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Helix Health, Series 1997: | | | |
| 970 | 5.000%, 7/01/17 – AMBAC Insured (ETM) | No Opt. Call | N/R (6) | 1,037,958 |
| 3,240 | 5.000%, 7/01/27 – AMBAC Insured (ETM) | No Opt. Call | N/R (6) | 3,938,836 |
| 3,125 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Howard County General Hospital, Series 1993, 5.500%, 7/01/25 (ETM) | 2/15 at 100.00 | N/R (6) | 3,314,281 |
| 3,190 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Western Maryland Health, Series 2006A, 5.000%, 7/01/34 (Pre-refunded 7/01/16) – NPFPG Insured | 7/16 at 100.00 | AA– (6) | 3,423,380 |
| 2,910 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Western Maryland Health, Series 2006A, 4.500%, 1/01/22 (Pre-refunded 7/01/16) – NPFPG Insured | 7/16 at 100.00 | AA– (6) | 3,099,819 |
| 2,100 | Maryland Industrial Development Financing Authority, Revenue Bonds, Our Lady of Good Counsel High School, Series 2005A, 6.000%, 5/01/35 | 5/15 at 100.00 | N/R (6) | 2,150,757 |

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| | | | | |
|-------|--|-----------------|---------|-----------|
| | (Pre-refunded 5/01/15) | | | |
| 5,000 | Maryland State, General Obligation Bonds, State & Local Facilities Loan, First Series 2005A, 5.000%, 2/15/16 (Pre-refunded 2/15/15) | 2/15 at 100.00 | AAA | 5,052,500 |
| 2,110 | Maryland State, General Obligation Bonds, State & Local Facilities Loan, Second Series 2009B, 5.000%, 8/15/21 (Pre-refunded 8/15/19) | 8/19 at 100.00 | AAA | 2,488,344 |
| 1,090 | Maryland State, General Obligation Bonds, State & Local Facilities Loan, Series 2006A, 5.000%, 3/01/17 (Pre-refunded 3/01/16) | 3/16 at 100.00 | AAA | 1,154,931 |
| 825 | Maryland Transportation Authority, Revenue Refunding Bonds, Transportation Facilities Projects, First Series 1978, 6.800%, 7/01/16 – AMBAC Insured (ETM) | No Opt. Call | Aaa | 878,097 |
| | Montgomery County Revenue Authority, Maryland, Lease Revenue Bonds, Montgomery College Arts Center Project, Series 2005A: | | | |
| 1,300 | 5.000%, 5/01/18 (Pre-refunded 5/01/15) | 5/15 at 100.00 | AA (6) | 1,326,962 |
| 1,365 | 5.000%, 5/01/19 (Pre-refunded 5/01/15) | 5/15 at 100.00 | AA (6) | 1,393,310 |
| 615 | 5.000%, 5/01/20 (Pre-refunded 5/01/15) | 5/15 at 100.00 | AA (6) | 627,755 |
| 1,100 | Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 1998A, 5.125%, 6/01/24 – AMBAC Insured (ETM) | No Opt. Call | Aaa | 1,318,086 |
| 1,000 | Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 1996Y, 5.500%, 7/01/36 (Pre-refunded 7/01/16) | 7/16 at 100.00 | Aaa | 1,081,250 |
| 1,610 | Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 2003AA, 5.500%, 7/01/19 – NPPG Insured | No Opt. Call | A3 (6) | 1,921,149 |
| 650 | University of Maryland, Auxiliary Facility and Tuition Revenue Bonds, Series 2005A, 5.000%, 4/01/18 (Pre-refunded 4/01/15) | 4/15 at 100.00 | Aa1 (6) | 660,810 |
| 3,135 | University of Maryland, Auxiliary Facility and Tuition Revenue Bonds, Series 2006A, 5.000%, 10/01/22 (Pre-refunded 10/01/16) | 10/16 at 100.00 | AA+ (6) | 3,400,848 |

34 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|-------------|--------------|
| | U.S. Guaranteed (6) (continued) | | | |
| | Washington Suburban Sanitary District, Montgomery and Prince George's Counties, Maryland, Sewerage Disposal Bonds, Series 2005: | | | |
| \$ 4,500 | 5.000%, 6/01/16 (Pre-refunded 6/01/15) | 6/15 at 100.00 | AAA | \$ 4,612,005 |
| 1,235 | 5.000%, 6/01/23 (Pre-refunded 6/01/15) | 6/15 at 100.00 | AAA | 1,265,739 |
| 1,235 | 5.000%, 6/01/24 (Pre-refunded 6/01/15) | 6/15 at 100.00 | AAA | 1,265,739 |
| 1,235 | 5.000%, 6/01/25 (Pre-refunded 6/01/15) | 6/15 at 100.00 | AAA | 1,265,739 |
| 3,000 | Wisconsin Public Power Incorporated System, Power Supply System Revenue Bonds, Series 2005A, 5.000%, 7/01/35 (Pre-refunded 7/01/15) – AMBAC Insured | 7/15 at 100.00 | AA+ (6) | 3,084,840 |
| 64,335 | Total U.S. Guaranteed | | | 69,839,085 |
| | Utilities – 2.6% (1.8% of Total Investments) | | | |