

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 28, 2009

PAGE 1
000 B000000 05/31/2009
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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008 D010001 CHICAGO
008 D020001 IL
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008 D040001 1286
012 A000001 EQUISERVE INC.
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013 A000001 ERNST & YOUNG LLP
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014 A000001 NUVEEN INVESTMENTS, LLC
014 B000001 8-13464
PAGE 2
015 A000001 STATE STREET BANK AND TRUST COMPANY
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015 C010001 BOSTON
015 C020001 MA
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PAGE 7

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PAGE 8

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077 B000000 Y
077 C000000 Y
078 000000 N
080 A000000 CHUBB GROUP OF INSURANCE COMPANIES
080 B000000 AIG, GREAT AMERICAN, ST. PAUL & CNA
080 C000000 110000
081 A000000 Y
081 B000000 198
082 A000000 N
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088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE STEPHEN D. FOY
TITLE V.P. & CONTROLLER