

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

August 01, 2011

PAGE 1  
000 B000000 05/31/2011  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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001 C000000 3129178200  
002 A000000 333 WEST WACKER DRIVE  
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002 D020000 1286  
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007 C010700 7  
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008 A000001 NUVEEN FUND ADVISORS, INC.  
008 B000001 A  
008 C000001 801-14147  
008 D010001 CHICAGO  
008 D020001 IL  
008 D030001 60606  
008 D040001 1286  
008 A000002 NUVEEN ASSET MANAGEMENT, LLC.  
008 B000002 S  
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008 D010002 CHICAGO  
008 D020002 IL  
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008 D040002 1286  
012 A000001 EQUISERVE INC.  
012 B000001 84-05925  
012 C010001 PROVIDENCE  
012 C020001 RI  
PAGE 2  
012 C030001 02940  
013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
014 A000001 NUVEEN INVESTMENTS, LLC

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014 B000001 8-13464  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02110  
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022 A000004 MORGAN STANLEY  
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087	A020000	67061E104
087	A030000	NMT
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088	C000000	N
088	D000000	Y
SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	