

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 30, 2012

PAGE 1
000 B000000 05/31/2012
000 C000000 0000897419
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 C000000 3129178200
002 A000000 333 WEST WACKER DRIVE
002 B000000 CHICAGO
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007 C010700 7
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007 C010900 9
007 C011000 10
008 A000001 NUVEEN FUND ADVISORS, INC.
008 B000001 A
008 C000001 801-14147
008 D010001 CHICAGO
008 D020001 IL
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008 D040001 1286
008 A000002 NUVEEN ASSET MANAGEMENT, LLC.
008 B000002 S
008 C000002 801-71957
008 D010002 CHICAGO
008 D020002 IL
008 D030002 60606
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
015 E010001 X
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022 B000002 13-4942190
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022 A000003 JANNEY MONTGOMERY
022 B000003 23-2211143
022 C000003 1317
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022 A000004 MORGAN STANLEY
022 B000004 13-2655998
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022 B000005 13-3214963
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022 A000006 JP MORGAN CHASE
022 B000006 13-3224016
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PAGE 3
022 D000006 1031
022 A000007 HUTCHINSON, SHOCKEY
022 B000007 36-2355753
022 C000007 0
022 D000007 788
022 A000008 R SEELAUS & CO
022 B000008 22-2501042
022 C000008 508
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022 A000009 THE MUNI CENTER INC
022 C000009 0
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022 A000010 UBS
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080	B000000	BERKLEY, GREAT AMERICAN, ST. PAUL, CNA & ZURICH
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087	A030000	NMT
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088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	