

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
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002 B000000 CHICAGO
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007 C010800 8
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008 A000001 NUVEEN FUND ADVISORS, INC.
008 B000001 A
008 C000001 801-14147
008 D010001 CHICAGO
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008 D030001 60606
008 D040001 1286
008 A000002 NUVEEN ASSET MANAGEMENT, LLC.
008 B000002 S
008 C000002 801-71957
008 D010002 CHICAGO
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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
 015 E010001 X
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 022 A000004 MORGAN STANLEY
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 PAGE 3
 022 D000006 1031
 022 A000007 HUTCHINSON, SHOCKEY
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 022 A000008 R SEELAUS & CO
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 022 A000009 THE MUNI CENTER INC
 022 C000009 0
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060 B000000 Y
061 000000 0
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062 B000000 0.0
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PAGE 6

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070 O020000 N

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| 081 | B000000 | 221 |
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| 088 | B000000 | N |
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| 088 | D000000 | Y |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | V.P. & CONTROLLER | |