

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 30, 2012

PAGE 1  
000 B000000 05/31/2012  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
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001 B000000 811-07484  
001 C000000 3129178200  
002 A000000 333 WEST WACKER DRIVE  
002 B000000 CHICAGO  
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002 D010000 60606  
002 D020000 1286  
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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  
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 A000002 BARCLAYS BANK PLC  
 022 B000002 13-4942190  
 022 C000002 2805  
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 022 A000003 JANNEY MONTGOMERY  
 022 B000003 23-2211143  
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 022 A000004 MORGAN STANLEY  
 022 B000004 13-2655998  
 022 C000004 2004  
 022 D000004 0  
 022 A000005 CITIGROUP  
 022 B000005 13-3214963  
 022 C000005 467  
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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  
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 022 A000008 R SEELAUS & CO  
 022 B000008 22-2501042  
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 022 A000009 THE MUNI CENTER INC  
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 022 B000010 13-2638166  
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PAGE 6

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070	P010000	N	
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080	B000000	BERKLEY, GREAT AMERICAN, ST. PAUL, CNA & ZURICH
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087	A020000	67061E104
087	A030000	NMT
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	