

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 30, 2012

PAGE 1

000 A000000 11/30/2011  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
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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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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  
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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  
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 015 C030001 02110  
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 022 B000002 23-2211143  
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 022 A000003 MORGAN STANLEY  
 022 B000003 13-2655998  
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 022 B000004 13-3214963  
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 022 B000005 13-3224016  
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 022 A000006 BARCLAYS BANK PLC  
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 022 A000007 HUTCHINSON, SHOCKEY  
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 022 A000008 R SEELAUS & CO  
 022 B000008 22-2501042  
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 022 A000009 THE MUNI CENTER INC  
 022 C000009 0  
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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	