

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

August 01, 2011

PAGE 1
000 B000000 05/31/2011
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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008 A000001 NUVEEN FUND ADVISORS, INC.
008 B000001 A
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008 A000002 NUVEEN ASSET MANAGEMENT, LLC.
008 B000002 S
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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
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087	A020000	67061E104
087	A030000	NMT
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SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	