

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 30, 2013

PAGE 1
000 B000000 05/31/2013
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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012 A000001 COMPUTERSHARE INC.
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013 A000001 ERNST & YOUNG LLP
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014 A000001 NUVEEN INVESTMENTS, LLC
014 B000001 8-13464
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
PAGE 2
015 C010001 BOSTON
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072 R000000 22
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078 000000 N
 080 A000000 CHUBB GROUP OF INSURANCE COMPANIES
 080 B000000 BERKLEY, GREAT AMERICAN, ST.PAUL,CNA & ZURICH
 080 C000000 114000

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| 088 | B000000 | N | |
| 088 | C000000 | N | |
| 088 | D000000 | Y | |
| SIGNATURE | STEPHEN D. FOY | | |
| TITLE | V.P. & CONTROLLER | | |