

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 28, 2009

PAGE 1  
000 B000000 05/31/2009  
000 C000000 0000897419  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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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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008 A000001 NUVEEN ASSET MANAGEMENT  
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008 C000001 801-14147  
008 D010001 CHICAGO  
008 D020001 IL  
008 D030001 60606  
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012 A000001 EQUISERVE INC.  
012 B000001 84-05925  
012 C010001 PROVIDENCE  
012 C020001 RI  
012 C030001 02940  
013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
014 A000001 NUVEEN INVESTMENTS, LLC  
014 B000001 8-13464  
PAGE 2  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
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072 L000000 19  
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PAGE 8

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077 B000000 Y  
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080 A000000 CHUBB GROUP OF INSURANCE COMPANIES  
080 B000000 AIG, GREAT AMERICAN, ST. PAUL & CNA  
080 C000000 110000  
081 A000000 Y  
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SIGNATURE STEPHEN D. FOY  
TITLE V.P. & CONTROLLER