

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 30, 2015

PAGE 1
000 B000000 05/31/2015
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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 KPMG LLP
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014 A000001 NUVEEN INVESTMENTS, LLC
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015 A000001 STATE STREET BANK AND TRUST COMPANY
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077 Q010000 N
078 000000 N
080 A000000 CHUBB GROUP OF INSURANCE COMPANIES
080 B000000 BERKLEY, GREAT AMERICAN, ST.PAUL,CNA & ZURICH
080 C000000 114000
081 A000000 Y
081 B000000 194
082 A000000 N
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087 A020000 67061E104
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088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE STEPHEN D. FOY
TITLE V.P. & CONTROLLER