

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 31, 2011

PAGE 1
000 A000000 11/30/2010
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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002 B000000 CHICAGO
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007 C010700 7
007 C010800 8
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007 C011000 10
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008 B000001 A
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008 D010001 CHICAGO
008 D020001 IL
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008 D040001 1286
012 A000001 EQUISERVE INC.
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012 C010001 PROVIDENCE
012 C020001 RI
012 C030001 02940
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
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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
015 C020001 MA
015 C030001 02110
015 E010001 X

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088	D000000	Y	
SIGNATURE	STEPHEN D. FOY		
TITLE	V.P. & CONTROLLER		