

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 30, 2015

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
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002 A000000 333 WEST WACKER DRIVE  
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008 A000002 NUVEEN ASSET MANAGEMENT, LLC.  
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012 A000001 COMPUTERSHARE INC.  
012 B000001 84-05925  
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013 A000001 KPMG LLP  
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014 A000001 NUVEEN INVESTMENTS, LLC  
014 B000001 8-13464  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
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015 C010001 BOSTON  
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077 Q010000 N  
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080 A000000 CHUBB GROUP OF INSURANCE COMPANIES  
080 B000000 BERKLEY, GREAT AMERICAN, ST.PAUL,CNA & ZURICH  
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088 D000000 Y  
SIGNATURE STEPHEN D. FOY  
TITLE V.P. & CONTROLLER