

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 D020000 1286  
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008 A000002 NUVEEN ASSET MANAGEMENT, LLC.  
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008 D010002 CHICAGO  
008 D020002 IL  
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012 A000001 COMPUTERSHARE INC.  
012 B000001 84-05925  
012 C010001 PROVIDENCE  
012 C020001 RI  
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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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019 B000000 195  
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022 A000003 RAYMOND JAMES  
022 B000003 59-1237041  
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022 A000009 JANNEY MONTGOMERY  
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022 A000010 GMS GROUP LLC  
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PAGE 3

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072 Q000000 0  
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 077 B000000 Y

PAGE 8

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SIGNATURE STEPHEN D. FOY  
TITLE V.P. & CONTROLLER