

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
000 J000000 A
001 A000000 NUVEEN MA PREMIUM INCOME MUNICIPAL FUND
001 B000000 811-07484
001 C000000 3129178200
002 A000000 333 WEST WACKER DRIVE
002 B000000 CHICAGO
002 C000000 IL
002 D010000 60606
002 D020000 1286
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 NUVEEN ASSET MANAGEMENT
008 B000001 A
008 C000001 801-14147
008 D010001 CHICAGO
008 D020001 IL
008 D030001 60606
008 D040001 1286
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
015 C020001 MA
015 C030001 02110
015 E010001 X

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| | | | |
|-----|---------|-------------------|------|
| 018 | 000000 | Y | |
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| 022 | A000002 | SIEBERT BRANDFORD | |
| 022 | B000002 | 13-2639174 | |
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| 022 | B000003 | 13-5674085 | |
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| 026 | G010000 | N | |
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| 026 | H000000 | N | |

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| | | | |
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| 027 | 000000 | N | |
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| 048 | C010000 | | 0 |
| 048 | C020000 | 0.000 | |
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| | | | |
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| 054 | C000000 | N | |
| 054 | D000000 | N | |
| 054 | E000000 | N | |
| | PAGE | 5 | |
| 054 | F000000 | N | |
| 054 | G000000 | N | |
| 054 | H000000 | Y | |
| 054 | I000000 | N | |
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| 054 | L000000 | N | |
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| 062 | O000000 | 152.4 | |
| 062 | P000000 | | 0.0 |
| 062 | Q000000 | | 0.0 |

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| | | |
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| 068 | B000000 | N |
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| 070 | B010000 | N |
| 070 | B020000 | N |
| 070 | C010000 | Y |
| | PAGE | 6 |
| 070 | C020000 | N |
| 070 | D010000 | N |
| 070 | D020000 | N |
| 070 | E010000 | Y |
| 070 | E020000 | N |
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| 072 | K000000 | 6 |

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072 L000000 12
 072 M000000 1
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 072 O000000 0
 072 P000000 334

PAGE 7

072 Q000000 0
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 072 U000000 0
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 074 Y000000 11309

PAGE 8

075 A000000 0
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 076 000000 14.33
 077 A000000 N

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| | | | |
|-----------|-------------------|--------------|----|
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| 086 | E010000 | | 0 |
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| 088 | A000000 | N | |
| 088 | B000000 | N | |
| 088 | C000000 | N | |
| 088 | D000000 | Y | |
| SIGNATURE | STEPHEN D. FOY | | |
| TITLE | V.P. & CONTROLLER | | |