

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
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006 000000 N
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007 C010200 2
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007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
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008 D010001 CHICAGO
008 D020001 IL
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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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| 054 | E000000 | N | |
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072 L000000 12
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 072 P000000 334

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075 A000000 0
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 076 000000 14.33
 077 A000000 N

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| 086 | A020000 | | 0 |
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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 | | |