

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 30, 2012

PAGE 1
000 A000000 11/30/2011
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
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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 FUND ADVISORS, INC.
008 B000001 A
008 C000001 801-14147
008 D010001 CHICAGO
008 D020001 IL
008 D030001 60606
008 D040001 1286
008 A000002 NUVEEN ASSET MANAGEMENT, LLC.
008 B000002 S
008 C000002 801-71957
008 D010002 CHICAGO
008 D020002 IL
008 D030002 60606
008 D040002 1286
012 A000001 EQUISERVE INC.
012 B000001 84-05925
012 C010001 PROVIDENCE
012 C020001 RI
PAGE 2
012 C030001 02940
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
014 A000001 NUVEEN INVESTMENTS, LLC

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014 B000001 8-13464
 015 A000001 STATE STREET BANK AND TRUST COMPANY
 015 B000001 C
 015 C010001 BOSTON
 015 C020001 MA
 015 C030001 02110
 015 E010001 X
 018 000000 Y
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 022 D000001 4015
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 022 B000002 23-2211143
 022 C000002 1317
 022 D000002 1442
 022 A000003 MORGAN STANLEY
 022 B000003 13-2655998
 022 C000003 2004
 022 D000003 0
 022 A000004 CITIGROUP
 022 B000004 13-3214963
 022 C000004 467
 022 D000004 1087
 022 A000005 JP MORGAN CHASE
 022 B000005 13-3224016
 022 C000005 460
 022 D000005 1031
 022 A000006 BARCLAYS BANK PLC
 022 B000006 13-4942190
 022 C000006 1064
 PAGE 3
 022 D000006 0
 022 A000007 HUTCHINSON, SHOCKEY
 022 B000007 36-2355753
 022 C000007 0
 022 D000007 788
 022 A000008 R SEELAUS & CO
 022 B000008 22-2501042
 022 C000008 508
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 022 A000009 THE MUNI CENTER INC
 022 C000009 0
 022 D000009 51
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 023 C000000 11422
 023 D000000 8414

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042 D000000 0
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042 F000000 0
042 G000000 0
042 H000000 0
043 000000 0
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055 B000000 N
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057 000000 N
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061 000000 0
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PAGE 6

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| PAGE 8 | | | |
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| 074 | M000000 | | 844 |
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|-----------|-------------------|--------------|
| 074 | P000000 | 55 |
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| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 38845 |
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| 074 | V020000 | 0.00 |
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| 078 | 000000 | N |
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| 081 | B000000 | 0 |
| 082 | B000000 | 0 |
| 083 | B000000 | 0 |
| 084 | B000000 | 0 |
| 086 | A010000 | 0 |
| 086 | A020000 | 0 |
| 086 | B010000 | 0 |
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| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 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 | |