

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 29, 2010

PAGE 1
000 A000000 11/30/2009
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 | |
| 019 | A000000 | Y | |
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| 019 | C000000 | NUVEENFUND | |
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| 020 | C000003 | 0 | |
| 020 | C000004 | 0 | |
| 020 | C000005 | 0 | |
| 020 | C000006 | 0 | |
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| 020 | C000008 | 0 | |
| 020 | C000009 | 0 | |
| 020 | C000010 | 0 | |
| 021 | 000000 | 0 | |
| 022 | A000001 | GOLDMAN SACHS | |
| 022 | B000001 | 13-5108880 | |
| 022 | C000001 | 1015 | |
| 022 | D000001 | 0 | |
| 022 | A000002 | JP MORGAN CHASE | |
| 022 | B000002 | 13-3224016 | |
| 022 | C000002 | 375 | |
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| 022 | C000003 | 0 | |
| 022 | D000003 | 0 | |
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| 023 | D000000 | 0 | |
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| 025 | D000001 | 0 | |
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| 025 | D000003 | 0 | |
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| 025 | D000004 | 0 | |
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| 026 | G010000 | N | |
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| 026 | H000000 | N | |
| 027 | 000000 | N | |
| 028 | A010000 | 0 | |

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| | | |
|-----|---------|-------|
| 028 | A020000 | 0 |
| 028 | A030000 | 0 |
| 028 | A040000 | 0 |
| 028 | B010000 | 0 |
| 028 | B020000 | 0 |
| 028 | B030000 | 0 |
| 028 | B040000 | 0 |
| 028 | C010000 | 0 |
| 028 | C020000 | 0 |
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| 028 | D040000 | 0 |
| 028 | E010000 | 0 |
| 028 | E020000 | 0 |
| 028 | E030000 | 0 |
| 028 | E040000 | 0 |
| 028 | F010000 | 0 |
| 028 | F020000 | 0 |
| 028 | F030000 | 0 |
| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
| 028 | G020000 | 0 |
| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
| 028 | H000000 | 0 |
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| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
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| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| | PAGE 4 | |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
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| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | N |
| 048 | 000000 | 0.000 |
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| 048 | A020000 | 0.000 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |

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048 E020000 0.000
 048 F010000 0
 048 F020000 0.000
 048 G010000 0
 048 G020000 0.000
 048 H010000 0
 048 H020000 0.000
 048 I010000 0
 048 I020000 0.000
 048 J010000 0
 048 J020000 0.000
 048 K010000 0
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 052 000000 Y
 053 A000000 N
 054 A000000 Y
 054 B000000 N
 054 C000000 N
 054 D000000 N
 054 E000000 N
 054 F000000 N
 054 G000000 N
 PAGE 5
 054 H000000 Y
 054 I000000 N
 054 J000000 Y
 054 K000000 N
 054 L000000 N
 054 M000000 Y
 054 N000000 N
 054 O000000 Y
 055 A000000 N
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 062 N000000 0.0
 062 O000000 150.8
 062 P000000 0.0
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 062 R000000 0.0
 063 A000000 0

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| | | |
|-----|---------|-------|
| 063 | B000000 | 9.4 |
| 064 | A000000 | Y |
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| 066 | A000000 | N |
| 067 | 000000 | N |
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| 070 | A020000 | N |
| 070 | B010000 | N |
| 070 | B020000 | N |
| 070 | C010000 | Y |
| 070 | C020000 | N |
| 070 | D010000 | N |
| | PAGE | 6 |
| 070 | D020000 | N |
| 070 | E010000 | Y |
| 070 | E020000 | N |
| 070 | F010000 | N |
| 070 | F020000 | N |
| 070 | G010000 | Y |
| 070 | G020000 | N |
| 070 | H010000 | N |
| 070 | H020000 | N |
| 070 | I010000 | N |
| 070 | I020000 | N |
| 070 | J010000 | Y |
| 070 | J020000 | N |
| 070 | K010000 | N |
| 070 | K020000 | N |
| 070 | L010000 | N |
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| 070 | O010000 | Y |
| 070 | O020000 | N |
| 070 | P010000 | N |
| 070 | P020000 | N |
| 070 | Q010000 | N |
| 070 | Q020000 | N |
| 070 | R010000 | N |
| 070 | R020000 | N |
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| 071 | B000000 | 467 |
| 071 | C000000 | 99141 |
| 071 | D000000 | 0 |
| 072 | A000000 | 6 |
| 072 | B000000 | 2581 |
| 072 | C000000 | 0 |
| 072 | D000000 | 0 |
| 072 | E000000 | 0 |
| 072 | F000000 | 320 |
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| 072 | I000000 | 8 |
| 072 | J000000 | 12 |
| 072 | K000000 | 5 |
| 072 | L000000 | 11 |
| 072 | M000000 | 1 |

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072 N000000 0
 072 O000000 0
 072 P000000 9
 072 Q000000 0
 072 R000000 6

PAGE 7

072 S000000 1
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 43
 072 X000000 416
 072 Y000000 0
 072 Z000000 2165
 072AA000000 1
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 073 A010000 0.3750
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 074 R020000 0
 074 R030000 0
 074 R040000 2778
 074 S000000 34000
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 074 U010000 4765
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 074 V020000 0.00
 074 W000000 0.0000
 074 X000000 192
 074 Y000000 4840
 075 A000000 0
 075 B000000 65340

PAGE 8

076 000000 13.70
 077 A000000 N
 078 000000 N
 080 C000000 0

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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 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 67061E104 |
| 087 | A030000 | NMT |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | Y |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | V.P. & CONTROLLER | |