

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               |  |
| 019 | B000000 | 199             |  |
| 019 | C000000 | NUVEENFUND      |  |
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| 020 | C000002 | 0               |  |
| 020 | C000003 | 0               |  |
| 020 | C000004 | 0               |  |
| 020 | C000005 | 0               |  |
| 020 | C000006 | 0               |  |
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| 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 |  |
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| 022 | C000002 | 375             |  |
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| 023 | C000000 | 1390            |  |
| 023 | D000000 | 0               |  |
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| 025 | D000003 | 0               |  |
|     | PAGE    | 3               |  |
| 025 | D000004 | 0               |  |
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| 025 | D000006 | 0               |  |
| 025 | D000007 | 0               |  |
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| 026 | E000000 | N               |  |
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| 026 | G010000 | N               |  |
| 026 | G020000 | N               |  |
| 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     |
| 028 | C030000 | 0     |
| 028 | C040000 | 0     |
| 028 | D010000 | 0     |
| 028 | D020000 | 0     |
| 028 | D030000 | 0     |
| 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     |
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| 033 | 000000  | 0     |
|     | PAGE 4  |       |
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| 042 | B000000 | 0     |
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| 042 | H000000 | 0     |
| 043 | 000000  | 0     |
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| 046 | 000000  | N     |
| 047 | 000000  | N     |
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| 048 | B020000 | 0.000 |
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| 048 | C020000 | 0.000 |
| 048 | D010000 | 0     |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0     |

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|     |         |       |   |
|-----|---------|-------|---|
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| 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 |
| 048 | K020000 | 0.000 |   |
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| 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     |   |
| 055 | B000000 | N     |   |
| 056 | 000000  | Y     |   |
| 057 | 000000  | N     |   |
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| 059 | 000000  | Y     |   |
| 060 | A000000 | Y     |   |
| 060 | B000000 | Y     |   |
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| 062 | C000000 | 0.0   |   |
| 062 | D000000 | 0.0   |   |
| 062 | E000000 | 0.0   |   |
| 062 | F000000 | 0.0   |   |
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| 062 | L000000 | 0.0   |   |
| 062 | M000000 | 0.0   |   |
| 062 | N000000 | 0.0   |   |
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| 062 | P000000 | 0.0   |   |
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| 062 | R000000 | 0.0   |   |
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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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| 068 | B000000 | N     |
| 069 | 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     |
| 070 | L020000 | N     |
| 070 | M010000 | N     |
| 070 | M020000 | N     |
| 070 | N010000 | N     |
| 070 | N020000 | N     |
| 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   |
| 072 | G000000 | 0     |
| 072 | H000000 | 0     |
| 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  
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 072 Y000000 0  
 072 Z000000 2165  
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 072CC010000 3944  
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 072DD010000 1787  
 072DD020000 0  
 072EE000000 0  
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 073 B000000 0.0000  
 073 C000000 0.0000  
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 074 B000000 0  
 074 C000000 0  
 074 D000000 101889  
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 074 M000000 18  
 074 N000000 104771  
 074 O000000 375  
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 074 R030000 0  
 074 R040000 2778  
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 074 T000000 67565  
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 074 V010000 14.18  
 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            |
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| 086       | A020000           | 0            |
| 086       | B010000           | 0            |
| 086       | B020000           | 0            |
| 086       | C010000           | 0            |
| 086       | C020000           | 0            |
| 086       | D010000           | 0            |
| 086       | D020000           | 0            |
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| 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 |              |