

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 28, 2010

PAGE 1  
000 B000000 05/31/2010  
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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 020 C000002 0  
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 022 B000001 13-3224016  
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 022 D000001 2084  
 022 A000002 BARCLAYS BANK PLC  
 022 B000002 13-4942190  
 022 C000002 1585  
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 022 B000003 13-5108880  
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 022 B000004 13-5033225  
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 022 A000005 E.J. DE LA ROSA  
 022 B000005 95-4223441  
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 022 A000006 MERRILL LYNCH  
 022 B000006 13-5674085  
 022 C000006 543  
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 022 A000007 GMS GROUP LLC  
 022 B000007 13-2982938  
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 022 A000008 ZIEGLER SECURITIES  
 022 B000008 39-0727640  
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 022 C000008 184  
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 023 D000000 2659  
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| 026 | H000000 | N    |
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| 028 | B020000 | 0    |
| 028 | B030000 | 0    |
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| 028 | C010000 | 0    |
| 028 | C020000 | 0    |
| 028 | C030000 | 0    |
| 028 | C040000 | 0    |
| 028 | D010000 | 0    |
| 028 | D020000 | 0    |
| 028 | D030000 | 0    |
| 028 | D040000 | 0    |
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| 028 | E030000 | 0    |
| 028 | E040000 | 0    |
| 028 | F010000 | 0    |
| 028 | F020000 | 0    |
|     | PAGE 4  |      |
| 028 | F030000 | 0    |
| 028 | F040000 | 0    |
| 028 | G010000 | 0    |
| 028 | G020000 | 0    |
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| 043 | 000000  | 0    |

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|     |         |       |
|-----|---------|-------|
| 044 | 000000  | 0     |
| 045 | 000000  | Y     |
| 046 | 000000  | N     |
| 047 | 000000  | N     |
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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     |
| 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 |
|     | PAGE    | 5     |
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| 048 | K020000 | 0.000 |
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| 054 | A000000 | Y     |
| 054 | B000000 | N     |
| 054 | C000000 | N     |
| 054 | D000000 | N     |
| 054 | E000000 | N     |
| 054 | F000000 | N     |
| 054 | G000000 | N     |
| 054 | H000000 | Y     |
| 054 | I000000 | N     |
| 054 | J000000 | Y     |
| 054 | K000000 | N     |
| 054 | L000000 | N     |
| 054 | M000000 | Y     |
| 054 | N000000 | N     |
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| 060 | B000000 | Y     |
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| 062 | C000000 | 0.0   |
| 062 | D000000 | 0.0   |
| 062 | E000000 | 0.0   |

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062 F000000 0.0  
 062 G000000 0.0  
 062 H000000 0.0  
 062 I000000 0.0  
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 062 Q000000 0.0  
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 063 A000000 0  
 063 B000000 8.4

PAGE 6

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 066 A000000 N  
 067 000000 N  
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 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
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 071 B000000 3351  
 071 C000000 101237

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|             |        |
|-------------|--------|
| 071 D000000 | 3      |
| 072 A000000 | 12     |
| 072 B000000 | 5212   |
| 072 C000000 | 0      |
| 072 D000000 | 0      |
| PAGE 7      |        |
| 072 E000000 | 0      |
| 072 F000000 | 646    |
| 072 G000000 | 0      |
| 072 H000000 | 0      |
| 072 I000000 | 15     |
| 072 J000000 | 25     |
| 072 K000000 | 11     |
| 072 L000000 | 23     |
| 072 M000000 | 3      |
| 072 N000000 | 0      |
| 072 O000000 | 0      |
| 072 P000000 | 249    |
| 072 Q000000 | 0      |
| 072 R000000 | 12     |
| 072 S000000 | 4      |
| 072 T000000 | 0      |
| 072 U000000 | 0      |
| 072 V000000 | 0      |
| 072 W000000 | 78     |
| 072 X000000 | 1066   |
| 072 Y000000 | 0      |
| 072 Z000000 | 4146   |
| 072AA000000 | 209    |
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| 072CC020000 | 0      |
| 072DD010000 | 3645   |
| 072DD020000 | 0      |
| 072EE000000 | 0      |
| 073 A010000 | 0.7650 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 251    |
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| 074 C000000 | 0      |
| 074 D000000 | 104130 |
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| 074 F000000 | 0      |
| 074 G000000 | 0      |
| 074 H000000 | 0      |
| 074 I000000 | 0      |
| 074 J000000 | 125    |
| 074 K000000 | 0      |
| 074 L000000 | 1726   |
| 074 M000000 | 559    |
| 074 N000000 | 106791 |
| 074 O000000 | 0      |
| 074 P000000 | 56     |
| 074 Q000000 | 0      |
| 074 R010000 | 0      |
| PAGE 8      |        |
| 074 R020000 | 0      |
| 074 R030000 | 0      |
| 074 R040000 | 23304  |
| 074 S000000 | 14400  |

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|           |                   |   |
|-----------|-------------------|---|
| 074       | T000000           | 69031                                   |
| 074       | U010000           | 4768                                    |
| 074       | U020000           | 0                                       |
| 074       | V010000           | 14.48                                   |
| 074       | V020000           | 0.00                                    |
| 074       | W000000           | 0.0000                                  |
| 074       | X000000           | 182                                     |
| 074       | Y000000           | 4465                                    |
| 075       | A000000           | 0                                       |
| 075       | B000000           | 66742                                   |
| 076       | 000000            | 14.93                                   |
| 077       | A000000           | Y                                       |
| 077       | B000000           | Y                                       |
| 077       | C000000           | Y                                       |
| 077       | I000000           | Y                                       |
| 077       | Q010000           | Y                                       |
| 078       | 000000            | N                                       |
| 080       | A000000           | CHUBB GROUP OF INSURANCE COMPANIES      |
| 080       | B000000           | BERKLEY, GREAT AMERICAN, ST. PAUL & CNA |
| 080       | C000000           | 110000                                  |
| 081       | A000000           | Y                                       |
| 081       | B000000           | 199                                     |
| 082       | A000000           | N                                       |
| 082       | B000000           | 0                                       |
| 083       | A000000           | N                                       |
| 083       | B000000           | 0                                       |
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| 084       | B000000           | 0                                       |
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| 085       | B000000           | N                                       |
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| 086       | B020000           | 0                                       |
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| 086       | C020000           | 0                                       |
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| 087       | A030000           | NMT                                     |
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| 088       | B000000           | N                                       |
|           | PAGE              | 9                                       |
| 088       | C000000           | N                                       |
| 088       | D000000           | Y                                       |
| SIGNATURE | STEPHEN D. FOY    |   |
| TITLE     | V.P. & CONTROLLER |   |