

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
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007 C010900 9
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008 A000001 NUVEEN FUND ADVISORS, INC.
008 B000001 A
008 C000001 801-14147
008 D010001 CHICAGO
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008 D040001 1286
008 A000002 NUVEEN ASSET MANAGEMENT, LLC.
008 B000002 S
008 C000002 801-71957
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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 A000002 JANNEY MONTGOMERY
022 B000002 23-2211143
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022 A000003 MORGAN STANLEY
022 B000003 13-2655998
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022 B000004 13-3214963
022 C000004 467
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022 A000005 JP MORGAN CHASE
022 B000005 13-3224016
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022 A000006 BARCLAYS BANK PLC
022 B000006 13-4942190
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022 D000006 0
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022 B000007 36-2355753
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022 A000008 R SEELAUS & CO
022 B000008 22-2501042
022 C000008 508
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022 A000009 THE MUNI CENTER INC
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PAGE 6

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074 L000000 1812
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| 088 | D000000 | Y |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | V.P. & CONTROLLER | |