

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form 4

March 18, 2011

FORM 4UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

OMB APPROVAL

OMB
Number: 3235-0287
Expires: January 31,
2005
Estimated average
burden hours per
response... 0.5Check this box
if no longer
subject to
Section 16.
Form 4 or
Form 5
obligations
may continue.
See Instruction
1(b).**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF
SECURITIES**Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,
Section 17(a) of the Public Utility Holding Company Act of 1935 or Section
30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person *
BANK OF AMERICA CORP /DE/

(Last) (First) (Middle)

BANK OF AMERICA
CORPORATE CENTER, 100 N.
TRYON STREET

(Street)

CHARLOTTE, NC 28255

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading
SymbolNUVEEN MASSACHUSETTS
PREMIUM INCOME MUNICIPAL
FUND [NMT]3. Date of Earliest Transaction
(Month/Day/Year)

02/22/2010

4. If Amendment, Date Original
Filed(Month/Day/Year)5. Relationship of Reporting Person(s) to
Issuer

(Check all applicable)

☐ Director ☒ 10% Owner
☐ Officer (give title below) ☐ Other (specify
below)6. Individual or Joint/Group Filing(Check
Applicable Line)☐ Form filed by One Reporting Person
☒ Form filed by More than One Reporting
Person**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)			5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code	V	Amount	(A) or (D) Price			
Common Stock	02/22/2010		P		380	A \$ 14.35	380	I	By Subsidiary
Common Stock	02/22/2010		S		380	D \$ 14.34	0	I	By Subsidiary
Common Stock	06/21/2010		P		300	A \$ 14.76	300	I	By Subsidiary
Common Stock	06/21/2010		P		900	A \$ 14.77	1,200	I	By Subsidiary

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form 4

Common Stock	06/21/2010	P	500	A	\$ 14.8	1,700	I	By Subsidiary
Common Stock	06/21/2010	P	1,800	A	\$ 14.85	3,500	I	By Subsidiary
Common Stock	06/21/2010	S	100	D	\$ 14.58	3,400	I	By Subsidiary
Common Stock	06/21/2010	S	200	D	\$ 14.61	3,200	I	By Subsidiary
Common Stock	06/21/2010	S	300	D	\$ 14.62	2,900	I	By Subsidiary
Common Stock	06/21/2010	S	100	D	\$ 14.64	2,800	I	By Subsidiary
Common Stock	06/21/2010	S	600	D	\$ 14.65	2,200	I	By Subsidiary
Common Stock	06/21/2010	S	300	D	\$ 14.66	1,900	I	By Subsidiary
Common Stock	06/21/2010	S	300	D	\$ 14.69	1,600	I	By Subsidiary
Common Stock	06/21/2010	S	500	D	\$ 14.7	1,100	I	By Subsidiary
Common Stock	06/21/2010	S	900	D	\$ 14.71	200	I	By Subsidiary
Common Stock	06/21/2010	S	200	D	\$ 14.77	0	I	By Subsidiary
Common Stock	08/23/2010	P	100	A	\$ 15.17	100	I	By Subsidiary
Common Stock	08/23/2010	P	200	A	\$ 15.18	300	I	By Subsidiary
Common Stock	08/23/2010	S	300	D	\$ 15.14	0	I	By Subsidiary

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

SEC 1474
(9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned
(e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of Derivative	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount of Underlying Securities	8. Price of Derivative Security (Instr. 5)	9. Number of Derivative Securities Beneficially Owned
--	------------------------------------	--------------------------------------	--	--------------------------------	-------------------------	--	--	--	---

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form 4

Derivative
Security

Securities
Acquired
(A) or
Disposed
of (D)
(Instr. 3,
4, and 5)

(Instr. 3 and 4)

Own
Follo
Repo
Trans
(Instr

Code	V	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
------	---	-----	-----	---------------------	--------------------	-------	--

Reporting Owners

Reporting Owner Name / Address

Relationships

Director 10% Owner Officer Other

BANK OF AMERICA CORP /DE/
BANK OF AMERICA CORPORATE CENTER
100 N. TRYON STREET
CHARLOTTE, NC 28255

X

MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
4 WORLD FINANCIAL CENTER NORTH TOWER
NEW YORK, NY 10080

X

Signatures

Bank of America Corporation, By: /s/ Beth Dorfman, Authorized Signatory

03/18/2011

__Signature of Reporting Person

Date

Merrill Lynch, Pierce, Fenner & Smith Incorporated, By: /s/ Lawrence Emerson, Title:
Attorney-In-Fact

03/18/2011

__Signature of Reporting Person

Date

Explanation of Responses:

* If the form is filed by more than one reporting person, *see* Instruction 4(b)(v).

** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. *See* 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Remarks:

The transactions reported on this Form 4 were effected by Merrill Lynch, Pierce, Fenner & Smith Incorporated, an indirect, wh

Disgorgement of profits, if applicable, based on transactions reported above is being made by the Reporting Persons to the Issu

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure.

Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.