

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 27, 2006

PAGE 1
000 A000000 11/30/2005
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 MASSACHUSETTS PREMIUM INCOME MUNI FUND
001 B000000 811-07484
001 C000000 3129178200
002 A000000 333 WEST WACKER DRIVE
002 B000000 CHICAGO
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002 D010000 60606
002 D020000 1286
003 000000 N
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007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
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012 B000001 84-05925
012 C010001 PROVIDENCE
PAGE 2
012 C020001 RI
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013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606

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014 A000001 NUVEEN INVESTMENTS, LLC
014 B000001 8-13464
015 A000001 STATE STREET BANK AND TRUST COMPANY
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015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
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022 A000001 UBS FINANCIAL SERVICES
022 B000001 13-2638166
022 C000001 4785
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022 A000002 EMMET & CO., INC.
022 B000002 22-2437539
022 C000002 0
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022 A000003 RAYMOND JAMES
022 B000003 59-1237041
022 C000003 2003
022 D000003 0
022 A000004 MORGAN STANLEY DEAN WITTER
022 B000004 13-2655998
022 C000004 1510
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022 A000005 ADVEST, INC.
022 B000005 06-0501867
022 C000005 779
PAGE 3
022 D000005 695
022 A000006 LEHMAN BROTHERS, INC.
022 B000006 13-2518466
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022 A000007 GOLDMAN SACHS
022 B000007 13-5108880
022 C000007 0
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022 A000008 RBC DOMINION
022 B000008 13-5033225
022 C000008 0
022 D000008 1153
022 A000009 CORBY CAPITAL MARKETS, INC.
022 B000009 52-1037969
022 C000009 0

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054	I000000 N	
054	J000000 Y	
054	K000000 N	
054	L000000 N	
054	M000000 Y	
054	N000000 N	
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055 B000000 N
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070	N010000	N	
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086 F020000	0
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087 A020000	67061E104

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087 A030000	NMT
088 A000000	N
088 B000000	N
088 C000000	N
088 D000000	Y
SIGNATURE	STEPHEN D. FOY
TITLE	V.P. & CONTROLLER