

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
002 C000000 IL
002 D010000 60606
002 D020000 1286
003 000000 N
004 000000 N
005 000000 N
006 000000 N
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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
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008 D040001 1286
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012 A000001 EQUISERVE INC.
012 B000001 84-05925
012 C010001 PROVIDENCE
PAGE 2
012 C020001 RI
012 C030001 02940
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
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
015 E010001 X
015 A000003 DELETE
015 A000004 DELETE
015 A000007 DELETE
018 000000 Y
019 A000000 Y
019 B000000 156
019 C000000 NUVEENFUND
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020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 0
022 A000001 UBS FINANCIAL SERVICES
022 B000001 13-2638166
022 C000001 4785
022 D000001 541
022 A000002 EMMET & CO., INC.
022 B000002 22-2437539
022 C000002 0
022 D000002 2387
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
022 D000004 0
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
022 C000006 0
022 D000006 1271
022 A000007 GOLDMAN SACHS
022 B000007 13-5108880
022 C000007 0
022 D000007 1169
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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| | | |
|-----|---------|--------------------|
| 022 | D000009 | 1149 |
| 022 | A000010 | MCDONALD & COMPANY |
| 022 | B000010 | 34-0642435 |
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| 054 | L000000 | N |
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| 054 | O000000 | Y |
| 055 | A000000 | Y |

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055 B000000 N
 056 000000 Y
 057 000000 N
 058 A000000 N
 059 000000 Y
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| 070 | O020000 | Y | |
| 070 | P010000 | N | |
| | PAGE | 7 | |
| 070 | P020000 | N | |
| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | N | |
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| 074 | I000000 | | 0 |

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| 074 | J000000 | 563 |
| 074 | K000000 | 0 |
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| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 44 |
| 074 | S000000 | 34000 |
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| 074 | U020000 | 0 |
| 074 | V010000 | 14.64 |
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| 077 | C000000 | Y |
| 077 | Q010000 | Y |
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| 082 | B000000 | 0 |
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| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
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| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
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| | | |
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| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | Y |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | V.P. & CONTROLLER | |