

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 27, 2006

PAGE 1
000 A000000 11/30/2005
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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
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001 C000000 3129178200
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002 B000000 CHICAGO
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007 C010600 6
007 C010700 7
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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
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015 C010001 BOSTON
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015 C030001 02110
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022 A000002 EMMET & CO., INC.
022 B000002 22-2437539
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022 A000003 RAYMOND JAMES
022 B000003 59-1237041
022 C000003 2003
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022 A000004 MORGAN STANLEY DEAN WITTER
022 B000004 13-2655998
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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
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022 A000008 RBC DOMINION
022 B000008 13-5033225
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022 A000009 CORBY CAPITAL MARKETS, INC.
022 B000009 52-1037969
022 C000009 0

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070	N010000	N	
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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	