

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  
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005 000000 N  
006 000000 N  
007 A000000 N  
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  
008 D020001 IL  
008 D030001 60606  
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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  
020 C000001 0  
020 C000002 0  
020 C000003 0  
020 C000004 0  
020 C000005 0  
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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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|     |         |                    |
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| 022 | D000009 | 1149               |
| 022 | A000010 | MCDONALD & COMPANY |
| 022 | B000010 | 34-0642435         |
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| 054 | K000000 | N     |
| 054 | L000000 | N     |
| 054 | M000000 | Y     |
| 054 | N000000 | N     |
| 054 | O000000 | Y     |
| 055 | A000000 | Y     |

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|     |         |   |       |
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| 060 | B000000 | Y |       |
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| 062 | G000000 |   | 0.0   |
|     | PAGE    | 6 |       |
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| 070 | B020000 | N |       |
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| 070 | D010000 | N |       |
| 070 | D020000 | N |       |
| 070 | E010000 | Y |       |
| 070 | E020000 | N |       |
| 070 | F010000 | N |       |
| 070 | F020000 | N |       |
| 070 | G010000 | Y |       |
| 070 | G020000 | N |       |
| 070 | H010000 | N |       |
| 070 | H020000 | N |       |
| 070 | I010000 | N |       |
| 070 | I020000 | N |       |
| 070 | J010000 | Y |       |
| 070 | J020000 | N |       |
| 070 | K010000 | N |       |
| 070 | K020000 | N |       |
| 070 | L010000 | N |       |
| 070 | L020000 | N |       |
| 070 | M010000 | N |       |
| 070 | M020000 | N |       |

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|       |         |   |        |
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|       | PAGE    | 7 |        |
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| 070   | Q010000 | N |        |
| 070   | Q020000 | N |        |
| 070   | R010000 | N |        |
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| 072   | W000000 |   | 61     |
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| 072   | Y000000 |   | 6      |
| 072   | Z000000 |   | 2103   |
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| 072BB | 0000000 |   | 0      |
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| 072CC | 0200000 |   | 2510   |
| 072DD | 0100000 |   | 1959   |
| 072DD | 0200000 |   | 0      |
| 072EE | 0000000 |   | 0      |
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| 074   | I000000 |   | 0      |

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| 074 | J000000 | 563          |
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| 074 | R020000 | 0            |
| 074 | R030000 | 0            |
| 074 | R040000 | 44           |
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| 074 | U020000 | 0            |
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| 077 | C000000 | Y            |
| 077 | Q010000 | Y            |
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| 082 | B000000 | 0            |
| 083 | B000000 | 0            |
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| 086 | B020000 | 0            |
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| 086 | D010000 | 0            |
| 086 | D020000 | 0            |
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| 087 | A020000 | 67061E104    |

PAGE 9

|           |                   |     |
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| 088       | B000000           | N   |
| 088       | C000000           | N   |
| 088       | D000000           | Y   |
| SIGNATURE | STEPHEN D. FOY    |     |
| TITLE     | V.P. & CONTROLLER |     |