

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 27, 2006

PAGE 1  
000 B000000 05/31/2006  
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 MA PREMIUM INCOME MUNICIPAL FUND  
001 B000000 811-07484  
001 C000000 3129178200  
002 A000000 333 WEST WACKER DRIVE  
002 B000000 CHICAGO  
002 C000000 IL  
002 D010000 60606  
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007 C010600 6  
007 C010700 7  
007 C010800 8  
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008 A000001 NUVEEN ASSET MANAGEMENT  
008 B000001 A  
008 C000001 801-14147  
008 D010001 CHICAGO  
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008 D030001 60606  
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012 A000001 EQUISERVE INC.  
012 B000001 84-05925  
012 C010001 PROVIDENCE  
012 C020001 RI  
012 C030001 02940  
013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
014 A000001 NUVEEN INVESTMENTS, LLC  
014 B000001 8-13464  
PAGE 2  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02110  
015 E010001 X

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022 A000003 EMMET & CO.  
022 B000003 22-2437539  
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022 A000006 LEHMAN BROTHERS, INC  
022 B000006 13-2518466  
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022 A000007 ADVEST INC  
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022 A000008 RBC DOMINION  
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PAGE 3  
022 C000008 0  
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022 A000009 CORBY CAPITAL MARKETS  
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070 O020000 Y  
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070 Q010000 N  
070 Q020000 N  
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071 A000000 13879

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071 B000000 14018  
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 071 D000000 13  
 072 A000000 12  
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 072 P000000 0  
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074 Q000000 0  
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080	B000000	AIG, QUANTA INDEMNITY, GREAT AMERICAN & CNA
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087	A030000	NMT
088	A000000	N
088	B000000	N
088	C000000	N
	PAGE	9
088	D000000	Y
SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	