

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
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002 D010000 60606
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007 C010600 6
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007 C010800 8
007 C010900 9
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008 A000001 NUVEEN ASSET MANAGEMENT
008 B000001 A
008 C000001 801-14147
008 D010001 CHICAGO
008 D020001 IL
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012 A000001 EQUISERVE INC.
012 B000001 84-05925
012 C010001 PROVIDENCE
012 C020001 RI
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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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018 000000 Y
 019 A000000 Y
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 022 D000002 1008
 022 A000003 EMMET & CO.
 022 B000003 22-2437539
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 022 A000004 GOLDMAN SACHS
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 022 A000006 LEHMAN BROTHERS, INC
 022 B000006 13-2518466
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 022 A000007 ADVEST INC
 022 B000007 06-0501867
 022 C000007 779
 022 D000007 695
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 PAGE 3
 022 C000008 0
 022 D000008 1153
 022 A000009 CORBY CAPITAL MARKETS
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042 H000000 0
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PAGE 6

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067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
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070 O010000 Y
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070 P020000 N
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070 Q020000 N
070 R010000 N
070 R020000 N
071 A000000 13879

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071 B000000 14018
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 072 A000000 12
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PAGE 7

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 072 Q000000 0
 072 R000000 12
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 074 M000000 7
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 074 P000000 56

PAGE 8

074 Q000000 0
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 074 R020000 0
 074 R030000 0

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| 074 | S000000 | 34000 |
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| 074 | V020000 | 0.00 |
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| 077 | B000000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | CHUBB GROUP OF INSURANCE COMPANIES |
| 080 | B000000 | AIG, QUANTA INDEMNITY, GREAT AMERICAN & CNA |
| 080 | C000000 | 100000 |
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| 081 | B000000 | 165 |
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| 082 | B000000 | 0 |
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| 086 | C020000 | 0 |
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| 086 | E020000 | 0 |
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| 087 | A020000 | 67061E104 |
| 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 | |