

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  
002 D020000 1286  
003 000000 N  
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006 000000 N  
007 A000000 N  
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007 C010100 1  
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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  
008 D040001 1286  
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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018 000000 Y  
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 022 B000002 13-2655998  
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 022 A000003 EMMET & CO.  
 022 B000003 22-2437539  
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 022 A000004 GOLDMAN SACHS  
 022 B000004 13-5108880  
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 022 A000005 RAYMOND JAMES  
 022 B000005 59-1237041  
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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  
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 022 A000008 RBC DOMINION  
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 022 C000008 0  
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| 026 | G020000 | N    |
| 026 | H000000 | N    |
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| 028 | A020000 | 0    |
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| 028 | E040000 | 0    |
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| 028 | F040000 | 0    |
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| 042 | F000000 | 0    |
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042 H000000 0  
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PAGE 6

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071 A000000 13879

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071 B000000 14018  
 071 C000000 103183  
 071 D000000 13  
 072 A000000 12  
 072 B000000 5072

PAGE 7

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 072 D000000 0  
 072 E000000 0  
 072 F000000 666  
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 074 P000000 56

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074 Q000000 0  
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 074 R020000 0  
 074 R030000 0

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|           |                   |   |
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| 074       | R040000           | 176   |
| 074       | S000000           | 34000                                       |
| 074       | T000000           | 68776                                       |
| 074       | U010000           | 4760  |
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| 074       | W000000           | 0.0000                                      |
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| 074       | Y000000           | 4141  |
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| 076       | 000000            | 14.35                                       |
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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                                      |
| 081       | A000000           | Y   |
| 081       | B000000           | 165   |
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| 082       | B000000           | 0   |
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| 083       | B000000           | 0   |
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| 085       | B000000           | N   |
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| 086       | D010000           | 0   |
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| 086       | E020000           | 0   |
| 086       | F010000           | 0   |
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| 087       | A010000           | COMMON STOCK                                |
| 087       | A020000           | 67061E104                                   |
| 087       | A030000           | NMT   |
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| 088       | B000000           | N   |
| 088       | C000000           | N   |
|           | PAGE              | 9   |
| 088       | D000000           | Y   |
| SIGNATURE | STEPHEN D. FOY    |   |
| TITLE     | V.P. & CONTROLLER |   |