

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
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012 A000001 EQUISERVE INC.
012 B000001 84-05925
012 C010001 PROVIDENCE
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013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
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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
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015 E010001 X

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022 A000006 LEHMAN BROTHERS, INC
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PAGE 3
022 C000008 0
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087	A030000	NMT
088	A000000	N
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088	C000000	N
	PAGE	9
088	D000000	Y
SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	