

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 27, 2006

PAGE 1  
000 A000000 11/30/2005  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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001 B000000 811-07484  
001 C000000 3129178200  
002 A000000 333 WEST WACKER DRIVE  
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008 A000001 NUVEEN ASSET MANAGEMENT  
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012 A000001 EQUISERVE INC.  
012 B000001 84-05925  
012 C010001 PROVIDENCE  
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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  
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015 C020001 MA  
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022 A000001 UBS FINANCIAL SERVICES  
022 B000001 13-2638166  
022 C000001 4785  
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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  
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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  
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022 A000007 GOLDMAN SACHS  
022 B000007 13-5108880  
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022 A000008 RBC DOMINION  
022 B000008 13-5033225  
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022 A000009 CORBY CAPITAL MARKETS, INC.  
022 B000009 52-1037969  
022 C000009 0

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086	F010000	0
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087	A020000	67061E104

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087	A030000	NMT
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	