

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND
Form NSAR-A
January 27, 2006

PAGE 1
000 A000000 11/30/2005
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
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001 C000000 3129178200
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002 B000000 CHICAGO
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013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
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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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022 A000002 EMMET & CO., INC.
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022 A000003 RAYMOND JAMES
022 B000003 59-1237041
022 C000003 2003
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022 A000004 MORGAN STANLEY DEAN WITTER
022 B000004 13-2655998
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022 A000005 ADVEST, INC.
022 B000005 06-0501867
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PAGE 3
022 D000005 695
022 A000006 LEHMAN BROTHERS, INC.
022 B000006 13-2518466
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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
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054	M000000	Y
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070	N010000	N	
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087	A020000	67061E104

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