

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 29, 2007

PAGE 1
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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014 A000001 NUVEEN INVESTMENTS, LLC
014 B000001 8-13464
PAGE 2
015 A000001 STATE STREET BANK AND TRUST COMPANY
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015 C010001 BOSTON
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087	A030000	NMT	
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088	D000000	Y	
SIGNATURE	STEPHEN D. FOY		
TITLE	V.P. & CONTROLLER		