

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 29, 2007

PAGE 1  
000 A000000 11/30/2006  
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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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  
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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  
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018 000000 Y  
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| 054 | E000000 | N     |     |
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| 062 | Q000000 |       | 0.0 |

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| 070 | C010000 | Y      |
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| 070 | D010000 | N      |
| 070 | D020000 | N      |
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| 070 | E020000 | N      |
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| 070 | F020000 | N      |
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| 070 | H020000 | N      |
| 070 | I010000 | N      |
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| 070 | O020000 | Y      |
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| 072 | J000000 | 15     |
| 072 | K000000 | 3      |

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072 L000000 6  
 072 M000000 1  
 072 N000000 0  
 072 O000000 0  
 072 P000000 0

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PAGE 8

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| SIGNATURE | STEPHEN D. FOY    |              |    |
| TITLE     | V.P. & CONTROLLER |              |    |