

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 29, 2007

PAGE 1  
000 A000000 11/30/2006  
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000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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000 J000000 A  
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012 A000001 EQUISERVE INC.  
012 B000001 84-05925  
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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  
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087	A020000	67061E104	
087	A030000	NMT	
088	A000000	N	
088	B000000	N	
088	C000000	N	
088	D000000	Y	
SIGNATURE	STEPHEN D. FOY		
TITLE	V.P. & CONTROLLER		