

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 27, 2006

PAGE 1
000 B000000 05/31/2006
000 C000000 0000897419
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
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
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
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
015 E010001 X

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

018 000000 Y
 019 A000000 Y
 019 B000000 166
 019 C000000 NUVEENFUND
 020 C000001 0
 020 C000002 0
 020 C000003 0
 020 C000004 0
 020 C000005 0
 020 C000006 0
 020 C000007 0
 020 C000008 0
 020 C000009 0
 020 C000010 0
 021 000000 0
 022 A000001 UBS
 022 B000001 13-2638166
 022 C000001 6185
 022 D000001 541
 022 A000002 MORGAN STANLEY
 022 B000002 13-2655998
 022 C000002 1510
 022 D000002 1008
 022 A000003 EMMET & CO.
 022 B000003 22-2437539
 022 C000003 0
 022 D000003 2387
 022 A000004 GOLDMAN SACHS
 022 B000004 13-5108880
 022 C000004 415
 022 D000004 1589
 022 A000005 RAYMOND JAMES
 022 B000005 59-1237041
 022 C000005 2003
 022 D000005 0
 022 A000006 LEHMAN BROTHERS, INC
 022 B000006 13-2518466
 022 C000006 679
 022 D000006 1271
 022 A000007 ADVEST INC
 022 B000007 06-0501867
 022 C000007 779
 022 D000007 695
 022 A000008 RBC DOMINION
 022 B000008 13-5033225
 PAGE 3
 022 C000008 0
 022 D000008 1153
 022 A000009 CORBY CAPITAL MARKETS
 022 B000009 52-1037969
 022 C000009 0
 022 D000009 1149
 022 A000010 WELLS FARGO
 022 B000010 41-1508325
 022 C000010 0
 022 D000010 1009
 023 C000000 13879
 023 D000000 11602
 024 000000 N
 025 D000001 0
 025 D000002 0
 025 D000003 0

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

| | | |
|-----|---------|------|
| 025 | D000004 | 0 |
| 025 | D000005 | 0 |
| 025 | D000006 | 0 |
| 025 | D000007 | 0 |
| 025 | D000008 | 0 |
| 026 | A000000 | N |
| 026 | B000000 | N |
| 026 | C000000 | N |
| 026 | D000000 | Y |
| 026 | E000000 | N |
| 026 | F000000 | N |
| 026 | G010000 | N |
| 026 | G020000 | N |
| 026 | H000000 | N |
| 027 | 000000 | N |
| 028 | A010000 | 0 |
| 028 | A020000 | 0 |
| 028 | A030000 | 0 |
| 028 | A040000 | 0 |
| 028 | B010000 | 0 |
| 028 | B020000 | 0 |
| 028 | B030000 | 0 |
| 028 | B040000 | 0 |
| 028 | C010000 | 0 |
| 028 | C020000 | 0 |
| 028 | C030000 | 0 |
| 028 | C040000 | 0 |
| 028 | D010000 | 0 |
| 028 | D020000 | 0 |
| 028 | D030000 | 0 |
| 028 | D040000 | 0 |
| 028 | E010000 | 0 |
| 028 | E020000 | 0 |
| 028 | E030000 | 0 |
| 028 | E040000 | 0 |
| | PAGE | 4 |
| 028 | F010000 | 0 |
| 028 | F020000 | 0 |
| 028 | F030000 | 0 |
| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
| 028 | G020000 | 0 |
| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
| 028 | H000000 | 0 |
| 030 | A000000 | 0 |
| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
| 031 | A000000 | 0 |
| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

042 H000000 0
 043 000000 0
 044 000000 0
 045 000000 Y
 046 000000 N
 047 000000 N
 048 000000 0.000
 048 A010000 0
 048 A020000 0.000
 048 B010000 0
 048 B020000 0.000
 048 C010000 0
 048 C020000 0.000
 048 D010000 0
 048 D020000 0.000
 048 E010000 0
 048 E020000 0.000
 048 F010000 0
 048 F020000 0.000
 048 G010000 0
 048 G020000 0.000
 048 H010000 0
 048 H020000 0.000
 048 I010000 0
 048 I020000 0.000
 PAGE 5
 048 J010000 0
 048 J020000 0.000
 048 K010000 0
 048 K020000 0.000
 049 000000 N
 050 000000 N
 051 000000 N
 052 000000 Y
 053 A000000 N
 054 A000000 Y
 054 B000000 N
 054 C000000 N
 054 D000000 N
 054 E000000 N
 054 F000000 N
 054 G000000 N
 054 H000000 Y
 054 I000000 N
 054 J000000 Y
 054 K000000 N
 054 L000000 N
 054 M000000 Y
 054 N000000 N
 054 O000000 Y
 055 A000000 Y
 055 B000000 N
 056 000000 Y
 057 000000 N
 058 A000000 N
 059 000000 Y
 060 A000000 Y
 060 B000000 Y
 061 000000 0
 062 A000000 Y
 062 B000000 0.0
 062 C000000 0.0

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
062 O000000 147.3
062 P000000 0.0
062 Q000000 0.0
062 R000000 0.0

PAGE 6

063 A000000 0
063 B000000 7.6
064 A000000 Y
064 B000000 N
066 A000000 N
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 N
070 B010000 N
070 B020000 N
070 C010000 Y
070 C020000 N
070 D010000 N
070 D020000 N
070 E010000 Y
070 E020000 N
070 F010000 N
070 F020000 N
070 G010000 Y
070 G020000 N
070 H010000 N
070 H020000 N
070 I010000 N
070 I020000 N
070 J010000 Y
070 J020000 N
070 K010000 N
070 K020000 N
070 L010000 N
070 L020000 N
070 M010000 N
070 M020000 N
070 N010000 N
070 N020000 N
070 O010000 Y
070 O020000 Y
070 P010000 N
070 P020000 N
070 Q010000 N
070 Q020000 N
070 R010000 N
070 R020000 N
071 A000000 13879

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

071 B000000 14018
 071 C000000 103183
 071 D000000 13
 072 A000000 12
 072 B000000 5072

PAGE 7

072 C000000 0
 072 D000000 0
 072 E000000 0
 072 F000000 666
 072 G000000 0
 072 H000000 0
 072 I000000 18
 072 J000000 23
 072 K000000 7
 072 L000000 14
 072 M000000 2
 072 N000000 0
 072 O000000 0
 072 P000000 0
 072 Q000000 0
 072 R000000 12
 072 S000000 1
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 124
 072 X000000 867
 072 Y000000 0
 072 Z000000 4205
 072AA000000 556
 072BB000000 0
 072CC010000 0
 072CC020000 2947
 072DD010000 3856
 072DD020000 0
 072EE000000 211
 073 A010000 0.8112
 073 A020000 0.0000
 073 B000000 0.0444
 073 C000000 0.0000
 074 A000000 0
 074 B000000 0
 074 C000000 0
 074 D000000 101336
 074 E000000 0
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 130
 074 K000000 0
 074 L000000 1535
 074 M000000 7
 074 N000000 103008
 074 O000000 0
 074 P000000 56

PAGE 8

074 Q000000 0
 074 R010000 0
 074 R020000 0
 074 R030000 0

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

| | | |
|-----------|-------------------|---|
| 074 | R040000 | 176 |
| 074 | S000000 | 34000 |
| 074 | T000000 | 68776 |
| 074 | U010000 | 4760 |
| 074 | U020000 | 0 |
| 074 | V010000 | 14.45 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 264 |
| 074 | Y000000 | 4141 |
| 075 | A000000 | 0 |
| 075 | B000000 | 70088 |
| 076 | 000000 | 14.35 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | CHUBB GROUP OF INSURANCE COMPANIES |
| 080 | B000000 | AIG, QUANTA INDEMNITY, GREAT AMERICAN & CNA |
| 080 | C000000 | 100000 |
| 081 | A000000 | Y |
| 081 | B000000 | 165 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| 085 | B000000 | N |
| 086 | A010000 | 15 |
| 086 | A020000 | 243 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 67061E104 |
| 087 | A030000 | NMT |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| | PAGE | 9 |
| 088 | D000000 | Y |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | V.P. & CONTROLLER | |