

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 27, 2006

PAGE 1
000 A000000 11/30/2005
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 MASSACHUSETTS PREMIUM INCOME MUNI 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
011 A000001 DELETE
011 A000002 DELETE
011 A000003 DELETE
011 A000004 DELETE
011 A000005 DELETE
011 A000006 DELETE
011 A000007 DELETE
011 A000008 DELETE
012 A000001 EQUISERVE INC.
012 B000001 84-05925
012 C010001 PROVIDENCE
PAGE 2
012 C020001 RI
012 C030001 02940
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606

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

014 A000001 NUVEEN INVESTMENTS, LLC
 014 B000001 8-13464
 015 A000001 STATE STREET BANK AND TRUST COMPANY
 015 B000001 C
 015 C010001 BOSTON
 015 C020001 MA
 015 C030001 02110
 015 E010001 X
 015 A000003 DELETE
 015 A000004 DELETE
 015 A000007 DELETE
 018 000000 Y
 019 A000000 Y
 019 B000000 156
 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 FINANCIAL SERVICES
 022 B000001 13-2638166
 022 C000001 4785
 022 D000001 541
 022 A000002 EMMET & CO., INC.
 022 B000002 22-2437539
 022 C000002 0
 022 D000002 2387
 022 A000003 RAYMOND JAMES
 022 B000003 59-1237041
 022 C000003 2003
 022 D000003 0
 022 A000004 MORGAN STANLEY DEAN WITTER
 022 B000004 13-2655998
 022 C000004 1510
 022 D000004 0
 022 A000005 ADVEST, INC.
 022 B000005 06-0501867
 022 C000005 779
 PAGE 3
 022 D000005 695
 022 A000006 LEHMAN BROTHERS, INC.
 022 B000006 13-2518466
 022 C000006 0
 022 D000006 1271
 022 A000007 GOLDMAN SACHS
 022 B000007 13-5108880
 022 C000007 0
 022 D000007 1169
 022 A000008 RBC DOMINION
 022 B000008 13-5033225
 022 C000008 0
 022 D000008 1153
 022 A000009 CORBY CAPITAL MARKETS, INC.
 022 B000009 52-1037969
 022 C000009 0

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

022	D000009	1149
022	A000010	MCDONALD & COMPANY
022	B000010	34-0642435
022	C000010	0
022	D000010	801
023	C000000	10415
023	D000000	10451
024	000000	N
025	D000001	0
025	D000002	0
025	D000003	0
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
	PAGE	4
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
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

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

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
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
	PAGE 5	
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
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	

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

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
062	D000000		0.0
062	E000000		0.0
062	F000000		0.0
062	G000000		0.0
	PAGE	6	
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		146.6
062	P000000		0.0
062	Q000000		0.0
062	R000000		0.0
063	A000000		0
063	B000000		8.7
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	

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

070	N010000	N	
070	N020000	N	
070	O010000	Y	
070	O020000	Y	
070	P010000	N	
			PAGE 7
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		10416
071	B000000		10451
071	C000000		103912
071	D000000		10
072	A000000	6	
072	B000000		2540
072	C000000		0
072	D000000		0
072	E000000		0
072	F000000		336
072	G000000		0
072	H000000		0
072	I000000		9
072	J000000		19
072	K000000		4
072	L000000		7
072	M000000		1
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		5
072	S000000		1
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		61
072	X000000		443
072	Y000000		6
072	Z000000		2103
072AA	000000		538
072BB	000000		0
072CC	010000		0
072CC	020000		2510
072DD	010000		1959
072DD	020000		0
072EE	000000		0
073	A010000		0.4125
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		558
074	B000000		0
074	C000000		0
074	D000000		102011
074	E000000		0
			PAGE 8
074	F000000		0
074	G000000		0
074	H000000		0
074	I000000		0

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

074 J000000	563
074 K000000	0
074 L000000	1530
074 M000000	7
074 N000000	104669
074 O000000	980
074 P000000	54
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	44
074 S000000	34000
074 T000000	69591
074 U010000	4753
074 U020000	0
074 V010000	14.64
074 V020000	0.00
074 W000000	0.0000
074 X000000	272
074 Y000000	4175
075 A000000	0
075 B000000	70715
076 000000	16.20
077 A000000	Y
077 C000000	Y
077 Q010000	Y
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0
083 B000000	0
084 B000000	0
086 A010000	8
086 A020000	130
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
PAGE 9	
087 A030000	NMT
088 A000000	N
088 B000000	N
088 C000000	N
088 D000000	Y
SIGNATURE	STEPHEN D. FOY
TITLE	V.P. & CONTROLLER