

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 26, 2007

PAGE 1  
000 B000000 05/31/2007  
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

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018 000000 Y  
 019 A000000 Y  
 019 B000000 176  
 019 C000000 NUVEENFUND  
 020 C000001 0  
 020 C000002 0  
 020 C000003 0  
 020 C000004 0  
 020 C000005 0  
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 020 C000010 0  
 021 000000 0  
 022 A000001 BEAR STEARNS  
 022 B000001 13-3604093  
 022 C000001 2039  
 022 D000001 2150  
 022 A000002 UBS  
 022 B000002 13-2638166  
 022 C000002 1500  
 022 D000002 0  
 022 A000003 MORGAN STANLEY  
 022 B000003 13-2655998  
 022 C000003 1488  
 022 D000003 0  
 022 A000004 MERCHANT CAPITAL  
 022 B000004 63-0908075  
 022 C000004 1335  
 022 D000004 0  
 022 A000005 FIDELITY CAPITAL MKT  
 022 B000005 04-2785576  
 022 C000005 0  
 022 D000005 1318  
 022 A000006 CITIGROUP  
 022 B000006 13-3214963  
 022 C000006 1158  
 022 D000006 0  
 022 A000007 MCDONALD & CO  
 022 B000007 34-0642435  
 022 C000007 0  
 022 D000007 1118  
 022 A000008 HERBERT J. SIMS & CO  
 022 B000008 13-5213180  
 PAGE 3  
 022 C000008 671  
 022 D000008 0  
 022 A000009 MERRILL LYNCH  
 022 B000009 13-5674085  
 022 C000009 599  
 022 D000009 0  
 022 A000010 GEORGE K. BAUM & CO.  
 022 B000010 44-0522232  
 022 C000010 0  
 022 D000010 572  
 023 C000000 9065  
 023 D000000 5158  
 024 000000 N  
 025 D000001 0  
 025 D000002 0  
 025 D000003 0

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|     |         |      |
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| 025 | D000004 | 0    |
| 025 | D000005 | 0    |
| 025 | D000006 | 0    |
| 025 | D000007 | 0    |
| 025 | D000008 | 0    |
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| 026 | D000000 | Y    |
| 026 | E000000 | N    |
| 026 | F000000 | N    |
| 026 | G010000 | N    |
| 026 | G020000 | N    |
| 026 | H000000 | N    |
| 027 | 000000  | N    |
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| 028 | A020000 | 0    |
| 028 | A030000 | 0    |
| 028 | A040000 | 0    |
| 028 | B010000 | 0    |
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| 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    |
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| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
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| 031 | B000000 | 0    |
| 032 | 000000  | 0    |
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| 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    |

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042 H000000 0  
 043 000000 0  
 044 000000 0  
 045 000000 Y  
 046 000000 N  
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 048 000000 0.000  
 048 A010000 0  
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 048 B020000 0.000  
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 048 G020000 0.000  
 048 H010000 0  
 048 H020000 0.000  
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 048 I020000 0.000  
 PAGE 5  
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 048 K010000 0  
 048 K020000 0.000  
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 054 B000000 N  
 054 C000000 N  
 054 D000000 N  
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 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  
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 055 A000000 Y  
 055 B000000 N  
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 058 A000000 N  
 059 000000 Y  
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 060 B000000 Y  
 061 000000 0  
 062 A000000 Y  
 062 B000000 0.0  
 062 C000000 0.0

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062 D000000 0.0  
062 E000000 4.3  
062 F000000 0.0  
062 G000000 0.0  
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062 J000000 0.0  
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062 L000000 0.0  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 144.4  
062 P000000 0.0  
062 Q000000 0.0  
062 R000000 0.0

PAGE 6

063 A000000 0  
063 B000000 8.0  
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  
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070 E010000 Y  
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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

9065

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071 B000000 10687  
 071 C000000 102620  
 071 D000000 9  
 072 A000000 12  
 072 B000000 5042

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072 C000000 0  
 072 D000000 0  
 072 E000000 0  
 072 F000000 660  
 072 G000000 0  
 072 H000000 0  
 072 I000000 17  
 072 J000000 25  
 072 K000000 5  
 072 L000000 13  
 072 M000000 3  
 072 N000000 0  
 072 O000000 0  
 072 P000000 0  
 072 Q000000 0  
 072 R000000 12  
 072 S000000 2  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 123  
 072 X000000 860  
 072 Y000000 0  
 072 Z000000 4182  
 072AA000000 0  
 072BB000000 14  
 072CC010000 675  
 072CC020000 0  
 072DD010000 3184  
 072DD020000 0  
 072EE000000 24  
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 073 A020000 0.0000  
 073 B000000 0.0049  
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 074 A000000 311  
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 074 C000000 2950  
 074 D000000 100120  
 074 E000000 0  
 074 F000000 0  
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 074 H000000 0  
 074 I000000 0  
 074 J000000 90  
 074 K000000 0  
 074 L000000 1556  
 074 M000000 7  
 074 N000000 105034  
 074 O000000 1571  
 074 P000000 56

PAGE 8

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

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|           |                   |                                     |
|-----------|-------------------|-------------------------------------|
| 074       | R040000           | 84                                  |
| 074       | S000000           | 34000                               |
| 074       | T000000           | 69323                               |
| 074       | U010000           | 4762                                |
| 074       | U020000           | 0                                   |
| 074       | V010000           | 14.56                               |
| 074       | V020000           | 0.00                                |
| 074       | W000000           | 0.0000                              |
| 074       | X000000           | 248                                 |
| 074       | Y000000           | 1335                                |
| 075       | A000000           | 0                                   |
| 075       | B000000           | 69990                               |
| 076       | 000000            | 14.33                               |
| 077       | A000000           | Y                                   |
| 077       | B000000           | Y                                   |
| 078       | 000000            | N                                   |
| 080       | A000000           | CHUBB GROUP OF INSURANCE COMPANIES  |
| 080       | B000000           | AIG, GREAT AMERICAN, CNA & ST. PAUL |
| 080       | C000000           | 100000                              |
| 081       | A000000           | Y                                   |
| 081       | B000000           | 175                                 |
| 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           | 0                                   |
| 086       | A020000           | 0                                   |
| 086       | B010000           | 2                                   |
| 086       | B020000           | 34                                  |
| 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 |                                     |