

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 25, 2005

PAGE 1
000 B000000 05/31/2005
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
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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

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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 155
 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 4421
 022 D000001 4968
 022 A000002 GOLDMAN SACHS
 022 B000002 13-5108880
 022 C000002 3416
 022 D000002 0
 022 A000003 BEAR STEARNS
 022 B000003 13-3604093
 022 C000003 3093
 022 D000003 0
 022 A000004 MORGAN STANLEY DEAN WITTER
 022 B000004 13-2655998
 022 C000004 1369
 022 D000004 1423
 022 A000005 ADVEST, INC.
 022 B000005 06-0501867
 022 C000005 0
 PAGE 3
 022 D000005 2160
 022 A000006 BANK OF AMERICA
 022 B000006 56-2058405
 022 C000006 2040
 022 D000006 0
 022 A000007 JPMORGAN
 022 B000007 13-3224016
 022 C000007 1561
 022 D000007 0
 022 A000008 FIRST ALBANY CORP.
 022 B000008 14-1391446
 022 C000008 0
 022 D000008 1532
 022 A000009 FIDELITY CAPITAL MARKETS
 022 B000009 04-2785576
 022 C000009 0

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| | | |
|-----|---------|--------------------------|
| 022 | D000009 | 1009 |
| 022 | A000010 | CITIGROUP GLOBAL MARKETS |
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| 022 | D000010 | 972 |
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| 023 | D000000 | 18100 |
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| 028 | B030000 | 0 |
| 028 | B040000 | 0 |
| 028 | C010000 | 0 |
| | PAGE | 4 |
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| 032 | 000000 | 0 |

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| | | |
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| 035 | 000000 | 0 |
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| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | N |
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| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
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| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
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| 048 | D020000 | 0.000 |
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| 048 | J020000 | 0.000 |
| 048 | K010000 | 0 |
| 048 | K020000 | 0.000 |
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| 050 | 000000 | N |
| 051 | 000000 | N |
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| 053 | A000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | N |
| 054 | C000000 | N |
| 054 | D000000 | N |
| 054 | E000000 | N |
| 054 | F000000 | N |
| 054 | G000000 | N |
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| 054 | I000000 | N |
| 054 | J000000 | Y |
| 054 | K000000 | N |
| 054 | L000000 | N |
| 054 | M000000 | Y |
| 054 | N000000 | N |
| 054 | O000000 | Y |
| 055 | A000000 | Y |

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| | | | |
|-----|---------|---|-------|
| 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 |
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| 062 | J000000 | | 0.0 |
| 062 | K000000 | | 0.0 |
| 062 | L000000 | | 0.0 |
| 062 | M000000 | | 0.0 |
| 062 | N000000 | | 0.0 |
| 062 | O000000 | | 145.4 |
| 062 | P000000 | | 0.0 |
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| 062 | R000000 | | 0.0 |
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| 063 | B000000 | | 7.8 |
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| 064 | B000000 | N | |
| 066 | A000000 | N | |
| 067 | 000000 | N | |
| 068 | A000000 | N | |
| 068 | B000000 | N | |
| 069 | 000000 | N | |
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| 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 | |

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| | | | |
|-------|---------|--------|--------|
| 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 | |
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| 071 | B000000 | | 18100 |
| 071 | C000000 | | 102498 |
| 071 | D000000 | 18 | |
| 072 | A000000 | 12 | |
| 072 | B000000 | | 5196 |
| 072 | C000000 | | 0 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 671 |
| 072 | G000000 | | 0 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 18 |
| 072 | J000000 | | 28 |
| 072 | K000000 | | 7 |
| 072 | L000000 | | 13 |
| 072 | M000000 | | 2 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 0 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 11 |
| 072 | S000000 | | 2 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 121 |
| 072 | X000000 | | 873 |
| 072 | Y000000 | | 5 |
| 072 | Z000000 | | 4328 |
| 072AA | 0000000 | | 796 |
| 072BB | 0000000 | | 0 |
| 072CC | 010000 | | 3017 |
| 072CC | 020000 | | 0 |
| 072DD | 010000 | | 4186 |
| 072DD | 020000 | | 0 |
| 072EE | 0000000 | | 0 |
| 073 | A010000 | | 0.8837 |
| 073 | A020000 | | 0.0000 |
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| 073 | C000000 | | 0.0000 |
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| 074 | C000000 | | 0 |
| 074 | D000000 | 104171 | |
| 074 | E000000 | | 0 |
| | PAGE | 8 | |
| 074 | F000000 | | 0 |
| 074 | G000000 | | 0 |
| 074 | H000000 | | 0 |
| 074 | I000000 | | 0 |

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| | | |
|-----------|-------------------|--|
| 074 | J000000 | 136 |
| 074 | K000000 | 0 |
| 074 | L000000 | 1493 |
| 074 | M000000 | 6 |
| 074 | N000000 | 105806 |
| 074 | O000000 | 0 |
| 074 | P000000 | 57 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 101 |
| 074 | S000000 | 34000 |
| 074 | T000000 | 71648 |
| 074 | U010000 | 4745 |
| 074 | U020000 | 0 |
| 074 | V010000 | 15.10 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 277 |
| 074 | Y000000 | 4262 |
| 075 | A000000 | 0 |
| 075 | B000000 | 70270 |
| 076 | 000000 | 16.14 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | CHUBB GROUP OF INSURANCE COMPANIES |
| 080 | B000000 | AIG, QUANTA INDEMNITY, GREAT AMERICA & CNA |
| 080 | C000000 | 95000 |
| 081 | A000000 | Y |
| 081 | B000000 | 154 |
| 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 | 18 |
| 086 | A020000 | 275 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| | PAGE | 9 |
| 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 |
| 088 | D000000 | Y |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | V.P. & CONTROLLER | |

