

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  
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005 000000 N  
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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  
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008 D030001 60606  
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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  
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015 A000007 DELETE  
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020 C000001 0  
020 C000002 0  
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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  
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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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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	
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057	000000	N	
058	A000000	N	
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070	K010000	N	
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070	L010000	N	
070	L020000	N	
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070	M020000	N	

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070	N010000	N	
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074	J000000	136
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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
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083	B000000	0
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086	C020000	0
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086	E010000	0
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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	

