

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
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

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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 |
| 022 | B000010 | 13-3214963 |
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| 022 | D000010 | 972 |
| 023 | C000000 | 19318 |
| 023 | D000000 | 18100 |
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| 025 | D000002 | 0 |
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| 025 | D000004 | 0 |
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| 026 | G020000 | N |
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| 028 | A030000 | 0 |
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| 028 | B010000 | 0 |
| 028 | B020000 | 0 |
| 028 | B030000 | 0 |
| 028 | B040000 | 0 |
| 028 | C010000 | 0 |
| | PAGE | 4 |
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| 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 |
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| 028 | F010000 | 0 |
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| 028 | F030000 | 0 |
| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
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| 030 | C000000 | 0.00 |
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| 031 | B000000 | 0 |
| 032 | 000000 | 0 |

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| | | |
|-----|---------|-------|
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| 035 | 000000 | 0 |
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| 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 |
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| 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 |
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| 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 |
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| 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 |

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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 |
| 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 | | 145.4 |
| 062 | P000000 | | 0.0 |
| 062 | Q000000 | | 0.0 |
| 062 | R000000 | | 0.0 |
| 063 | A000000 | | 0 |
| 063 | B000000 | | 7.8 |
| 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 | |

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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 | |
| 071 | A000000 | | 19318 |
| 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 | 000000 | | 796 |
| 072BB | 000000 | | 0 |
| 072CC | 010000 | | 3017 |
| 072CC | 020000 | | 0 |
| 072DD | 010000 | | 4186 |
| 072DD | 020000 | | 0 |
| 072EE | 000000 | | 0 |
| 073 | A010000 | | 0.8837 |
| 073 | A020000 | | 0.0000 |
| 073 | B000000 | | 0.0000 |
| 073 | C000000 | | 0.0000 |
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| 074 | B000000 | | 0 |
| 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 | |

