

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-B

July 28, 2004

PAGE 1
000 B000000 05/31/2004
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 811-7484
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 ADVISORY CORP
008 B000001 A
008 C000001 801-12353
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 BOSTON
PAGE 2
012 C020001 MA
012 C030001 02940
013 A000001 ERNST & YOUNG
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60611

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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 02206
015 E010001 X
015 A000003 DELETE
015 A000004 DELETE
015 A000007 DELETE
018 000000 Y
019 A000000 Y
019 B000000 144
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 ADVEST, INC.
022 B000001 06-0501867
022 C000001 4025
022 D000001 4427
022 A000002 LEHMAN BROTHERS
022 B000002 13-2518466
022 C000002 5649
022 D000002 0
022 A000003 CITIGROUP
022 B000003 13-3214963
022 C000003 3815
022 D000003 1729
022 A000004 A.G. EDWARDS
022 B000004 43-0895447
022 C000004 3862
022 D000004 0
022 A000005 BANK OF AMERICA
022 B000005 56-2058405
022 C000005 400
PAGE 3
022 D000005 3105
022 A000006 MERRILL LYNCH
022 B000006 13-5674085
022 C000006 3446
022 D000006 0
022 A000007 GOLDMAN SACHS
022 B000007 13-5108880
022 C000007 0
022 D000007 2336
022 A000008 RAYMOND JAMES
022 B000008 59-1237041
022 C000008 0
022 D000008 2176
022 A000009 ABN AMRO
022 B000009 13-3227945
022 C000009 1080

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| | | |
|-----|---------|------------|
| 022 | D000009 | 1091 |
| 022 | A000010 | W.H. MELL |
| 022 | B000010 | 22-3023019 |
| 022 | C000010 | 0 |
| 022 | D000010 | 2056 |
| 023 | C000000 | 22706 |
| 023 | D000000 | 23423 |
| 024 | 000000 | N |
| 025 | D000001 | 0 |
| 025 | D000002 | 0 |
| 025 | D000003 | 0 |
| 025 | D000004 | 0 |
| 025 | D000005 | 0 |
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| 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 |
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| 028 | F010000 | 0 |
| 028 | F020000 | 0 |
| 028 | F030000 | 0 |
| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
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| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
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| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
| 031 | A000000 | 0 |
| 031 | B000000 | 0 |
| 032 | 000000 | 0 |

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| | | |
|-----|---------|---------|
| 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 | Y |
| 048 | 000000 | 0.000 |
| 048 | A010000 | 125000 |
| 048 | A020000 | 0.650 |
| 048 | B010000 | 125000 |
| 048 | B020000 | 0.638 |
| 048 | C010000 | 250000 |
| 048 | C020000 | 0.625 |
| 048 | D010000 | 500000 |
| | PAGE | 5 |
| 048 | D020000 | 0.613 |
| 048 | E010000 | 1000000 |
| 048 | E020000 | 0.600 |
| 048 | F010000 | 3000000 |
| 048 | F020000 | 0.588 |
| 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 | 5000000 |
| 048 | K020000 | 0.575 |
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| 050 | 000000 | N |
| 051 | 000000 | N |
| 052 | 000000 | N |
| 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 | N | |
| 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 | | 1.7 |
| 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 | | 10.5 |
| 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 | N | |
| 070 | P010000 | N | |
| | PAGE | 7 | |
| 070 | P020000 | N | |
| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | N | |
| 070 | R020000 | N | |
| 071 | A000000 | | 22706 |
| 071 | B000000 | | 23423 |
| 071 | C000000 | | 102960 |
| 071 | D000000 | 22 | |
| 072 | A000000 | 12 | |
| 072 | B000000 | | 5310 |
| 072 | C000000 | | 0 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 675 |
| 072 | G000000 | | 0 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 19 |
| 072 | J000000 | | 26 |
| 072 | K000000 | | 6 |
| 072 | L000000 | | 11 |
| 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 | | 114 |
| 072 | X000000 | | 866 |
| 072 | Y000000 | | 6 |
| 072 | Z000000 | | 4450 |
| 072AA | 000000 | | 943 |
| 072BB | 000000 | | 0 |
| 072CC | 010000 | | 0 |
| 072CC | 020000 | | 5526 |
| 072DD | 010000 | | 4161 |
| 072DD | 020000 | | 0 |
| 072EE | 000000 | | 0 |
| 073 | A010000 | | 0.8820 |
| 073 | A020000 | | 0.0000 |
| 073 | B000000 | | 0.0000 |
| 073 | C000000 | | 0.0000 |
| 074 | A000000 | | 91 |
| 074 | B000000 | | 0 |
| 074 | C000000 | | 1150 |
| 074 | D000000 | | 99395 |
| 074 | E000000 | | 0 |
| | PAGE | 8 | |
| 074 | F000000 | | 0 |
| 074 | G000000 | | 0 |
| 074 | H000000 | | 0 |
| 074 | I000000 | | 0 |

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| | | |
|-----|---------|--|
| 074 | J000000 | 60 |
| 074 | K000000 | 0 |
| 074 | L000000 | 1585 |
| 074 | M000000 | 7 |
| 074 | N000000 | 102288 |
| 074 | O000000 | 400 |
| 074 | P000000 | 56 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 26 |
| 074 | S000000 | 34000 |
| 074 | T000000 | 67806 |
| 074 | U010000 | 4727 |
| 074 | U020000 | 0 |
| 074 | V010000 | 14.34 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 295 |
| 074 | Y000000 | 4405 |
| 075 | A000000 | 0 |
| 075 | B000000 | 69801 |
| 076 | 000000 | 14.35 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | Q010000 | Y |
| 077 | Q020000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | CHUBB GROUP OF INSURANCE COMPANIES |
| 080 | B000000 | QUANTA INDEMNITY, AIG, GREAT AMERICAN, CNA |
| 080 | C000000 | 90000 |
| 081 | A000000 | Y |
| 081 | B000000 | 143 |
| 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 | 20 |
| 086 | A020000 | 315 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| | PAGE | 9 |
| 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 |
| 088 | D000000 | Y |

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SIGNATURE STEPHEN D. FOY
TITLE V.P. & CONTROLLER