

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               |
| 022 | C000010 | 0                        |
| 022 | D000010 | 972                      |
| 023 | C000000 | 19318                    |
| 023 | D000000 | 18100                    |
| 024 | 000000  | N                        |
| 025 | D000001 | 0                        |
| 025 | D000002 | 0                        |
| 025 | D000003 | 0                        |
| 025 | D000004 | 0                        |
| 025 | D000005 | 0                        |
| 025 | D000006 | 0                        |
| 025 | D000007 | 0                        |
| 025 | D000008 | 0                        |
| 026 | A000000 | N                        |
| 026 | B000000 | N                        |
| 026 | C000000 | N                        |
| 026 | D000000 | Y                        |
| 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                        |
| 028 | E020000 | 0                        |
| 028 | E030000 | 0                        |
| 028 | E040000 | 0                        |
| 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                        |
| 030 | A000000 | 0                        |
| 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  | N     |
| 048 | 000000  | 0.000 |
| 048 | A010000 | 0     |
| 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 |
| 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 | 0     |
| 048 | K020000 | 0.000 |
| 049 | 000000  | N     |
| 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   |
| 072 | AA000000 |        | 796    |
| 072 | BB000000 |        | 0      |
| 072 | CC010000 |        | 3017   |
| 072 | CC020000 |        | 0      |
| 072 | DD010000 |        | 4186   |
| 072 | DD020000 |        | 0      |
| 072 | EE000000 |        | 0      |
| 073 | A010000  |        | 0.8837 |
| 073 | A020000  |        | 0.0000 |
| 073 | B000000  |        | 0.0000 |
| 073 | C000000  |        | 0.0000 |
| 074 | A000000  |        | 0      |
| 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 |  |

