

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
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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
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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
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 021 000000 0
 022 A000001 UBS FINANCIAL SERVICES
 022 B000001 13-2638166
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 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	C000000 N	
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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	
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058	A000000	N	
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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	
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070	P020000	N	
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070	R020000	N	
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078	000000	N
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080	B000000	AIG, QUANTA INDEMNITY, GREAT AMERICA & CNA
080	C000000	95000
081	A000000	Y
081	B000000	154
082	A000000	N
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086	C020000	0
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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	

