

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

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

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

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

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
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

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

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
049	000000	N
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

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

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	

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

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

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

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

Edgar Filing: NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND - Form NSAR-B

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