

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
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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 ADVISORY CORP
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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
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015 A000007 DELETE
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020 C000008 0
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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
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022	B000010	22-3023019
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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	K020000	N	
070	L010000	N	
070	L020000	N	
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070	N010000	N	
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080	B000000	QUANTA INDEMNITY, AIG, GREAT AMERICAN, CNA
080	C000000	90000
081	A000000	Y
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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