

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 26, 2005

PAGE 1  
000 A000000 11/30/2004  
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  
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007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
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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 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 02206  
015 E010001 X  
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021 000000 0  
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022 B000001 56-2058405  
022 C000001 2040  
022 D000001 0  
022 A000002 JPMORGAN  
022 B000002 13-3224016  
022 C000002 1561  
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022 A000003 BEAR STEARNS  
022 B000003 13-3604093  
022 C000003 1526  
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022 A000004 MORGAN STANLEY DEAN WITTER  
022 B000004 13-2655998  
022 C000004 0  
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022 A000005 FIDELITY CAPITAL  
022 B000005 04-2785576  
022 C000005 0  
PAGE 3  
022 D000005 1009  
022 A000006 CITIGROUP GLOBAL MARKETS  
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022 A000008 DAIN RAUSHCER  
022 B000008 41-0212020  
022 C000008 215  
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|     |           |      |
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059 000000 Y  
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062 J000000 0.0  
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PAGE 6

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070 L010000 N  
070 L020000 N  
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070 M020000 N  
070 N010000 N  
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070 O010000 Y  
070 O020000 Y

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|     |         |              |
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| 074 | R040000 | 27           |
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| 086 | B020000 | 0            |
| 086 | C010000 | 0            |
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| 087 | A030000 | NMT          |
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| 088 | B000000 | N            |
| 088 | C000000 | N            |
| 088 | D000000 | Y            |

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