

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  
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007 C010100 1  
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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  
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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  
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020 C000003 0  
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020 C000005 0  
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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  
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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
022	A000010	W.H. MELL
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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057	000000	N	
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	
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070	P020000	N	
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078	000000	N
080	A000000	CHUBB GROUP OF INSURANCE COMPANIES
080	B000000	QUANTA INDEMNITY, AIG, GREAT AMERICAN, CNA
080	C000000	90000
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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  
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