

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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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  
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 022 A000003 BEAR STEARNS  
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 PAGE 3  
 022 D000005 1009  
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|     |         |       |
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| 048 | E020000 | 0.000 |
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059 000000 Y  
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PAGE 6

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 070 O020000 Y

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| 072CC | 020000  |   | 0      |
| 072DD | 010000  |   | 2087   |
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| 074   | L000000 |   | 1553   |
| 074   | M000000 |   | 8      |

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|     |         |              |
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| 074 | R040000 | 27           |
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| 074 | T000000 | 69856        |
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| 074 | V020000 | 0.00         |
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| 088 | C000000 | N            |
| 088 | D000000 | Y            |

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