

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 29, 2003

PAGE 1
000 A000000 11/30/2002
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-A

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 140
 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 GOLDMAN SACHS
 022 B000001 13-5108880
 022 C000001 4000
 022 D000001 0
 022 A000002 BANK OF NEW YORK
 022 B000002 13-5160382
 022 C000002 0
 022 D000002 2000
 022 A000003 DAIN RAUSCHER
 022 B000003 41-0212020
 022 C000003 1480
 022 D000003 496
 022 A000004 ISAAK BOND
 022 B000004 84-0728399
 022 C000004 1473
 022 D000004 0
 022 A000005 EASTERN BANK
 022 B000005 04-3067724
 022 C000005 1012
 PAGE 3
 022 D000005 0
 022 A000006 MERCHANT CAPITAL CORP.
 022 B000006 63-0908075
 022 C000006 1000
 022 D000006 0
 022 A000007 MERRILL LYNCH
 022 B000007 13-5674085
 022 C000007 621
 022 D000007 0
 022 A000008 QUICK & REILLY
 022 B000008 13-2779884
 022 C000008 0
 022 D000008 515
 022 C000009 0
 022 D000009 0
 022 C000010 0

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

022	D000010	0
023	C000000	9585
023	D000000	9076
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
028	C020000	0
028	C030000	0
028	C040000	0
028	D010000	0
	PAGE 4	
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
033	000000	0
035	000000	0
036	B000000	0
038	000000	0

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

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
048	D020000	0.613
048	E010000	1000000
048	E020000	0.600
048	F010000	3000000
	PAGE	5
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
055	B000000	N
056	000000	N
057	000000	N
058	A000000	N

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

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 2.9
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0

PAGE 6

062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
062 O000000 144.2
062 P000000 0.0
062 Q000000 0.0
062 R000000 0.0
063 A000000 0
063 B000000 8.1
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
070 N010000 N
070 N020000 N
070 O010000 Y
070 O020000 N

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

070	P010000	N	
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	N	
	PAGE	7	
070	R020000	N	
071	A000000		5585
071	B000000		7076
071	C000000		101110
071	D000000		6
072	A000000	6	
072	B000000		2806
072	C000000		0
072	D000000		0
072	E000000		0
072	F000000		337
072	G000000		0
072	H000000		0
072	I000000		11
072	J000000		21
072	K000000		4
072	L000000		8
072	M000000		1
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		4
072	S000000		2
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		66
072	X000000		454
072	Y000000		3
072	Z000000		2355
072AA	000000		212
072BB	000000		0
072CC	010000		596
072CC	020000		0
072DD	010000		2020
072DD	020000		0
072EE	000000		0
073	A010000		0.4305
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		77
074	B000000		0
074	C000000		2000
074	D000000		99440
074	E000000		0
074	F000000		0
074	G000000		0
074	H000000		0
074	I000000		0
	PAGE	8	
074	J000000		30
074	K000000		0
074	L000000		1518
074	M000000		1

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

074	N000000	103066
074	O000000	0
074	P000000	55
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	29
074	S000000	34000
074	T000000	68982
074	U010000	4697
074	U020000	0
074	V010000	14.69
074	V020000	0.00
074	W000000	0.0000
074	X000000	337
074	Y000000	13094
075	A000000	0
075	B000000	69560
076	000000	15.32
077	A000000	Y
077	Q030000	Y
078	000000	N
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	10
086	A020000	157
086	B010000	0
086	B020000	0
086	C010000	0
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

PAGE 9

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