

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