

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
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001 C000000 3129178200
002 A000000 333 WEST WACKER DRIVE
002 B000000 CHICAGO
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002 D010000 60606
002 D020000 1286
003 000000 N
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007 C010400 4
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007 C010600 6
007 C010700 7
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007 C011000 10
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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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022 B000001 13-5108880
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022 A000003 DAIN RAUSCHER
022 B000003 41-0212020
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022 A000004 ISAAK BOND
022 B000004 84-0728399
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022 B000005 04-3067724
022 C000005 1012
PAGE 3
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022 A000006 MERCHANT CAPITAL CORP.
022 B000006 63-0908075
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022 A000007 MERRILL LYNCH
022 B000007 13-5674085
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022 A000008 QUICK & REILLY
022 B000008 13-2779884
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056	000000	N
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058	A000000	N

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059 000000 Y
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070 O010000 Y
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070	P010000	N	
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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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TITLE V.P. & CONTROLLER