

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
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002 D010000 60606
002 D020000 1286
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007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
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
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 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
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 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
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 022 A000008 QUICK & REILLY
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 022 D000008 515
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054	N000000	N
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055	A000000	Y
055	B000000	N
056	000000	N
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059 000000 Y
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PAGE 6

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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

PAGE 9

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