

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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012 B000001 84-05925
012 C010001 BOSTON
PAGE 2
012 C020001 MA
012 C030001 02940
013 A000001 ERNST & YOUNG
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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
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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