

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 29, 2003

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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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  
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 022 A000003 DAIN RAUSCHER  
 022 B000003 41-0212020  
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 022 B000004 84-0728399  
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 022 A000005 EASTERN BANK  
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055	B000000	N
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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

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