

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 28, 2004

PAGE 1
000 A000000 11/30/2003
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
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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
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 022 A000001 ADVEST, INC.
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 022 A000002 CITIGROUP
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 022 A000003 A.G. EDWARDS
 022 B000003 43-0895447
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 022 B000005 94-1687675
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 PAGE 3
 022 D000005 3105
 022 A000006 RAYMOND JAMES
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 022 C000006 0
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 022 A000007 ABN AMRO
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 022 A000009 MORGAN STANLEY DEAN WITTER
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088	A000000	N
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088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	