

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
001 A000000 NUVEEN MASSACHUSETTS PREMIUM INCOME MUNI FUND
001 B000000 811-7484
001 C000000 3129178200
002 A000000 333 WEST WACKER DRIVE
002 B000000 CHICAGO
002 C000000 IL
002 D010000 60606
002 D020000 1286
003 000000 N
004 000000 N
005 000000 N
006 000000 N
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007 B000000 0
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007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 NUVEEN ADVISORY CORP
008 B000001 A
008 C000001 801-12353
008 D010001 CHICAGO
008 D020001 IL
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011 A000006 DELETE
011 A000007 DELETE
011 A000008 DELETE
012 A000001 EQUISERVE INC.
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
 015 E010001 X
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 015 A000004 DELETE
 015 A000007 DELETE
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 020 C000001 0
 020 C000002 0
 020 C000003 0
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 020 C000009 0
 020 C000010 0
 021 000000 0
 022 A000001 GOLDMAN SACHS
 022 B000001 13-5108880
 022 C000001 4000
 022 D000001 0
 022 A000002 BANK OF NEW YORK
 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
 022 C000004 1473
 022 D000004 0
 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
 022 B000008 13-2779884
 022 C000008 0
 022 D000008 515
 022 C000009 0
 022 D000009 0
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| | | |
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| 028 | C040000 | 0 |
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| | | |
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059 000000 Y
 060 A000000 Y
 060 B000000 Y
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 062 A000000 Y
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 062 E000000 2.9
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 062 K000000 0.0

PAGE 6

062 L000000 0.0
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 070 O020000 N

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| | | | |
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| 070 | P010000 | N | |
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| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | N | |
| | PAGE | 7 | |
| 070 | R020000 | N | |
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| 072 | S000000 | | 2 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
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| 072CC | 020000 | | 0 |
| 072DD | 010000 | | 2020 |
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| | PAGE | 8 | |
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| | | |
|-----|---------|--------------|
| 074 | N000000 | 103066 |
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| 082 | B000000 | 0 |
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| 086 | A020000 | 157 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 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