

NUVEEN MASSACHUSETTS PREMIUM INCOME MUNICIPAL FUND

Form NSAR-A

January 28, 2004

PAGE 1  
000 A000000 11/30/2003  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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000 J000000 A  
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001 B000000 811-7484  
001 C000000 3129178200  
002 A000000 333 WEST WACKER DRIVE  
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012 B000001 84-05925  
012 C010001 BOSTON  
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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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022 A000001 ADVEST, INC.  
022 B000001 06-0501867  
022 C000001 4025  
022 D000001 4427  
022 A000002 CITIGROUP  
022 B000002 13-3214963  
022 C000002 2806  
022 D000002 1729  
022 A000003 A.G. EDWARDS  
022 B000003 43-0895447  
022 C000003 3862  
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022 A000004 MERRILL LYNCH  
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022 A000005 BANCAMERICA  
022 B000005 94-1687675  
022 C000005 0  
PAGE 3  
022 D000005 3105  
022 A000006 RAYMOND JAMES  
022 B000006 59-1237041  
022 C000006 0  
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022 A000007 ABN AMRO  
022 B000007 13-3227945  
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022 A000008 LEHMAN BROTHERS  
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022 A000009 MORGAN STANLEY DEAN WITTER  
022 B000009 13-2655998  
022 C000009 0

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087 A030000	NMT
088 A000000	N
	PAGE 9
088 B000000	N
088 C000000	N
088 D000000	Y
SIGNATURE	STEPHEN D. FOY
TITLE	V.P. & CONTROLLER