

NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND

Form NSAR-A

January 28, 2004

PAGE 1
000 A000000 11/30/2003
000 C000000 0001090120
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 DIV ADVATAGE MUNI FUND
001 B000000 811-09451
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
007 A000000 N
007 B000000 0
007 C010100 1
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
008 D030001 60606
008 D040001 1286
011 A000001 DELETE
011 A000002 DELETE
011 A000003 DELETE
011 A000004 DELETE
011 A000005 DELETE
011 A000006 DELETE
011 A000007 DELETE
011 A000008 DELETE
011 A000009 DELETE
012 A000001 EQUISERVE INC.
012 B000001 84-05925
PAGE 2
012 C010001 BOSTON
012 C020001 MA
012 C030001 02940
013 A000001 ERNST & YOUNG
013 B010001 CHICAGO
013 B020001 IL

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form NSAR-A

013 B030001 60611
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
015 A000003 DELETE
015 A000004 DELETE
015 A000007 DELETE
018 000000 Y
019 A000000 Y
019 B000000 142
019 C000000 NUVEENFUND
020 C000001 0
020 C000002 0
020 C000003 0
020 C000004 0
020 C000005 0
020 C000006 0
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 0
022 A000001 CITIGROUP
022 B000001 13-3214963
022 C000001 636
022 D000001 3990
022 A000002 ADVEST, INC.
022 B000002 06-0501867
022 C000002 1873
022 D000002 1363
022 A000003 A.G. EDWARDS
022 B000003 43-0895447
022 C000003 2832
022 D000003 0
022 A000004 FIRST ALBANY
022 B000004 14-1391446
022 C000004 1137
022 D000004 1105
022 A000005 MERRILL LYNCH
022 B000005 13-5674085
PAGE 3
022 C000005 1436
022 D000005 0
022 A000006 LEHMAN BROTHERS
022 B000006 13-2518466
022 C000006 1039
022 D000006 0
022 A000007 UBS FINANCIAL SERVICES
022 B000007 13-2638166
022 C000007 0
022 D000007 1032
022 A000008 BANCAMERICA
022 B000008 94-1687675
022 C000008 0
022 D000008 1006
022 C000009 0
022 D000009 0

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form NSAR-A

| | | |
|-----|-----------|------|
| 022 | C000010 | 0 |
| 022 | D000010 | 0 |
| 023 | C000000 | 8952 |
| 023 | D000000 | 8727 |
| 024 | 000000 N | |
| 025 | D000001 | 0 |
| 025 | D000002 | 0 |
| 025 | D000003 | 0 |
| 025 | D000004 | 0 |
| 025 | D000005 | 0 |
| 025 | D000006 | 0 |
| 025 | D000007 | 0 |
| 025 | D000008 | 0 |
| 026 | A000000 N | |
| 026 | B000000 N | |
| 026 | C000000 N | |
| 026 | D000000 Y | |
| 026 | E000000 N | |
| 026 | F000000 N | |
| 026 | G010000 N | |
| 026 | G020000 N | |
| 026 | H000000 N | |
| 027 | 000000 N | |
| 028 | A010000 | 0 |
| 028 | A020000 | 0 |
| 028 | A030000 | 0 |
| 028 | A040000 | 0 |
| 028 | B010000 | 0 |
| 028 | B020000 | 0 |
| 028 | B030000 | 0 |
| 028 | B040000 | 0 |
| 028 | C010000 | 0 |
| 028 | C020000 | 0 |
| 028 | C030000 | 0 |
| 028 | C040000 | 0 |
| | PAGE 4 | |
| 028 | D010000 | 0 |
| 028 | D020000 | 0 |
| 028 | D030000 | 0 |
| 028 | D040000 | 0 |
| 028 | E010000 | 0 |
| 028 | E020000 | 0 |
| 028 | E030000 | 0 |
| 028 | E040000 | 0 |
| 028 | F010000 | 0 |
| 028 | F020000 | 0 |
| 028 | F030000 | 0 |
| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
| 028 | G020000 | 0 |
| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
| 028 | H000000 | 0 |
| 030 | A000000 | 0 |
| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
| 031 | A000000 | 0 |
| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form NSAR-A

| | | |
|-----|---------|---------|
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 0.000 |
| 048 | A010000 | 125000 |
| 048 | A020000 | 0.650 |
| 048 | B010000 | 125000 |
| 048 | B020000 | 0.638 |
| 048 | C010000 | 250000 |
| 048 | C020000 | 0.625 |
| 048 | D010000 | 500000 |
| 048 | D020000 | 0.613 |
| 048 | E010000 | 1000000 |
| 048 | E020000 | 0.600 |
| | PAGE | 5 |
| 048 | F010000 | 0 |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0 |
| 048 | G020000 | 0.000 |
| 048 | H010000 | 0 |
| 048 | H020000 | 0.000 |
| 048 | I010000 | 0 |
| 048 | I020000 | 0.000 |
| 048 | J010000 | 0 |
| 048 | J020000 | 0.000 |
| 048 | K010000 | 2000000 |
| 048 | K020000 | 0.575 |
| 049 | 000000 | N |
| 050 | 000000 | N |
| 051 | 000000 | N |
| 052 | 000000 | N |
| 053 | A000000 | Y |
| 053 | B000000 | Y |
| 053 | C000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | N |
| 054 | C000000 | N |
| 054 | D000000 | N |
| 054 | E000000 | N |
| 054 | F000000 | N |
| 054 | G000000 | N |
| 054 | H000000 | Y |
| 054 | I000000 | N |
| 054 | J000000 | Y |
| 054 | K000000 | N |
| 054 | L000000 | N |
| 054 | M000000 | Y |
| 054 | N000000 | N |
| 054 | O000000 | Y |
| 055 | A000000 | Y |
| 055 | B000000 | N |

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form NSAR-A

056 000000 N
 057 000000 N
 058 A000000 N
 059 000000 Y
 060 A000000 N
 060 B000000 N
 061 000000 0
 062 A000000 Y
 062 B000000 0.0
 062 C000000 0.0
 062 D000000 0.0
 062 E000000 0.0
 062 F000000 0.0
 062 G000000 0.0
 062 H000000 0.0
 PAGE 6
 062 I000000 0.0
 062 J000000 0.0
 062 K000000 0.0
 062 L000000 0.0
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 146.2
 062 P000000 0.0
 062 Q000000 0.0
 062 R000000 0.0
 063 A000000 0
 063 B000000 8.3
 064 A000000 Y
 064 B000000 N
 066 A000000 N
 067 000000 N
 068 A000000 N
 068 B000000 N
 069 000000 N
 070 A010000 Y
 070 A020000 N
 070 B010000 N
 070 B020000 N
 070 C010000 Y
 070 C020000 N
 070 D010000 N
 070 D020000 N
 070 E010000 Y
 070 E020000 N
 070 F010000 N
 070 F020000 N
 070 G010000 Y
 070 G020000 N
 070 H010000 N
 070 H020000 N
 070 I010000 N
 070 I020000 N
 070 J010000 Y
 070 J020000 N
 070 K010000 Y
 070 K020000 N
 070 L010000 N
 070 L020000 N
 070 M010000 N
 070 M020000 N
 070 N010000 N

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form NSAR-A

| | | | |
|-------|---------|----|--------|
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | N | |
| 070 | P010000 | N | |
| 070 | P020000 | N | |
| | PAGE | 7 | |
| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | N | |
| 070 | R020000 | N | |
| 071 | A000000 | | 8952 |
| 071 | B000000 | | 8727 |
| 071 | C000000 | | 44208 |
| 071 | D000000 | 20 | |
| 072 | A000000 | 6 | |
| 072 | B000000 | | 1099 |
| 072 | C000000 | | 0 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 145 |
| 072 | G000000 | | 0 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 5 |
| 072 | J000000 | | 6 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 0 |
| 072 | M000000 | | 0 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 0 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 5 |
| 072 | S000000 | | 0 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 24 |
| 072 | X000000 | | 185 |
| 072 | Y000000 | | 69 |
| 072 | Z000000 | | 983 |
| 072AA | 000000 | | 131 |
| 072BB | 000000 | | 0 |
| 072CC | 010000 | | 0 |
| 072CC | 020000 | | 1175 |
| 072DD | 010000 | | 881 |
| 072DD | 020000 | | 0 |
| 072EE | 000000 | | 0 |
| 073 | A010000 | | 0.4530 |
| 073 | A020000 | | 0.0000 |
| 073 | B000000 | | 0.0000 |
| 073 | C000000 | | 0.0000 |
| 074 | A000000 | | 375 |
| 074 | B000000 | | 0 |
| 074 | C000000 | | 0 |
| 074 | D000000 | | 44114 |
| 074 | E000000 | | 0 |
| 074 | F000000 | | 0 |
| | PAGE | 8 | |
| 074 | G000000 | | 0 |
| 074 | H000000 | | 0 |
| 074 | I000000 | | 0 |
| 074 | J000000 | | 0 |

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form NSAR-A

| | | |
|-----------|------------------|--------------|
| 074 | K000000 | 0 |
| 074 | L000000 | 701 |
| 074 | M000000 | 6 |
| 074 | N000000 | 45196 |
| 074 | O000000 | 0 |
| 074 | P000000 | 13 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 17 |
| 074 | S000000 | 15000 |
| 074 | T000000 | 30166 |
| 074 | U010000 | 1946 |
| 074 | U020000 | 0 |
| 074 | V010000 | 15.50 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 29 |
| 074 | Y000000 | 5862 |
| 075 | A000000 | 0 |
| 075 | B000000 | 29741 |
| 076 | 000000 | 15.90 |
| 077 | A000000 | N |
| 078 | 000000 | N |
| 080 | C000000 | 0 |
| 081 | B000000 | 0 |
| 082 | B000000 | 0 |
| 083 | B000000 | 0 |
| 084 | B000000 | 0 |
| 086 | A010000 | 1 |
| 086 | A020000 | 16 |
| 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 | 67069R107 |
| 087 | A030000 | NMB |
| 088 | A000000 | N |
| 088 | B000000 | N |
| | PAGE | 9 |
| 088 | C000000 | N |
| 088 | D000000 | Y |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | V.P & CONTROLLER | |