

NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND

Form NSAR-B

July 26, 2002

PAGE 1  
000 B000000 05/31/2002  
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 UBS WARBURG LLC  
011 B000001 8-22651  
011 C010001 STAMFORD  
011 C020001 CT  
011 C030001 06912  
011 A000002 NUVEEN INVESTMENTS  
011 B000002 8-13464  
011 C010002 CHICAGO  
011 C020002 IL  
011 C030002 60606  
011 C040002 1286  
PAGE 2  
011 A000003 ALEX. BROWN & SONS, INC.  
011 B000003 8-31213  
011 C010003 BALTIMORE  
011 C020003 MD  
011 C030003 21202  
011 A000004 RAYMOND JAMES & ASSOCIATES

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

011 B000004 8-10999  
011 C010004 ST. PETERSBURG  
011 C020004 FL  
011 C030004 33716  
011 A000005 PRUDENTIAL SECURITIES INCORPORATED  
011 B000005 8-12321  
011 C010005 NEW YORK  
011 C020005 NY  
011 C030005 10292  
011 A000006 SMITH BARNEY, HARRIS UPHAM & CO.  
011 B000006 8-08177  
011 C010006 NEW YORK  
011 C020006 NY  
011 C030006 10105  
011 A000007 A.G. EDWARDS & SONS  
011 B000007 8-13580  
011 C010007 ST. LOUIS  
011 C020007 MO  
011 C030007 63103  
011 A000008 DELETE  
011 A000009 DELETE  
012 A000001 JPMORGAN INVESTOR SERVICES CO.  
012 B000001 85-11374  
012 C010001 BROOKLYN  
012 C020001 NY  
012 C030001 11245  
013 A000001 ERNST & YOUNG  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60611  
014 A000001 NUVEEN INVESTMENTS  
014 B000001 8-13464  
015 A000001 JPMORGAN CHASE BANK  
015 B000001 C  
015 C010001 BROOKLYN  
015 C020001 NY  
015 C030001 11245  
015 E010001 X  
015 A000003 BANK OF NEW YORK  
015 B000003 S  
015 C010003 NEW YORK  
015 C020003 NY  
015 C030003 10007  
015 E010003 X  
015 A000004 BANKERS TRUST COMPANY

PAGE 3

015 B000004 S  
015 C010004 NEW YORK  
015 C020004 NY  
015 C030004 10015  
015 E010004 X  
015 A000007 NATIONSBANK OF NORTH CAROLINA  
015 B000007 S  
015 C010007 CHARLOTTE  
015 C020007 NC  
015 C030007 28255  
015 E010007 X  
018 000000 Y  
019 A000000 Y  
019 B000000 129  
019 C000000 NUVEENFUND  
020 C000001 0

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

|     |         |                            |
|-----|---------|----------------------------|
| 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 | MORGAN STANLEY DEAN WITTER |
| 022 | B000001 | 13-2655998                 |
| 022 | C000001 | 1000                       |
| 022 | D000001 | 1000                       |
| 022 | A000002 | STATE STREET BANK          |
| 022 | B000002 | 04-1867445                 |
| 022 | C000002 | 0                          |
| 022 | D000002 | 1461                       |
| 022 | A000003 | A.G. EDWARDS               |
| 022 | B000003 | 43-0895447                 |
| 022 | C000003 | 0                          |
| 022 | D000003 | 1373                       |
| 022 | A000004 | PRAGER MCCARTHY & SEALY    |
| 022 | B000004 | 94-3057440                 |
| 022 | C000004 | 998                        |
| 022 | D000004 | 240                        |
| 022 | A000005 | MERCHANT CAPITAL CORP.     |
| 022 | B000005 | 63-0908075                 |
| 022 | C000005 | 1050                       |
| 022 | D000005 | 0                          |
| 022 | A000006 | SALOMON SMITH BARNEY       |
| 022 | B000006 | 13-1912900                 |
| 022 | C000006 | 0                          |
| 022 | D000006 | 1050                       |
| 022 | A000007 | CAIN BROTHERS              |
|     | PAGE    | 4                          |
| 022 | B000007 | 13-3559884                 |
| 022 | C000007 | 993                        |
| 022 | D000007 | 0                          |
| 022 | A000008 | MERRILL LYNCH              |
| 022 | B000008 | 13-5674085                 |
| 022 | C000008 | 0                          |
| 022 | D000008 | 981                        |
| 022 | A000009 | WILLIAM HOUGH              |
| 022 | B000009 | 59-2246010                 |
| 022 | C000009 | 0                          |
| 022 | D000009 | 499                        |
| 022 | A000010 | ROOSEVELT & CROSS          |
| 022 | B000010 | 13-2728032                 |
| 022 | C000010 | 425                        |
| 022 | D000010 | 0                          |
| 023 | C000000 | 4829                       |
| 023 | D000000 | 6919                       |
| 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                          |

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

|     |         |      |   |
|-----|---------|------|---|
| 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 |
| 028 | D010000 |      | 0 |
| 028 | D020000 |      | 0 |
| 028 | D030000 |      | 0 |
|     | PAGE    | 5    |   |
| 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 |
| 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    |   |

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

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  
 048 F010000 0  
 048 F020000 0.000  
 048 G010000 0  
 PAGE 6  
 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  
 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

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

062 G000000 0.0  
062 H000000 0.0  
062 I000000 0.0  
062 J000000 0.0  
062 K000000 0.0

PAGE 7

062 L000000 0.0  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 152.3  
062 P000000 0.0  
062 Q000000 0.0  
062 R000000 0.0

063 A000000 0  
063 B000000 13.4

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 N

070 K020000 N  
070 L010000 N

070 L020000 N  
070 M010000 N

070 M020000 N  
070 N010000 Y

070 N020000 N  
070 O010000 Y

070 O020000 N  
070 P010000 N

070 P020000 N  
070 Q010000 N

070 Q020000 N  
070 R010000 N

PAGE 8

070 R020000 N  
071 A000000 3829

071 B000000 5919  
071 C000000 42231

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

|             |        |
|-------------|--------|
| 071 D000000 | 9      |
| 072 A000000 | 12     |
| 072 B000000 | 2261   |
| 072 C000000 | 0      |
| 072 D000000 | 0      |
| 072 E000000 | 0      |
| 072 F000000 | 277    |
| 072 G000000 | 0      |
| 072 H000000 | 0      |
| 072 I000000 | 13     |
| 072 J000000 | 40     |
| 072 K000000 | 5      |
| 072 L000000 | 9      |
| 072 M000000 | 1      |
| 072 N000000 | 0      |
| 072 O000000 | 0      |
| 072 P000000 | 0      |
| 072 Q000000 | 0      |
| 072 R000000 | 7      |
| 072 S000000 | 4      |
| 072 T000000 | 0      |
| 072 U000000 | 0      |
| 072 V000000 | 0      |
| 072 W000000 | 51     |
| 072 X000000 | 407    |
| 072 Y000000 | 148    |
| 072 Z000000 | 2002   |
| 072AA000000 | 0      |
| 072BB000000 | 69     |
| 072CC010000 | 555    |
| 072CC020000 | 0      |
| 072DD010000 | 1702   |
| 072DD020000 | 0      |
| 072EE000000 | 0      |
| 073 A010000 | 0.8760 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 105    |
| 074 B000000 | 0      |
| 074 C000000 | 0      |
| 074 D000000 | 41915  |
| 074 E000000 | 0      |
| 074 F000000 | 0      |
| 074 G000000 | 0      |
| 074 H000000 | 0      |
| 074 I000000 | 0      |
| PAGE 9      |        |
| 074 J000000 | 0      |
| 074 K000000 | 0      |
| 074 L000000 | 709    |
| 074 M000000 | 11     |
| 074 N000000 | 42740  |
| 074 O000000 | 0      |
| 074 P000000 | 13     |
| 074 Q000000 | 0      |
| 074 R010000 | 0      |
| 074 R020000 | 0      |
| 074 R030000 | 0      |
| 074 R040000 | 208    |
| 074 S000000 | 15000  |
| 074 T000000 | 27519  |

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

|           |                  |  |
|-----------|------------------|--|
| 074       | U010000          | 1943   |
| 074       | U020000          | 0  |
| 074       | V010000          | 14.16  |
| 074       | V020000          | 0.00   |
| 074       | W000000          | 0.0000                                       |
| 074       | X000000          | 31   |
| 074       | Y000000          | 6488   |
| 075       | A000000          | 0  |
| 075       | B000000          | 27663  |
| 076       | 000000           | 15.95  |
| 077       | A000000          | Y  |
| 077       | B000000          | Y  |
| 077       | Q010000          | Y  |
| 078       | 000000           | N  |
| 080       | A000000          | TRAVELERS CASUALTY AND SURETY CO. OF AMERICA |
| 080       | C000000          | 60000  |
| 081       | A000000          | Y  |
| 081       | B000000          | 128  |
| 082       | A000000          | N  |
| 082       | B000000          | 0  |
| 083       | A000000          | N  |
| 083       | B000000          | 0  |
| 084       | A000000          | N  |
| 084       | B000000          | 0  |
| 085       | A000000          | Y  |
| 085       | B000000          | N  |
| 086       | A010000          | 1  |
| 086       | A020000          | 20   |
| 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  |
|           | PAGE             | 10   |
| 086       | F020000          | 0  |
| 087       | A010000          | COMMON STOCK                                 |
| 087       | A020000          | 67069R107                                    |
| 087       | A030000          | NMB  |
| 088       | A000000          | N  |
| 088       | B000000          | N  |
| 088       | C000000          | N  |
| 088       | D000000          | Y  |
| SIGNATURE | STEPHEN D. FOY   |  |
| TITLE     | V.P & CONTROLLER |  |