

NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND

Form NSAR-B

July 30, 2003

PAGE 1
000 B000000 05/31/2003
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

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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 141
 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 FIRST ALBANY
 022 B000001 14-1391446
 022 C000001 831
 022 D000001 1241
 022 A000002 MERCHANT CAPITAL
 022 B000002 63-0908075
 022 C000002 1000
 022 D000002 0
 022 A000003 MORGAN STANLEY DEAN WITTER
 022 B000003 13-2655998
 022 C000003 456
 022 D000003 505
 022 A000004 DAIN RAUSCHER
 022 B000004 41-0212020
 022 C000004 493
 022 D000004 255
 022 A000005 CORBY NORTH BRIDGE
 022 B000005 52-1037969
 PAGE 3
 022 C000005 521
 022 D000005 0
 022 A000006 GMS CORPORATION
 022 B000006 13-2982938
 022 C000006 0
 022 D000006 510
 022 A000007 RYAN, BECK & CO.
 022 B000007 22-1773796
 022 C000007 364
 022 D000007 0
 022 A000008 QUICK&REILLY
 022 B000008 13-2779884
 022 C000008 0
 022 D000008 243
 022 C000009 0
 022 D000009 0

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| | | |
|-----|-----------|------|
| 022 | C000010 | 0 |
| 022 | D000010 | 0 |
| 023 | C000000 | 3665 |
| 023 | D000000 | 3927 |
| 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 |
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| 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 |
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| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
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| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |

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| | | |
|-----|---------|---------|
| 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 |

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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 144.5
 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
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 068 A000000 N
 068 B000000 N
 069 000000 N
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 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

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| | | | |
|-------|---------|----|--------|
| 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 | | 3665 |
| 071 | B000000 | | 3927 |
| 071 | C000000 | | 43571 |
| 071 | D000000 | | 8 |
| 072 | A000000 | 12 | |
| 072 | B000000 | | 2270 |
| 072 | C000000 | | 0 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 287 |
| 072 | G000000 | | 0 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 11 |
| 072 | J000000 | | 17 |
| 072 | K000000 | | 1 |
| 072 | L000000 | | 2 |
| 072 | M000000 | | 0 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 0 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 9 |
| 072 | S000000 | | 1 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 49 |
| 072 | X000000 | | 377 |
| 072 | Y000000 | | 134 |
| 072 | Z000000 | | 2027 |
| 072AA | 000000 | | 134 |
| 072BB | 000000 | | 0 |
| 072CC | 010000 | | 3241 |
| 072CC | 020000 | | 0 |
| 072DD | 010000 | | 1703 |
| 072DD | 020000 | | 0 |
| 072EE | 000000 | | 0 |
| 073 | A010000 | | 0.8760 |
| 073 | A020000 | | 0.0000 |
| 073 | B000000 | | 0.0000 |
| 073 | C000000 | | 0.0000 |
| 074 | A000000 | | 168 |
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| 074 | C000000 | | 0 |
| 074 | D000000 | | 44980 |
| 074 | E000000 | | 0 |
| 074 | F000000 | | 0 |
| | PAGE | 8 | |
| 074 | G000000 | | 0 |
| 074 | H000000 | | 0 |
| 074 | I000000 | | 0 |
| 074 | J000000 | | 325 |

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| | | |
|-----------|------------------|------------------------------------|
| 074 | K000000 | 0 |
| 074 | L000000 | 687 |
| 074 | M000000 | 9 |
| 074 | N000000 | 46169 |
| 074 | O000000 | 0 |
| 074 | P000000 | 14 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 21 |
| 074 | S000000 | 15000 |
| 074 | T000000 | 31134 |
| 074 | U010000 | 1945 |
| 074 | U020000 | 0 |
| 074 | V010000 | 16.00 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 30 |
| 074 | Y000000 | 7050 |
| 075 | A000000 | 0 |
| 075 | B000000 | 29514 |
| 076 | 000000 | 16.45 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | Q010000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | CHUBB GROUP OF INSURANCE COMPANIES |
| 080 | B000000 | AIG, CNA, GULF |
| 080 | C000000 | 84000 |
| 081 | A000000 | Y |
| 081 | B000000 | 140 |
| 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 | 2 |
| 086 | A020000 | 32 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| | PAGE | 9 |
| 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 |
| 088 | C000000 | N |
| 088 | D000000 | Y |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | V.P & CONTROLLER | |

