

NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND

Form NSAR-B

July 28, 2004

PAGE 1  
000 B000000 05/31/2004  
000 C000000 0001090120  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
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001 B000000 811-09451  
001 C000000 3129178200  
002 A000000 333 WEST WACKER DRIVE  
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002 D020000 1286  
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008 A000001 NUVEEN ADVISORY CORP  
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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  
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022 A000002 LEHMAN BROTHERS  
022 B000002 13-2518466  
022 C000002 2895  
022 D000002 1436  
022 A000003 ADVEST, INC.  
022 B000003 06-0501867  
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022 A000004 A.G. EDWARDS  
022 B000004 43-0895447  
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022 A000005 FIRST ALBANY  
022 B000005 14-1391446  
PAGE 3  
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022 A000006 MERRILL LYNCH  
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022 A000007 BANK OF AMERICA  
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022 A000009 MORGAN STANLEY DEAN WITTER  
022 B000009 13-2655998

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054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	N
054	M000000	Y

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070	I020000	N	
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070	K010000	Y	
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070	L010000	N	

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087	A010000	COMMON STOCK
087	A020000	67069R107
087	A030000	NMB
088	A000000	N

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088 B000000 N

088 C000000 N

088 D000000 Y

SIGNATURE STEPHEN D. FOY

TITLE V.P & CONTROLLER