

NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND  
Form N-Q  
April 29, 2011

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT  
COMPANY

Investment Company Act file number 811-09451

Nuveen Massachusetts Dividend Advantage Municipal Fund  
(Exact name of registrant as specified in charter)

Nuveen Investments  
333 West Wacker Drive, Chicago, Illinois 60606  
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy  
Vice President and Secretary  
333 West Wacker Drive, Chicago, Illinois 60606  
(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: 5/31

Date of reporting period: 2/28/11

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.



Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)  
 Nuveen Massachusetts Dividend Advantage Municipal Fund  
 (NMB)  
 February 28, 2011

| Principal Amount<br>(000) | Description (1)                                                                                                                                                          | Optional Call Provisions<br>(2) | Ratings<br>(3) | Value      |
|---------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|----------------|------------|
|                           | Consumer Discretionary – 0.9% (0.6% of Total Investments)                                                                                                                |                                 |                |            |
| \$ 480                    | Boston Industrial Development Financing Authority, Massachusetts, Senior Revenue Bonds, Crosstown Center Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum Tax) | 9/12 at 102.00                  | Caa3           | \$ 240,931 |
|                           | Education and Civic Organizations – 41.0% (27.7% of Total Investments)                                                                                                   |                                 |                |            |
| 375                       | Massachusetts Development Finance Agency, Revenue Bonds, Boston University, Series 2009V-1, 5.000%, 10/01/29                                                             | 10/19 at 100.00                 | A              | 375,761    |
| 85                        | Massachusetts Development Finance Agency, Revenue Bonds, Draper Laboratory, Series 2008, 5.875%, 9/01/30                                                                 | No Opt. Call                    | Aa3            | 89,039     |
| 400                       | Massachusetts Development Finance Agency, Revenue Bonds, Emerson College, Series 2010A, 5.000%, 1/01/40                                                                  | 1/20 at 100.00                  | A–             | 359,520    |
| 450                       | Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2007, 5.000%, 9/01/37 – NPMF Insured                                    | 9/17 at 100.00                  | A+             | 418,797    |
| 495                       | Massachusetts Development Finance Authority, Revenue Bonds, Massachusetts College of Pharmacy and Allied Health Sciences, Series 2005D, 5.000%, 7/01/27 – AGC Insured    | 7/15 at 100.00                  | AA+            | 503,168    |
| 500                       | Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, Series 2002A, 5.750%, 1/01/42 – AMBAC Insured                                   | No Opt. Call                    | A              | 481,465    |
| 2,100                     | Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, 5.000%, 1/01/42 – AGC Insured (UB)                                              | 1/18 at 100.00                  | AA+            | 1,966,902  |
| 1,000                     | Massachusetts Development Finance Authority, Revenue Refunding Bonds, Boston University, Series 1999P, 6.000%, 5/15/59                                                   | 5/29 at 105.00                  | A2             | 1,050,440  |
| 990                       | Massachusetts Educational Finance Authority, Educational Loan Revenue Bonds, Series 2001E, 5.300%, 1/01/16 – AMBAC Insured (Alternative Minimum Tax)                     | 7/11 at 100.00                  | AA             | 991,475    |
| 625                       | Massachusetts Educational Financing Authority, Education Loan Revenue Bonds, Series 2008H,                                                                               | 1/18 at 100.00                  | AA+            | 640,763    |

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

|        |                                                                                                                                                                                     |                 |      |            |
|--------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|------|------------|
|        | 6.350%, 1/01/30 – AGC Insured (Alternative Minimum Tax)                                                                                                                             |                 |      |            |
| 1,000  | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Boston College, Series 2003N, 5.250%, 6/01/18                                                             | 6/13 at 100.00  | AA-  | 1,068,750  |
| 500    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Springfield College, Series 2010, 5.500%, 10/15/31                                                        | 10/19 at 100.00 | Baa1 | 496,310    |
| 1,500  | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Wheaton College Issues, Series 2010F, 5.000%, 1/01/41                                                     | No Opt. Call    | A2   | 1,405,125  |
| 590    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Williams College, Series 2007L, 5.000%, 7/01/31                                                           | 7/16 at 100.00  | AAA  | 602,567    |
| 500    | Massachusetts Health and Educational Facilities Authority, Revenue Refunding Bonds, Suffolk University Issue, Series 2009A, 5.750%, 7/01/39                                         | 7/19 at 100.00  | BBB  | 488,680    |
| 11,110 | Total Education and Civic Organizations Health Care – 32.4% (21.8% of Total Investments)                                                                                            |                 |      | 10,938,762 |
| 1,200  | Massachusetts Development Finance Agency, Revenue Bonds, Partners HealthCare System, Series 2011K-6, 5.375%, 7/01/41                                                                | 7/20 at 100.00  | AA   | 1,202,088  |
| 500    | Massachusetts Health and Educational Facilities Authority Revenue Bonds, Quincy Medical Center Issue, Series 2008A, 6.500%, 1/15/38                                                 | 1/18 at 100.00  | N/R  | 408,695    |
| 500    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Berkshire Health System, Series 2001E, 6.250%, 10/01/31                                                   | 10/11 at 101.00 | BBB+ | 500,790    |
| 775    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Caregroup Inc., Series B1 Capital Asset Program Converted June 13,2008, 5.375%, 2/01/26 – NPMFG Insured   | 8/18 at 100.00  | A3   | 776,093    |
| 500    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Caregroup Inc., Series B2, Capital Asset Program, Converted June 9, 2009, 5.375%, 2/01/27 – NPMFG Insured | 8/18 at 100.00  | A3   | 496,545    |
| 1,000  | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Children’s Hospital, Series 2009M, 5.500%, 12/01/39                                                       | 12/19 at 100.00 | AA   | 1,011,680  |
| 295    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Covenant Health Systems Obligated Group, Series 2002, 6.000%, 7/01/31                                     | 1/12 at 101.00  | A    | 294,286    |
| 550    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Emerson Hospital, Series 2005E: 5.000%, 8/15/25 – RAAI Insured                                            | 8/15 at 100.00  | N/R  | 471,070    |
| 315    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Emerson Hospital, Series 2005E: 5.000%, 8/15/35 – RAAI Insured                                            | 8/15 at 100.00  | N/R  | 241,712    |
| 600    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Lahey Clinic Medical Center, Series 2005C, 5.000%, 8/15/21 – FGIC Insured                                 | 8/15 at 100.00  | A+   | 608,850    |

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

|       |                                                                                                                                                                       |                   |      |           |
|-------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|------|-----------|
| 1,000 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Lahey Medical Center, Series 2007D, 5.250%, 8/15/28                                         | 8/17 at<br>100.00 | A+   | 984,260   |
| 290   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milford Regional Medical Center, Series 2007E, 5.000%, 7/15/32                              | 7/17 at<br>100.00 | BBB- | 236,643   |
| 500   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milton Hospital Project, Series 2005D, 5.250%, 7/01/30                                      | 7/15 at<br>100.00 | BB-  | 358,455   |
| 500   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2004B, 6.375%, 7/01/34 (4)               | 7/14 at<br>100.00 | CCC  | 249,800   |
| 35    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Partners HealthCare System Inc., Series 2001C, 5.750%, 7/01/32                              | 7/11 at<br>101.00 | AA   | 35,194    |
| 500   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2001C, 6.625%, 7/01/32                                   | 7/11 at<br>100.00 | BBB+ | 501,435   |
| 285   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, UMass Memorial Health Care, Series 2005D, 5.000%, 7/01/33                                   | 7/15 at<br>100.00 | BBB+ | 256,625   |
| 9,345 | Total Health Care Housing/Multifamily – 7.8% (5.3% of Total Investments)                                                                                              |                   |      | 8,634,221 |
| 565   | Massachusetts Development Finance Authority, Multifamily Housing Revenue Bonds, Emerson Manor Project, Series 2007, 4.800%, 7/20/48                                   | 7/17 at<br>100.00 | BB   | 509,500   |
| 500   | Massachusetts Housing Finance Agency, Housing Revenue Bonds, Series 2003S, 5.050%, 12/01/23 (Alternative Minimum Tax)                                                 | 6/13 at<br>100.00 | AA-  | 493,030   |
| 55    | Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 2001A, 5.850%, 7/01/35 – AMBAC Insured (Alternative Minimum Tax)                  | 7/11 at<br>100.00 | N/R  | 52,526    |
| 1,000 | Somerville Housing Authority, Massachusetts, GNMA Collateralized Mortgage Revenue Bonds, Clarendon Hill Towers, Series 2002, 5.200%, 11/20/22                         | 5/12 at<br>103.00 | N/R  | 1,027,420 |
| 2,120 | Total Housing/Multifamily Housing/Single Family – 4.0% (2.7% of Total Investments)                                                                                    |                   |      | 2,082,476 |
| 650   | Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 2006-126, 4.625%, 6/01/32 (Alternative Minimum Tax)                                 | 6/16 at<br>100.00 | AA   | 572,494   |
| 480   | Massachusetts Housing Finance Agency, Single Family Housing Revenue Bonds, Series 2008, Trust 3145, 15.288%, 6/01/16 (IF)                                             | No Opt.<br>Call   | AA   | 487,032   |
| 1,130 | Total Housing/Single Family Industrials – 1.2% (0.8% of Total Investments)                                                                                            |                   |      | 1,059,526 |
| 125   | Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds, Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax) | No Opt.<br>Call   | N/R  | 118,655   |
| 200   | Massachusetts Development Finance Agency, Solid Waste Disposal Revenue Bonds, Waste Management                                                                        | No Opt.<br>Call   | BBB  | 211,016   |

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

|       |                                                                                                                                                                                               |                    |     |           |
|-------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|-----|-----------|
|       | Inc., Series 2003, 5.450%, 6/01/14                                                                                                                                                            |                    |     |           |
| 325   | Total Industrials                                                                                                                                                                             |                    |     | 329,671   |
|       | Long-Term Care – 8.7% (5.9% of Total Investments)                                                                                                                                             |                    |     |           |
| 100   | Massachusetts Development Finance Agency, Revenue Bonds,<br>Carleton-Willard Village, Series 2010, 5.625%, 12/01/30                                                                           | 12/19 at<br>100.00 | A–  | 95,795    |
| 725   | Massachusetts Development Finance Agency, Revenue Bonds,<br>Orchard Cove, Series 2007,<br>5.250%, 10/01/26                                                                                    | 10/12 at<br>102.00 | N/R | 582,436   |
| 655   | Massachusetts Development Finance Authority, First Mortgage<br>Revenue Bonds, Berkshire<br>Retirement Community – Edgcombe Project, Series 2001A, 6.750%,<br>7/01/21                          | 7/11 at<br>102.00  | BBB | 665,945   |
| 1,000 | Massachusetts Development Finance Authority, GNMA<br>Collateralized Assisted Living Facility<br>Revenue Bonds, Arbors at Chicopee, Series 2001A, 6.250%, 9/20/42<br>(Alternative Minimum Tax) | 3/12 at<br>105.00  | AAA | 980,380   |
| 2,480 | Total Long-Term Care                                                                                                                                                                          |                    |     | 2,324,556 |
|       | Tax Obligation/General – 15.6% (10.5% of Total Investments)                                                                                                                                   |                    |     |           |
| 310   | Ashland, Massachusetts, General Obligation Bonds, Series 2004,<br>5.250%, 5/15/23 – AMBAC Insured                                                                                             | 5/15 at<br>100.00  | Aa2 | 326,198   |
| 440   | Fall River, Massachusetts, General Obligation Bonds, Series 2003,<br>5.000%, 2/01/21 – AGM Insured                                                                                            | 2/13 at<br>101.00  | AA+ | 454,282   |
| 1,000 | Hampden-Wilbraham Regional School District, Hampden County,<br>Massachusetts, General Obligation<br>Bonds, Series 2011, 5.000%, 2/15/41                                                       | 2/21 at<br>100.00  | Aa3 | 1,001,150 |
| 500   | Norwell, Massachusetts, General Obligation Bonds, Series 2003,<br>5.000%, 11/15/20 – FGIC Insured                                                                                             | No Opt.<br>Call    | AAA | 583,885   |
| 500   | Puerto Rico, General Obligation and Public Improvement Bonds,<br>Series 2002A, 5.500%, 7/01/29 –<br>FGIC Insured                                                                              | No Opt.<br>Call    | A3  | 485,355   |
| 1,280 | Quincy, Massachusetts, General Obligation Bonds, Series 2011,<br>5.125%, 12/01/33                                                                                                             | 12/20 at<br>100.00 | Aa2 | 1,308,710 |
| 4,030 | Total Tax Obligation/General                                                                                                                                                                  |                    |     | 4,159,580 |
|       | Tax Obligation/Limited – 12.0% (8.1% of Total Investments)                                                                                                                                    |                    |     |           |
| 395   | Martha’s Vineyard Land Bank, Massachusetts, Revenue Bonds,<br>Series 2004, 5.000%, 5/01/26 –<br>AMBAC Insured                                                                                 | 5/14 at<br>100.00  | A   | 395,893   |
| 385   | Massachusetts Bay Transportation Authority, Senior Lien Sales Tax<br>Revenue Refunding Bonds,<br>Series 2004C, 5.250%, 7/01/21                                                                | No Opt.<br>Call    | AAA | 454,007   |
| 230   | Massachusetts College Building Authority, Project Revenue Bonds,<br>Series 2004A, 5.000%,<br>5/01/19 – NPFQ Insured                                                                           | 5/14 at<br>100.00  | Aa2 | 248,241   |
| 250   | Massachusetts College Building Authority, Project Revenue Bonds,<br>Series 2006A, 5.000%,<br>5/01/31 – AMBAC Insured                                                                          | 5/16 at<br>100.00  | Aa2 | 252,193   |
| 550   | Massachusetts College Building Authority, Project Revenue Bonds,<br>Series 2008A, 5.000%,<br>5/01/33 – AGC Insured                                                                            | 5/18 at<br>100.00  | AA+ | 552,431   |
| 500   |                                                                                                                                                                                               |                    | AA+ | 546,490   |

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

|       |                                                                                                                                                                        |                    |         |           |
|-------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|---------|-----------|
|       | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/20 – AGM Insured                                                | 8/15 at<br>100.00  |         |           |
| 230   | Massachusetts State, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 – FGIC Insured                                                       | No Opt.<br>Call    | A1      | 251,818   |
| 500   | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Series 1999A, 6.375%, 10/01/19                                                                | 4/11 at<br>101.00  | BBB+    | 505,845   |
| 3,040 | Total Tax Obligation/Limited Transportation – 3.2% (2.2% of Total Investments)                                                                                         |                    |         | 3,206,918 |
| 500   | Massachusetts Port Authority, Airport System Revenue Bonds, Series 2010A, 5.000%, 7/01/30                                                                              | 7/20 at<br>100.00  | AA–     | 507,235   |
| 400   | Massachusetts Port Authority, Special Facilities Revenue Bonds, BOSFUEL Corporation, Series 2007, 5.000%, 7/01/32 – FGIC Insured (Alternative Minimum Tax)             | 7/17 at<br>100.00  | A3      | 355,924   |
| 900   | Total Transportation U.S. Guaranteed – 6.4% (4.3% of Total Investments) (5)                                                                                            |                    |         | 863,159   |
| 500   | Massachusetts Development Finance Authority, Revenue Bonds, Milton Academy, Series 2003A, 5.000%, 9/01/19 (Pre-refunded 9/01/13)                                       | 9/13 at<br>100.00  | AA– (5) | 551,890   |
| 80    | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Covenant Health Systems Obligated Group, Series 2002, 6.000%, 7/01/31 (Pre-refunded 1/01/12) | 1/12 at<br>101.00  | A (5)   | 84,568    |
| 215   | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Partners HealthCare System Inc., Series 2001C, 5.750%, 7/01/32 (Pre-refunded 7/01/11)        | 7/11 at<br>101.00  | AAA     | 221,140   |
| 750   | Massachusetts State, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/25 (Pre-refunded 1/01/14) – FGIC Insured                                | 1/14 at<br>100.00  | A1 (5)  | 838,740   |
| 1,545 | Total U.S. Guaranteed Utilities – 6.0% (4.0% of Total Investments)                                                                                                     |                    |         | 1,696,338 |
| 1,070 | Massachusetts Development Finance Agency, Resource Recovery Revenue Bonds, SEMass System, Series 2001A, 5.625%, 1/01/14 – NPMFG Insured                                | 1/12 at<br>101.00  | Baa1    | 1,096,911 |
| 500   | Massachusetts Industrial Finance Agency, Resource Recovery Revenue Refunding Bonds, Ogden Haverhill Project, Series 1998A, 5.600%, 12/01/19 (Alternative Minimum Tax)  | 6/11 at<br>100.00  | A–      | 501,055   |
| 1,570 | Total Utilities Water and Sewer – 9.0% (6.1% of Total Investments)                                                                                                     |                    |         | 1,597,966 |
| 530   | Boston Water and Sewerage Commission, Massachusetts, General Revenue Bonds, Senior Series 2004A, 5.000%, 11/01/25                                                      | 11/14 at<br>100.00 | AA+     | 552,096   |
| 125   | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2005, 6.000%, 7/01/25                                                          | 7/15 at<br>100.00  | Ba2     | 121,676   |
| 500   | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2005-11, 4.500%, 8/01/29                                                              | 8/15 at<br>100.00  | AAA     | 505,280   |

Edgar Filing: NUVEEN MASSACHUSETTS DIVIDEND ADVANTAGE MUNICIPAL FUND - Form N-Q

|           |                                                                    |         |     |               |
|-----------|--------------------------------------------------------------------|---------|-----|---------------|
|           | Massachusetts Water Pollution Abatement Trust, Pooled Loan         | 8/16 at |     |               |
| 400       | Program Bonds, Series 2006-12,<br>4.375%, 8/01/31                  | 100.00  | AAA | 399,452       |
|           | Massachusetts Water Pollution Abatement Trust, Revenue Bonds,      | 8/12 at |     |               |
| 500       | MWRA Loan Program, Series 2002A,<br>5.250%, 8/01/20                | 100.00  | AAA | 527,840       |
|           | Massachusetts Water Pollution Abatement Trust, Revenue Bonds,      | 8/11 at |     |               |
| 105       | MWRA Loan Program, Subordinate<br>Series 1999A, 5.750%, 8/01/29    | 100.00  | AAA | 105,309       |
|           | Massachusetts Water Resources Authority, General Revenue Bonds,    | 8/16 at |     |               |
| 250       | Series 2006A, 4.000%, 8/01/46                                      | 100.00  | AA+ | 202,552       |
| 2,410     | Total Water and Sewer                                              |         |     | 2,414,205     |
| \$ 40,485 | Total Investments (cost \$40,754,766) – 148.2%                     |         |     | 39,548,309    |
|           | Floating Rate Obligations – (3.9)%                                 |         |     | (1,050,000)   |
|           | MuniFund Term Preferred Shares, at Liquidation Value – (55.2)% (6) |         |     | (14,725,000)  |
|           | Other Assets Less Liabilities – 10.9%                              |         |     | 2,903,863     |
|           | Net Assets Applicable to Common Shares – 100%                      |         |     | \$ 26,677,172 |

---



Fair Value Measurements

Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market of the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad levels listed below:

Level 1 – Quoted prices in active markets for identical securities.

Level 2 – Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of February 28, 2011:

|                 | Level 1 | Level 2      | Level 3 | Total        |
|-----------------|---------|--------------|---------|--------------|
| Investments:    |         |              |         |              |
| Municipal Bonds | \$ —    | \$39,548,309 | \$ —    | \$39,548,309 |

The following is a reconciliation of the Fund's Level 3 investments held at the beginning and end of the measurement period:

|                                                      |                 |
|------------------------------------------------------|-----------------|
|                                                      | Level 3         |
|                                                      | Municipal Bonds |
| Balance at the beginning of period                   | \$ 688,820      |
| Gains (losses):                                      |                 |
| Net realized gains (losses)                          | (149,533)       |
| Net change in unrealized appreciation (depreciation) | 311,180         |
| Purchases at cost                                    | —               |
| Sales at proceeds                                    | (850,467)       |
| Net discounts (premiums)                             | —               |

|                              |      |
|------------------------------|------|
| Transfers Into               | —    |
| Transfers out of             | —    |
| Balance at the end of period | \$ — |

During the period ended February 28, 2011, the Fund recognized no significant transfers to/from Level 1, Level 2 or Level 3.

#### Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to timing differences in recognizing taxable market discount, timing differences in recognizing certain gains and losses on investment transactions and the treatment of investments in inverse floating rate securities reflected as financing transactions, if any. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

At February 28, 2011, the cost of investments was \$39,676,018.

Gross unrealized appreciation and gross unrealized depreciation of investments at February 28, 2011, were as follows:

|                                                           |               |
|-----------------------------------------------------------|---------------|
| Gross unrealized:                                         |               |
| Appreciation                                              | \$ 659,001    |
| Depreciation                                              | (1,836,710)   |
| Net unrealized appreciation (depreciation) of investments | \$(1,177,709) |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
  - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
  - (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investor Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
  - (4) The Fund's Adviser has concluded this issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records. Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
  - (5) which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
  - (6) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 37.2%.
- N/R Not rated.  
(IF) Inverse floating rate investment.  
(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.



Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
  
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d)) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: See EX-99 CERT attached hereto.

---

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Massachusetts Dividend Advantage Municipal Fund

By (Signature and Title) /s/ Kevin J. McCarthy  
Kevin J. McCarthy  
Vice President and Secretary

Date April 29, 2011

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Gifford R. Zimmerman  
Gifford R. Zimmerman  
Chief Administrative Officer (principal executive officer)

Date April 29, 2011

By (Signature and Title) /s/ Stephen D. Foy  
Stephen D. Foy  
Vice President and Controller (principal financial officer)

Date April 29, 2011