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Nuveen Multi-Strategy Income & Growth Fund
Form NSAR-B
February 29, 2012

PAGE 1
000 B000000 12/31/2011
000 C000000 0001216583
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
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001 C000000 3129178200
002 A000000 333 WEST WACKER DRIVE
002 B000000 CHICAGO
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002 D010000 60606
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008 C000001 801-14147
008 D010001 CHICAGO
008 D020001 IL
008 D030001 60606
008 D040001 1286
008 A000002 SPECTRUM ASSET MANAGEMENT, INC.
008 B000002 S
008 C000002 801-30405
008 D010002 STAMFORD
008 D020002 CT
008 D030002 06905
008 A000003 TRADEWINDS GLOBAL INVESTORS, LLC
008 B000003 S
008 C000003 801-65208
008 D010003 LOS ANGELES
008 D020003 CA
008 D030003 90067
008 A000004 SYMPHONY ASSET MANAGEMENT, LLC.
008 B000004 S
008 C000004 801-52638
008 D010004 SAN FRANCISCO
008 D020004 CA
008 D030004 94104
012 A000001 EQUISERVE INC.
012 B000001 84-05925
012 C010001 PROVIDENCE
012 C020001 RI
PAGE 3
012 C030001 02940
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
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014 A000001 NUVEEN INVESTMENTS, LLC
014 B000001 8-13464
014 A000002 SPECTRUM ASSET MANAGEMENT, INC.
014 B000002 8-36472
014 A000003 DELETE
014 A000004 DELETE
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02110

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015 E010001 X
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019 A000000 Y
019 B000000 239
019 C000000 NUVEENFUND
020 A000001 MERRILL LYNCH
020 B000001 13-5674085
020 C000001 32
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020 B000002 06-1209521
020 C000002 30
020 A000003 CREDIT SUISSE
020 B000003 13-5659485
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020 B000005 13-2655998
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020 A000009 SANFORD CBERNSTEIN CO LLC
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020 B000010 13-3224016
020 C000010 9
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PAGE 4

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022 A000006 MORGAN STANLEY
022 B000006 13-2655998
022 C000006 20377
022 D000006 18716
022 A000007 SUMMIT SEC GROUP LLC
022 C000007 13828

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| 022 | D000007 | 15713 |
| 022 | A000008 | MERRILL LYNCH |
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| 022 | A000010 | JP MORGAN CHASE |
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054 G000000 N
054 H000000 Y
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054 J000000 Y
054 K000000 N
PAGE 7
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| 088 | D000000 | Y |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | VP & CONTROLLER | |