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Nuveen Multi-Strategy Income & Growth Fund  
Form NSAR-A  
August 29, 2011

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008 A000002 SPECTRUM ASSET MANAGEMENT, INC.  
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008 C000002 801-30405  
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008 A000003 TRADEWINDS GLOBAL INVESTORS, LLC  
008 B000003 S  
008 C000003 801-65208  
008 D010003 LOS ANGELES  
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008 D030003 90067  
008 A000004 SYMPHONY ASSET MANAGEMENT, LLC.  
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008 D010004 SAN FRANCISCO  
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008 D030004 94104  
012 A000001 EQUISERVE INC.  
012 B000001 84-05925  
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013 A000001 ERNST & YOUNG LLP  
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088 B000000 N

088 C000000 N

088 D000000 Y

SIGNATURE STEPHEN D. FOY

TITLE VP & CONTROLLER