

SECURITIES AND EXCHANGE COMMISSION

FORM NSAR-A

Semi-annual report for management companies filed on Form N-SAR

Filing Date: **2012-04-30** | Period of Report: **2012-02-29**
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FILER

NUVEEN STRATEGY FUNDS, INC.

CIK: [1017927](#) | IRS No.: **411418224** | State of Incorporation: **MN** | Fiscal Year End: **0831**
Type: **NSAR-A** | Act: **40** | File No.: [811-07687](#) | Film No.: **12795786**

Mailing Address
*333 WEST WACKER DR.
CHICAGO IL 60606*

Business Address
*333 WEST WACKER DR.
CHICAGO IL 60606
312-917-8146*

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PAGE 21

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SIGNATURE	STEPHEN D. FOY	
TITLE	V.P.& CONTROLLER	

Form N-SAR, Sub-Item 77D

Policies with respect to security investments

NUVEEN STRATEGY AGGRESSIVE GROWTH ALLOCATION FUND

NUVEEN STRATEGY GROWTH ALLOCATION FUND

NUVEEN STRATEGY BALANCED ALLOCATION FUND

NUVEEN STRATEGY CONSERVATIVE ALLOCATION FUND, each a Series of
Nuveen Strategy Funds, Inc.

811-07687, 333-07463

On March 2, 2012, notification of each Funds
changes in allocation were filed as a 497
(supplement) to the Funds prospectus. A copy of
the supplement is contained in the Form 497 filing
on March 2, 2012, accession number 0001193125-
12-093652 and is herein incorporated by reference
as an exhibit to the Sub-Item 77D of Form N-SAR.

SUB-ITEM 77K

Changes in registrants certifying accountant

Nuveen Strategy Funds, Inc.

811-07687

The Board of Directors of the above-referenced corporation, upon recommendation of the Audit Committee, engaged PricewaterhouseCoopers LLP as independent registered public accounting firm to each of the Funds in Nuveen Strategy Funds, Inc. as of March 1, 2011. On December 30, 2011, Ernst & Young, LLP (Ernst & Young) completed its work on the October 31, 2011 audits and resigned as the independent registered public accounting firm of the Funds.

Ernst & Youngs report on the Funds financial statements for the two most recent fiscal years contained no adverse opinion or disclaimer of opinion, and were not qualified or modified as to uncertainty, audit scope or accounting principles. For the most recent fiscal year and through March 1, 2011, there were no disagreements with Ernst & Young on any matter of accounting principles, financial statement disclosure or auditing scope or procedures, which disagreements, if not resolved to the satisfaction of Ernst & Young, would have caused it to make reference to the subject matter of the disagreements in connection with its reports on the Funds financial statements.

SUB-ITEM 102J

Changes in registrants certifying accountant

Nuveen Strategy Funds, Inc.

811-07687

The Board of Directors of the above-referenced corporation, upon recommendation of the Audit Committee, engaged PricewaterhouseCoopers LLP as independent registered public accounting firm to each of the Funds in Nuveen Strategy Funds, Inc. as of March 1, 2011. On December 30, 2011, Ernst & Young, LLP (Ernst & Young) completed its work on the October 31, 2011 audits and resigned as the independent registered public accounting firm of the Funds.

Ernst & Youngs report on the Funds financial statements for the two most recent fiscal years contained no adverse opinion or disclaimer of opinion, and were not qualified or modified as to uncertainty, audit scope or accounting principles. For the most recent fiscal year and through March 1, 2011, there were no disagreements with Ernst & Young on any matter of accounting principles, financial statement disclosure or auditing scope or procedures, which disagreements, if not resolved to the satisfaction of Ernst & Young, would have caused it to make reference to the subject matter of the disagreements in connection with its reports on the Funds financial statements.

SUB-ITEM 77M

Mergers

Nuveen Strategy Balanced Allocation Fund, a series
of Nuveen Strategy Funds, Inc.

811-07687, 333-07463

On January 20, 2012 the above-referenced fund was the surviving fund in a reorganization. All of the assets of the Nuveen Moderate Allocation Fund were transferred to the Nuveen Strategy Balanced Allocation Fund. The circumstances and details of the reorganization are contained in the N-14 filing on October 24, 2011, accession number 0001193125-11-277501, which materials are herein incorporated by reference.

SUB-ITEM 77M

Mergers

Nuveen Strategy Conservative Allocation Fund, a series of Nuveen Strategy Funds, Inc.

811-07687, 333-07463

On January 20, 2012 the above-referenced fund was the surviving fund in a reorganization. All of the assets of the Nuveen Conservative Allocation Fund were transferred to the Nuveen Strategy Conservative Allocation Fund. The circumstances and details of the reorganization are contained in the N-14 filing on October 21, 2011, accession number 0001193125-11-277392, which materials are herein incorporated by reference.