

NUVEEN ARIZONA DIVIDEND ADVANTAGE MUNICIPAL FUND 3

Form NSAR-A

March 31, 2006

PAGE 1
000 A000000 01/31/2006
000 C000000 0001177212
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 NUVEEN ARIZONA DIVIDEND ADVANTAGE MUNI FUND 3
001 B000000 811-21157
001 C000000 3129178200
002 A000000 333 WEST WACKER DRIVE
002 B000000 CHICAGO
002 C000000 IL
002 D010000 60606
002 D020000 1286
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
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007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 NUVEEN ASSET MANAGEMENT
008 B000001 A
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008 D010001 CHICAGO
008 D020001 IL
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PAGE 2
011 A000004 DELETE
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012 A000001 EQUISERVE INC.

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012 B000001 84-05925
012 C010001 PROVIDENCE
012 C020001 RI
012 C030001 02940
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
014 A000001 NUVEEN INVESTMENTS, LLC
014 B000001 8-13464
015 A000001 STATE STREET BANK AND TRUST COMPANY
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015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
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022 A000001 CITIGROUP GLOBAL MARKETS
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022 D000001 1294
022 A000002 UBS
022 B000002 13-2638166
022 C000002 0
022 D000002 1103
022 A000003 LEHMAN BROTHERS, INC.
022 B000003 13-2518466
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PAGE 3
022 D000003 0
022 A000004 STONE & YOUNGBERG
022 B000004 94-1052545
022 C000004 665
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022 A000005 MERRILL LYNCH
022 B000005 13-5674085
022 C000005 463
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022 B000006 36-3083013
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022 A000007 FIDELITY CAPITAL MARKET
022 B000007 04-2785576
022 C000007 0

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| | | |
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| 048 | C020000 | 0.000 |
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| 054 | J000000 | Y |
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| 054 | L000000 | N |

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054 M000000 Y
 054 N000000 N
 054 O000000 Y
 055 A000000 Y
 055 B000000 N
 056 000000 Y
 057 000000 N
 058 A000000 N
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 PAGE 6
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 070 I020000 N
 070 J010000 Y
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| | | | |
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| 070 | N010000 | N | |
| | PAGE | 7 | |
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
| 070 | P010000 | N | |
| 070 | P020000 | N | |
| 070 | Q010000 | N | |
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| | |
|-------------|-------------------|
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| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 113 |
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| 077 C000000 | Y |
| 077 Q010000 | Y |
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| 083 B000000 | 0 |
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| 086 B010000 | 0 |
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| 086 C020000 | 0 |
| 086 D010000 | 0 |
| 086 D020000 | 0 |
| 086 E010000 | 0 |
| 086 E020000 | 0 |
| PAGE 9 | |
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| 086 F020000 | 0 |
| 087 A010000 | COMMON STOCK |
| 087 A020000 | 67072E101 |
| 087 A030000 | NXE |
| 088 A000000 | N |
| 088 B000000 | N |
| 088 C000000 | N |
| 088 D000000 | Y |
| SIGNATURE | STEPHEN D. FOY |
| TITLE | V.P. & CONTROLLER |