

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-A

August 29, 2011

PAGE 1  
000 A000000 06/30/2011  
000 C000000 0001265708  
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 TAX-ADVANT. TOTAL RETURN STRATEGY FUND  
001 B000000 811-21471  
001 C000000 3129178200  
002 A000000 333 WEST WACKER DRIVE  
002 B000000 CHICAGO  
002 C000000 IL  
002 D010000 60606  
002 D020000 1286  
003 000000 N  
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007 C011000 10  
008 A000001 NUVEEN FUND ADVISORS, INC.  
008 B000001 A  
008 C000001 801-14147  
008 D010001 CHICAGO  
008 D020001 IL  
008 D030001 60606  
008 D040001 1286  
008 A000002 NWQ INVESTMENT MANAGEMENT COMPANY, LLC  
008 B000002 S  
008 C000002 801-61379  
008 D010002 LOS ANGELES  
008 D020002 CA  
008 D030002 90067  
008 A000003 SYMPHONY ASSET MANAGEMENT, LLC  
008 B000003 S  
008 C000003 801-52638  
008 D010003 SAN FRANCISCO  
008 D020003 CA  
PAGE 2  
008 D030003 94104  
012 A000001 EQUISERVE INC.  
012 B000001 84-05925  
012 C010001 PROVIDENCE  
012 C020001 RI  
012 C030001 02940

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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  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02110  
015 E010001 X  
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019 B000000 245  
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020 A000001 JEFFERIES+ COMPANY INC  
020 B000001 95-2622900  
020 C000001 11  
020 A000002 MERRILL LYNCH  
020 B000002 13-5674085  
020 C000002 7  
020 A000003 DEUTSCHE BANK SECURITIES INC  
020 B000003 13-2730828  
020 C000003 6  
020 A000004 BAIRD, ROBERT W.  
020 B000004 39-6037917  
020 C000004 5  
020 A000005 GOLDMAN SACHS + CO  
020 B000005 13-5108880  
020 C000005 5  
020 A000006 MORGAN STANLEY CO INCORPORATED  
020 B000006 13-2655998  
020 C000006 5  
020 A000007 KNIGHT SECURITIES L.P.  
020 B000007 22-3660471  
020 C000007 3  
020 A000008 SANFORD CBERNSTEIN CO LLC  
020 B000008 13-2625874  
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020 A000009 ISI GROUP INC  
020 B000009 00-0000000  
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020 A000010 CITIGROUP GLOBAL MARKETS INC  
020 B000010 13-3214963  
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022 A000001 JP MORGAN CHASE  
022 B000001 13-3224016  
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022 A000002 JEFFERIES & CO  
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022 B000003 13-2650272  
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022 A000004 CREDIT SUISSE  
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072 T000000	0
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087	A020000	67090H102
087	A030000	JTA
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	