

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-A

August 31, 2009

PAGE 1
000 A000000 06/30/2009
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
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
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
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

Edgar Filing: NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND - Form NSAR-A

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
018 000000 Y
019 A000000 Y
019 B000000 199
019 C000000 NUVEENFUND
020 A000001 CITIGROUP GLOBAL MARKETS
020 B000001 13-3214963
020 C000001 38
020 A000002 MORGAN STANLEY CO INCORPORATED
020 B000002 13-2655998
020 C000002 17
020 A000003 GOLDMAN SACHS & CO
020 B000003 13-5108880
020 C000003 14
020 A000004 BARCLAYS CAPITAL
020 B000004 06-1031656
020 C000004 13
020 A000005 JP MORGAN SECURITIES
020 B000005 13-3224016
020 C000005 12
020 A000006 CREDIT SUISSE
020 B000006 13-5659485
020 C000006 7
020 A000007 KEEFE, BRUYETTE & WOODS, INC.
020 B000007 13-1964616
020 C000007 7
020 A000008 BAIRD, ROBERT W.
020 B000008 39-6037917
020 C000008 4
020 A000009 UBS SECURITIES LLC
020 B000009 13-2638166
020 C000009 3
020 A000010 DEUTSCHE BANK SECURITIES
020 B000010 13-2730828
PAGE 3
020 C000010 3
021 000000 126
022 A000001 JP MORGAN CHASE
022 B000001 13-3224016
022 C000001 10092
022 D000001 6708
022 A000002 CITIGROUP
022 B000002 13-3214963
022 C000002 5283
022 D000002 7850
022 A000003 BANK OF AMERICA
022 B000003 56-2058405
022 C000003 5803
022 D000003 6073
022 A000004 GOLDMAN SACHS
022 B000004 13-5108880

Edgar Filing: NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND - Form NSAR-A

022	C000004	4290
022	D000004	6919
022	A000005	BARCLAYS BANK PLC
022	B000005	13-4942190
022	C000005	5164
022	D000005	2854
022	A000006	MORGAN STANLEY
022	B000006	13-2655998
022	C000006	1801
022	D000006	4949
022	A000007	CREDIT SUISSE
022	B000007	13-5659485
022	C000007	2859
022	D000007	3048
022	A000008	LIQUIDNET
022	B000008	13-4095933
022	C000008	1216
022	D000008	3578
022	A000009	DEUTSCHE BANK
022	B000009	13-2730828
022	C000009	0
022	D000009	4772
022	A000010	UBS
022	B000010	13-2638166
022	C000010	0
022	D000010	4068
023	C000000	44308
023	D000000	66091
024	000000	N
025	D000001	0
025	D000002	0
025	D000003	0
025	D000004	0
025	D000005	0
025	D000006	0
	PAGE	4
025	D000007	0
025	D000008	0
026	A000000	N
026	B000000	N
026	C000000	N
026	D000000	Y
026	E000000	N
026	F000000	N
026	G010000	N
026	G020000	N
026	H000000	N
027	000000	N
028	A010000	0
028	A020000	0
028	A030000	0
028	A040000	0
028	B010000	0
028	B020000	0
028	B030000	0
028	B040000	0
028	C010000	0
028	C020000	0
028	C030000	0
028	C040000	0
028	D010000	0
028	D020000	0

Edgar Filing: NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND - Form NSAR-A

028	D030000	0
028	D040000	0
028	E010000	0
028	E020000	0
028	E030000	0
028	E040000	0
028	F010000	0
028	F020000	0
028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0
030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0

PAGE 5

042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	N
048	000000	0.000
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000

Edgar Filing: NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND - Form NSAR-A

049 000000 N
050 000000 N
051 000000 N
052 000000 Y
053 A000000 Y
053 B000000 Y
053 C000000 N
054 A000000 Y
054 B000000 N
054 C000000 N
054 D000000 N
054 E000000 N
054 F000000 N
054 G000000 N
054 H000000 Y
PAGE 6
054 I000000 N
054 J000000 Y
054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 Y
055 A000000 Y
055 B000000 N
056 000000 Y
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 0
062 A000000 N
062 B000000 0.0
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 0.0
062 Q000000 0.0
062 R000000 0.0
063 A000000 0
063 B000000 0.0
066 A000000 Y
066 B000000 N
066 C000000 N
066 D000000 N
066 E000000 N
066 F000000 N
066 G000000 Y
067 000000 N
068 A000000 N
068 B000000 N

Edgar Filing: NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND - Form NSAR-A

069	000000	N	
070	A010000	Y	
070	A020000	Y	
070	B010000	Y	
070	B020000	N	
	PAGE	7	
070	C010000	Y	
070	C020000	N	
070	D010000	Y	
070	D020000	N	
070	E010000	Y	
070	E020000	N	
070	F010000	Y	
070	F020000	N	
070	G010000	Y	
070	G020000	N	
070	H010000	Y	
070	H020000	N	
070	I010000	N	
070	I020000	N	
070	J010000	Y	
070	J020000	N	
070	K010000	Y	
070	K020000	N	
070	L010000	Y	
070	L020000	Y	
070	M010000	Y	
070	M020000	N	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	N	
070	P010000	N	
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		46683
071	B000000		70985
071	C000000		165028
071	D000000		28
072	A000000	6	
072	B000000		1027
072	C000000		2885
072	D000000		0
072	E000000		0
072	F000000		757
072	G000000		0
072	H000000		0
072	I000000		4
072	J000000		15
072	K000000		13
072	L000000		26
072	M000000		3
072	N000000		0
072	O000000		0
	PAGE	8	
072	P000000		312
072	Q000000		0
072	R000000		14
072	S000000		13

Edgar Filing: NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND - Form NSAR-A

072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	66
072 X000000	1223
072 Y000000	215
072 Z000000	2904
072AA000000	0
072BB000000	21743
072CC010000	27419
072CC020000	0
072DD010000	6421
072DD020000	0
072EE000000	0
073 A010000	0.1900
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.2700
074 A000000	0
074 B000000	5563
074 C000000	3192
074 D000000	48478
074 E000000	8382
074 F000000	116284
074 G000000	0
074 H000000	0
074 I000000	0
074 J000000	2549
074 K000000	0
074 L000000	669
074 M000000	44
074 N000000	185161
074 O000000	4653
074 P000000	97
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	18183
074 S000000	28850
074 T000000	133378
074 U010000	13946
074 U020000	0
074 V010000	9.56
074 V020000	0.00
074 W000000	0.0000
074 X000000	29
PAGE 9	
074 Y000000	0
075 A000000	0
075 B000000	121739
076 000000	8.19
077 A000000	N
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0
083 B000000	0
084 B000000	0
086 A010000	0
086 A020000	0
086 B010000	13

Edgar Filing: NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND - Form NSAR-A

086	B020000	101
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	COMMON STOCK
087	A020000	67090H102
087	A030000	JTA
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	