

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-A

August 30, 2010

PAGE 1
000 A000000 06/30/2010
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 200
019 C000000 NUVEENFUND
020 A000001 STIFEL NICOLAUS + CO INC
020 B000001 43-0538770
020 C000001 7
020 A000002 CIBC WORLD MARKETS CORP
020 B000002 13-2798343
020 C000002 6
020 A000003 CITIGROUP
020 B000003 13-3214962
020 C000003 6
020 A000004 PERSHING LLC
020 C000004 6
020 A000005 BARCLAYS CAPITAL
020 B000005 06-1031656
020 C000005 6
020 A000006 UBS SECURITIES LLC
020 B000006 13-2638166
020 C000006 5
020 A000007 JEFFERIES + COMPANY INC
020 B000007 95-2622900
020 C000007 5
020 A000008 MORGAN STANLEY CO INCORPORATED
020 B000008 13-2655998
020 C000008 4
020 A000009 JP MORGAN
020 B000009 13-3224017
020 C000009 3
020 A000010 PICKERINGENERGY PARTNERS, INC
020 C000010 3
021 000000 64

PAGE 3

022 A000001 MORGAN STANLEY
022 B000001 13-2655998
022 C000001 5101
022 D000001 3403
022 A000002 JP MORGAN CHASE
022 B000002 13-3224016
022 C000002 4630
022 D000002 2557
022 A000003 HSBC
022 B000003 13-2650272
022 C000003 1274
022 D000003 5319
022 A000004 JEFFERIES & CO
022 B000004 95-2622900
022 C000004 3185
022 D000004 2344

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

022 A000005 TUDOR PICKERING
 022 B000005 20-0337158
 022 C000005 2750
 022 D000005 2757
 022 A000006 BARCLAYS BANK PLC
 022 B000006 13-4942190
 022 C000006 716
 022 D000006 4230
 022 A000007 CITIGROUP
 022 B000007 13-3214963
 022 C000007 0
 022 D000007 3386
 022 A000008 JONES TRADING INSTITUTIONAL SERVICES
 022 B000008 95-3583143
 022 C000008 1998
 022 D000008 1029
 022 A000009 UBS
 022 B000009 13-2638166
 022 C000009 2942
 022 D000009 15
 022 A000010 SUQSUEHANNA TRUST
 022 B000010 23-6242866
 022 C000010 2798
 022 D000010 0
 023 C000000 35408
 023 D000000 39590
 024 000000 N
 025 D000001 0
 025 D000002 0
 025 D000003 0
 025 D000004 0
 025 D000005 0
 025 D000006 0
 025 D000007 0
 025 D000008 0

PAGE 4

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
 028 D030000 0
 028 D040000 0

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

| | | |
|-----|---------|-------|
| 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 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| | PAGE 5 | |
| 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 |
| 049 | 000000 | N |
| 050 | 000000 | N |

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

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
 054 I000000 N
 054 J000000 Y
 PAGE 6
 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
 069 000000 N
 070 A010000 Y

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

070 A020000 Y
 070 B010000 Y
 070 B020000 Y
 070 C010000 Y
 070 C020000 N

PAGE 7

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 39871
 071 B000000 51857
 071 C000000 210776
 071 D000000 19
 072 A000000 6
 072 B000000 45
 072 C000000 2577
 072 D000000 0
 072 E000000 0
 072 F000000 940
 072 G000000 0
 072 H000000 0
 072 I000000 1
 072 J000000 34
 072 K000000 14
 072 L000000 27
 072 M000000 5
 072 N000000 0
 072 O000000 0
 072 P000000 359
 072 Q000000 0

PAGE 8

072 R000000 13
 072 S000000 2
 072 T000000 0
 072 U000000 0

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

| | |
|-------------|--------|
| 072 V000000 | 0 |
| 072 W000000 | 23 |
| 072 X000000 | 1418 |
| 072 Y000000 | 184 |
| 072 Z000000 | 1388 |
| 072AA000000 | 3157 |
| 072BB000000 | 0 |
| 072CC010000 | 0 |
| 072CC020000 | 12307 |
| 072DD010000 | 6662 |
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 0.4800 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 0 |
| 074 B000000 | 11344 |
| 074 C000000 | 0 |
| 074 D000000 | 42840 |
| 074 E000000 | 10064 |
| 074 F000000 | 136190 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 776 |
| 074 J000000 | 1284 |
| 074 K000000 | 0 |
| 074 L000000 | 633 |
| 074 M000000 | 46 |
| 074 N000000 | 203177 |
| 074 O000000 | 0 |
| 074 P000000 | 123 |
| 074 Q000000 | 0 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 714 |
| 074 R040000 | 55360 |
| 074 S000000 | 0 |
| 074 T000000 | 146980 |
| 074 U010000 | 13879 |
| 074 U020000 | 0 |
| 074 V010000 | 10.59 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 25 |
| 074 Y000000 | 107 |
| 075 A000000 | 0 |
| PAGE 9 | |
| 075 B000000 | 160935 |
| 076 000000 | 10.16 |
| 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 | 0 |
| 086 B020000 | 0 |
| 086 C010000 | 0 |

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

| | | |
|-----------|-------------------|--------------|
| 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 | N |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | V.P. & CONTROLLER | |