

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-B

February 29, 2012

PAGE 1  
000 B000000 12/31/2011  
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  
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 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 239  
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022 C000001 14364  
022 D000001 12625  
022 A000002 CREDIT SUISSE  
022 B000002 13-5659485  
022 C000002 10276  
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022 A000003 HSBC  
022 B000003 13-2650272  
022 C000003 13277  
022 D000003 1230  
022 A000004 JEFFERIES & CO  
022 B000004 95-2622900  
022 C000004 6539  
022 D000004 6307  
022 A000005 CITIGROUP  
022 B000005 13-3214963  
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022 C000005 3982  
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022 A000006 BARCLAYS BANK PLC  
022 B000006 13-4942190  
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022 A000007 KNIGHT SECURITIES  
022 B000007 37-1615850  
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022 A000008 ITG  
022 B000008 95-2848406  
022 C000008 7046  
022 D000008 1564  
022 A000009 GOLDMAN SACHS  
022 B000009 13-5108880

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054	J000000	Y
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054	L000000	N
054	M000000	Y

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054 N000000 N  
054 O000000 Y  
055 A000000 N  
055 B000000 N  
056 000000 Y  
057 000000 N  
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070 H010000 Y  
070 H020000 N  
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070 I020000 N  
070 J010000 Y

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070 J020000 N  
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 070 L010000 Y  
 070 L020000 Y  
     PAGE 7  
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 070 M020000 N  
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 070 N020000 N  
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 072 L000000 48  
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 072 P000000 796  
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 072 R000000 26  
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 074 B000000 10074

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077	Q020000	Y
078	000000	N
080	A000000	CHUBB GROUP OF INSURANCE COMPANIES
080	B000000	BERKLEY, GREAT AMERICAN, ST.PAUL,CNA & ZURIH
080	C000000	114000
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082	A000000	N
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086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	COMMON STOCK

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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