

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-B

March 03, 2014

PAGE 1
000 B000000 12/31/2013
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
008 A000001 NUVEEN FUND ADVISORS, LLC
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
008 D030003 94104
012 A000001 COMPUTERSHARE INC.
012 B000001 84-05925
012 C010001 PROVIDENCE
012 C020001 RI
012 C030001 02940
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
PAGE 2
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

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

015 C020001 MA
015 C030001 02110
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 206
019 C000000 NUVEENFUND
020 A000001 MERRILL LYNCH
020 B000001 13-5674085
020 C000001 16
020 A000002 CITIGROUP
020 B000002 13-3214963
020 C000002 16
020 A000003 MORGAN STANLEY
020 B000003 13-2655998
020 C000003 15
020 A000004 JEFFERIES & CO
020 B000004 95-2622900
020 C000004 12
020 A000005 UBS
020 B000005 13-2638166
020 C000005 9
020 A000006 ISI GROUP
020 B000006 13-3757717
020 C000006 7
020 A000007 CREDIT SUISSE
020 B000007 13-5659485
020 C000007 7
020 A000008 NATIONAL FINANCIAL SERVICES CORP.
020 C000008 6
020 A000009 RBC DOMINION
020 B000009 13-5033225
020 C000009 6
020 A000010 SANDLER O'NEILL
020 B000010 13-3481277
020 C000010 5
021 000000 164
022 A000001 LANCASTER POLLARD
022 B000001 31-1253650
022 C000001 17485
022 D000001 2919
022 A000002 CITIGROUP
022 B000002 13-3214963
022 C000002 11113
022 D000002 2784
PAGE 3
022 A000003 MORGAN STANLEY
022 B000003 13-2655998
022 C000003 2528
022 D000003 11309
022 A000004 SUQSUEHANNA TRUST
022 B000004 23-6242866
022 C000004 4622
022 D000004 7280
022 A000005 CREDIT SUISSE
022 B000005 13-5659485
022 C000005 2866
022 D000005 6787
022 A000006 UBS
022 B000006 13-2638166
022 C000006 6507
022 D000006 2053

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

022	A000007	BANK OF AMERICA	
022	B000007	56-2058405	
022	C000007	5263	
022	D000007	1615	
022	A000008	DEUTSCHE BANK	
022	B000008	13-2730828	
022	C000008	5622	
022	D000008	336	
022	A000009	KEEFE BRUYETTE	
022	B000009	13-1964616	
022	C000009	2520	
022	D000009	3158	
022	A000010	GLOBAL HUNTER	
022	B000010	74-3055482	
022	C000010	0	
022	D000010	5043	
023	C000000	107580	
023	D000000	84036	
024	000000	N	
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	
	PAGE	4	
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	
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	

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

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
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
	PAGE	5
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
051	000000	N
052	000000	Y
053	A000000	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
054	K000000	N
054	L000000	N
054	M000000	Y

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

054 N000000 N
054 O000000 Y
055 A000000 N
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
PAGE 6
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
070 A020000 Y
070 B010000 Y
070 B020000 Y
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

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

070 J020000 Y
 070 K010000 Y
 070 K020000 N
 070 L010000 Y
 070 L020000 Y
 PAGE 7
 070 M010000 Y
 070 M020000 N
 070 N010000 Y
 070 N020000 N
 070 O010000 Y
 070 O020000 Y
 070 P010000 N
 070 P020000 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 N
 070 R020000 N
 071 A000000 107804
 071 B000000 98949
 071 C000000 253766
 071 D000000 39
 072 A000000 12
 072 B000000 2366
 072 C000000 5789
 072 D000000 0
 072 E000000 7
 072 F000000 2275
 072 G000000 0
 072 H000000 0
 072 I000000 1
 072 J000000 100
 072 K000000 20
 072 L000000 41
 072 M000000 9
 072 N000000 0
 072 O000000 0
 072 P000000 907
 072 Q000000 0
 072 R000000 28
 072 S000000 12
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 61
 072 X000000 3454
 072 Y000000 0
 072 Z000000 4708
 072AA000000 8325
 072BB000000 0
 072CC010000 41968
 072CC020000 0
 072DD010000 12097
 072DD020000 0
 072EE000000 0
 073 A010000 0.9300
 073 A020000 0.0000
 PAGE 8
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 0
 074 B000000 5440

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

074	C000000	0
074	D000000	47883
074	E000000	19671
074	F000000	212122
074	G000000	0
074	H000000	0
074	I000000	2150
074	J000000	3154
074	K000000	0
074	L000000	783
074	M000000	1647
074	N000000	292850
074	O000000	3034
074	P000000	209
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	7
074	R040000	86072
074	S000000	0
074	T000000	203528
074	U010000	13836
074	U020000	0
074	V010000	14.71
074	V020000	0.00
074	W000000	0.0000
074	X000000	18
074	Y000000	106448
075	A000000	0
075	B000000	184364
076	000000	14.10
077	A000000	Y
077	B000000	Y
078	000000	N
080	A000000	CHUBB GROUP OF INSURANCE COMPANIES
080	B000000	BERKLEY, GREAT AMERICAN, ST.PAUL,CNA & ZURICH
080	C000000	114000
081	A000000	Y
081	B000000	205
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
	PAGE	9
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
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

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

087 A030000 JTA

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE STEPHEN D. FOY

TITLE V.P. & CONTROLLER