

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-B

February 29, 2016

PAGE 1
000 B000000 12/31/2015
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 KPMG LLP
013 B010001 CHICAGO
013 B020001 IL
PAGE 2
013 B030001 60601
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 198
019 C000000 NUVEENFUND
020 A000001 CITIGROUP
020 B000001 13-3214963
020 C000001 45
020 A000002 MERRILL LYNCH
020 B000002 13-5674085
020 C000002 23
020 A000003 UBS
020 B000003 13-2638166
020 C000003 17
020 A000004 MORGAN STANLEY
020 B000004 13-2655998
020 C000004 16
020 A000005 GOLDMAN SACHS
020 B000005 13-5108880
020 C000005 13
020 A000006 JOH BERENBERG GOSSLER AND CO
020 C000006 13
020 A000007 DEUTSCHE BANK
020 B000007 13-2730828
020 C000007 9
020 A000008 WELLS FARGO
020 B000008 41-1508325
020 C000008 9
020 A000009 ISI GROUP
020 B000009 13-3757717
020 C000009 8
020 A000010 SIDOTI & CO LLC
020 B000010 36-4279615
020 C000010 8
021 000000 251
022 A000001 CITIGROUP
022 B000001 13-3214963
022 C000001 20683
022 D000001 13904
022 A000002 MORGAN STANLEY
022 B000002 13-2655998
022 C000002 21752
022 D000002 9932
PAGE 3
022 A000003 INTL FCSTONE
022 B000003 59-2921318
022 C000003 4486
022 D000003 16328
022 A000004 WELLS FARGO
022 B000004 41-1508325
022 C000004 5944
022 D000004 13171
022 A000005 UBS
022 B000005 13-2638166
022 C000005 6167
022 D000005 10087
022 A000006 GOLDMAN SACHS
022 B000006 13-5108880
022 C000006 8929
022 D000006 1477

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

022	A000007	ISI GROUP	
022	B000007	13-3757717	
022	C000007	1147	
022	D000007	8069	
022	A000008	SIDOTI & CO LLC	
022	B000008	36-4279615	
022	C000008	3445	
022	D000008	5692	
022	A000009	ITG	
022	B000009	95-2848406	
022	C000009	5535	
022	D000009	3155	
022	A000010	JOH BERENBERG GOSSLER AND CO	
022	C000010	6016	
022	D000010	2325	
023	C000000	135311	
023	D000000	134624	
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
028	B030000		0
	PAGE	4	
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	
031	A000000		0

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

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
048	C010000	0
	PAGE	5
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
054	N000000	N

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

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
PAGE 6
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
070 J020000 Y

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

070 K010000 Y
 070 K020000 N
 070 L010000 Y
 070 L020000 Y
 070 M010000 Y
 PAGE 7
 070 M020000 N
 070 N010000 Y
 070 N020000 Y
 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 135311
 071 B000000 146328
 071 C000000 276376
 071 D000000 49
 072 A000000 12
 072 B000000 2882
 072 C000000 7223
 072 D000000 0
 072 E000000 133
 072 F000000 2455
 072 G000000 0
 072 H000000 0
 072 I000000 1
 072 J000000 113
 072 K000000 16
 072 L000000 32
 072 M000000 11
 072 N000000 0
 072 O000000 0
 072 P000000 931
 072 Q000000 0
 072 R000000 29
 072 S000000 20
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 66
 072 X000000 3674
 072 Y000000 0
 072 Z000000 6564
 072AA000000 22411
 072BB000000 0
 072CC010000 0
 072CC020000 31815
 072DD010000 15061
 072DD020000 0
 072EE000000 0
 073 A010000 1.0880
 073 A020000 0.0000
 073 B000000 0.0000
 PAGE 8
 073 C000000 0.0000
 074 A000000 0
 074 B000000 2821
 074 C000000 0

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

074	D000000	48670
074	E000000	20252
074	F000000	179917
074	G000000	0
074	H000000	0
074	I000000	11022
074	J000000	4348
074	K000000	0
074	L000000	846
074	M000000	265
074	N000000	268141
074	O000000	2415
074	P000000	195
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	84177
074	S000000	0
074	T000000	181354
074	U010000	13843
074	U020000	0
074	V010000	13.10
074	V020000	0.00
074	W000000	0.0000
074	X000000	17
074	Y000000	85506
075	A000000	0
075	B000000	196556
076	000000	11.67
077	A000000	Y
077	B000000	Y
077	C000000	N
077	D000000	N
077	Q010000	N
078	000000	N
080	A000000	CHUBB GROUP
080	B000000	TRAVELERS, BERKLEY, GREAT AMERICAN, CNA & ZURICH
080	C000000	114000
081	A000000	Y
081	B000000	197
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
	PAGE	9
085	A000000	Y
085	B000000	N
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

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

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