

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-B

March 01, 2005

PAGE 1
000 B000000 12/31/2004
000 C000000 0001265708
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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008 A000001 NUVEEN INSTITUTIONAL ADVISORY CORP.
008 B000001 A
008 C000001 801-36793
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008 A000002 NWQ INVESTMENT MANAGEMENT COMPANY
008 B000002 S
008 C000002 801-61379
008 D010002 LOS ANGELES
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008 D030002 90067
008 A000003 SYMPHONY ASSET MANAGEMENT, LLC
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020 A000005 JPMORGAN SECURITIES, INC.
PAGE 3
020 B000005 13-3224016
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020 B000009 13-5659485
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080 C000000 92000
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SIGNATURE STEPHEN D. FOY
TITLE V.P. & CONTROLLER