

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
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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 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
018 000000 Y
019 A000000 Y
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022 A000002 CREDIT SUISSE
022 B000002 13-5659485
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022 D000002 7870
022 A000003 HSBC
022 B000003 13-2650272
022 C000003 13277
022 D000003 1230
022 A000004 JEFFERIES & CO
022 B000004 95-2622900
022 C000004 6539
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022 A000005 CITIGROUP
022 B000005 13-3214963
PAGE 3
022 C000005 3982
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022 A000006 BARCLAYS BANK PLC
022 B000006 13-4942190
022 C000006 3849
022 D000006 5642
022 A000007 KNIGHT SECURITIES
022 B000007 37-1615850
022 C000007 5502
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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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022	C000009	4840
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054	F000000	N
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054	J000000	Y
054	K000000	N
054	L000000	N
054	M000000	Y

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054 N000000 N
054 O000000 Y
055 A000000 N
055 B000000 N
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057 000000 N
058 A000000 N
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070 I020000 N
070 J010000 Y

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070 J020000 N
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 PAGE 7
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 071 D000000 56
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 072 C000000 4915
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 072 G000000 0
 072 H000000 0
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 072 K000000 24
 072 L000000 48
 072 M000000 6
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 072 O000000 0
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 073 B000000 0.0000
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 074 A000000 22
 074 B000000 10074

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078	000000	N
080	A000000	CHUBB GROUP OF INSURANCE COMPANIES
080	B000000	BERKLEY, GREAT AMERICAN, ST.PAUL,CNA & ZURIH
080	C000000	114000
081	A000000	Y
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082	A000000	N
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086	E010000	0
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