

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-B

March 02, 2009

PAGE 1  
000 B000000 12/31/2008  
000 C000000 0001265708  
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000 F000000 Y  
000 G000000 N  
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001 A000000 NUVEEN TAX-ADVANT. TOTAL RETURN STRATEGY FUND  
001 B000000 811-21471  
001 C000000 3129178200  
002 A000000 333 WEST WACKER DRIVE  
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008 A000001 NUVEEN ASSET MANAGEMENT  
008 B000001 A  
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008 D010001 CHICAGO  
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008 A000002 NWQ INVESTMENT MANAGEMENT COMPANY, LLC  
008 B000002 S  
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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  
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015 C020001 MA  
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020 A000001 DEUTSCHE BANK SECURITIES INC  
020 B000001 13-2730828  
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020 A000002 GOLDMAN SACHS  
020 B000002 13-5108880  
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020 A000003 MERRILL LYNCH, PIERCE, FENNER + SMITH, INC  
020 B000003 13-5674085  
020 C000003 20  
020 A000004 ELECTRONIC SPECIALIST, LLC  
020 B000004 13-4087626  
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020 A000005 JP MORGAN CHASE  
020 B000005 13-3224016  
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020 A000006 ICAP CORPORATES LLC  
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020 A000007 MORGAN STANLEY  
020 B000007 13-2655998  
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020 A000009 WDR WARBURG DILLON READ LLC  
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020 A000010 LEHMAN BROTHERS INC  
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022 A000004 WACHOVIA  
022 B000004 56-0927594  
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022 A000005 MERRILL LYNCH  
022 B000005 13-5674085  
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022 A000006 CITIGROUP  
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070 A020000 Y  
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070 D010000 Y  
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072 R000000 28  
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081	B000000	191
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087	A030000	JTA	
088	A000000	Y	
088	B000000	N	
088	C000000	N	
088	D000000	Y	
SIGNATURE	STEPHEN D. FOY		
TITLE	V.P. & CONTROLLER		