

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-A

August 29, 2013

PAGE 1  
000 A000000 06/30/2013  
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-A

015 C020001 MA  
015 C030001 02110  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 211  
019 C000000 NUVEENFUND  
020 A000001 JEFFERIES & CO  
020 B000001 95-2622900  
020 C000001 9  
020 A000002 CITIGROUP  
020 B000002 13-3214963  
020 C000002 8  
020 A000003 MORGAN STANLEY  
020 B000003 13-2655998  
020 C000003 8  
020 A000004 CREDIT SUISSE  
020 B000004 13-5659485  
020 C000004 6  
020 A000005 SANDLER O'NEILL  
020 B000005 13-3481277  
020 C000005 5  
020 A000006 NATIONAL FINANCIAL  
020 B000006 04-3523567  
020 C000006 4  
020 A000007 RBC CAPITAL MARKETS  
020 B000007 41-0212020  
020 C000007 4  
020 A000008 GOLDMAN SACHS  
020 B000008 13-5108880  
020 C000008 3  
020 A000009 JP MORGAN CHASE  
020 B000009 13-3224016  
020 C000009 3  
020 A000010 RAYMOND JAMES  
020 B000010 59-1237041  
020 C000010 3  
021 000000 80  
022 A000001 LANCASTER POLLARD  
022 B000001 31-1253650  
022 C000001 8136  
022 D000001 1765  
022 A000002 CREDIT SUISSE  
022 B000002 13-5659485  
022 C000002 2372  
PAGE 3  
022 D000002 6427  
022 A000003 CITIGROUP  
022 B000003 13-3214963  
022 C000003 5433  
022 D000003 2466  
022 A000004 MORGAN STANLEY  
022 B000004 13-2655998  
022 C000004 1641  
022 D000004 5297  
022 A000005 GLOBAL HUNTER  
022 B000005 74-3055482  
022 C000005 2044  
022 D000005 2873  
022 A000006 GOLDMAN SACHS  
022 B000006 13-5108880  
022 C000006 1093

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

022	D000006	1948
022	A000007	RAYMOND JAMES
022	B000007	59-1237041
022	C000007	0
022	D000007	2696
022	A000008	KEEFE BRUYETTE
022	B000008	13-1964616
022	C000008	1517
022	D000008	459
022	A000009	HUNTINGTON INVESTMENT
022	C000009	1057
022	D000009	807
022	A000010	WOLFE TRAHAN SECURITIES
022	C000010	417
022	D000010	1428
023	C000000	47278
023	D000000	36618
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-A

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-A

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  
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-A

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	N	
070	O010000	Y	
070	O020000	N	
070	P010000	N	
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		47503
071	B000000		45828
071	C000000		398656
071	D000000		11
072	A000000		6
072	B000000		1222
072	C000000		2874
072	D000000		0
072	E000000		0
072	F000000		1071
072	G000000		0
072	H000000		0
072	I000000		0
072	J000000		50
072	K000000		12
072	L000000		23
072	M000000		4
072	N000000		0
072	O000000		0
072	P000000		425
072	Q000000		0
072	R000000		14
072	S000000		5
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		36
072	X000000		1640
072	Y000000		0
072	Z000000		2456
072AA	000000		2186
072BB	000000		0
072CC	010000		21258
072CC	020000		0
072DD	010000		6364
072DD	020000		0
072EE	000000		0
073	A010000		0.4600
073	A020000		0.0000
073	B000000		0.0000
	PAGE	8	
073	C000000		0.0000
074	A000000		0
074	B000000		11813
074	C000000		0

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

074	D000000	47450
074	E000000	12881
074	F000000	186460
074	G000000	0
074	H000000	0
074	I000000	1833
074	J000000	3569
074	K000000	0
074	L000000	837
074	M000000	1467
074	N000000	266310
074	O000000	4150
074	P000000	186
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	168
074	R040000	80876
074	S000000	0
074	T000000	180930
074	U010000	13836
074	U020000	13
074	V010000	8.00
074	V020000	0.00
074	W000000	0.0000
074	X000000	20
074	Y000000	97152
075	A000000	176385
075	B000000	0
076	000000	12.38
077	A000000	N
078	000000	N
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
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

PAGE 9

086	F010000	0
086	F020000	0
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	