

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
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008 A000001 NUVEEN FUND ADVISORS, LLC
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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
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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
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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

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015 C020001 MA
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019 B000000 198
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020 A000001 CITIGROUP
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020 A000002 MERRILL LYNCH
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020 A000003 UBS
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PAGE 3
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022	A000007	ISI GROUP	
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054	M000000	Y
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054 O000000 Y
055 A000000 Y
055 B000000 N
056 000000 Y
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058 A000000 N
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070 J020000 Y

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070 K010000 Y
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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