

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-A

August 29, 2016

PAGE 1
000 A000000 06/30/2016
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
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008 A000001 NUVEEN FUND ADVISORS, LLC
008 B000001 A
008 C000001 801-14147
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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 KPMG LLP
013 B010001 CHICAGO
013 B020001 IL
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
015 C030001 02110
015 E010001 X
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019 A000000 Y
019 B000000 185
019 C000000 NUVEENFUND
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020 A000002 CITIGROUP
020 B000002 13-3214963
020 C000002 23
020 A000003 MERRILL LYNCH
020 B000003 13-5674085
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020 B000007 13-3443395
020 C000007 3
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022 A000002 BERENBERG CAPITAL
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PAGE 3
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022 C000005 5146
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022 A000006 STATE STREET
022 B000006 04-1867445
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022 A000007 WELLS FARGO

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| 054 | M000000 | Y |
| 054 | N000000 | N |

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054 O000000 Y
055 A000000 N
055 B000000 N
056 000000 Y
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060 B000000 Y
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062 C000000 0.0
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PAGE 6
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070 J010000 Y
070 J020000 Y

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| 070 | L020000 | Y | |
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| 070 | M020000 | N | |
| 070 | N010000 | Y | |
| 070 | N020000 | Y | |
| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
| 070 | P010000 | N | |
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| 073 | C000000 | | 0.0000 |
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| 074 | E000000 | 23713 |
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| 074 | R040000 | 82252 |
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| 083 | B000000 | 0 |
| 084 | B000000 | 0 |
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| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |

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| | | |
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| 087 | A030000 | JTA |
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| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | STEPHEN D. FOY | |
| TITLE | V.P. & CONTROLLER | |