

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form NSAR-A

August 26, 2004

PAGE 1
000 A000000 06/30/2004
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
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002 A000000 333 WEST WACKER DRIVE
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002 D010000 60606
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007 C010300 3
007 C010400 4
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007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 NUVEEN INSTITUTIONAL ADVISORY CORP.
008 B000001 A
008 C000001 801-36793
008 D010001 CHICAGO
008 D020001 IL
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008 D040001 1286
008 A000002 NWQ INVESTMENT MANAGEMENT COMPANY
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 C000003 801-52638
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020 A000005 FRIEDMAN BILLINGS & RAMSEY
PAGE 3
020 B000005 52-1630477
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020 B000006 56-2058405
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020 A000007 CREDIT SUISSE FIRST BOSTON
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020 A000009 WACHOVIA BANK & TRUST CO.
020 B000009 56-0927594
020 C000009 14
020 A000010 MERRILL LYNCH
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020 C000010 14
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048 D010000 500000
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 048 J010000 0
 048 J020000 0.000
 048 K010000 2000000

PAGE 6

048 K020000 0.800
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062 O000000 0.0
062 P000000 0.0
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063 A000000 0

PAGE 7

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071 C000000 277083

PAGE 8

071 D000000 6
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087	A020000	67090H102
087	A030000	JTA
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	STEPHEN D. FOY	
TITLE	V.P. & CONTROLLER	