

Kayne Anderson Energy Total Return Fund, Inc.
 Form 4
 February 16, 2016

FORM 4

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION
 Washington, D.C. 20549**

OMB APPROVAL

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Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person *
 SUN LIFE FINANCIAL INC

2. Issuer Name and Ticker or Trading Symbol
 Kayne Anderson Energy Total Return Fund, Inc. [KYE]

5. Relationship of Reporting Person(s) to Issuer
 (Check all applicable)

(Last) (First) (Middle)
 150 KING STREET WEST,
 (Street)

3. Date of Earliest Transaction (Month/Day/Year)
 12/04/2015

____ Director
 ____ Officer (give title below)
 10% Owner
 ____ Other (specify below)

TORONTO, A6 M5H 1J9
 (City) (State) (Zip)

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check Applicable Line)
 ____ Form filed by One Reporting Person
 Form filed by More than One Reporting Person

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

| 1. Title of Security (Instr. 3) | 2. Transaction Date (Month/Day/Year) | 2A. Deemed Execution Date, if any (Month/Day/Year) | 3. Transaction Code (Instr. 8) | 4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) | 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) | | | |
|--|--------------------------------------|--|--------------------------------|---|---|--|---|---------|---|--|
| | | | Code | V | Amount | (A) or (D) | Price | | | |
| Series A Mandatory Redeemable Preferred Shares | 12/04/2015 | | J ⁽¹⁾ | | 266,667 | D | \$ 25.5 | 333,333 | I | By Sun Life Assurance Company of Canada ⁽³⁾ |
| Series A Mandatory Redeemable Preferred Shares | 12/24/2015 | | J ⁽²⁾ | | 66,667 | D | \$ 25.5 | 266,666 | I | By Sun Life Assurance Company of Canada ⁽³⁾ |

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Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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(9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned
(e.g., puts, calls, warrants, options, convertible securities)

| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Date, if any (Month/Day/Year) | 4. Transaction Code (Instr. 8) | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5) | 6. Date Exercisable and Expiration Date (Month/Day/Year) | 7. Title and Amount of Underlying Securities (Instr. 3 and 4) | 8. Price of Derivative Security (Instr. 5) | 9. Number of Derivative Securities Beneficially Owned (Instr. 3 and 4) |
|--|--|--------------------------------------|--|--------------------------------|---|--|---|--|--|
| | | | | Code | V (A) (D) | Date Exercisable | Expiration Date | Title | Amount or Number of Shares |

Reporting Owners

| Reporting Owner Name / Address | Relationships | | | |
|--|---------------|-----------|---------|-------|
| | Director | 10% Owner | Officer | Other |
| SUN LIFE FINANCIAL INC 150 KING STREET WEST TORONTO, A6 M5H 1J9 | | X | | |
| Sun Life Assurance Co of Canada 150 KING STREET WEST SUITE 1400 TORONTO, A6 M5H 1J9 | | X | | |

Signatures

/s/ John T. Donnelly, Authorized Signatory of Sun Life Financial Inc. and Sun Life Assurance Company of Canada 02/16/2016

__Signature of Reporting Person Date

/s/ Stephen Peacher, Authorized Signatory of Sun Life Financial Inc. and Sun Life Assurance Company of Canada 02/16/2016

__Signature of Reporting Person Date

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 4(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

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- (1) On December 4, 2015, the issuer redeemed \$40,000,000 of its outstanding shares of its Series A Mandatory Redeemable Preferred Shares.
- (2) On December 24, 2015, the issuer redeemed \$10,000,000 of its outstanding shares of its Series A Mandatory Redeemable Preferred Shares.
- (3) Shares are owned by Sun Life Assurance Company of Canada, a 100% owned subsidiary of Sun Life Financial Inc.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure.

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