

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 <sup>(1)</sup>		266,667	D	\$ 25.5
					333,333	I	
Series A Mandatory Redeemable Preferred Shares	12/24/2015		J <sup>(2)</sup>		66,667	D	\$ 25.5
					266,666	I	

By Sun Life Assurance Company of Canada <sup>(3)</sup>

By Sun Life Assurance Company of Canada <sup>(3)</sup>

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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 Owned Following Transaction (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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