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CORNERSTONE TOTAL RETURN FUND INC

Form N-Q May 29, 2015

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-02363

Cornerstone Total Return Fund, Inc.

(Exact name of registrant as specified in charter)

48 Wall Street New York, New York 10005

(Address of principal executive offices) (Zip code)

Frank J. Maresca

AST Fund Solutions, LLC 48 Wall Street New York, NY 10005

(Name and address of agent for service)

Registrant's telephone number, including area code: (866) 668-6558

Date of fiscal year end: <u>December 31</u>

Date of reporting period: March 31, 2015

Item 1. Schedule of Investments.

CORNERSTONE TOTAL RETURN FUND, INC.

SCHEDULE OF INVESTMENTS - MARCH 31, 2015 (Unaudited)

Description EQUITY SECURITIES - 98.90%	No. of Shares	Value
CLOSED-END FUNDS - 14.88%		
CORE - 2.09%		
Adams Express Company (The)	6,000	\$83,760
Advent/Claymore Enhanced Growth & Income Fund	43,895	413,491
Liberty All-Star Equity Fund Tri-Continental Corporation	176,600 6,328	1,031,344 137,254
Tii-Continental Corporation	0,326	1,665,849
DEVELOPED MARKET - 0.33%		1,000,019
Aberdeen Australia Equity Fund, Inc.	4,316	30,860
Japan Smaller Capitalization Fund, Inc.	10,709	106,448
Swiss Helvetia Fund, Inc. (The)	10,687	123,328
EMERGING MARKETS - 0.76%		260,636
Aberdeen Chile Fund, Inc.	39,000	291,720
Aberdeen Emerging Markets Smaller Company Opportunities Fund, Inc.	1,000	12,520
Aberdeen Japan Equity Fund, Inc.	690	5,589
JPMorgan China Region Fund, Inc.	658	11,831
Turkish Investment Fund, Inc. (The)	29,982	287,827
ENERGY MLD 1 400		609,487
ENERGY MLP - 1.49% ClearBridge Energy MLP Fund Inc.	25,100	626,496
ClearBridge Energy MLP Opportunity Fund Inc.	15,900	333,264
ClearBridge Energy MLP Total Return Fund Inc.	11,323	224,988
	,	1,184,748
GLOBAL - 1.43%		
Alpine Global Dynamic Dividend Fund	24,200	249,502
Clough Global Allocation Fund	10,243	154,669
Gabelli Global Utility & Income Trust (The) GDL Fund (The)	4,540 23,565	84,172 243,662
John Hancock Hedged Equity & Income Fund	24,300	399,006
Lazard World Dividend & Income Fund, Inc.	700	8,848
,		1,139,859
HIGH CURRENT YIELD (LEVERAGED) - 0.01%		
MFS Special Value Trust	1,100	7,260
NATURAL RESOURCES - 1.62%		
BlackRock Resources & Commodities Strategy Trust	135,250	1,292,990
	, 0	,, 0
OPTION ARBITRAGE/OPTIONS STRATEGIES - 1.97%		
Madison Strategic Sector Premium Fund	300	3,612
Nuveen Nasdaq 100 Dynamic Overwrite Fund	81,700	1,531,875
Voya International High Dividend Equity Income Fund	4,000	32,160

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1,567,647

PACIFIC EX JAPAN - 0.08%

Aberdeen Greater China Fund, Inc. 6,300 64,701

REAL ESTATE - 3.59%

CBRE Clarion Global Real Estate Income Fund 55,408 495,902

See accompanying notes to schedule of investments.

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CORNERSTONE TOTAL RETURN FUND, INC.

SCHEDULE OF INVESTMENTS - MARCH 31, 2015 (Unaudited)

Description Shares Value Cohen & Steers Preferred Securities and Income Fund, Inc. 5,900 \$114,755 Cohen & Steers Total Return Realty Fund, Inc. 4,200 57,498 Neuberger Berman Real Estate Securities Income Fund Inc. 191,405 1,037,415 Nuveen Real Estate Income Fund 67,983 310,357 RMR Real Estate Income Fund 16,381 348,096 2,864,023 28 2864,023 SECTOR EQUITY - 0.20% 36,800 159,120 U.S. MORTGAGE - 0.13% First Trust Mortgage Income Fund 7229 107,278 UTILITY - 1.17% Duff & Phelps Global Utility Income Fund Inc. 47,400 936,150 UTALUE - 0.01% First Trust Dividend and Income Fund 1,200 10,620 TOTAL CLOSED-END FUNDS CONSUMER DISCRETIONARY - 10.03% CBS Corporation - Class B 4,000 242,520 Comcast Corporation - Special Class A 21,012 1,186,548 Comcast Corporation - Special Class A 21,012 1,200		No. of	
Cohen & Steers Preferred Securities and Income Fund, Inc. 5,900 \$114,755 Cohen & Steers Total Return Realty Fund, Inc. 4,200 57,498 Neuberger Berman Real Estate Securities Income Fund Inc. 191,405 1,037,415 Nuveen Real Estate Income Fund 67,983 810,357 RMR Real Estate Income Fund 16,381 348,096 2,864,023 28 SECTOR EQUITY - 0.20% 10n Hancock Financial Opportunities Fund 6,800 159,120 U.S. MORTGAGE - 0.13% First Trust Mortgage Income Fund 7229 107,278 UTILITY - 1.17% Duff & Phelps Global Utility Income Fund Inc. 47,400 936,150 107,278 107,278 VALUE - 0.01% 11,200 10,620 TOTAL CLOSED-END FUNDS 11,870,368 CONSUMER DISCRETIONARY - 10.03% CBS Corporation - Class B 4,000 242,520 Comcast Corporation - Special Class A 21,012 1,186,548 Comcast Corporation - Special Class A 21,012 1,186,548 Delphi Automotive PLC 2,000 <td>Description</td> <td>Shares</td> <td>Value</td>	Description	Shares	Value
Cohen & Steers Total Return Realty Fund, Inc. 4,200 57,498 Neuberger Berman Real Estate Securities Income Fund Inc. 191,405 1,037,415 Nuveen Real Estate Income Fund 16,381 348,096 RMR Real Estate Income Fund 16,381 348,096 SECTOR EQUITY - 0.20% John Hancock Financial Opportunities Fund 6,800 159,120 U.S. MORTGAGE - 0.13% First Trust Mortgage Income Fund 7229 107,278 UTILITY - 1.17% Duff & Phelps Global Utility Income Fund Inc. 47,400 936,150 VALUE - 0.01% First Trust Dividend and Income Fund 1,200 10,620 TOTAL CLOSED-END FUNDS CONSUMER DISCRETIONARY - 10.03% CBS Corporation - Class B 4,000 242,520 Comcast Corporation - Special Class A 21,012 1,186,548 Comcast Corporation - Special Class A 4,250 238,276 Delphi Automotive PLC 2,000 159,480 D.R. Horton, Inc. 2,500 71,200 DIRECTV * 4,500 382,950	•	5.900	\$114.755
Neuberger Berman Real Estate Securities Income Fund Inc. 191,405 1,037,415 Nuveen Real Estate Income Fund 16,381 348,096 RMR Real Estate Income Fund 16,381 348,096 SeCTOR EQUITY - 0,20%		-	•
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First Trust Mortgage Income Fund 7229 107,278 UTILITY - 1.17% 336,150 107,278 Duff & Phelps Global Utility Income Fund Inc. 47,400 936,150 107,278 107,278 VALUE - 0.01% 1,200 10,620 First Trust Dividend and Income Fund 1,200 10,620 TOTAL CLOSED-END FUNDS 11,870,368 CONSUMER DISCRETIONARY - 10.03% 242,520 COSSUMER DISCRETIONARY - 10.03% 25,000 CBS Corporation - Class B 4,000 242,520 Comcast Corporation - Special Class A 21,012 1,186,548 Comcast Corporation - Special Class A 21,012 1,186,548 Comcast Corporation - Special Class A 4,250 238,276 Delphi Automotive PLC 2,000 159,480 D.R. Horton, Inc. 2,500 71,200 DIRECTV * 4,500 382,950 Ford Motor Company 31,000 290,990 Home Depot, Inc. (The) 11,500 1,306,515 Johnson Controls, Inc. 5,500 277,420 Lowe's Compa	John Hancock Financial Opportunities Fund	6,800	159,120
First Trust Mortgage Income Fund 7229 107,278 UTILITY - 1.17% 336,150 107,278 Duff & Phelps Global Utility Income Fund Inc. 47,400 936,150 107,278 107,278 VALUE - 0.01% 1,200 10,620 First Trust Dividend and Income Fund 1,200 10,620 TOTAL CLOSED-END FUNDS 11,870,368 CONSUMER DISCRETIONARY - 10.03% 242,520 COSSUMER DISCRETIONARY - 10.03% 25,000 CBS Corporation - Class B 4,000 242,520 Comcast Corporation - Special Class A 21,012 1,186,548 Comcast Corporation - Special Class A 21,012 1,186,548 Comcast Corporation - Special Class A 4,250 238,276 Delphi Automotive PLC 2,000 159,480 D.R. Horton, Inc. 2,500 71,200 DIRECTV * 4,500 382,950 Ford Motor Company 31,000 290,990 Home Depot, Inc. (The) 11,500 1,306,515 Johnson Controls, Inc. 5,500 277,420 Lowe's Compa	LIC MODECACE 0.120		
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Duff & Phelps Global Utility Income Fund Inc. 47,400 936,150 VALUE - 0.01% First Trust Dividend and Income Fund 1,200 10,620 TOTAL CLOSED-END FUNDS 11,870,368 CONSUMER DISCRETIONARY - 10.03% CONSUMER DISCRETIONARY - 10.03% CBS Corporation - Class B 4,000 242,520 Comeast Corporation - Special Class A 21,012 1,186,548 Comeast Corporation - Special Class A 4,250 238,276 Delphi Automotive PLC 2,000 159,480 D.R. Horton, Inc. 2,500 71,200 DIRECTV * 4,500 382,950 Ford Motor Company 31,000 500,340 Gap, Inc. (The) 3,000 129,990 Home Depot, Inc. (The) 11,500 1,306,515 Johnson Controls, Inc. 5,500 277,420 Lowe's Companies, Inc. 5,000 371,950 Macy's, Inc. 2,500 374,700 Time Warner Cable Inc. 6,466 545,989 TJX Companies, Inc. (The) 3,000 210,150 Twenty-First	1 (D) 1 (D) 1 1 1 G (
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First Trust Dividend and Income Fund 1,200 10,620 TOTAL CLOSED-END FUNDS 11,870,368 CONSUMER DISCRETIONARY - 10.03%			107,278
TOTAL CLOSED-END FUNDS 11,870,368 CONSUMER DISCRETIONARY - 10.03% 242,520 CBS Corporation - Class B 4,000 242,520 Comcast Corporation - Special Class A 21,012 1,186,548 Comcast Corporation - Special Class A 4,250 238,276 Delphi Automotive PLC 2,000 159,480 D.R. Horton, Inc. 2,500 71,200 DIRECTV * 4,500 382,950 Ford Motor Company 31,000 500,340 Gap, Inc. (The) 3,000 129,990 Home Depot, Inc. (The) 11,500 1,306,515 Johnson Controls, Inc. 5,500 277,420 Lowe's Companies, Inc. 5,000 371,950 Macy's, Inc. 3,000 194,730 Time Warner Cable Inc. 2,500 374,700 Time Warner Inc. 6,466 545,989 TJX Companies, Inc. (The) 3,000 210,150 Twenty-First Century Fox, Inc. 2,500 82,200 Viacom Inc Class B 3,000 204,900 Walt Disney Company (The) 1,520,905 Kool And Company 17,000<			
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CONSUMER DISCRETIONARY - 10.03% CBS Corporation - Class B			
CBS Corporation - Class B 4,000 242,520 Comcast Corporation - Special Class A 21,012 1,186,548 Comcast Corporation - Special Class A 4,250 238,276 Delphi Automotive PLC 2,000 159,480 D.R. Horton, Inc. 2,500 71,200 DIRECTV* 4,500 382,950 Ford Motor Company 31,000 500,340 Gap, Inc. (The) 3,000 129,990 Home Depot, Inc. (The) 11,500 1,306,515 Johnson Controls, Inc. 5,500 277,420 Lowe's Companies, Inc. 5,000 371,950 Macy's, Inc. 3,000 194,730 Time Warner Cable Inc. 2,500 374,700 Time Warner Inc. 6,466 545,989 TJX Companies, Inc. (The) 3,000 210,150 Twenty-First Century Fox, Inc. 2,500 82,200 Viacom Inc Class B 3,000 204,900 Walt Disney Company (The) 14,500 1,520,905 8,000,763 CONSUMER STAPLES - 7.93% Altria Group, Inc. 17,000 850,340 Archer-D	TOTAL CLOSED-END FUNDS		11,870,368
CBS Corporation - Class B 4,000 242,520 Comcast Corporation - Special Class A 21,012 1,186,548 Comcast Corporation - Special Class A 4,250 238,276 Delphi Automotive PLC 2,000 159,480 D.R. Horton, Inc. 2,500 71,200 DIRECTV* 4,500 382,950 Ford Motor Company 31,000 500,340 Gap, Inc. (The) 3,000 129,990 Home Depot, Inc. (The) 11,500 1,306,515 Johnson Controls, Inc. 5,500 277,420 Lowe's Companies, Inc. 5,000 371,950 Macy's, Inc. 3,000 194,730 Time Warner Cable Inc. 2,500 374,700 Time Warner Inc. 6,466 545,989 TJX Companies, Inc. (The) 3,000 210,150 Twenty-First Century Fox, Inc. 2,500 82,200 Viacom Inc Class B 3,000 204,900 Walt Disney Company (The) 14,500 1,520,905 8,000,763 CONSUMER STAPLES - 7.93% Altria Group, Inc. 17,000 850,340 Archer-D			
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Delphi Automotive PLC 2,000 159,480 D.R. Horton, Inc. 2,500 71,200 DIRECTV* 4,500 382,950 Ford Motor Company 31,000 500,340 Gap, Inc. (The) 3,000 129,990 Home Depot, Inc. (The) 11,500 1,306,515 Johnson Controls, Inc. 5,500 277,420 Lowe's Companies, Inc. 5,000 371,950 Macy's, Inc. 3,000 194,730 Time Warner Cable Inc. 2,500 374,700 Time Warner Inc. 6,466 545,989 TJX Companies, Inc. (The) 3,000 210,150 Twenty-First Century Fox, Inc. 2,500 82,200 Viacom Inc Class B 3,000 204,900 Walt Disney Company (The) 14,500 1,520,905 8,000,763 CONSUMER STAPLES - 7.93% Altria Group, Inc. 17,000 850,340 Archer-Daniels-Midland Company 5,000 237,000 CVS Caremark Corporation 13,200 1,362,372	Comcast Corporation - Class A	21,012	1,186,548
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