

COHEN & STEERS TOTAL RETURN REALTY FUND INC  
Form N-Q  
May 28, 2013

**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 811-07154

Cohen & Steers Total Return Realty Fund, Inc.  
(Exact name of registrant as specified in charter)

280 Park Avenue

New York, NY  
(Address of principal executive offices)

10017  
(Zip code)

Tina M. Payne

280 Park Avenue

New York, NY 10017  
(Name and address of agent for service)

Registrant's telephone number, including area code: (212) 832-3232

Date of fiscal year end: December 31

Date of reporting period: March 31, 2013

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**Item 1. Schedule of Investments**

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## COHEN &amp; STEERS TOTAL RETURN REALTY FUND, INC.

## SCHEDULE OF INVESTMENTS

March 28, 2013 (Unaudited)\*

	Number of Shares	Value
<b>COMMON STOCK REAL ESTATE 82.8%</b>		
<b>DIVERSIFIED 8.0%</b>		
American Assets Trust	33,170	\$ 1,061,772
Colony Financial	56,185	1,247,307
Duke Realty Corp.	103,200	1,752,336
Forest City Enterprises, Class A(a)	42,400	753,448
Societe Fonciere Lyonnaise SA (France)	14,100	713,927
Vornado Realty Trust	47,960	4,011,374
WP Carey	15,602	1,051,575
		10,591,739
<b>HEALTH CARE 10.3%</b>		
Aviv REIT(a)	6,900	166,014
Emeritus Corp.(a)	27,096	752,998
HCP	87,885	4,381,946
Healthcare Trust of America, Class A	57,538	676,072
Omega Healthcare Investors	25,492	773,937
Ventas	92,336	6,758,995
		13,509,962
<b>HOTEL 6.7%</b>		
Chesapeake Lodging Trust	27,900	640,026
Hersha Hospitality Trust	204,107	1,191,985
Host Hotels & Resorts	53,643	938,216
Hyatt Hotels Corp., Class A(a)	22,442	970,167
Pebblebrook Hotel Trust	39,800	1,026,442
RLJ Lodging Trust	47,100	1,071,996
Starwood Hotels & Resorts Worldwide	14,700	936,831
Strategic Hotels & Resorts Worldwide(a)	145,788	1,217,330
Sunstone Hotel Investors(a)	67,851	835,246
		8,828,239
<b>INDUSTRIALS 6.5%</b>		
DCT Industrial Trust	135,853	1,005,312
First Industrial Realty Trust	30,442	521,471
Prologis	153,253	6,127,055
STAG Industrial	23,703	504,163
Terreno Realty Corp.	25,449	457,573
		8,615,574
<b>MORTGAGE 0.6%</b>		
Gramercy Capital Corp.(a)	149,900	780,979

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	Number of Shares	Value
<b>OFFICE 11.2%</b>		
Boston Properties	23,117	\$ 2,336,204
Brandywine Realty Trust	54,100	803,385
Corporate Office Properties Trust	45,030	1,201,400
Douglas Emmett	63,416	1,580,961
Highwoods Properties	38,600	1,527,402
Hudson Pacific Properties	60,154	1,308,349
Kilroy Realty Corp.	13,659	715,732
Mack-Cali Realty Corp.	36,047	1,031,305
Parkway Properties	60,000	1,113,000
SL Green Realty Corp.	35,565	3,062,502
		14,680,240
<b>OFFICE/INDUSTRIAL 0.7%</b>		
PS Business Parks	11,803	931,493
<b>RESIDENTIAL 11.8%</b>		
<b>APARTMENT 10.7%</b>		
Apartment Investment & Management Co.	73,244	2,245,661
AvalonBay Communities	10,178	1,289,247
Colonial Properties Trust	71,600	1,618,876
Education Realty Trust	88,988	937,044
Equity Residential	86,541	4,764,948
Essex Property Trust	8,300	1,249,814
Mid-America Apartment Communities	9,754	673,611
UDR	54,084	1,308,292
		14,087,493
<b>MANUFACTURED HOME 1.1%</b>		
Sun Communities	13,041	643,312
TRI Pointe Homes(a)	36,798	741,480
		1,384,792
<b>TOTAL RESIDENTIAL</b>		<b>15,472,285</b>
<b>SELF STORAGE 5.3%</b>		
CubeSmart	62,500	987,500
Extra Space Storage	33,900	1,331,253
Public Storage	22,020	3,354,086
Sovran Self Storage	20,583	1,327,398
		7,000,237

**Number  
of Shares**