McMillan Edward N Form 4 October 21, 2010

## FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

**SECURITIES** 

**OMB** 

**OMB APPROVAL** 

Number:

3235-0287

Expires:

5. Relationship of Reporting Person(s) to

(Check all applicable)

Issuer

Persons who respond to the collection of

information contained in this form are not

January 31, 2005

0.5

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if no longer subject to Section 16. Form 4 or Form 5 obligations may continue.

Check this box

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

2. Issuer Name and Ticker or Trading

Cushing MLP Total Return Fund

Symbol

[SRV]

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

1(b).

(Print or Type Responses)

McMillan Edward N

1. Name and Address of Reporting Person \*

See Instruction

| (Last) 8117 PRES                     | (First) STON ROAD, SU                                | (Middle) UITE 440                              | 3. Date (Month/<br>10/19/2 | Day/Y                           |     | Transaction   | l  |              | X Director<br>Officer (give<br>below)  |  | 0% Owner other (specify  |
|--------------------------------------|--|--|----------------------------|---------------------------------|-----|---|--|--------------|--|--|--|
|                                      | 4. If Amendment, Date Original Filed(Month/Day/Year) |  |                            |                                 |     | 6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person |  |              |  |  |  |
| DALLAS,                              |  |  |                            |                                 |     |   | Form filed by More than One Reporting Person |              |  |  |  |
| (City)                               | (State)  | (Zip)  | Tal                        | ble I - I                       | Non | -Derivative   | e Secu                                       | rities Acq   | uired, Disposed o  | of, or Benefic   | ially Owned  |
| 1.Title of<br>Security<br>(Instr. 3) | 2. Transaction Date (Month/Day/Year)                 | 2A. Deemec<br>Execution E<br>any<br>(Month/Day | Date, if                   | 3.<br>Transa<br>Code<br>(Instr. | 8)  | 4. Securiti our Dispose (Instr. 3, 4)   | ed of (                                      | D)           | 5. Amount of<br>Securities<br>Beneficially<br>Owned<br>Following<br>Reported<br>Transaction(s)<br>(Instr. 3 and 4) | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect<br>Beneficial<br>Ownership<br>(Instr. 4) |
| Common<br>Stock                      | 10/19/2010   |  |                            | S                               |     | 7,271.3   | D  | \$<br>9.0615 | 7,500  | I  | By self as<br>Attorney-in-Fact<br>for Dorothy<br>Phelps (1)    |
| Common<br>Stock                      | 10/19/2010   |  |                            | S                               |     | 7,460   | D  | \$<br>9.0111 | 7,500  | I  | By self as Trustee for Hugh A. McMillan Jr. MD Trust (1)       |
|                                      |  |  |                            |                                 |     |   |  |              |  |  |  |

SEC 1474

(9-02)

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

| 2.          | 3. Transaction Date                                 | 3A. Deemed   | 4.  | 5.  | 6. Date Exerc  | cisable and   | 7. Title  | and   | 8. Price of  | 9. Nu                         |
|-------------|---|--|---|---|--|---|---|---|--|-------------------------------|
| Conversion  | (Month/Day/Year)                                    | Execution Date, if   | Transaction   | onNumber  | Expiration D   | ate   | Amoun   | nt of   | Derivative   | Deriv                         |
| or Exercise |   | any  | Code  | of  | (Month/Day/  | Year)   | Underl  | ying  | Security   | Secui                         |
| Price of    |   | (Month/Day/Year)   | (Instr. 8)  | Derivative  | e  |   | Securit   | ies   | (Instr. 5)   | Bene                          |
| Derivative  |   |  |   | Securities  |  |   | (Instr. 3   | 3 and 4)  |  | Owne                          |
| Security    |   |  |   | Acquired  |  |   |   |   |  | Follo                         |
|             |   |  |   | (A) or  |  |   |   |   |  | Repo                          |
|             |   |  |   | Disposed  |  |   |   |   |  | Trans                         |
|             |   |  |   | of (D)  |  |   |   |   |  | (Instr                        |
|             |   |  |   | (Instr. 3,  |  |   |   |   |  |                               |
|             |   |  |   | 4, and 5)   |  |   |   |   |  |                               |
|             |   |  |   |   |  |   |   | Amount  |  |                               |
|             |   |  |   |   |  |   |   |   |  |                               |
|             |   |  |   |   | Date   | Expiration  |   |   |  |                               |
|             |   |  |   |   | Exercisable  | Date  |   |   |  |                               |
|             |   |  | Code V  | (A) (D)   |  |   |   |   |  |                               |
|             | Conversion<br>or Exercise<br>Price of<br>Derivative | Conversion (Month/Day/Year)<br>or Exercise<br>Price of<br>Derivative | Conversion (Month/Day/Year) Execution Date, if or Exercise any Price of (Month/Day/Year) Derivative | Conversion (Month/Day/Year) Execution Date, if Transaction or Exercise any Code Price of (Month/Day/Year) (Instr. 8)  Derivative Security | Conversion (Month/Day/Year) Execution Date, if TransactionNumber or Exercise any Code of Price of (Month/Day/Year) (Instr. 8) Derivative Security Acquired (A) or Disposed of (D) (Instr. 3, | Conversion or Exercise any Code of (Month/Day/Pear) Price of (Month/Day/Year) Derivative Security  Code of (Month/Day/Pear) Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)  Date Exercisable | Conversion (Month/Day/Year) Execution Date, if any Code of (Month/Day/Year)  Price of (Month/Day/Year) (Instr. 8) Derivative  Security Securities  Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)  Date Expiration Date  Expiration Date  Code of (Month/Day/Year)  (Instr. 8) Derivative  Securities  Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5) | Conversion (Month/Day/Year) Execution Date, if TransactionNumber Expiration Date Amour or Exercise any Code of (Month/Day/Year) Underly Price of (Month/Day/Year) (Instr. 8) Derivative Securities (Instr. 5) Derivative Securities (Instr. 7) Derivative (A) or Disposed of (D) (Instr. 3, 4, and 5)  Date Expiration Date Amour Code of (Month/Day/Year) Underly Securities (Instr. 7) Date Expiration Exercisable Date Title | Conversion (Month/Day/Year) Execution Date, if any Code of (Month/Day/Year) Underlying Code of (Month/Day/Year) Underlying Securities  Price of (Month/Day/Year) (Instr. 8) Derivative  Security Securities  Securities  Acquired  (A) or  Disposed of (D)  (Instr. 3, 4, and 5)  Date  Expiration Date  Amount of (Month/Day/Year)  Underlying  Securities  Securities  (Instr. 3 and 4)  Amount of (Month/Day/Year)  Underlying  Securities  Securities  Faction Date  Expiration Date  Amount of (Month/Day/Year)  Underlying  Securities  Securities  Faction Date  Expiration Date  Expiration Date  Or Number of | Conversion of Month/Day/Year) |

### **Reporting Owners**

| Reporting Owner Name / Address  | Relationships |           |         |       |  |  |  |
|---|---------------|-----------|---------|-------|--|--|--|
| 1 8   | Director      | 10% Owner | Officer | Other |  |  |  |
| McMillan Edward N<br>8117 PRESTON ROAD<br>SUITE 440<br>DALLAS, TX 75225 | X             |           |         |       |  |  |  |

## **Signatures**

/s/ Edward
McMillan

\*\*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).
- (1) The reporting person disclaims beneficial ownership of these securities to the extent the reporting person does not have a pecuniary interest in the Trust.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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