

SECURITIES AND EXCHANGE COMMISSION

FORM 24F-2NT

Registration of securities by certain investment companies. Declaration of election Rule 24f-2 notice.

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FILER

**TOTAL RETURN U S TREASURY FUND INC**

CIK:[811160](#) | IRS No.: **000000000** | Fiscal Year End: **1031**  
Type: **24F-2NT** | Act: **33** | File No.: [033-12179](#) | Film No.: **13550741**

Mailing Address  
C/O STATE STREET BANK  
AND TRUST COMPANY  
4 COPLEY PLACE, 5TH  
FLOOR  
BOSTON MA 02116

Business Address  
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AND TRUST COMPANY  
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FLOOR  
BOSTON MA 02116  
617-662-4831

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

FORM 24F-2  
Annual Notice of Securities Sold  
Pursuant to Rule 24f-2

Read instructions at end of Form before preparing Form. Please print or type.

1. Name and address of issuer:

Total Return US Treasury Fund, Inc.  
666 Fifth Avenue, 11th Floor  
New York, New York 10103

2. The name of each series or class of securities for which this Form is filed: (If the Form is being filed for all series and classes of securities of the issuer, check the box but do not list series or classes): /x/

3. Investment Company Act File Number:

811-05040

Securities Act File Number:

033-12179

4(a). Last day of Fiscal Year for which this Form is filed:

October 31, 2012

4(b). Check box if this Form is being filed late (i.e., more than 90 calendar days after the end of the issuer's fiscal year). (See Instruction A.2) //

Note: If the Form is being filed late, interest must be paid on the registration fee due.

4(c). Check box if this is the last time the issuer will be filing this Form. //

5. Calculation of Registration Fee:

(i) Aggregate sale price of securities sold during the fiscal year

pursuant to section 24(f): \$6,105,695

(ii) Aggregate price of securities redeemed or repurchased during the fiscal year: \$13,753,040

(iii) Aggregate price of securities redeemed or repurchased during any prior fiscal year ending no earlier than October 11, 1995 that were not previously used to reduce registration fees payable to the Commission: \$411,526,830

(iv) Total available redemption credits [add Item 5(ii) and 5(iii)]: \$425,279,870

(v) Net Sales - If Item 5(i) is greater than Item (5iv) [subtract item 5(iv) from Item 5(i)]: \$0

(vi) Redemption credits available for use in future years: (\$419,174,175) - if Item 5(i) is less than Item 5(iv) [subtract Item 5(iv) from Item 5(i)]:

(vii) Multiplier for determining registration fee (See Instruction C.9): \$0.00013640

(viii) Registration Fee Due [multiply Item 5(v) by Item 5(vii)] (enter '0' if no fee is due: \$0

#### 6. Prepaid Shares:

If the response to item 5(i) was determined by deducting an amount of securities that were registered under the Securities Act of 1933 pursuant to rule 24e-2 as in effect before October 11, 1997, then report the amount of securities (number of shares or other units) deducted here: Not applicable

If there is a number of shares or other units that were registered pursuant to rule 24e-2 remaining unsold at the end of the fiscal year for which this form is filed that are available for use by the issuer in future fiscal years, then state that number here: Not applicable

7. Interest Due - If this Form is being filed more than 90 days after the end of the issuers fiscal year (see Instruction D): \$0

8. Total of the amount of the registration fee due plus any interest due [line 5(viii) plus line 7]: \$0

9. Date the registration fee and any interest payment was sent to the

