The Zweig Total Return Fund, Inc. Declares Distribution And Discloses Sources Of Distribution -- Section 19(a) Notice

NEW YORK, June 1, 2016 /PRNewswire/ -- The Zweig Total Return Fund, Inc. (NYSE: ZTR) today announced a monthly distribution of $0.11 per share, payable on June 20, 2016, to shareholders of record on June 13, 2016 (ex-date June 9, 2016).

The Fund has a Managed Distribution Plan ("Plan") to pay 10% of the Fund's net asset value on an annualized basis, consistent with its primary investment objectives and as required by the Internal Revenue Code of 1986, as amended. Distributions may represent earnings from net investment income, capital gains, or if necessary, return of capital. You should not draw any conclusions about the Fund's investment performance from the amount of this distribution or from the terms of the Fund's Plan.

The following chart discloses information on the sources of the distribution:

Distribution Estimates	**May 2016 (MTD)**		**Year-to-date (YTD)** [1]	
(Sources)	*Per Share Amount*	*Percentage of Current Distribution*	*Per Share Amount*	*Percentage of Current Distribution*
Net Investment Income	$ 0.047	42.7%	$ 0.102	21.0%
Net Realized Foreign Currency Gains	-	0.0%	-	0.0%
Net Realized Short-Term Capital Gains	-	0.0%	-	0.0%
Net Realized Long-Term Capital Gains	0.063	57.3%	0.085	17.5%
Return of Capital (or other Capital Source)	-	0.0%	0.298	61.5%
Total Distribution	**$ 0.110**	**100.0%**	**$ 0.485**	**100.0%**

(1) YTD January 12, 2016 to January 11, 2017. (The distribution paid on January 11, 2016 was reportable for tax on Form 1099 in 2015)

The Fund estimates that it has distributed more than its income and net realized capital gains in the fiscal year to date; therefore, a portion of the distribution may be a return of capital. A return of capital may occur, for example, when some or all of the money that you invested in the Fund is paid back to you. A return of capital distribution does not necessarily reflect the Fund's investment performance and should not be confused with "yield" or "income."

The amounts and sources of distributions reported in this notice are only estimates and are not being provided for tax reporting purposes. The actual amounts and sources of the amounts for tax reporting purposes will depend upon the Fund's investment experience during the remainder of its fiscal year and may be subject to changes based on tax regulations. The Fund will send shareholders a Form 1099-DIV for the calendar year that will tell you how to report these distributions for federal income tax purposes.

Information regarding the Fund's performance and distribution rates is set forth below. Please note that all performance figures are based on the Fund's NAV and not the market price of the Fund's shares. Performance figures are not meant to represent individual shareholder performance.

May 31, 2016	
Average Annual Total Return on NAV for the 5-year period ended this month [2]	5.62%

Current Fiscal YTD Annualized Distribution Rate [3]	10.00%
YTD Cumulative Total Return on NAV [4]	0.43%
YTD Cumulative Distribution Rate [5]	3.67%

(2) Average Annual Total Return on NAV is the annual compound return for the five-year period. It reflects the change in the Fund's NAV and reinvestment of all distributions.
(3) Current Fiscal YTD Annualized Distribution Rate is the cumulative distribution rate annualized as a percentage of the Fund's NAV at month end.
(4) YTD Cumulative Total Return on NAV is the percentage change in the Fund's NAV from the first day of the year to this month end, including distributions paid and assuming reinvestment of those distributions.
(5) YTD Cumulative Distribution Rate is the dollar value of distributions from the first day of the year to this month end as a percentage of the Fund's NAV at month end.

Section 19(a) notices are posted on the Fund's website at:
ZTR 19A Notices

The Zweig closed-end funds are advised by Zweig Advisers LLC. For more information on the Fund, please contact shareholder services at 800.272.2700, by email at zweig@virtus.com, or visit us on the web at www.virtus.com.

SOURCE The Zweig Total Return Fund, Inc.