Kayne Anderson Energy Infrastructure Fund Announces Distribution of \$0.20 per Share for Q3 2022

Houston, TX – September 22, 2022 – Kayne Anderson Energy Infrastructure Fund, Inc. (the "Company") (NYSE: KYN) announced today a quarterly distribution of \$0.20 per share for the fiscal quarter ended August 31, 2022. This distribution is payable to common stockholders on October 7, 2022 (as outlined in the table below).

Ex-Date	Record Date	Payment Date	Distribution Amount	Return of Capital Estimate ⁽¹⁾
9/30/22	10/3/22	10/7/22	\$0.20	0%

(1) In any given year, the amount of realized gains or losses on securities sold is generally the key driver determining the tax character of distributions. During the third quarter of fiscal 2022, a significant amount of gains were realized. As a result, the Company estimates that none of the distributions paid in fiscal 2022 will be treated as a return of capital for tax purposes. This estimate is based on the Company's anticipated earnings and profits. The final determination of the tax character of distributions will not be determinable until after the end of the fiscal year and may differ substantially from this preliminary information.

The Company expects its next distribution to be declared in December 2022. Payment of future distributions is subject to the Board of Directors' approval, as well as meeting the covenants of the Company's debt agreements and terms of its preferred stock.

###

Kayne Anderson Energy Infrastructure Fund, Inc. (NYSE: KYN) is a non-diversified, closed-end management investment company registered under the Investment Company Act of 1940, as amended, whose common stock is traded on the NYSE. The Company's investment objective is to provide a high after-tax total return with an emphasis on making cash distributions to stockholders. KYN intends to achieve this objective by investing at least 80% of its total assets in securities of Energy Infrastructure Companies. See Glossary of Key Terms in the Company's most recent quarterly report for a description of these investment categories and the meaning of capitalized terms.

The Company pays cash distributions to common stockholders at a rate that may be adjusted from time to time. Distribution amounts are not guaranteed and may vary depending on a number of factors, including changes in portfolio holdings and market conditions.

This press release shall not constitute an offer to sell or a solicitation to buy, nor shall there be any sale of any securities in any jurisdiction in which such offer or sale is not permitted. Nothing contained in this press release is intended to recommend any investment policy or investment strategy or consider any investor's specific objectives or circumstances. Before investing, please consult with your investment, tax, or legal adviser regarding your individual circumstances.

CAUTIONARY NOTE REGARDING FORWARD-LOOKING STATEMENTS: This communication contains statements reflecting assumptions, expectations, projections, intentions, or beliefs about future events. These and other statements not relating strictly to historical or current facts constitute forward-looking statements as defined under the U.S. federal securities laws. Forward-looking statements involve a variety of risks and uncertainties. These risks include but are not limited to changes in economic and political conditions; regulatory and legal changes; energy industry risk; leverage risk; valuation risk; interest rate risk; tax risk; and other risks discussed in detail in the Company's filings with the SEC, available at www.kaynefunds.com or www.sec.gov. Actual events could differ materially from these statements or our present expectations or projections. You should not place undue reliance on these forward-looking statements, which speak only as of the date they are made. Kayne Anderson undertakes no obligation to publicly update or revise any forward-looking statements made herein. There is no assurance that the Company's investment objectives will be attained.

Contact: Investor Relations at 877-657-3863 or cef@kaynecapital.com