



KAYNE ANDERSON ENERGY INFRASTRUCTURE FUND PROVIDES UNAUDITED BALANCE SHEET INFORMATION AND ANNOUNCES ITS NET ASSET VALUE AND ASSET COVERAGE RATIOS AS OF SEPTEMBER 30, 2026

Houston, TX – October 1, 2026 – Kayne Anderson Energy Infrastructure Fund, Inc. (the “Company”) (NYSE: KYN) today provided a summary unaudited statement of assets and liabilities and announced its net asset value and asset coverage ratios under the Investment Company Act of 1940 (the “1940 Act”) as of September 30, 2026.

As of September 30, 2026, the Company’s net assets were \$2.6 billion, and its net asset value per share was \$15.42. As of September 30, 2026, the Company’s asset coverage ratio under the 1940 Act with respect to senior securities representing indebtedness was 589% and the Company’s asset coverage ratio under the 1940 Act with respect to total leverage (debt and preferred stock) was 471%.

STATEMENT OF ASSETS AND LIABILITIES SEPTEMBER 30, 2026 // (UNAUDITED)

	(in millions)
Investments	\$ 3,694.3
Cash and cash equivalents	8.7
Receivable for securities sold	13.0
Accrued income	1.9
Other assets	0.5
Total assets	3,718.4
Credit facility	112.0
Notes	450.0
Unamortized notes issuance costs	(3.1)
Preferred stock	141.6
Unamortized preferred stock issuance costs	(0.7)
Total leverage	699.8
Other liabilities	9.7
Current tax liability, net	14.3
Deferred tax liability, net	386.5
Total liabilities	410.5
Net assets	\$ 2,608.1

The Company had 169,126,038 common shares outstanding as of September 30, 2026.

Long-term investments consisted of Midstream Energy Companies (98%), Power Infrastructure Companies (1%) and Other (1%).

The Company's ten largest holdings by issuer at September 30, 2026 were:

	Amount (in millions)	% Long-Term Investments
1. Energy Transfer LP (Midstream Energy Company)	\$406.1	11.0%
2. Cheniere Energy, Inc. (Midstream Energy Company)	385.7	10.4%
3. Enterprise Products Partners L.P. (Midstream Energy Company)	362.4	9.8%
4. The Williams Companies, Inc. (Midstream Energy Company)	356.3	9.6%
5. MPLX LP (Midstream Energy Company)	262.9	7.1%
6. Targa Resources Corp. (Midstream Energy Company)	247.8	6.7%
7. ONEOK, Inc. (Midstream Energy Company)	241.2	6.5%
8. Kinder Morgan, Inc. (Midstream Energy Company)	194.9	5.3%
9. TC Energy Corporation (Midstream Energy Company)	150.5	4.1%
10. Western Midstream Partners, LP (Midstream Energy Company)	144.1	3.9%

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Portfolio holdings are subject to change without notice. The mention of specific securities is not a recommendation or solicitation for any person to buy, sell or hold any particular security. You can obtain a complete listing of holdings by viewing the Company's most recent quarterly or annual report.

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 trades 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 or annual report for a description of these investment categories and the meaning of capitalized terms.

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.

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