KAYNE ANDERSON ENERGY INFRASTRUCTURE FUND ANNOUNCES INCREASE IN MONTHLY DISTRIBUTION

Houston, TX – September 22, 2026 – Kayne Anderson Energy Infrastructure Fund, Inc. (the "Company") announced today a monthly distribution of $0.095 per share for October 2026. This represents a 5.6% increase over the prior monthly distribution rate (increase of $0.005 per share). This distribution is payable to common stockholders on October 30, 2026, as outlined in the table below.

"We are pleased to announce a 5.6% increase in KYN's monthly distribution. With this increase, KYN's distribution has grown by 18.8% over the last 12 months. We believe distribution increases are an important way to return value to our fellow stockholders. KYN's most recent increase is a reflection of the Company's strong operating results thus far in fiscal 2026 and an indication of our continued confidence in the long-term fundamentals supporting KYN's portfolio investments," stated Jim Baker, KYN's Chairman, President and Chief Executive Officer.

The Company declares and pays distributions monthly. Payment of future distributions is subject to the approval of the Company's Board of Directors, as well as meeting the covenants on the Company's debt agreements and the terms of its preferred stock.

Record Date / Ex-Date	Payment Date	Distribution Amount	Return of Capital Estimate
10/15/26	10/30/26	$0.095	5%(1)

(1) 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 fiscal 2026 and may differ substantially from this preliminary information.

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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.

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. 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 results or 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.

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