

Kayne Anderson Energy Infrastructure Fund Provides Unaudited Balance Sheet Information and Announces its Net Asset Value and Asset Coverage Ratios at May 31, 2021

Houston, TX – June 2, 2021 – 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 May 31, 2021.

As of May 31, 2021, the Company’s net assets were \$1.2 billion, and its net asset value per share was \$9.13. As of May 31, 2021, the Company’s asset coverage ratio under the 1940 Act with respect to senior securities representing indebtedness was 495% and the Company’s asset coverage ratio under the 1940 Act with respect to total leverage (debt and preferred stock) was 375%.

Kayne Anderson Energy Infrastructure Fund, Inc.
Statement of Assets and Liabilities
May 31, 2021
(Unaudited)

	(in millions)
Investments	\$ 1,573.5
Cash and cash equivalents	2.2
Accrued income	1.3
Current tax receivable, net	67.2
Other assets	1.4
Total assets	1,645.6
Credit facility	92.0
Notes	226.2
Unamortized notes issuance costs	(1.1)
Preferred stock	101.7
Unamortized preferred stock issuance costs	(1.4)
Total leverage	417.4
Payable for securities purchased	10.0
Other liabilities	9.6
Deferred tax liability, net	54.0
Total liabilities	73.6
Net assets	\$ 1,154.6

The Company had 126,447,554 common shares outstanding as of May 31, 2021.

Long-term investments were comprised of Midstream Energy Company (83%), Utility Company (9%), Renewable Infrastructure Company (7%) and Other (1%).

The Company's ten largest holdings by issuer at May 31, 2021 were:

	Amount (in millions)	Percent of Long-Term Investments*
1. MPLX LP (Midstream Energy Company)	\$207.8	13.2%
2. Enterprise Products Partners L.P. (Midstream Energy Company)	178.1	11.3%
3. Energy Transfer LP (Midstream Energy Company)	141.7	9.0%
4. Targa Resources Corp. (Midstream Energy Company)	122.8	7.8%
5. The Williams Companies, Inc. (Midstream Energy Company)	105.5	6.7%
6. Plains All American Pipeline, L.P. ** (Midstream Energy Company)	93.4	5.9%
7. Western Midstream Partners, LP (Midstream Energy Company)	86.2	5.5%
8. Magellan Midstream Partners, L.P. (Midstream Energy Company)	58.5	3.7%
9. ONEOK, Inc. (Midstream Energy Company)	55.8	3.5%
10. Shell Midstream Partners, L.P. (Midstream Energy Company)	44.8	2.8%

* Excludes cash.

** Includes ownership of Plains All American Pipeline, L.P. ("PAA") and Plains AAP, L.P. ("PAGP-AAP").

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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 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.

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 take into account the specific objectives or circumstances of any investor. Please consult with your investment, tax, or legal adviser regarding your individual circumstances prior to investing.

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 from 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