

Kayne Anderson Energy Infrastructure Fund Provides Unaudited Balance Sheet Information and Announces its Net Asset Value and Asset Coverage Ratios at February 28, 2021

Houston, TX – March 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 February 28, 2021.

As of February 28, 2021, the Company’s net assets were \$988 million, and its net asset value per share was \$7.82. As of February 28, 2021, the Company’s asset coverage ratio under the 1940 Act with respect to senior securities representing indebtedness was 524% and the Company’s asset coverage ratio under the 1940 Act with respect to total leverage (debt and preferred stock) was 353%.

Kayne Anderson Energy Infrastructure Fund, Inc.
Statement of Assets and Liabilities
February 28, 2021
(Unaudited)

	<u>(in millions)</u>
Investments	\$ 1,314.4
Cash and cash equivalents	1.9
Accrued income	1.1
Current tax receivable, net	65.9
Other assets	1.3
Total assets	<u>1,384.6</u>
Credit facility	90.0
Notes	173.3
Unamortized notes issuance costs	(0.6)
Preferred stock	127.0
Unamortized preferred stock issuance costs	(1.5)
Total leverage	<u>388.2</u>
Other liabilities	7.5
Deferred tax liability, net	0.5
Total liabilities	<u>8.0</u>
Net assets	<u>\$ 988.4</u>

The Company had 126,447,554 common shares outstanding as of February 28, 2021.

Long-term investments were comprised of Midstream Energy Company (82%), Renewable Infrastructure Company (9%) and Utility Company (9%).

The Company's ten largest holdings by issuer at February 28, 2021 were:

	Amount (in millions)	Percent of Long-Term Investments *
1. MPLX LP (Midstream Energy Company)	\$160.1	12.2%
2. Enterprise Products Partners L.P. (Midstream Energy Company)	141.2	10.7%
3. Targa Resources Corp. (Midstream Energy Company)	104.8	8.0%
4. Energy Transfer LP (Midstream Energy Company)	103.2	7.8%
5. The Williams Companies, Inc. (Midstream Energy Company)	94.7	7.2%
6. Western Midstream Partners, LP (Midstream Energy Company)	78.0	5.9%
7. Plains All American Pipeline, L.P. ** (Midstream Energy Company)	64.6	4.9%
8. Magellan Midstream Partners, L.P. (Midstream Energy Company)	49.5	3.8%
9. ONEOK, Inc. (Midstream Energy Company)	46.9	3.6%
10. Shell Midstream Partners, L.P. (Midstream Energy Company)	33.9	2.6%

* 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.

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.

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