

Kayne Anderson Energy Infrastructure Fund Provides Unaudited Balance Sheet Information and Announces its Net Asset Value and Asset Coverage Ratios at September 30, 2020

Houston, TX – October 1, 2020 – 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, 2020.

As of September 30, 2020, the Company’s net assets were \$675 million, and its net asset value per share was \$5.33. As of September 30, 2020, the Company’s asset coverage ratio under the 1940 Act with respect to senior securities representing indebtedness was 602% and the Company’s asset coverage ratio under the 1940 Act with respect to total leverage (debt and preferred stock) was 283%.

Kayne Anderson Energy Infrastructure Fund, Inc.
Statement of Assets and Liabilities
September 30, 2020
(Unaudited)

	<u>(in millions)</u>
Investments	\$ 971.6
Cash and cash equivalents	35.2
Receivable for securities sold	3.2
Accrued income	0.7
Current tax asset, net	36.3
Other assets	0.8
Total assets	<u>1,047.8</u>
Notes	173.3
Unamortized notes issuance costs	(0.4)
Preferred stock	195.7
Unamortized preferred stock issuance costs	(1.9)
Total leverage	<u>366.7</u>
Payable for securities purchased	2.1
Other liabilities	4.5
Total liabilities	<u>6.6</u>
Net assets	<u>\$ 674.5</u>

The Company had 126,447,554 common shares outstanding as of September 30, 2020.

Long-term investments were comprised of Midstream Energy Company (87%) and Renewable Infrastructure/Utility Company (13%).

The Company's ten largest holdings by issuer at September 30, 2020 were:

	Amount (in millions)	Percent of Long-Term Investments*
1. MPLX LP (Midstream Energy Company)	\$122.9	12.6%
2. Enterprise Products Partners L.P. (Midstream Energy Company)	111.7	11.5%
3. The Williams Companies, Inc. (Midstream Energy Company)	95.2	9.8%
4. Energy Transfer LP (Midstream Energy Company)	75.4	7.8%
5. Magellan Midstream Partners, L.P. (Midstream Energy Company)	48.3	5.0%
6. Targa Resources Corp. (Midstream Energy Company)	47.5	4.9%
7. Western Midstream Partners, LP (Midstream Energy Company)	39.1	4.0%
8. Plains All American Pipeline, L.P. (Midstream Energy Company)	35.8	3.7%
9. Shell Midstream Partners, L.P. (Midstream Energy Company)	33.9	3.5%
10. Phillips 66 Partners LP (Midstream Energy Company)	27.7	2.8%

* Excludes Cash

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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 obtain a high after-tax total return by investing at least 85% of its total assets in energy-related partnerships and their affiliates ("MLPs"), and in other companies that, as their principal business, operate assets used in the gathering, transporting, processing, storing, refining, distributing, mining or marketing of natural gas, natural gas liquids, crude oil, refined petroleum products or coal (collectively with midstream MLPs, "Midstream Energy 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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