

Kayne Anderson Energy Total Return Fund, Inc. Provides Unaudited Balance Sheet Information and Announces Its Net Asset Value and Asset Coverage Ratio at February 28, 2009

HOUSTON, TX – March 3, 2009 – Kayne Anderson Energy Total Return Fund, Inc. (the “Fund”) (NYSE: KYE) today provided a summary unaudited balance sheet and announced its net asset value and asset coverage ratio under the Investment Company Act of 1940 (the “1940 Act”) as of February 28, 2009.

As of February 28, 2009, the Fund’s net assets were \$421 million and its net asset value per share was \$12.77. As of February 28, 2009, the Fund’s asset coverage ratio under the 1940 Act with respect to senior securities representing indebtedness was 355%.

Kayne Anderson Energy Total Return Fund, Inc.
Balance Sheet
February 28, 2009
(Unaudited)

	(in millions)
Investments	\$ 556.7
Repurchase agreements and cash	34.9
Accrued income	4.8
Receivable for securities sold	8.2
Other assets	2.4
Total assets	<u>607.0</u>
Short-term borrowings	-
Senior notes	165.0
Total leverage	<u>165.0</u>
Payable for securities purchased	18.6
Other liabilities	2.2
Total liabilities	<u>20.8</u>
Net assets	<u>\$ 421.2</u>

33.0 million common shares currently outstanding

As of February 28, 2009, equity and fixed income investments were 75% and 25%, respectively, of the Fund’s long-term investments of \$557 million. Long-term investments were comprised of MLPs and MLP

Affiliates (53%), U.S. and Canadian Royalty Trusts (11%), Marine Transportation (8%), Coal (3%) and Energy Debt (25%).

The Fund's ten largest holdings by issuer at February 28, 2009 were:

	Units/Par (\$ (in thousands)	Amount (\$ millions)	Percent of Long-Term Investments
1. Kinder Morgan Management, LLC (MLP Affiliate)	2,230	\$93.0	16.7%
2. Plains All American Pipeline, L.P. (Pipeline MLP)	1,113	42.9	7.7%
3. Enbridge Energy Management, L.L.C. (MLP Affiliate)	1,216	33.3	6.0%
4. Enterprise Products Partners L.P. (Pipeline MLP)	1,032	22.3	4.0%
5. Navios Maritime Holdings Inc. (Marine Transportation)	\$25,250	15.2	2.7%
6. El Paso Corporation (Midstream)	\$14,800	13.9	2.5%
7. Petrohawk Energy Corporation (Upstream)	\$14,045	13.3	2.4%
8. Massey Energy Company (Coal)	\$20,150	12.8	2.3%
9. Athabasca Oil Sands Corp. (Canadian Upstream)	\$19,500	11.6	2.1%
10. DHT Maritime, Inc. (Marine Transportation)	1,919	10.3	1.9%

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The Fund is a non-diversified, closed-end management investment company registered under the Investment Company Act of 1940 whose common stock is traded on the NYSE. The Fund's investment objective is to obtain a high total return with an emphasis on current income by investing primarily in securities of companies engaged in the energy industry, principally including publicly-traded energy-related master limited partnerships and limited liability companies taxed as partnerships and their affiliates, energy-related U.S. and Canadian royalty trusts and income trusts and other companies that derive at least 50% of their revenues from operating assets used in, or providing energy-related services for, the exploration, development, production, gathering, transportation, processing, storing, refining, distribution, mining or marketing of natural gas, natural gas liquids (including propane), crude oil, refined petroleum products or coal.

CAUTIONARY NOTE REGARDING FORWARD-LOOKING STATEMENTS: This press release contains "forward-looking statements" as defined under the U.S. federal securities laws. Generally, the words "believe," "expect," "intend," "estimate," "anticipate," "project," "will" and similar expressions identify forward-looking statements, which generally are not historical in nature. Forward-looking statements are subject to certain risks and uncertainties that could cause actual results to materially differ from the Fund's historical experience and its present expectations or projections indicated in any forward-looking statement. These risks include, but are not limited to, changes in economic and political conditions; regulatory and legal changes; energy industry risk; commodity pricing risk; leverage risk; valuation risk; non-diversification risk; interest rate risk; tax risk; and other risks discussed in the Fund's filings with the SEC. You should not place undue reliance on forward-looking statements, which speak only as of the date they are made. The Fund undertakes no obligation to publicly update or revise any forward-looking statements made herein. There is no assurance that the Fund's investment objectives will be attained.

Contact:

KA Fund Advisors, LLC
 Monique Vo, 877-657-3863
<http://www.kaynefunds.com/>

SOURCE: Kayne Anderson Energy Total Return Fund, Inc.