

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, 2010

HOUSTON, TX – March 2, 2010 – 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, 2010.

As of February 28, 2010, the Fund’s net assets were \$750 million and its net asset value per share was \$22.06. As of February 28, 2010, the Fund’s asset coverage ratio under the 1940 Act with respect to senior securities representing indebtedness was 413%.

Kayne Anderson Energy Total Return Fund, Inc.
Balance Sheet
February 28, 2010
(Unaudited)

	(in millions)
Investments	\$ 972.2
Repurchase agreements and cash	13.5
Deposits	1.5
Accrued income	4.3
Receivable for securities sold	17.5
Other assets	1.1
Total assets	<u>1,010.1</u>
Short-term borrowings	75.0
Senior notes	165.0
Total leverage	<u>240.0</u>
Payable for securities purchased	16.6
Other liabilities	3.2
Total liabilities	<u>19.8</u>
Net assets	<u>\$ 750.3</u>

34.0 million common shares currently outstanding

As of February 28, 2010, equity and energy debt investments were 79% and 21%, respectively, of the Fund’s long-term investments of \$972 million. Long-term investments were comprised of MLPs and MLP

Affiliates (52%), U.S. and Canadian Royalty Trusts (17%), Marine Transportation (7%), Coal and Other (3%) and Energy Debt (21%).

The Fund's ten largest holdings by issuer at February 28, 2010 were:

	Units/Par (\$ (in thousands))	Amount (\$ millions)	Percent of Long-Term Investments
1. Kinder Morgan Management, LLC (MLP Affiliate)	1,948	\$111.7	11.5%
2. Enbridge Energy Management, L.L.C. (MLP Affiliate)	1,670	83.5	8.6%
3. Plains All American Pipeline, L.P. (Midstream MLP)	1,113	61.7	6.3%
4. Enterprise Products Partners L.P. (Midstream MLP)	972	31.8	3.3%
5. Navios Maritime Partners L.P. (Marine MLP)	1,823	28.7	2.9%
6. Navios Maritime Holdings Inc. (Marine Transportation)	\$27,250	27.2	2.8%
7. Teekay Offshore Partners L.P. (Marine MLP)	1,405	26.4	2.7%
8. Enerplus Resources Fund (Canadian Royalty Trust)	1,020	22.8	2.3%
9. NAL Oil & Gas Trust (Canadian Royalty Trust)	1,665	20.8	2.1%
10. Atlas Energy Resources, LLC (Upstream)	\$17,100	18.7	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.

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