

Kayne Anderson Energy Total Return Fund, Inc. Provides Unaudited Balance Sheet Information and Announces Its Net Asset Value and Asset Coverage Ratio at May 31, 2009

HOUSTON, TX – June 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 May 31, 2009.

As of May 31, 2009, the Fund’s net assets were \$548 million and its net asset value per share was \$16.45. As of May 31, 2009, the Fund’s asset coverage ratio under the 1940 Act with respect to senior securities representing indebtedness was 432%.

Kayne Anderson Energy Total Return Fund, Inc.

Balance Sheet

May 31, 2009

(Unaudited)

	(in millions)
Investments	\$ 690.4
Repurchase agreements and cash	23.1
Deposits	1.3
Accrued income	6.0
Receivable for securities sold	8.2
Other assets	1.2
Total assets	<u>730.2</u>
Short-term borrowings	-
Senior notes	165.0
Total leverage	<u>165.0</u>
Payable for securities purchased	9.2
Other liabilities	8.2
Total liabilities	<u>17.4</u>
Net assets	<u>\$ 547.8</u>

33.3 million common shares currently outstanding

As of May 31, 2009, equity and fixed income investments were 74% and 26%, respectively, of the Fund’s long-term investments of \$690 million. Long-term investments were comprised of MLPs and MLP

Affiliates (51%), U.S. and Canadian Royalty Trusts (13%), Marine Transportation (7%), Coal (3%) and Energy Debt (26%).

The Fund's ten largest holdings by issuer at May 31, 2009 were:

	Units/Par (\$ (in thousands)	Amount (\$ millions)	Percent of Long-Term Investments
1. Kinder Morgan Management, LLC (MLP Affiliate)	1,866	\$83.8	12.1%
2. Enbridge Energy Management, L.L.C. (MLP Affiliate)	1,409	54.0	7.8%
3. Plains All American Pipeline, L.P. (Midstream MLP)	1,113	49.3	7.1%
4. Enterprise Products Partners L.P. (Midstream MLP)	1,040	27.0	3.9%
5. Navios Maritime Holdings Inc. (Marine Transportation)	\$25,250	19.3	2.8%
6. Petrohawk Energy Corporation (Upstream)	\$16,045	15.8	2.3%
7. Athabasca Oil Sands Corp. (Canadian Upstream)	\$17,500	15.0	2.2%
8. Teekay Offshore Partners L.P. (Marine MLP)	1,058	14.7	2.1%
9. Energy Future Holdings Corp. (Other Energy)	\$19,500	13.6	2.0%
10. Massey Energy Company (Coal)	\$20,150	13.4	1.9%

###

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.