

| OMB APPROVAL                                 |           |
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**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP**

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

|   |   |   |
|---|---|---|
| 1. Name and Address of Reporting Person*<br><u>AMERICAN INTERNATIONAL GROUP INC</u><br><br>(Last) (First) (Middle)<br><u>175 WATER STREET</u><br><br>(Street)<br><u>NEW YORK NY 10038</u><br><br>(City) (State) (Zip) | 2. Issuer Name and Ticker or Trading Symbol<br><u>Kayne Anderson Energy Infrastructure Fund, Inc. [ KYN ]</u> | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable)<br>Director 10% Owner<br>Officer (give title below) <input checked="" type="checkbox"/> Other (specify below)<br><u>See Remarks</u> |
|   | 3. Date of Earliest Transaction (Month/Day/Year)<br><u>10/28/2020</u>   |   |
| 4. If Amendment, Date of Original Filed (Month/Day/Year)  |   |   |

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

| 1. Title of Security (Instr. 3)                | 2. Transaction Date (Month/Day/Year) | 2A. Deemed Execution Date, if any (Month/Day/Year) | 3. Transaction Code (Instr. 8) |   | 4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5) |            |         | 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) |
|--|--------------------------------------|--|--------------------------------|---|---|------------|---------|---|--|---|
|  |                                      |  | Code                           | V | Amount  | (A) or (D) | Price   |   |  |   |
| Series H Mandatory Redeemable Preferred Shares | 10/28/2020                           |  | J <sup>(1)</sup>               |   | 405,366   | D          | \$25.18 | 0   | I  | Held through subsidiaries <sup>(2)</sup>              |
| Series I Mandatory Redeemable Preferred Shares | 10/28/2020                           |  | J <sup>(3)</sup>               |   | 121,609   | D          | \$25.43 | 0   | I  | Held through subsidiaries <sup>(4)</sup>              |

**Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Date, if any (Month/Day/Year) | 4. Transaction Code (Instr. 8) | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) |     | 6. Date Exercisable and Expiration Date (Month/Day/Year) |                 | 7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4) | 8. Price of Derivative Security (Instr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4) | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) |
|--|--|--------------------------------------|--|--------------------------------|--|-----|--|-----------------|---|--|--|---|--|
|  |  |                                      |  |                                | (A)  | (D) | Date Exercisable   | Expiration Date |   |  |  |   |  |

**Explanation of Responses:**

- The Series H Mandatory Redeemable Preferred Shares (the "Series H MRPS") were redeemed by the issuer at a price equal to the principal amount of \$25.00 of the redeemed securities plus accrued interest of \$0.18 per share (the "Series H Redemption").
- American General Life Insurance Company ("AGLIC") and American Home Assurance Company ("AHAC") directly held 269,569 shares and 135,797 shares, respectively, of the Series H MRPS. American International Group, Inc. ("AIG") is an indirect beneficial owner of the Series H MRPS.
- The Series I Mandatory Redeemable Preferred Shares (the "Series I MRPS") were redeemed by the issuer at a price equal to the principal amount of \$25.00 of the redeemed securities, plus a redemption of \$0.25 per share, plus accrued interest of \$0.18 per share (the "Series I Redemption").
- AHAC and The Variable Annuity Life Insurance Company ("VALIC") directly held 40,536 shares and 81,073 shares, respectively, of the Series I MRPS. AIG is an indirect beneficial owner of the Series I MRPS.

**Remarks:**

Filed pursuant to Section 30(h) of the Investment Company Act of 1940.

/s/ Geoffrey N. Cornell,  
Authorized Signatory of  
American International Group, 10/30/2020  
Inc.

\*\* Signature of Reporting Person Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

\* If the form is filed by more than one reporting person, see Instruction 4 (b)(v).

\*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.