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Kayne Anderson MLP Investment CO
Form NSAR-B
January 30, 2006

PAGE 1
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000 D000000 N
000 E000000 NF
000 F000000 Y
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000 H000000 N
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000 J000000 A
001 A000000 KAYNE ANDERSON MLP INVESTMENT COMPANY
001 B000000 811-21593
001 C000000 8776573863
002 A000000 1800 AVENUE OF THE STARS, SECOND FLOOR
002 B000000 LOS ANGELES
002 C000000 CA
002 D010000 90067
003 000000 N
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005 000000 N
006 000000 N
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008 A000001 KAYNE ANDERSON CAPITAL ADVISORS, L.P.
008 B000001 A
008 C000001 801-46991
008 D010001 LOS ANGELES
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008 D030001 90067
010 A000001 BEAR STEARNS FUNDS MANAGEMENT INC.
010 B000001 81-1221401
010 C010001 NEW YORK
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011 A000001 CITIGROUP GLOBAL MARKETS INC.
011 B000001 8-02800541
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011 A000002 UBS SECURITIES LLC
011 B000002 8-0280736
011 C010002 STAMFORD
PAGE 2
011 C020002 CT
011 C030002 06901
011 A000003 RBC CAPITAL MARKETS CORPORATION
011 B000003 8-01672
011 C010003 NEW YORK
011 C020003 NY

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011 C030003 10006
011 A000004 DEUTSCHE BANK SECURITIES INC.
011 B000004 8-00017822
011 C010004 NEW YORK
011 C020004 NY
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011 A000005 SANDERS MORRIS HARRIS INC.
011 B000005 8-00038325
011 C010005 HOUSTON
011 C020005 TX
011 C030005 77002
011 A000006 A.G. EDWARDS & SONS, INC.
011 B000006 8-02803548
011 C010006 ST LOUIS
011 C020006 MO
011 C030006 63103
011 A000007 ADVEST, INC.
011 B000007 8-02804159
011 C010007 HARTFORD
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011 C030007 06103
011 A000008 LEGG MASON WOOD WALKER, INCORPORATED
011 B000008 8-00015939
011 C010008 BALTIMORE
011 C020008 MD
011 C030008 21202
011 A000009 OPPENHEIMER & CO. INC.
011 B000009 8-00004077
011 C010009 NEW YORK
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011 A000010 FERRIS, BAKER WATT, INCORPORATED
011 B000010 8-00016427
011 C010010 WASHINGTON
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011 A000011 MORGAN KEEGAN & COMPANY, INC.
011 B000011 8-00015001
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011 C020011 TN
011 C030011 38103
011 A000012 ROBERT W. BAIRD & CO. INCORPORATED
011 B000012 8-02801911
011 C010012 MILWAUKEE
011 C020012 WI
PAGE 3
011 C030012 53201
011 A000013 WEDBUSH MORGAN SECURITIES INC.
011 B000013 8-00012987
011 C010013 LOS ANGELES
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012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY
012 B000001 84-0041600
012 C010001 NEW YORK
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012 C030001 10038
013 A000001 PRICEWATERHOUSECOOPERS LLP
013 B010001 LOS ANGELES
013 B020001 CA
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014 A000001 KA ASSOCIATES, INC.

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014 B000001 8-45640000
015 A000001 CUSTODIAL TRUST COMPANY
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015 C010001 PRINCETON
015 C020001 NJ
015 C030001 08540
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019 C000000 KAYNEANDER
020 A000001 JEFFERIES & CO., INC.
020 B000001 95-2622900
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020 A000002 GOLDMAN, SACHS & CO.
020 B000002 13-5108880
020 C000002 69
020 A000003 CITIGROUP GLOBAL MARKETS, INC.
020 B000003 11-2418191
020 C000003 59
020 A000004 RBC DAIN RAUSCHER, INC.
020 B000004 41-1416330
020 C000004 33
020 A000005 LEHMAN BROTHERS, INC.
020 B000005 13-2518466
020 C000005 32
020 A000006 UBS WARBURG LLC
020 B000006 13-3873456
020 C000006 30
020 A000007 A.G EDWARDS & SONS, INC.
020 B000007 43-0895447
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020 A000008 CANTOR FITZGERALD & CO.
020 B000008 13-3680184
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PAGE 4
020 A000009 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.
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020 A000010 KEY BANC CAPITAL MARKETS
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022 A000001 BEAR, STEARNS & CO., INC.
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087	A020000	486606106
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SIGNATURE	TERRY A. HART	
TITLE	CFO	