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Kayne Anderson MLP Investment CO  
Form N-PX  
August 23, 2006

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM N-PX

ANNUAL REPORT OF PROXY VOTING RECORD OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-21593  
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KAYNE ANDERSON MLP INVESTMENT COMPANY  
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(Exact name of registrant as specified in charter)

1800 AVENUE OF THE STARS  
LOS ANGELES, CALIFORNIA 90067  
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(Address of principal executive offices)

(Name and address of agent for service)

Registrant's telephone number, including area code: 310-284-6438  
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Date of fiscal year-end: November 30th  
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Date of reporting period: July 1, 2005 - June 30, 2006  
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Item 1 - Proxy Voting Record - Attached on behalf of Kayne Anderson MLP  
Investment Company

ISSUER	SYMBOL	CUSIP	MEETING DATE	MATTER:
Atlas America, Inc.	ATLS	049167109	4/26/2006	ELECT: William Bagnell Nicholas Kinubile  VOTE: other business as may properly be brought before the meeting or any adjournment thereof
Magellan Midstream Partners, L.P.	MMP	559080106	4/26/2006	ELECT: John Lancaster, Jr. George O'Brien, Jr. Thomas Souleles
MarkWest Hydrocarbon, Inc.	MWP	570762104	12/28/2005	ELECT: John Fox

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Frank Semple  
Donald Wolf

APPROVE:  
certain amendments to the 1996  
stock incentive plan

RATIFY:  
deloitte & touche LLP as  
accountants

Ship Finance International  
Ltd.

SFL G81075106 11/30/2005

RE-ELECT:  
Olav Trom  
Kate Blankenship  
Paul Leand Jr.

APPOINT:  
Moore Stephens, P.C. as  
auditor

TRANSACT:  
other business as may properly  
come before the meeting or any  
adjournment thereof

ISSUER	SYMBOL	CUSIP	MEETING DATE	MATTER:	PR (I (
Frontline Ltd.	FRO	G3682E127	11/30/2005	RE-ELECT: John Fredriksen as director RE-ELECT: Olav Trom as director RE-ELECT: Kate Blankenship as director RE-ELECT: Frixos Savvdies as director  APPOINT: pricewaterhousecoopers da of Olso  TRANSACT: other business as may properly come before the meeting or any adjournment thereof	
Copano Energy, L.L.C.	CPNO	217202100	10/27/2005	Class B conversion & issuance proposal  LTIP amendment porposal	

Pursuant to the requirements of the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

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Kayne Anderson MLP Investment Company  
(Registrant)

By: /s/ Kevin S. McCarthy

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Kevin S. McCarthy  
President of Kayne Anderson MLP Investment Company  
(Signature & Title)  
Date: August 23, 2006