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Kayne Anderson MLP Investment CO  
Form NSAR-A  
July 31, 2006

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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  
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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  
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011 A000001 CITIGROUP GLOBAL MARKETS INC.  
011 B000001 8-02800541  
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011 A000002 UBS SECURITIES LLC  
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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  
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011 A000006 A.G. EDWARDS & SONS, INC.  
011 B000006 8-02803548  
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011 A000007 ADVEST, INC.  
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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  
011 C020010 DC  
011 C030010 20006  
011 A000011 MORGAN KEEGAN & COMPANY, INC.  
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011 A000012 ROBERT W. BAIRD & CO. INCORPORATED  
011 B000012 8-02801911  
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011 A000013 WEDBUSH MORGAN SECURITIES INC.  
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012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY  
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013 A000001 PRICEWATERHOUSECOOPERS LLP  
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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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020 B000002 13-3873456  
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020 A000009 CANTOR FITZGERALD & CO.  
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088 B000000 N

088 C000000 N

088 D000000 Y

SIGNATURE TERRY A. HART

TITLE CFO