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

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