

Edgar Filing: Kayne Anderson MLP Investment CO - Form NSAR-A

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

PAGE 1  
000 A000000 05/31/2006  
000 C000000 0001293613  
000 D000000 N  
000 E000000 F  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
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  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 KAYNE ANDERSON CAPITAL ADVISORS, L.P.  
008 B000001 A  
008 C000001 801-46991  
008 D010001 LOS ANGELES  
008 D020001 CA  
008 D030001 90067  
010 A000001 BEAR STEARNS FUNDS MANAGEMENT INC.  
010 B000001 81-1221401  
010 C010001 NEW YORK  
010 C020001 NY  
010 C030001 10179  
011 A000001 CITIGROUP GLOBAL MARKETS INC.  
011 B000001 8-02800541  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10022  
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

Edgar Filing: Kayne Anderson MLP Investment CO - Form NSAR-A

011 C030003 10006  
011 A000004 DEUTSCHE BANK SECURITIES INC.  
011 B000004 8-00017822  
011 C010004 NEW YORK  
011 C020004 NY  
011 C030004 10005  
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  
011 C020007 CT  
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  
011 C020009 NY  
011 C030009 10004  
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.  
011 B000011 8-00015001  
011 C010011 MEMPHIS  
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  
011 C020013 CA  
011 C030013 90017  
012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY  
012 B000001 84-0041600  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10038  
013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 LOS ANGELES  
013 B020001 CA  
013 B030001 90071  
014 A000001 KA ASSOCIATES, INC.

Edgar Filing: Kayne Anderson MLP Investment CO - Form NSAR-A

014 B000001 8-45640000  
015 A000001 CUSTODIAL TRUST COMPANY  
015 B000001 C  
015 C010001 PRINCETON  
015 C020001 NJ  
015 C030001 08540  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 2  
019 C000000 KAYNEANDER  
020 A000001 GOLDMAN, SACHS & CO.  
020 B000001 13-5108880  
020 C000001 47  
020 A000002 UBS WARBURG LLC  
020 B000002 13-3873456  
020 C000002 34  
020 A000003 LEHMAN BROTHERS, INC.  
020 B000003 13-2518466  
020 C000003 25  
020 A000004 JEFFERIES & CO., INC.  
020 B000004 95-2622900  
020 C000004 18  
020 A000005 MORGAN STANLEY & CO., INC.  
020 B000005 13-2655998  
020 C000005 14  
020 A000006 FRIEDMAN, BILLINGS, RAMSEY & CO., INC.  
020 B000006 52-1630477  
020 C000006 14  
020 A000007 BEAR, STEARNS & CO., INC.  
020 B000007 13-3299429  
020 C000007 14  
020 A000008 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
020 B000008 13-5674085  
020 C000008 10  
PAGE 4  
020 A000009 CANTOR FITZGERALD & CO.  
020 B000009 13-3680184  
020 C000009 8  
020 A000010 RBC DOMINION SECURITIES, INC.  
020 C000010 8  
021 000000 217  
022 A000001 BEAR, STEARNS & CO., INC.  
022 B000001 13-3299429  
022 C000001 158642  
022 D000001 160338  
022 A000002 LEHMAN BROTHERS, INC.  
022 B000002 13-2518466  
022 C000002 8934  
022 D000002 0  
022 A000003 CITIGROUP GLOBAL MARKETS, INC.  
022 B000003 11-2418191  
022 C000003 7628  
022 D000003 0  
022 A000004 A.G. EDWARDS & SONS, INC.  
022 B000004 43-0895447  
022 C000004 5428  
022 D000004 0  
022 A000005 UBS WARBURG LLC  
022 B000005 13-3873456  
022 C000005 3927  
022 D000005 0

Edgar Filing: Kayne Anderson MLP Investment CO - Form NSAR-A

022	A000006	GOLDMAN, SACHS & CO.	
022	B000006	13-5108880	
022	C000006	3522	
022	D000006	0	
022	A000007	WACHOVIA SECURITIES, LLC	
022	B000007	34-1542819	
022	C000007	0	
022	D000007	529	
022	A000008	RBC DOMINION SECURITIES, INC.	
022	C000008	39	
022	D000008	0	
022	C000009	0	
022	D000009	0	
022	C000010	0	
022	D000010	0	
023	C000000	188120	
023	D000000	160867	
024	000000	N	
025	D000001	0	
025	D000002	0	
025	D000003	0	
025	D000004	0	
025	D000005	0	
025	D000006	0	
025	D000007	0	
	PAGE	5	
025	D000008	0	
026	A000000	N	
026	B000000	Y	
026	C000000	N	
026	D000000	Y	
026	E000000	N	
026	F000000	Y	
026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
028	A010000	0	
028	A020000	0	
028	A030000	0	
028	A040000	0	
028	B010000	0	
028	B020000	0	
028	B030000	0	
028	B040000	0	
028	C010000	0	
028	C020000	0	
028	C030000	0	
028	C040000	0	
028	D010000	0	
028	D020000	0	
028	D030000	0	
028	D040000	0	
028	E010000	0	
028	E020000	0	
028	E030000	0	
028	E040000	0	
028	F010000	0	
028	F020000	0	
028	F030000	0	
028	F040000	0	
028	G010000	0	

Edgar Filing: Kayne Anderson MLP Investment CO - Form NSAR-A

028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0
030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
	PAGE	6
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	N
048	000000	0.000
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	Y
052	000000	N
053	A000000	N
054	A000000	Y
054	B000000	Y
054	C000000	Y
054	D000000	N
054	E000000	N
054	F000000	N

Edgar Filing: Kayne Anderson MLP Investment CO - Form NSAR-A

054 G000000 Y  
054 H000000 Y  
054 I000000 N  
054 J000000 Y  
054 K000000 N  
PAGE 7  
054 L000000 N  
054 M000000 Y  
054 N000000 N  
054 O000000 N  
055 A000000 N  
055 B000000 N  
056 000000 Y  
057 000000 N  
058 A000000 N  
059 000000 Y  
060 A000000 N  
060 B000000 N  
061 000000 0  
062 A000000 N  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 0.0  
062 E000000 0.0  
062 F000000 0.0  
062 G000000 0.0  
062 H000000 0.0  
062 I000000 0.0  
062 J000000 0.0  
062 K000000 0.0  
062 L000000 0.0  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 0.0  
062 P000000 0.0  
062 Q000000 0.0  
062 R000000 0.0  
063 A000000 0  
063 B000000 0.0  
066 A000000 Y  
066 B000000 N  
066 C000000 N  
066 D000000 N  
066 E000000 N  
066 F000000 N  
066 G000000 Y  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
070 A010000 Y  
070 A020000 Y  
070 B010000 Y  
070 B020000 N  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
PAGE 8  
070 D020000 N  
070 E010000 Y  
070 E020000 N  
070 F010000 Y

Edgar Filing: Kayne Anderson MLP Investment CO - Form NSAR-A

070	F020000	N	
070	G010000	Y	
070	G020000	N	
070	H010000	Y	
070	H020000	N	
070	I010000	N	
070	I020000	N	
070	J010000	Y	
070	J020000	Y	
070	K010000	Y	
070	K020000	N	
070	L010000	Y	
070	L020000	N	
070	M010000	N	
070	M020000	N	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	N	
070	P010000	N	
070	P020000	N	
070	Q010000	Y	
070	Q020000	N	
070	R010000	Y	
070	R020000	Y	
071	A000000		126353
071	B000000		58624
071	C000000		1361595
071	D000000		4
072	A000000	6	
072	B000000		4220
072	C000000		1394
072	D000000		0
072	E000000		0
072	F000000		11947
072	G000000		360
072	H000000		0
072	I000000		8
072	J000000		110
072	K000000		0
072	L000000		89
072	M000000		86
072	N000000		16
072	O000000		-5823
072	P000000		7507
072	Q000000		73
072	R000000		203
	PAGE	9	
072	S000000		60
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		281
072	X000000		14917
072	Y000000		0
072	Z000000		-9303
072	AA000000		2982
072	BB000000		0
072	CC010000		92777
072	CC020000		0
072	DD010000		31899
072	DD020000		0

Edgar Filing: Kayne Anderson MLP Investment CO - Form NSAR-A

072EE000000	0
073 A010000	0.0000
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.8500
074 A000000	0
074 B000000	55391
074 C000000	0
074 D000000	0
074 E000000	0
074 F000000	1444770
074 G000000	0
074 H000000	0
074 I000000	7910
074 J000000	4725
074 K000000	0
074 L000000	3013
074 M000000	5460
074 N000000	1521269
074 O000000	3821
074 P000000	0
074 Q000000	0
074 R010000	0
074 R020000	1152
074 R030000	0
074 R040000	519576
074 S000000	0
074 T000000	996720
074 U010000	37642
074 U020000	0
074 V010000	26.48
074 V020000	0.00
074 W000000	0.0000
074 X000000	31
074 Y000000	2368
075 A000000	0
075 B000000	952399
PAGE	10
076 000000	25.78
077 A000000	N
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0
083 B000000	0
084 B000000	0
086 A010000	467
086 A020000	11814
086 B010000	0
086 B020000	0
086 C010000	0
086 C020000	0
086 D010000	0
086 D020000	0
086 E010000	60
086 E020000	60000
086 F010000	0
086 F020000	0
087 A010000	KAYNE ANDERSON MLP INVESTMENT COMPANY
087 A020000	486606106
087 A030000	KYN
088 A000000	Y



Edgar Filing: Kayne Anderson MLP Investment CO - Form NSAR-A

088 B000000 N

088 C000000 N

088 D000000 Y

SIGNATURE TERRY A. HART

TITLE CFO