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

PAGE 1  
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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  
008 D020001 CA  
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  
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011 C020002 CT  
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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  
011 C010004 NEW YORK  
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011 A000005 SANDERS MORRIS HARRIS INC.  
011 B000005 8-00038325  
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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 A000008 LEGG MASON WOOD WALKER, INCORPORATED  
011 B000008 8-00015939  
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011 C020008 MD  
011 C030008 21202  
011 A000009 OPPENHEIMER & CO. INC.  
011 B000009 8-00004077  
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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.  
011 B000011 8-00015001  
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011 C020011 TN  
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011 A000012 ROBERT W. BAIRD & CO. INCORPORATED  
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011 C010012 MILWAUKEE  
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011 A000013 WEDBUSH MORGAN SECURITIES INC.  
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011 C010013 LOS ANGELES  
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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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015 C010001 PRINCETON  
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020 A000001 JEFFERIES & CO., INC.  
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020 B000002 13-5108880  
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020 A000004 RBC DAIN RAUSCHER, INC.  
020 B000004 41-1416330  
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020 A000005 LEHMAN BROTHERS, INC.  
020 B000005 13-2518466  
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020 A000006 UBS WARBURG LLC  
020 B000006 13-3873456  
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020 A000007 A.G EDWARDS & SONS, INC.  
020 B000007 43-0895447  
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020 A000009 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
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022 A000005 UBS WARBURG LLC  
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SIGNATURE	TERRY A. HART	
TITLE	CFO	