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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

KAYNE ANDERSON MLP INVESTMENT COMPANY

(Exact name of registrant as specified in charter)

1800 AVENUE OF THE STARS
LOS ANGELES, CALIFORNIA 90067

(Address of principal executive offices)

(Name and address of agent for service)

Registrant's telephone number, including area code: 310-284-6438

Date of fiscal year-end: November 30th

Date of reporting period: July 1, 2005 - June 30, 2006

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 & 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

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