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

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001 B000000 811-21593
001 C000000 8776573863
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002 B000000 LOS ANGELES
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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
011 B000002 8-0280736
011 C010002 STAMFORD
PAGE 2
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011 A000003 RBC CAPITAL MARKETS CORPORATION
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011 C010003 NEW YORK
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011 C030003 10006
011 A000004 DEUTSCHE BANK SECURITIES INC.
011 B000004 8-00017822
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011 A000005 SANDERS MORRIS HARRIS INC.
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011 A000006 A.G. EDWARDS & SONS, INC.
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011 A000007 ADVEST, INC.
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011 A000008 LEGG MASON WOOD WALKER, INCORPORATED
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011 A000009 OPPENHEIMER & CO. INC.
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011 A000010 FERRIS, BAKER WATT, INCORPORATED
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011 A000011 MORGAN KEEGAN & COMPANY, INC.
011 B000011 8-00015001
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011 A000012 ROBERT W. BAIRD & CO. INCORPORATED
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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 A000001 GOLDMAN, SACHS & CO.
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020 B000002 13-3873456
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020 A000003 LEHMAN BROTHERS, INC.
020 B000003 13-2518466
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020 A000004 JEFFERIES & CO., INC.
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020 A000008 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.
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020 A000009 CANTOR FITZGERALD & CO.
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020 A000010 RBC DOMINION SECURITIES, INC.
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088 B000000 N

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SIGNATURE TERRY A. HART

TITLE CFO