

Kayne Anderson MLP Investment CO
 Form 3
 June 26, 2008

FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

OMB APPROVAL

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INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,
 Section 17(a) of the Public Utility Holding Company Act of 1935 or Section
 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

| | | | | | |
|---|---------|----------|--|--|--|
| 1. Name and Address of Reporting Person * | | | 2. Date of Event Requiring Statement | 3. Issuer Name and Ticker or Trading Symbol | |
| Â MASSACHUSETTS | | | (Month/Day/Year) | Kayne Anderson MLP Investment CO [KYN] | |
| MUTUAL LIFE INSURANCE | | | 06/19/2008 | | |
| CO | | | 4. Relationship of Reporting Person(s) to Issuer | | 5. If Amendment, Date Original Filed(Month/Day/Year) |
| (Last) | (First) | (Middle) | | | |
| 1295 STATE STREET | | | (Check all applicable) | | 6. Individual or Joint/Group Filing(Check Applicable Line) |
| (Street) | | | ___ Director ___X_ 10% Owner | | _X_ Form filed by One Reporting Person |
| SPRINGFIELD,Â MAÂ 0111 | | | ___ Officer ___ Other | | ___ Form filed by More than One Reporting Person |
| (City) (State) (Zip) | | | (give title below) (specify below) | | |

Table I - Non-Derivative Securities Beneficially Owned

| 1. Title of Security (Instr. 4) | 2. Amount of Securities Beneficially Owned (Instr. 4) | 3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5) | 4. Nature of Indirect Beneficial Ownership (Instr. 5) |
|--|---|---|---|
| Series G Senior Unsecured Notes due 2011 | 6,000,000 | D | Â |
| Series H Senior Unsecured Notes due 2011 | 20,000,000 | D | Â |
| Series I Senior Unsecured Notes due 2012 | 11,000,000 | D | Â |
| Series J Senior Unsecured Notes due 2012 | 24,000,000 | D | Â |
| Series K Senior Unsecured Notes due 2013 | 32,000,000 | D | Â |
| Series K Senior Unsecured Notes due 2013 | 3,000,000 | I | By Corporation ⁽¹⁾ |

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

SEC 1473 (7-02)

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Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

| 1. Title of Derivative Security (Instr. 4) | 2. Date Exercisable and Expiration Date (Month/Day/Year) | 3. Title and Amount of Securities Underlying Derivative Security (Instr. 4) | 4. Conversion or Exercise Price of Derivative Security | 5. Ownership Form of Derivative Security: Direct (D) or Indirect (I) (Instr. 5) | 6. Nature of Indirect Beneficial Ownership (Instr. 5) |
|---|--|--|--|--|---|
| | Date Exercisable | Expiration Date | | | |
| | | Title | Amount or Number of Shares | | |

Reporting Owners

| Reporting Owner Name / Address | Relationships | | | |
|--|---------------|-----------|---------|-------|
| | Director | 10% Owner | Officer | Other |
| MASSACHUSETTS MUTUAL LIFE INSURANCE CO 1295 STATE STREET SPRINGFIELD, MA 01111 | ^ | ^ X | ^ | ^ |

Signatures

By: Bradley
Lucido

06/25/2008

__Signature of
Reporting Person

Date

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 5(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

(1) Notes held by C.M. Life Insurance Company, a wholly-owned subsidiary of the Reporting Person.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, See Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.