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Kayne Anderson MLP Investment CO
Form N-PX
August 17, 2005

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 30

Date of reporting period: July 1, 2004 - June 30, 2005

Item 1 - Proxy Voting Record - Attached on behalf of Kayne Anderson MLP
Investment Company

| ISSUER ----- | SYMBOL ----- | CUSIP ----- | MEETING DATE ----- | MATTER: ----- | PRO (I) (S) ----- |
|--------------------|-----------------|----------------|-----------------------|--|----------------------------|
| Magellan Midstream | MMP | 559080106 | 4/21/2005 | elect: James Montague Don Wellendorf | I I |
| Hawaiian Electric | HE | 419870100 | 4/26/2005 | Ratify Auditors elect: D. Carroll | I I I |

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| | | | | | |
|-------------------|--------|------------|--------------|--------------------------|-----|
| | | | | V. Hao | I |
| | | | | B. Mills | I |
| | | | | B. Tanigiuchi | I |
| | | | | T. Fargo | I |
| Alpha Natural Re. | ANR | 02076x102 | 4/27/2005 | elect: | |
| | | | | E. Draper | I |
| | | | | G. Eisenberg | I |
| | | | | J. Fox | I |
| | | | | A. Krueger | I |
| | | | | F. Kundrun | I |
| | | | | W. Macaulay | I |
| | | | | H. Mende | I |
| | | | | M. Quillen | I |
| | | | | Ratify Auditors | |
| Suncor | SU | 867229106 | 4/28/2005 | Ratify Auditors | I |
| | | | | Amend Shareholder Rights | I |
| Transcanada | TRP | 89353dd107 | 4/29/2005 | Ratify Auditors | I |
| Crosstex | XTEX | 22765y104 | 5/3/2005 | elect: | |
| | | | | B. Davis | |
| | | | | R. Murchison | |
| Penn Virginia | PVA | 707882106 | 5/3/2005 | elect: | |
| | | | | J. Averett | I |
| | | | | E. Cloues | I |
| | | | | J. Dearlove | I |
| | | | | R. Garrett | I |
| | | | | K. Horton | I |
| | | | | S. Krablin | I |
| | | | | M. Reines | I |
| | | | | G. Wright | I |
| Dorchester | DMLP | 25820r105 | 5/4/2005 | elect: | I |
| | | | | B. Berry | I |
| | | | | R. Fulgham | I |
| | | | | C. Russell | |
| Transmontaigne | TMG | 893934109 | 5/5/2005 | elect: | I |
| | | | | C. Dietler | I |
| | | | | D. Anderson | I |
| | | | | J. Hill | I |
| | | | | B. Lawrence | I |
| | | | | H. Logan | I |
| | | | | E. Morgens | I |
| | | | | W. Murdy | I |
| | | | | W. Schuetze | I |
| ISSUER | SYMBOL | CUSIP | MEETING DATE | MATTER: | PRO |
| ----- | ----- | ----- | ----- | ----- | (I) |
| | | | | | (S) |
| Holly Corp | HOC | 435758305 | 5/9/2005 | elect: | --- |
| | | | | B. Berry | I |

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| | | | | | |
|----------------------|------|-----------|-----------|--------------------------------|---|
| | | | | M. Clifton | I |
| | | | | W. Clancy | I |
| | | | | W. Gary | I |
| | | | | M. Hickerson | I |
| | | | | T. Matthews | I |
| | | | | R. MacKenzie | I |
| | | | | L. Norworthy | I |
| | | | | J. Reid | I |
| | | | | P. Stoffel | I |
| Kinder Morgan | KMP | 49455p101 | 5/10/2005 | Increase Common Shares | I |
| | | | | Improve Incentive Plan | I |
| | | | | Approve Directors Stock Award | I |
| | | | | Ratify Auditors | I |
| Resource America | REXI | 761195205 | 5/11/2005 | elect: | |
| | | | | C. Cambell | I |
| | | | | E. Cohen | I |
| | | | | Adopt Equity Compensation Plan | I |
| Denbury Resources | DNR | 247916208 | 5/11/2005 | elect: | |
| | | | | R. Greene | I |
| | | | | D. Heather | I |
| | | | | G. McMichael | I |
| | | | | G. Roberts | I |
| | | | | R. Stein | I |
| | | | | W. Wettson | I |
| | | | | D. Wolf | I |
| | | | | Extend Stock Purchase Plan | I |
| Oneok Inc. | OKE | 682680103 | 5/19/2005 | approve eq comp. plan | I |
| | | | | approve amendment to employee | |
| | | | | Stock Plan | I |
| | | | | Ratify Auditors | I |
| | | | | elect: | I |
| | | | | J. Day | I |
| | | | | D. Kyle | I |
| | | | | B. Mackie | I |
| | | | | M. Williford | I |
| | | | | E. Rodriguez | I |
| Tsakos Energy | TNP | G91081108 | 5/25/2005 | elect: | |
| | | | | T Janholt | I |
| | | | | M Jolliffe | I |
| | | | | A Plakopitas | I |
| | | | | Ratify Auditors report | I |
| | | | | Ratify Auditors | I |
| | | | | Increase Authorized shares | I |
| | | | | Authorize Directors Pay | I |
| Cheniere Energy Inc. | LNG | 16411r208 | 5/24/2005 | elect: | |
| | | | | C. Souki | I |
| | | | | K. Carney | I |
| | | | | W. Williams | I |
| | | | | Ratify Auditors | I |
| Semco | SEN | 78412d109 | 5/24/2005 | elect: | |
| | | | | H. Klien | I |
| | | | | G. Schreiber | I |
| | | | | J. Vanroden | I |

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| | | | | | |
|------------------------|--------|-----------|--------------|---|---|
| Gen Maritime | GMR | Y2692m103 | 5/26/2005 | elect: R. Harrington J. Hatab Ratify Auditors Increase Shares for Incentive Plan | I I I I I |
| Copano | CPNO | 217202100 | 6/7/2005 | elect: R. Cabes J. Crump E. Danner J. Eckel S. Griffiths M. Johnson W. Porter W. Thacker Ratify Auditors | I I I I I I I I I |
| Atlas America | ATLS | 49167109 | 6/13/2005 | elect: W. Bagnell N. Dinubile C. Arrendell J. Cohen D. Delson E. Cohen D. Holtz Approve Classified Board Vacancy to require majority vote Remove provision to remove board members without cause | I I I I I I I I I I I |
| ISSUER | SYMBOL | CUSIP | MEETING DATE | MATTER: | PRO (I) (S) --- |
| ----- | ----- | ----- | ----- | ----- | |
| Nordic American Tanker | NAT | g65773106 | 6/20/2005 | elect: H. Hansson T. Gladso D. Gibbons G. Lodge A. Ugland A. March P. Hopkins Ratify Auditors | I I I I I I I I |
| Semco Energy, Inc. | | 78412d109 | 6/28/2005 | elect: H. Klein G. Schreiber J. Van Roden | I I I |

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.

Kayne Anderson MLP Investment Company
(Registrant)

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By: /s/ Kevin S. McCarthy

Kevin S. McCarthy
President of Kayne Anderson MLP Investment Company
(Signature & Title)
Date: August 17, 2005