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Kayne Anderson MLP Investment CO  
Form 40-17G  
October 21, 2011

KAYNE ANDERSON MLP INVESTMENT COMPANY  
717 Texas Avenue, Suite 3100  
Houston, TX 77002

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October 20, 2011

VIA EDGAR

Securities and Exchange Commission  
100 F Street, N.E.  
Washington, D.C. 20549-0505

Re: KAYNE ANDERSON MLP INVESTMENT COMPANY (FILE NO. 811-21593)

Kayne Anderson MLP Investment Company (the "Company"), in accordance with Rule 17g-1 under the Investment Company Act of 1940, as amended (the "1940 Act"), hereby provides the following in connection with the Company's fidelity bond for the 2011-2012 year:

1. A copy of the renewal of the bond coverage for the Company (the "Bond") (attached as EX99-1).

2. Board, and a majority of the members thereof who are not "interested persons" (as defined by the 1940 Act) of the Company (attached as EX99-2).

The premium for the Bond was paid through the policy period ending on September 27, 2012.

Please contact the undersigned at 713-493-2038 if you have any questions concerning this filing.

Sincerely,

/s/ Terry Hart

Terry Hart  
Chief Financial Officer and Treasurer