

Kayne Anderson MLP Investment CO

Form N-Q

April 29, 2014

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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS 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)

811 Main Street, 14th Floor

Houston, Texas 77002

(Address of principal executive offices) (Zip code)

David Shladovsky, Esq.

KA Fund Advisors, LLC

811 Main Street, 14th Floor

Houston, Texas 77002

(Name and address of agent for service)

Registrant's telephone number, including area code: (713) 493-2020

Date of fiscal year end: November 30, 2014

Date of reporting period: February 28, 2014

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Description	No. of Shares/Units	Value
Long-Term Investments 172.4%		
Equity Investments⁽¹⁾ 172.4%		
Midstream MLP⁽²⁾ 143.3%		
Access Midstream Partners, L.P.	3,048	\$ 172,043
Arc Logistics Partners LP	795	16,023
Atlas Pipeline Partners, L.P.	839	25,797
Boardwalk Pipeline Partners, LP	994	12,236
Buckeye Partners, L.P.	2,713	198,649
Crestwood Midstream Partners LP	10,982	245,880
Crosstex Energy, L.P.	5,577	172,268
DCP Midstream Partners, LP	6,026	294,044
El Paso Pipeline Partners, L.P.	5,094	153,072
Enbridge Energy Management, L.L.C. ⁽³⁾	1,598	42,750
Enbridge Energy Partners, L.P.	5,480	150,806
Energy Transfer Partners, L.P. ⁽⁴⁾	6,555	363,982
Enterprise Products Partners L.P. ⁽⁴⁾	8,995	603,680
Global Partners LP	2,061	78,868
Holly Energy Partners, L.P.	272	9,139
Kinder Morgan Energy Partners, LP	1,802	133,848
Kinder Morgan Management, LLC ⁽³⁾	5,058	353,054
Magellan Midstream Partners, L.P.	2,850	192,874
MarkWest Energy Partners, L.P. ⁽⁵⁾	5,584	356,513
Martin Midstream Partners L.P.	69	2,882
Midcoast Energy Partners, L.P.	437	8,948
Niska Gas Storage Partners LLC	1,813	24,009
NuStar Energy L.P. ⁽⁶⁾	745	37,200
ONEOK Partners, L.P.	4,663	247,667
Plains All American Pipeline, L.P. ⁽⁵⁾	6,902	373,870
PVR Partners, L.P. ⁽⁷⁾	5,169	138,745
QEP Midstream Partners, LP	519	11,091
Regency Energy Partners LP ⁽⁷⁾	9,077	238,260
Southcross Energy Partners, L.P.	203	3,565
Sprague Resources LP	1,470	27,147
Summit Midstream Partners, LP	1,021	41,420
Sunoco Logistics Partners L.P.	263	21,730
Tallgrass Energy Partners, LP	423	13,249
Targa Resources Partners L.P.	2,405	129,112
Western Gas Partners, LP	2,356	149,107
Williams Partners L.P.	7,458	369,973

5,413,501

Midstream Company 9.7%		
Kinder Morgan, Inc.	1,447	46,081
ONEOK, Inc.	1,510	89,289
Plains GP Holdings, L.P. Unregistered ⁽⁸⁾⁽⁹⁾	6,402	166,570
Targa Resources Corp.	308	29,766
The Williams Companies, Inc.	879	36,306
		368,012

Table of Contents**KAYNE ANDERSON MLP INVESTMENT COMPANY****SCHEDULE OF INVESTMENTS****FEBRUARY 28, 2014****(amounts in 000 s, except number of option contracts)****(UNAUDITED)**

Description	No. of Shares/Units	Value
Shipping MLP 6.2%		
Capital Product Partners L.P.	2,841	\$ 30,568
Capital Products Partners L.P. Class B Units ⁽⁸⁾⁽¹⁰⁾	3,030	32,636
Dynagas LNG Partners LP	964	21,024
Golar LNG Partners LP	1,143	34,525
KNOT Offshore Partners LP	385	11,054
Navios Maritime Partners L.P.	483	8,265
Teekay LNG Partners L.P.	417	17,397
Teekay Offshore Partners L.P. ⁽⁶⁾	2,412	79,032
		234,501
General Partner MLP 4.6%		
Alliance Holdings GP L.P.	1,951	121,357
Crestwood Equity Partners LP	3,874	51,953
		173,310
Upstream MLP & Income Trust 4.6%		
BreitBurn Energy Partners L.P.	2,202	44,020
Enduro Royalty Trust	718	8,926
EV Energy Partners, L.P.	516	18,089
Legacy Reserves L.P.	716	18,899
LRR Energy, L.P.	464	7,930
Mid-Con Energy Partners, LP	2,352	55,427
Pacific Coast Oil Trust	578	7,924
SandRidge Mississippian Trust II	149	1,247
SandRidge Permian Trust	678	8,680
VOC Energy Trust	244	3,746
		174,888
Other 4.0%		
Alliance Resource Partners, L.P.	201	17,280
Clearwater Trust ⁽⁵⁾⁽⁸⁾⁽¹¹⁾	N/A	1,550
Exterran Partners, L.P.	2,195	65,859
Natural Resource Partners L.P.	243	3,677
SunCoke Energy Partners, L.P.	1,354	41,701
USA Compression Partners, LP	714	19,542
		149,609

Total Equity Investments (Cost \$3,765,348)	6,513,821
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	Strike Price	Expiration Date	No. of Contracts	Value
Liabilities				
Call Option Contracts Written⁽¹²⁾				
Midstream MLP				
NuStar Energy L.P.	\$ 50.00	3/21/14	1,000	(130)
NuStar Energy L.P.	55.00	3/21/14	1,000	(20)
				(150)

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Description	Strike Price	Expiration Date	No. of Contracts	Value
Shipping MLP				
Teekay Offshore Partners L.P.	32.00	3/21/14	300	\$ (35)
Teekay Offshore Partners L.P.	33.00	3/21/14	300	(20)
				(55)
Total Call Option Contracts Written (Premiums Received \$234)				(205)
Notes				(1,200,000)
Mandatory Redeemable Preferred Stock at Liquidation Value				(449,000)
Deferred Tax Liability				(1,130,829)
Other Liabilities				(86,324)
Total Liabilities				(2,866,358)
Other Assets				131,011
Total Liabilities in Excess of Other Assets				