

Kayne Anderson MLP Investment CO
Form 40-17G
October 31, 2008

KAYNE ANDERSON MLP INVESTMENT COMPANY

1800 Avenue of the Stars, 2nd floor

Los Angeles, CA 90067

October 31, 2008

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 2008-2009 year:

1. A copy of the renewal of the bond coverage for the Company (the Bond) (attached as EX99-1).
2. A copy of the resolutions of the Board of Directors of the Company (the Board) regarding the Bond, which were adopted by the Board, and by 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, 2009.

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