

GLADSTONE INVESTMENT CORPORATION\DE  
Form 8-K  
October 07, 2008  
**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**  
**Washington, DC 20549**

**FORM 8-K**

**CURRENT REPORT**

**Pursuant to Section 13 OR 15(d) of the Securities Exchange Act of 1934**

Date of Report (Date of earliest event reported):                      October 7,  
2008

**Gladstone Investment Corporation**

(Exact name of registrant as specified in its chapter)

**Delaware**                      **814-00704**      **83-0423116**  
(State or other jurisdiction)   (Commission   (IRS Employer  
of incorporation)              File Number)   Identification No.)  
**1521 Westbranch Drive, Suite 200**

**McLean, Virginia**                      **22102**  
(Address of principal executive offices)   (Zip Code)

Registrant's telephone number, including area code: **(703) 287-5800**

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions:

Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)

Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)

Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))

Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

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**Item 2.02 Results of Operations and Financial Condition**

On October 7, 2008, Gladstone Investment Corporation issued a press release referencing certain valuation information of its investment portfolio as of September 30, 2008. The text of the press release issued on October 7, 2008 is included as an exhibit to this Form 8-K. Pursuant to the rules and regulations of the Securities and Exchange Commission, such exhibit and the information set forth therein and herein are deemed to be furnished and shall not be deemed to be filed.

**Item 9.01 Financial Statements and Exhibits.**

(a) Not applicable.

(b) Not applicable.

(c) Not applicable.

(d) Exhibits.

99.1 Press release issued October 7, 2008.

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**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Gladstone Investment Corporation  
(Registrant)

October 7, 2008      By: /s/ Mark Perrigo  
(Mark Perrigo, Chief Financial Officer)