

Kayne Anderson MLP Investment CO
Form 3
June 27, 2008

FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

OMB APPROVAL

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INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,
Section 17(a) of the Public Utility Holding Company Act of 1935 or Section
30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting
Person *

Â RELIASTAR LIFE
INSURANCE CO

(Last) (First) (Middle)

C/O ING INVESTMENT
MANAGEMENT LLC,Â 5780
POWERS FERRY ROAD, NW,
SUITE 300

(Street)

ATLANTA,Â GAÂ 30327-4347

(City) (State) (Zip)

2. Date of Event Requiring
Statement

(Month/Day/Year)
06/19/2008

3. Issuer Name **and** Ticker or Trading Symbol
Kayne Anderson MLP Investment CO [KYN]

4. Relationship of Reporting
Person(s) to Issuer

5. If Amendment, Date Original
Filed(Month/Day/Year)

(Check all applicable)

____ Director ____ 10% Owner
____ Officer ☒ Other
(give title below) (specify below)
See explanation below.

6. Individual or Joint/Group
Filing(Check Applicable Line)
☒ Form filed by One Reporting
Person
____ Form filed by More than One
Reporting Person

Table I - Non-Derivative Securities Beneficially Owned

1. Title of Security (Instr. 4)	2. Amount of Securities Beneficially Owned (Instr. 4)	3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nature of Indirect Beneficial Ownership (Instr. 5)
5.645% Series G Sr.Unsecured Notes due 2011	\$ 4,000,000	D	Â
5.847% Series I Sr.Unsecured Notes due 2012	\$ 4,500,000	D	Â
5.991% Series K Sr.Unsecured Notes due 2013	\$ 8,000,000	D	Â

Reminder: Report on a separate line for each class of securities beneficially
owned directly or indirectly.

SEC 1473 (7-02)

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Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)	3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)	4. Conversion or Exercise Price of Derivative Security	5. Ownership Form of Derivative Security: Direct (D) or Indirect (I) (Instr. 5)	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of Shares	

Reporting Owners

Reporting Owner Name / Address

Relationships

Director 10% Owner Officer Other

RELIASTAR LIFE INSURANCE CO
C/O ING INVESTMENT MANAGEMENT LLC
5780 POWERS FERRY ROAD, NW, SUITE 300
ATLANTA, GA 30327-4347

^ ^ ^ See explanation below.

Signatures

/s/Christopher P. Lyons, Senior Vice
President, Investment Management
LLC, as Agent

06/23/2008

__Signature of Reporting Person

Date

Explanation of Responses:

* If the form is filed by more than one reporting person, *see* Instruction 5(b)(v).

** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. *See* 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

^

Remarks:

Filed pursuant to Section 30(h) of the Investment Company Act of 1940. The reporting party and

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure.

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