

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)

<p>1. Name and Address of Reporting Person *</p> <p>Â ING LIFE INSURANCE &amp; ANNUITY CO</p> <p>(Last) (First) (Middle)</p> <p>C/O ING INVESTMENT MANAGEMENT LLC,Â 5780 POWERS FERRY ROAD, NW, SUITE 300</p> <p>(Street)</p> <p>ATLANTA,Â GAÂ 30327-4347</p> <p>(City) (State) (Zip)</p>	<p>2. Date of Event Requiring Statement</p> <p>(Month/Day/Year)</p> <p>06/19/2008</p>	<p>3. Issuer Name <b>and</b> Ticker or Trading Symbol</p> <p>Kayne Anderson MLP Investment CO [KYN]</p>	<p>4. Relationship of Reporting Person(s) to Issuer</p> <p>(Check all applicable)</p> <p><input type="checkbox"/> Director <input type="checkbox"/> 10% Owner</p> <p><input type="checkbox"/> Officer <input checked="" type="checkbox"/> Other</p> <p>(give title below) (specify below)</p> <p>See explanation below.</p>	<p>5. If Amendment, Date Original Filed(Month/Day/Year)</p>
			<p>6. Individual or Joint/Group Filing(Check Applicable Line)</p> <p><input checked="" type="checkbox"/> Form filed by One Reporting Person</p> <p><input type="checkbox"/> Form filed by More than One Reporting Person</p>	

**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	\$ 7,000,000	D	Â
5.847% Series I Sr. Unsecured Notes due 2012	\$ 10,000,000	D	Â
5.991% Series K Sr. Unsecured Notes due 2013	\$ 14,000,000	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

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

Â Â Â See explanation below.

## Signatures

/s/Christopher P. Lyons, Senior Vice  
President, ING 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).

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### 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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