

Kayne Anderson MLP Investment CO  
 Form 3  
 June 27, 2008

**FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**

OMB APPROVAL

OMB Number: 3235-0104  
 Expires: January 31, 2005  
 Estimated average burden hours per response... 0.5

**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 RELIASTAR LIFE<br/>                 INSURANCE CO</p> <p>(Last) (First) (Middle)</p> <p>C/O ING INVESTMENT<br/>                 MANAGEMENT LLC,Â 5780<br/>                 POWERS FERRY ROAD, NW,<br/>                 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 and 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>___ Director ___ 10% Owner<br/>                 ___ Officer ___X___ Other<br/>                 (give title below) (specify below)<br/>                 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>__X__ Form filed by One Reporting Person<br/>                 ___ Form filed by More than One Reporting Person</p> |
|---|---|--|--|---|---|

**Table I - Non-Derivative Securities Beneficially Owned**

| 1. Title of Security<br>(Instr. 4)          | 2. Amount of Securities Beneficially Owned<br>(Instr. 4) | 3. Ownership Form:<br>Direct (D)<br>or Indirect (I)<br>(Instr. 5) | 4. Nature of Indirect Beneficial Ownership<br>(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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