

Kayne Anderson MLP Investment CO
 Form 4
 March 18, 2011

FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION
 Washington, D.C. 20549

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STATEMENT OF CHANGES IN 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 *
 BANK OF AMERICA CORP /DE/

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

5. Relationship of Reporting Person(s) to Issuer
 (Check all applicable)

(Last) (First) (Middle)

3. Date of Earliest Transaction (Month/Day/Year)
 03/25/2010

___ Director ___X___ 10% Owner
 ___ Officer (give title below) ___ Other (specify below)

BANK OF AMERICA CORPORATE CENTER, 100 N. TRYON STREET

(Street)

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

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

CHARLOTTE, NC 28255

(City) (State) (Zip)

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
				(A) or (D) Price			
Common Stock	03/25/2010		P	108 A \$ 25.86	108	I	By Subsidiary
Common Stock	03/25/2010		S	108 D \$ 25.91	0	I	By Subsidiary
Common Stock	03/26/2010		P	1 A \$ 25.9	1	I	By Subsidiary
Common Stock	03/25/2010		S	1 D \$ 25.93	0	I	By Subsidiary
	04/05/2010		P	10 A	10	I	

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Common Stock					\$ 26.46			By Subsidiary
Common Stock	04/05/2010	S	10	D	\$ 26.53	0	I	By Subsidiary
Common Stock	04/23/2010	P	491	A	\$ 26.88	491	I	By Subsidiary
Common Stock	04/23/2010	P	100	A	\$ 27.04	591	I	By Subsidiary
Common Stock	04/23/2010	S	100	D	\$ 27.23	491	I	By Subsidiary
Common Stock	04/26/2010	P	157	A	\$ 27.27	648	I	By Subsidiary
Common Stock	04/27/2010	P	4,910	A	\$ 27.38	5,558	I	By Subsidiary
Common Stock	04/27/2010	P	1,905	A	\$ 27.42	7,463	I	By Subsidiary
Common Stock	04/27/2010	P	603	A	\$ 27.43	8,066	I	By Subsidiary
Common Stock	04/27/2010	S	548	D	\$ 27.02	7,518	I	By Subsidiary
Common Stock	04/27/2010	S	4,965	D	\$ 27.05	2,553	I	By Subsidiary
Common Stock	04/27/2010	S	1,905	D	\$ 27.19	648	I	By Subsidiary
Common Stock	04/28/2010	P	19	A	\$ 27.29	667	I	By Subsidiary
Common Stock	04/28/2010	S	19	D	\$ 27.22	648	I	By Subsidiary
Common Stock	04/29/2010	S	491	D	\$ 27.14	157	I	By Subsidiary
Common Stock	04/30/2010	S	157	D	\$ 27.16	0	I	By Subsidiary
Common Stock	05/03/2010	P	85	A	\$ 27.22	85	I	By Subsidiary
Common Stock	05/03/2010	S	85	D	\$ 27.18	0	I	By Subsidiary
Common Stock	05/05/2010	P	91	A	\$ 27.28	91	I	By Subsidiary
Common Stock	05/05/2010	S	91	D	\$ 26.05	0	I	By Subsidiary

Remarks:

The transactions reported on this Form 4 were effected by Merrill Lynch, Pierce, Fenner & Smith Incorporated, an indirect, wh

Disgorgement of profits, if applicable, based on transactions reported above is being made by the Reporting Persons to the Issu

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