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

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**FORM 8-K**

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**CURRENT REPORT**

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

Date of Report (Date of earliest event Reported): July 12, 2016

**Gladstone Investment Corporation**  
(Exact Name of Registrant as Specified in Charter)

**DELAWARE**  
(State or Other Jurisdiction of Incorporation)

**814-00704**  
(Commission File Number)

**83-0423116**  
(I.R.S. Employer Identification Number)

**1521 Westbranch Drive, Suite 100, McLean, Virginia 22102**  
(Address of Principal Executive Offices) (Zip Code)

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

**Not Applicable**  
(Former name or former address, if changed since last report)

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 7.01. Regulation FD Disclosure.**

On July 12, 2016, Gladstone Investment Corporation (the “Company”) issued a press release, filed herewith as Exhibit 99.1, announcing that its board of directors declared monthly cash distributions for the Company’s common stock, 7.125% Series A Cumulative Term Preferred Stock, 6.75% Series B Cumulative Term Preferred Stock and 6.50% Series C Cumulative Term Preferred Stock for each of July, August and September 2016.

The information disclosed under this Item 7.01, including portions of Exhibit 99.1 hereto regarding the monthly cash distributions, is being furnished and shall not be deemed “filed” for purposes of Section 18 of the Securities Exchange Act of 1934, and shall not be deemed incorporated by reference into any filings made under the Securities Act of 1933, except as expressly set forth by specific reference in such filing.

**Item 9.01. Financial Statements and Exhibits.**

(d) Exhibits.

**Exhibit No.    Description**

99.1	Press Release issued by Gladstone Investment Corporation, dated July 12, 2016.
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**SIGNATURE**

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**

Date: July 12, 2016

By: /s/ Julia Ryan  
Julia Ryan  
Chief Financial Officer and Treasurer

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## EXHIBIT INDEX

<u>Exhibit No.</u>	<u>Description</u>
99.1	Press Release issued by Gladstone Investment Corporation, dated July 12, 2016.

**Gladstone Investment Announces Monthly Cash Distributions for July, August and September, 2016 and First Fiscal Quarter Earnings Release and Conference Call Dates**

MCLEAN, Va., July 12, 2016 (GLOBE NEWSWIRE) -- Gladstone Investment Corporation (NASDAQ:GAIN) (the "Company") announced today that its board of directors declared the following monthly cash distributions and also announced its plan to report earnings for the first fiscal quarter ended June 30, 2016.

**Regular Monthly Cash Distributions:**

**Common Stock:** \$0.0625 per share of common stock for each of July, August and September, 2016, payable per Table 1 below. The Company has paid 132 consecutive monthly cash distributions on its common stock.

Table 1: Summary Table for Common Stock cash distributions:

<b>Ex-Dividend Date</b>	<b>Record Date</b>	<b>Payment Date</b>	<b>Cash Distribution</b>
July 20	July 22	August 2	\$ 0.0625
August 18	August 22	August 31	\$ 0.0625
September 19	September 21	September 30	\$ 0.0625
<b>Total for the Quarter:</b>			<b>\$ 0.1875</b>

**Series A Term Preferred Stock:** \$0.1484375 per share of the Company's 7.125% Series A Cumulative Term Preferred Stock ("Series A Term Preferred Stock") for each of July, August and September, 2016, payable per Table 2 below. The Term Preferred Stock trades on the NASDAQ under the symbol "GAINP."

Table 2: Summary Table for Series A Term Preferred Stock cash distributions:

<b>Ex-Dividend Date</b>	<b>Record Date</b>	<b>Payment Date</b>	<b>Cash Distribution</b>
July 20	July 22	August 2	\$ 0.1484375
August 18	August 22	August 31	\$ 0.1484375
September 19	September 21	September 30	\$ 0.1484375
<b>Total for the Quarter:</b>			<b>\$ 0.4453125</b>

**Series B Term Preferred Stock:** \$0.140625 per share of the Company's 6.75% Series B Cumulative Term Preferred Stock ("Series B Term Preferred Stock") for each of July, August and September, 2016, payable per Table 3 below. The Series B Term Preferred Stock trades on the NASDAQ under the symbol "GAINO."

Table 3: Summary Table for Series B Term Preferred Stock cash distributions:

<b>Ex-Dividend Date</b>	<b>Record Date</b>	<b>Payment Date</b>	<b>Cash Distribution</b>
July 20	July 22	August 2	\$ 0.140625
August 18	August 22	August 31	\$ 0.140625
September 19	September 21	September 30	\$ 0.140625
<b>Total for the Quarter:</b>			<b>\$ 0.421875</b>

**Series C Term Preferred Stock:** \$0.135417 per share of the Company's 6.50% Series C Cumulative Term Preferred Stock ("Series C Term Preferred Stock") for each of July, August and September, 2016, payable per Table 4 below. The Series C Term Preferred Stock trades on the NASDAQ under the symbol "GAINN."

Table 4: Summary Table for Series C Term Preferred Stock cash distributions:

<b>Ex-Dividend Date</b>	<b>Record Date</b>	<b>Payment Date</b>	<b>Cash Distribution</b>
July 20	July 22	August 2	\$ 0.135417
August 18	August 22	August 31	\$ 0.135417
September 19	September 21	September 30	\$ 0.135417
<b>Total for the Quarter:</b>			<b>\$ 0.406251</b>

The Company offers a dividend reinvestment plan (the "DRIP") to its common stockholders. For more information regarding the DRIP, please visit [www.gladstoneinvestment.com](http://www.gladstoneinvestment.com).

**Earnings Announcement:**

The Company also announced today that it plans to report earnings after the stock market closes on Monday, August 1, 2016, for the first quarter ended June 30, 2016. The Company will hold a conference call on Tuesday, August 2, 2016 at 8:30 a.m. EDT to discuss its earnings results. Please call (855) 376-7516 to enter the conference call. An operator will monitor the call and set a queue for questions.

A conference call replay will be available beginning one hour after the call and will be accessible through September 2, 2016. To hear the replay, please dial (855) 859-2056 and use playback conference number 29797470.

The live audio broadcast of the Company's conference call will be available online at [www.gladstoneinvestment.com](http://www.gladstoneinvestment.com). The event will be archived and available for replay on the Company's website through October 2, 2016.

If you have questions prior to or following the earnings release you may e-mail them to [info@gladstonecompanies.com](mailto:info@gladstonecompanies.com).

Gladstone Investment Corporation is a publicly traded business development company that seeks to make debt and equity investments in small and mid-sized businesses in the United States in connection with acquisitions, changes in control and recapitalizations. Information on the business activities of all the Gladstone funds can be found at [www.gladstonecompanies.com](http://www.gladstonecompanies.com).

For Investor Relations inquiries related to any of the monthly dividend paying Gladstone funds, please visit [www.gladstone.com](http://www.gladstone.com).

For further information: Gladstone Investment Corporation, +1-703-287-5893