

TORTOISE ENERGY INFRASTRUCTURE CORP

Form N-Q

April 22, 2014

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-21462

Tortoise Energy Infrastructure Corporation
(Exact name of registrant as specified in charter)

11550 Ash Street, Suite 300, Leawood, KS 66211
(Address of principal executive offices) (Zip code)

Terry Matlack
Diane Bono
11550 Ash Street, Suite 300, Leawood, KS 66211
(Name and address of agent for service)

913-981-1020
Registrant's telephone number, including area code

Date of fiscal year end: November 30

Date of reporting period: February 28, 2014

Item 1. Schedule of Investments.

Tortoise Energy Infrastructure Corporation
SCHEDULE OF INVESTMENTS (Unaudited)

| | February 28, 2014 | |
|--|-------------------|----------------|
| | Shares | Fair Value |
| Master Limited Partnerships and Related Companies - 177.4% (1) | | |
| Crude/Refined Products Pipelines - 83.4% (1) | | |
| United States - 83.4% (1) | | |
| Buckeye Partners, L.P. | 1,868,700 | \$ 136,844,901 |
| Enbridge Energy Partners, L.P. | 2,287,200 | 62,943,744 |
| Genesis Energy L.P. | 322,156 | 17,718,580 |
| Holly Energy Partners, L.P. | 1,232,000 | 41,395,200 |
| Magellan Midstream Partners, L.P. | 3,227,500 | 218,404,925 |
| MPLX LP | 950,733 | 46,405,278 |
| NuStar Energy L.P. | 806,600 | 40,265,472 |
| Oiltanking Partners, L.P. | 666,500 | 46,128,465 |
| Phillips 66 Partners LP | 319,300 | 14,630,326 |
| Plains All American Pipeline, L.P. | 3,807,100 | 206,230,607 |
| Rose Rock Midstream, L.P. | 146,157 | 5,688,431 |
| Sunoco Logistics Partners L.P. | 2,030,300 | 167,987,022 |
| Tesoro Logistics LP | 812,500 | 48,912,500 |
| Valero Energy Partners LP | 374,151 | 13,839,846 |
| | | 1,067,395,297 |
| Natural Gas/Natural Gas Liquids Pipelines - 62.7% (1) | | |
| United States - 62.7% (1) | | |
| Crestwood Midstream Partners LP | 1,575,037 | 35,265,079 |
| El Paso Pipeline Partners, L.P. | 1,038,821 | 31,216,571 |
| Energy Transfer Equity, L.P. | 1,408,800 | 61,494,120 |
| Energy Transfer Partners, L.P. | 1,759,295 | 97,693,651 |
| Enterprise Products Partners L.P. | 2,358,900 | 158,305,779 |
| EQT Midstream Partners, LP | 464,400 | 30,608,604 |
| Kinder Morgan Energy Partners, L.P. | 181,105 | 13,450,668 |
| Kinder Morgan Management, LLC (2) | 1,071,600 | 74,797,699 |
| ONEOK Partners, L.P. | 1,550,167 | 82,329,369 |
| Regency Energy Partners LP | 2,915,700 | 76,537,125 |
| Spectra Energy Partners, LP | 1,661,500 | 79,286,780 |
| Williams Partners L.P. | 1,267,100 | 62,860,831 |
| | | 803,846,276 |
| Natural Gas Gathering/Processing - 31.3% (1) | | |
| United States - 31.3% (1) | | |
| Access Midstream Partners, L.P. | 1,929,700 | 108,931,565 |
| Crosstex Energy, L.P. | 884,208 | 27,313,185 |
| DCP Midstream Partners, LP | 1,256,400 | 61,312,320 |
| MarkWest Energy Partners, L.P. | 1,045,052 | 66,726,570 |
| Targa Resources Partners LP | 892,367 | 47,911,184 |
| Western Gas Partners LP | 1,396,358 | 88,375,498 |
| | | 400,570,322 |

| | | |
|--|---------|------------------|
| Total Master Limited Partnerships and Related Companies (Cost \$1,088,550,014) | | 2,271,811,895 |
| Common Stock - 0.9%(1) | | |
| Crude/Refined Products Pipelines - 0.9%(1) | | |
| United States - 0.9% (1) | | |
| Plains GP Holdings, L.P. (Cost \$9,069,201) | 414,593 | 11,608,604 |
| Short-Term Investment - 0.0% (1) | | |
| United States Investment Company - 0.0% (1) | | |
| Fidelity Institutional Money Market Portfolio - Class I, 0.04% (3) (Cost \$96,039) | 96,039 | 96,039 |
| Total Investments - 178.3% (1) (Cost \$1,097,715,254) | | 2,283,516,538 |
| Interest Rate Swap Contracts - 0.2% (1) | | |
| \$110,000,000 notional - Unrealized Appreciation | | 2,931,699 |
| Other Assets and Liabilities - (46.5%) (1) | | (595,506,451) |
| Long-Term Debt Obligations - (25.8%) (1) | | (330,000,000) |
| Mandatory Redeemable Preferred Stock at Liquidation Value - (6.2%) (1) | | (80,000,000) |
| Total Net Assets Applicable to Common Stockholders - 100.0% (1) | | \$ 1,280,941,786 |

- (1) Calculated as a percentage of net assets applicable to common stockholders.
- (2) Security distributions are paid-in-kind.
- (3) Rate indicated is the current yield as of February 28, 2014.

Various inputs are used in determining the fair value of the Company’s financial instruments. These inputs are summarized in the three broad levels listed below:

Level 1 – quoted prices in active markets for identical investments

Level 2 – other significant observable inputs (including quoted prices for similar investments, market corroborated inputs, etc.)

Level 3 – significant unobservable inputs (including the Company’s own assumptions in determining the fair value of investments)

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The following table provides the fair value measurements of applicable Company assets by level within the fair value hierarchy as of February 28, 2014. These assets are measured on a recurring basis.

| Description | Fair Value at February 28, 2014 | Level 1 | Level 2 | Level 3 |
|--------------------|--|---------|---------|---------|
| Assets | | | | |
| Equity Securities: | | | | |