

TORTOISE ENERGY INFRASTRUCTURE CORP  
 Form 3  
 April 18, 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)

|   |  |  |  |  |
|---|--|--|--|--|
| 1. Name and Address of Reporting Person *<br>ING USA ANNUITY & LIFE INSURANCE CO<br>(Last) (First) (Middle)<br><br>C/O ING INVESTMENT MANAGEMENT LLC, 5780 POWERS FERRY ROAD, NW, SUITE 300<br>(Street)<br><br>ATLANTA, GA 30327-4347<br>(City) (State) (Zip) | 2. Date of Event Requiring Statement<br>(Month/Day/Year)<br>04/10/2008 | 3. Issuer Name and Ticker or Trading Symbol<br>TORTOISE ENERGY INFRASTRUCTURE CORP [TYG] | 4. Relationship of Reporting Person(s) to Issuer<br><br>(Check all applicable)<br><input type="checkbox"/> Director <input type="checkbox"/> 10% Owner<br><input type="checkbox"/> Officer <input checked="" type="checkbox"/> Other<br>(give title below) (specify below)<br>See explanation below. | 5. If Amendment, Date Original Filed(Month/Day/Year) |
|---|--|--|--|--|

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

**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) |
|--|--|---|--|
| 6.11% Senior Notes, Series E, due 04/10/15 | \$ 15,500,000  | D   |  |

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

SEC 1473 (7-02)

**Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.**

**Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

| 1. Title of Derivative Security<br>(Instr. 4) | 2. Date Exercisable and Expiration Date | 3. Title and Amount of Securities Underlying | 4. Conversion | 5. Ownership | 6. Nature of Indirect Beneficial Ownership |
|---|---|--|---------------|--------------|--|
|---|---|--|---------------|--------------|--|

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|                     |                    |                                   |   |  |            |
|---------------------|--------------------|-----------------------------------|---|--|------------|
| (Month/Day/Year)    |                    | Derivative Security<br>(Instr. 4) | or Exercise<br>Price of<br>Derivative<br>Security | Form of<br>Derivative<br>Security:<br>Direct (D)<br>or Indirect<br>(I)<br>(Instr. 5) | (Instr. 5) |
| Date<br>Exercisable | Expiration<br>Date | Title                             | Amount or<br>Number of<br>Shares                  |  |            |

## Reporting Owners

**Reporting Owner Name / Address**

**Relationships**

Director 10% Owner Officer Other

ING USA ANNUITY & LIFE INSURANCE 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

Christopher P.      04/10/2008  
Lyons

\_\_Signature of      Date  
Reporting Person

## 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 its affiliates own in excess of 10% of the referenced Securities.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.