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FIRST TRUST ENERGY INFRASTRUCTURE FUND

Form N-Q

April 26, 2013

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 811-22528

First Trust Energy Infrastructure Fund

-----  
(Exact name of registrant as specified in charter)

120 East Liberty Drive, Suite 400  
Wheaton, IL 60187

-----  
(Address of principal executive offices) (Zip code)

W. Scott Jardine, Esq.  
First Trust Portfolios L.P.  
120 East Liberty Drive, Suite 400  
Wheaton, IL 60187

-----  
(Name and address of agent for service)

Registrant's telephone number, including area code: 630-765-8000  
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Date of fiscal year end: November 30  
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Date of reporting period: February 28, 2013  
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Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (ss.ss. 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, DC 20549. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. ss. 3507.

ITEM 1. SCHEDULE OF INVESTMENTS. The Schedule(s) of Investments is attached herewith.

FIRST TRUST ENERGY INFRASTRUCTURE FUND

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PORTFOLIO OF INVESTMENTS  
 FEBRUARY 28, 2013 (UNAUDITED)

SHARES/ UNITS	DESCRIPTION	VA
-----		
COMMON STOCKS - 98.0%		
ELECTRIC UTILITIES - 28.3%		
263,266	Duke Energy Corp. (a) .....	\$ 18
254,600	Emera, Inc. (CAD) (a) .....	8
366,450	Exelon Corp. (a) .....	11
208,800	Fortis, Inc. (CAD) (a) .....	6
105,000	ITC Holdings Corp. (a) .....	8
294,400	NextEra Energy, Inc. (a) .....	21
351,600	Northeast Utilities (a) .....	14
595,500	Southern (The) Co. (a) .....	26
		-----
		116
		-----
GAS UTILITIES - 6.1%		
403,900	Questar Corp. (a) .....	9
436,479	UGI Corp. (a) .....	15
		-----
		25
		-----
MULTI-UTILITIES - 18.3%		
35,000	ATCO, Ltd., Class I (CAD) (a) .....	3
45,500	Canadian Utilities, Ltd. (CAD) (a) .....	3
520,600	Centerpoint Energy, Inc. (a) .....	11
363,900	Dominion Resources, Inc. ....	20
244,000	National Grid PLC, ADR (a) .....	13
495,400	NiSource, Inc. (a) .....	13
34,000	Sempra Energy .....	2
185,000	Wisconsin Energy Corp. (a) .....	7
		-----
		75
		-----
OIL, GAS & CONSUMABLE FUELS - 45.3%		
1,371,427	Enbridge Energy Management, LLC (a) (b) .....	37
585,600	Enbridge Income Fund Holdings, Inc. (CAD) (a) .....	14
304,869	Enbridge, Inc. (a) .....	13
157,300	Keyera Corp. (CAD) (a) .....	8
507,565	Kinder Morgan Management, LLC (a) (b) .....	42
286,500	Kinder Morgan, Inc. ....	10
307,100	Pembina Pipeline Corp. (CAD) (a) .....	8
560,950	Spectra Energy Corp. (a) .....	16
335,400	TransCanada Corp. (a) .....	15
560,700	Williams (The) Cos., Inc. (a) .....	19
		-----
		186
		-----
	TOTAL COMMON STOCKS .....	403
	(Cost \$361,478,823)	-----

MASTER LIMITED PARTNERSHIPS - 33.1%

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	GAS UTILITIES - 3.8%	
232,764	AmeriGas Partners, L.P. (a).....	10
125,000	Suburban Propane Partners, L.P. (a).....	5
		-----
		15
		-----
	OIL, GAS & CONSUMABLE FUELS - 29.3%	
70,000	Access Midstream Partners, L.P. (a).....	2

See Notes to Quarterly Portfolio of Investments

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FIRST TRUST ENERGY INFRASTRUCTURE FUND  
 PORTFOLIO OF INVESTMENTS - (CONTINUED)  
 FEBRUARY 28, 2013 (UNAUDITED)

SHARES/ UNITS	DESCRIPTION	VA
-----		
MASTER LIMITED PARTNERSHIPS - (CONTINUED)		
OIL, GAS & CONSUMABLE FUELS - (CONTINUED)		
47,000	Alliance GP Holdings, L.P. (a).....	\$ 2
81,465	Alliance Resource Partners, L.P. (a).....	5
142,000	El Paso Pipeline Partners, L.P. (a).....	5
149,000	Energy Transfer Equity, L.P. (a).....	7
91,600	Enterprise Products Partners, L.P. (a).....	5
43,700	EQT Midstream Partners, L.P. (a).....	1
226,446	Holly Energy Partners, L.P. (a).....	9
103,600	Magellan Midstream Partners, L.P. (a).....	5
93,400	MPLX, L.P. (a).....	3
143,239	Natural Resource Partners, L.P. (a).....	3
242,000	NuStar Energy, L.P. (a).....	12
29,600	NuStar GP Holdings, LLC (a).....	
126,000	ONEOK Partners, L.P. (a).....	6
148,886	Plains All American Pipeline, L.P. (a).....	8
124,900	Spectra Energy Partners, L.P. (a).....	4
21,709	Sunoco Logistics Partners, L.P. (a).....	1
253,095	TC Pipelines, L.P. (a).....	11
306,328	Teekay LNG Partners, L.P. (a).....	11
146,570	TransMontaigne Partners, L.P. (a).....	6
91,300	Williams Partners, L.P. (a).....	4
		-----
		120
		-----
	TOTAL MASTER LIMITED PARTNERSHIPS .....	136
	(Cost \$109,936,046)	-----
	TOTAL INVESTMENTS - 131.1% .....	539
	(Cost \$471,414,869) (c)	-----

NUMBER OF CONTRACTS	DESCRIPTION	VA
-----		
CALL OPTIONS WRITTEN - (0.8%)		

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	Centerpoint Energy, Inc. Call	
400	@ \$22.50 due May 2013.....	-----
	Dominion Resources, Inc. Calls	
3,369	@ 55.00 due April 2013.....	-----
270	@ 50.00 due July 2013.....	-----
	Duke Energy Corp. Call	
2,391	@ 70.00 due April 2013.....	-----
	Enbridge, Inc. Calls	
859	@ 45.00 due April 2013.....	-----
700	@ 45.00 due July 2013.....	-----
	Exelon Corp. Calls	
500	@ 31.00 due April 2013.....	-----

Page 2 See Notes to Quarterly Portfolio of Investments

FIRST TRUST ENERGY INFRASTRUCTURE FUND  
 PORTFOLIO OF INVESTMENTS - (CONTINUED)  
 FEBRUARY 28, 2013 (UNAUDITED)

NUMBER OF CONTRACTS	DESCRIPTION	VA
-----		
CALL OPTIONS WRITTEN - (CONTINUED)		
	Exelon Corp. Calls (Continued)	
820	@ \$32.00 due April 2013.....	\$
	Kinder Morgan, Inc. Calls	
1,264	@ 40.00 due March 2013.....	-----
1,600	@ 40.00 due June 2013.....	-----
	National Grid PLC, ADR Call	
200	@ 60.00 due March 2013.....	-----
	Nextera Energy, Inc. Call	
2,125	@ 75.00 due June 2013.....	-----
	Northeast Utilities Call	
1,433	@ 40.00 due April 2013.....	-----
	Questar Corp. Calls	
574	@ 23.00 due March 2013.....	-----
457	@ 21.00 due April 2013.....	-----
750	@ 22.00 due April 2013.....	-----

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1,000	@	21.00	due July 2013.....	-----
				-----
			Southern (The) Co. Calls	
1,000	@	46.00	due May 2013.....	-----
2,422	@	47.00	due August 2013.....	-----
			Spectra Energy Corp. Calls	
1,000	@	31.00	due March 2013.....	-----
1,000	@	29.00	due March 2013.....	-----
2,580	@	29.00	due June 2013.....	-----
			TransCanada Corp. Calls	
1,687	@	50.00	due May 2013.....	-----
333	@	55.00	due August 2013.....	-----
			UGI Corp. Call	
1,000	@	35.00	due April 2013.....	-----
			Williams (The) Cos., Inc. Calls	
1,500	@	36.00	due March 2013.....	-----
1,507	@	34.00	due May 2013.....	-----
1,500	@	37.00	due May 2013.....	-----

See Notes to Quarterly Portfolio of Investments

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FIRST TRUST ENERGY INFRASTRUCTURE FUND  
 PORTFOLIO OF INVESTMENTS - (CONTINUED)  
 FEBRUARY 28, 2013 (UNAUDITED)

NUMBER OF CONTRACTS	DESCRIPTION	VA
-----		
CALL OPTIONS WRITTEN - (CONTINUED)		
	Wisconsin Energy Corp. Call	
1,000	@ \$40.00 due July 2013.....	\$
	TOTAL CALL OPTIONS WRITTEN .....	(3
	(Premiums received \$1,533,446)	-----
	OUTSTANDING LOAN - (34.5%) .....	(141
	NET OTHER ASSETS AND LIABILITIES - 4.2% .....	17
		-----

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NET ASSETS - 100.0% ..... \$ 411  
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- 
- (a) All or a portion of this security serves as collateral on the outstanding loan.
  - (b) Non-income producing security which pays in-kind distributions.
  - (c) Aggregate cost for financial reporting purposes, which approximates the aggregate cost for federal income tax purposes. As of February 28, 2013, the aggregate gross unrealized appreciation for all securities in which there was an excess of value over tax cost was \$72,954,663 and the aggregate gross unrealized depreciation for all securities in which there was an excess of tax cost over value was \$4,808,014.

ADR American Depositary Receipt

CAD Canadian Dollar - Security is denominated in Canadian Dollars and is translated into U.S. Dollars based upon the current exchange rate.

LONG TOTAL RETURN EQUITY SWAP	COUNTERPARTY	PAY RATE	NOTIONAL AMOUNT	EXPIRATION DATE	UNRE APPREC (DEPRE
Inter Pipeline Fund	Credit Suisse International	1 month LIBOR +40 basis points	\$ 5,290,955	02/24/14	\$ (8

Page 4 See Notes to Quarterly Portfolio of Investments

FIRST TRUST ENERGY INFRASTRUCTURE FUND  
PORTFOLIO OF INVESTMENTS - (CONTINUED)  
FEBRUARY 28, 2013 (UNAUDITED)

VALUATION INPUTS

A summary of the inputs used to value the Fund's investments as of February 28, 2013 is as follows (see Note 1A - Portfolio Valuation in the Notes to Quarterly Portfolio of Investments):

INVESTMENTS	ASSETS TABLE			LEVEL 2 SIGNIFICANT OBSERVABLE INPUTS
	TOTAL VALUE AT 2/28/2013	LEVEL 1 QUOTED PRICES		
Common Stocks*.....	\$ 403,456,948	\$ 403,456,948	\$	--
Master Limited Partnerships*.....	136,104,570	136,104,570		--
TOTAL INVESTMENTS.....	\$ 539,561,518	\$ 539,561,518	\$	--
	=====	=====	=====	

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\* See Portfolio of Investments for industry breakout.

## LIABILITIES TABLE

	TOTAL VALUE AT 2/28/2013	LEVEL 1 QUOTED PRICES	LEVEL 2 SIGNIFICANT OBSERVABLE INPUTS
-----	-----	-----	-----
Call Options Written.....	\$ (3,266,841)	\$ (3,266,841)	\$ --
Total Return Equity Swap.....	(85,492)	--	(85,492)
-----	-----	-----	-----
TOTAL.....	\$ (3,352,333)	\$ (3,266,841)	\$ (85,492)
	=====	=====	=====

All transfers in and out of the Levels during the period are assumed to be transferred on the last day of the period at their current value. There were no transfers between Levels at February 28, 2013.

See Notes to Quarterly Portfolio of Investments

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### NOTES TO QUARTERLY PORTFOLIO OF INVESTMENTS

#### FIRST TRUST ENERGY INFRASTRUCTURE FUND FEBRUARY 28, 2013 (UNAUDITED)

#### 1. VALUATION AND INVESTMENT PRACTICES

##### A. PORTFOLIO VALUATION:

The net asset value ("NAV") of the Common Shares of First Trust Energy Infrastructure Fund (the "Fund") is determined daily as of the close of regular trading on the New York Stock Exchange ("NYSE"), normally 4:00 p.m. Eastern time, on each day the NYSE is open for trading. If the NYSE closes early on a valuation day, the NAV is determined as of that time. Domestic debt securities and foreign securities are priced using data reflecting the earlier closing of the principal markets for those securities. The NAV per Common Share is calculated by dividing the value of all assets of the Fund (including accrued interest and dividends), less all liabilities (including accrued expenses, dividends declared but unpaid and any borrowings of the Fund) by the total number of Common Shares outstanding.

The Fund's investments are valued daily in accordance with valuation procedures adopted by the Fund's Board of Trustees, and in accordance with provisions of the Investment Company Act of 1940, as amended (the "1940 Act"). The Fund's securities, will be valued as follows:

Common stocks, master limited partnerships and other equity securities listed on any national or foreign exchange (excluding the NASDAQ(R) Stock Market LLC ("NASDAQ") and the London Stock Exchange Alternative Investment Market ("AIM")) are valued at the last sale price on the exchange on which they are principally traded, or for NASDAQ and AIM securities, the official closing price. Securities traded on more than one securities exchange are valued at the last sale price or official closing price, as applicable, at the close of the securities exchange representing the principal market for such securities.

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Exchange-traded options and futures contracts are valued at the closing price in the market where such contracts are principally traded. If no closing price is available, exchange-traded options and futures contracts are valued at the mean between the most recent bid and asked prices. Over-the-counter options and futures contracts are valued at their closing bid prices.

Swaps are valued utilizing quotations provided by a third party pricing service.

Short-term investments that mature in less than 60 days when purchased are valued at amortized cost.

All market quotations used in valuing the Fund's securities will be obtained from a third party pricing service. If no quotation is received from a pricing service, attempts will be made to obtain one or more broker quotes for the security. In the event the pricing service does not provide a valuation, broker quotations are not readily available, or the valuations received are deemed unreliable, the Fund's Board of Trustees has designated First Trust Advisors L.P. ("First Trust") to use a fair value method to value the Fund's securities. Additionally, if events occur after the close of the principal markets for certain securities (e.g., domestic debt and foreign securities) that could materially affect the Fund's NAV, First Trust will use a fair value method to value the Fund's securities. The use of fair value pricing is governed by valuation procedures adopted by the Fund's Board of Trustees, and in accordance with the provisions of the 1940 Act. As a general principle, the fair value of a security is the amount which the Fund might reasonably expect to receive for the security upon its current sale. However, in light of the judgment involved in fair valuations, there can be no assurance that a fair value assigned to a particular security will be the amount which the Fund might be able to receive upon its current sale. Fair valuation of a security will be based on the consideration of all available information, including, but not limited to the following:

- 1) the type of security;
- 2) the size of the holding;
- 3) the initial cost of the security;
- 4) transactions in comparable securities;
- 5) price quotes from dealers and/or pricing services;
- 6) relationships among various securities;
- 7) information obtained by contacting the issuer, analysts, or the appropriate stock exchange;
- 8) an analysis of the issuer's financial statements; and
- 9) the existence of merger proposals or tender offers that might affect the value of the security.

If the securities in question are foreign securities, the following additional information may be considered:

- 1) the value of similar foreign securities traded on other foreign markets;
- 2) ADR trading of similar securities;

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- 3) closed-end fund trading of similar securities;
- 4) foreign currency exchange activity;
- 5) the trading prices of financial products that are tied to baskets of foreign securities;
- 6) factors relating to the event that precipitated the pricing problem;
- 7) whether the event is likely to recur; and
- 8) whether the effects of the event are isolated or whether they affect entire markets, countries or regions.

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### NOTES TO FINANCIAL STATEMENTS - (CONTINUED)

#### FIRST TRUST ENERGY INFRASTRUCTURE FUND FEBRUARY 28, 2013 (UNAUDITED)

The Fund is subject to fair value accounting standards that define fair value, establish the framework for measuring fair value and provide a three-level hierarchy for fair valuation based upon the inputs to the valuation as of the measurement date. The three levels of the fair value hierarchy are as follows:

- o Level 1 - Level 1 inputs are quoted prices in active markets for identical investments. An active market is a market in which transactions for the investment occur with sufficient frequency and volume to provide pricing information on an ongoing basis.
- o Level 2 - Level 2 inputs are observable inputs, either directly or indirectly, and include the following:
  - o Quoted prices for similar investments in active markets.
  - o Quoted prices for identical or similar investments in markets that are non-active. A non-active market is a market where there are few transactions for the investment, the prices are not current, or price quotations vary substantially either over time or among market makers, or in which little information is released publicly.
  - o Inputs other than quoted prices that are observable for the investment (for example, interest rates and yield curves observable at commonly quoted intervals, volatilities, prepayment speeds, loss severities, credit risks, and default rates).
  - o Inputs that are derived principally from or corroborated by observable market data by correlation or other means.
- o Level 3 - Level 3 inputs are unobservable inputs. Unobservable inputs may reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the investment.

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

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of the inputs used to value the Fund's investments as of February 28, 2013, is included with the Fund's Portfolio of Investments.

### B. OPTION CONTRACTS:

The Fund is subject to equity price risk in the normal course of pursuing its investment objective and may enter into options written to hedge against changes in the value of equities. Also, by writing (selling) options, the Fund seeks to generate additional income, in the form of premiums received for writing (selling) the options. The Fund may write (sell) covered call or put options ("options") on all or a portion of the common stock of energy companies held in the Fund's portfolio as determined to be appropriate by Energy Income Partners, LLC ("EIP" or the "Sub-Advisor"). The number of options the Fund can write (sell) is limited by the amount of common stock of energy companies the Fund holds in its portfolio. The Fund will not write (sell) "naked" or uncovered options. Options are marked-to-market daily and their value will be affected by changes in the value and dividend rates of the underlying equity securities, changes in interest rates, changes in the actual or perceived volatility of the securities markets and the underlying equity securities and the remaining time to the options' expiration. The value of options may also be adversely affected if the market for the options becomes less liquid or trading volume diminishes.

Options the Fund writes (sells) will either be exercised, expire or be cancelled pursuant to a closing transaction. If the price of the underlying equity security exceeds the option's exercise price, it is likely that the option holder will exercise the option. If an option written (sold) by the Fund is exercised, the Fund would be obligated to deliver the underlying equity security to the option holder upon payment of the strike price. In this case, the option premium received by the Fund will be added to the amount realized on the sale of the underlying security for purposes of determining gain or loss. If the price of the underlying equity security is less than the option's strike price, the option will likely expire without being exercised. The option premium received by the Fund will, in this case, be treated as short-term capital gain on the expiration date of the option. The Fund may also elect to close out its position in an option prior to its expiration by purchasing an option of the same series as the option written (sold) by the Fund.

The options that the Fund writes (sells) give the option holder the right, but not the obligation, to purchase a security from the Fund at the strike price on or prior to the option's expiration date. The ability to successfully implement the writing (selling) of covered call options depends on the ability of the Sub-Advisor to predict pertinent market movements, which cannot be assured. Thus, the use of options may require the Fund to sell portfolio securities at inopportune times or for prices other than current market value, which may limit the amount of appreciation the Fund can realize on an investment, or may cause the Fund to hold a security that it might otherwise sell. As the writer (seller) of a covered option, the Fund foregoes, during the option's life, the opportunity to profit from increases in the market value of the security covering the option above the sum of the premium and the strike price of the option, but has retained the risk of loss should the price of the underlying security decline. The writer (seller) of an option has no control over the time when it may be required to fulfill its obligation as a writer (seller) of the option. Once an option writer (seller) has received an exercise notice, it cannot effect a closing purchase transaction in order to terminate its obligation under the option and must deliver the underlying security to the option holder at the exercise price.

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Over-the-counter ("OTC") options have the risk of the potential inability of counterparties to meet the terms of their contracts. The Fund's maximum equity price risk for purchased options is limited to the premium initially paid. In addition, certain risks may arise upon entering into option contracts including the risk that an illiquid secondary market will limit the Fund's ability to close out an option contract prior to the expiration date and that a change in the value of the option contract may not correlate exactly with changes in the value of the securities hedged.

## C. SWAP AGREEMENTS:

The Fund may enter into swap agreements as a substitute for investing in certain securities. A swap is a financial instrument that typically involves the exchange of cash flows between two parties on specified dates (settlement dates) where the cash flows are based on agreed-upon prices, rates, etc. In a typical swap agreement, one party agrees to pay another party the return on a security or basket of securities in return for a specified interest rate. By entering into swaps, the Fund can gain exposure to a security without actually purchasing the underlying asset. Swap agreements involve both the risk associated with the investment in the security as well as the risk that the performance of the security, including any dividends, will not exceed the interest that the Fund will be committed to pay under the swap. Swaps are individually negotiated. Swap agreements may increase or decrease the overall volatility of the investments of the Fund. The performance of swap agreements may be affected by a change in the specific interest rate, security, currency, or other factors that determine the amounts of payments due to and from the Fund. A total return equity swap agreement would expose the Fund to the same equity price risk as it would have if the underlying equity securities were purchased. The Fund's maximum equity price risk to meet its future payments under swap agreements outstanding as of February 28, 2013 is equal to the total notional amount as shown on the Portfolio of Investments. The Fund entered into Total Return Equity Swap agreements on January 22, 2013. The average volume of Total Return Equity Swaps was \$5,290,955 for the period January 22, 2013 to February 28, 2013. The notional amount represents the U.S. value of the contracts as of the day of the opening transaction.

## D. SECURITIES TRANSACTIONS:

Securities transactions are recorded as of the trade date. Realized gains and losses from securities transactions are recorded on the identified cost basis.

## E. FOREIGN CURRENCY:

The books and records of the Fund are maintained in U.S. dollars. Foreign currencies, investments and other assets and liabilities are translated into U.S. dollars at the exchange rates prevailing at the end of the period. Purchases and sales of investments and items of income and expense are translated on the respective dates of such transactions.

## 2. OPTION ACTIVITY

Written option activity for the Fund for the period ended February 28, 2013 was as follows:

Written Options	Number of Contracts	Premiums
-----	-----	-----



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-----  
Mark R. Bradley, President and  
Chief Executive Officer  
(principal executive officer)

Date April 12, 2013  
-----

By (Signature and Title)\*

/s/ Mark R. Bradley  
-----

James M. Dykas, Treasurer,  
Chief Financial Officer and  
Chief Accounting Officer  
(principal financial officer)

Date April 12, 2013  
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\* Print the name and title of each signing officer under his or her signature.