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INTEGRYS ENERGY GROUP, INC.  
Form SC 13G/A  
February 23, 2011

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

SCHEDULE 13G

Under the Securities Exchange Act of 1934

(Amendment No. 2)\*

Integrys Energy Group, Inc.

-----  
(Name of Issuer)

Common

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(Title of Class of Securities)

45822P105

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(CUSIP Number)

February 14, 2011

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(Date of Event Which Requires Filing of this Statement)

Check the appropriate box to designate the rule pursuant to which this Schedule is filed:

- Rule 13d-1(b)  
 Rule 13d-1(c)  
 Rule 13d-1(d)

\* On February 14, 2011, The Charger Corporation, First Trust Portfolios L.P. and First Trust Advisors L.P., filing jointly, erroneously filed Form 13G under CIK number 0000916863. A previous filing was submitted on March 17, 2009 indicating ownership of 0.4%, thereby requiring no further filings for CIK number 0000916863. The details of the erroneous filing are as follows:

Accession Number: 0001445546-11-000700  
Received: 14-Feb-2011 13:06  
File Number: 005-47898

This filing was submitted in error and should be disregarded.

SIGNATURE

After reasonable inquiry and to the best of my knowledge and belief, I certify that the information set forth in this statement is true, complete and correct.

FIRST TRUST PORTFOLIOS L.P.,  
FIRST TRUST ADVISORS L.P. and  
THE CHARGER CORPORATION  
Date: February 23, 2011

By: /s/ Mark R. Bradley

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Mark R. Bradley  
Chief Financial Officer and  
Chief Operating Officer of  
First Trust Portfolios L.P. and  
First Trust Advisors L.P., and  
Treasurer of The Charger Corporation