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FIRST TRUST ENERGY INFRASTRUCTURE FUND

Form 8-K

July 30, 2015

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

FORM 8-K

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 29, 2015

First Trust Energy Infrastructure Fund
(Exact Name of Registrant as Specified in its Charter)

| | | |
|--|---------------------------------------|--|
| Massachusetts (State or Other Jurisdiction of Incorporation) | 811-22528 (Commission File Number) | 45-2751056 (IRS Employer Identification No.) |
|--|---------------------------------------|--|

| | |
|--|---------------------|
| 120 East Liberty Drive, Suite 400 Wheaton, Illinois (Address of Principal Executive Offices) | 60187 (Zip Code) |
|--|---------------------|

Registrant's telephone number, including area code (630) 765-8000

(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 (see General Instruction A.2. below):

- 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))

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|_ | Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

Item 7.01 Regulation FD Disclosure.

First Trust Energy Infrastructure Fund (the "Fund") is filing herewith a press release issued on July 29, 2015, as Exhibit 99.1. The press release was issued by First Trust Advisors L.P. to report that on August 12, 2015, the Fund will host a conference call with Energy Income Partners, LLC, the Fund's investment sub-advisor. The purpose of the call is to hear the Fund's portfolio management team provide an update for the Fund. Details regarding the conference call are contained in the press release included herein.

Item 9.01 Financial Statements and Exhibits.

(d) Exhibits

| Exhibit Number | Description |
|----------------|---|
| 99.1 | Press release of First Trust Advisors L.P. dated July 29, 2015. |

SIGNATURES

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.

Dated: July 29, 2015

FIRST TRUST ENERGY INFRASTRUCTURE FUND

By: /s/ W. Scott Jardine

Name: W. Scott Jardine
Title: Secretary

EXHIBIT INDEX

| Exhibit Number | Description |
|-------------------|--|
| 99.1 | Press release of First Trust Advisors L.P. dated July 29, 2015. |