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FIRST TRUST ENERGY INFRASTRUCTURE FUND

Form 8-K

February 02, 2016

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) February 2, 2016

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

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

120 East Liberty Drive, Suite 400
Wheaton, Illinois 60187
(Address of Principal Executive Offices) (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.

Letter to Shareholders

(d) Exhibits

Exhibit Number	Description
99.1	Letter to Shareholders dated February 2, 2016.

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: February 2, 2016

FIRST TRUST ENERGY INFRASTRUCTURE FUND

By: /s/ W. Scott Jardine

Name: W. Scott Jardine

Title: Secretary

EXHIBIT INDEX

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