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

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Item 7.01 Regulation FD Disclosure.

First Trust Energy Infrastructure Fund (the "Fund") is filing herewith a press release issued on January 25, 2013, as Exhibit 99.1. The press release was issued by First Trust Advisors L.P. to report that on February 8, 2013, 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 January 25, 2013.

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: January 31, 2013

FIRST TRUST ENERGY INFRASTRUCTURE FUND

By: /s/ W. Scott Jardine

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Name: W. Scott Jardine  
Title: Secretary

EXHIBIT INDEX

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