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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 February 25, 2019, as Exhibit 99.1. The press release was issued by First Trust Advisors L.P. to report that on February 27, 2019, Energy Income Partners, LLC, investment sub-advisor for the Fund, will release an update on the market and the Fund. Details regarding the update 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 February 25, 2019.

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 25, 2019 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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