FIRST TRUST ENERGY INFRASTRUCTURE FUND
Form N-Q
April 22, 2016

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-22528

First Trust Energy Infrastructure Fund
(Exact name of registrant as specified in charter)

120 East Liberty Drive, Suite 400
Wheaton, IL 60187
(Address of principal executive offices) (Zip code)

W. Scott Jardine, Esq.

First Trust Portfolios L.P.
120 East Liberty Drive, Suite 400
Wheaton, IL 60187
(Name and address of agent for service)

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

Date of fiscal year end: November 30

Date of reporting period: February 29, 2016

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (ss.ss. 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, DC 20549. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. ss. 3507.

ITEM 1. SCHEDULE OF INVESTMENTS. The Schedule(s) of Investments is attached herewith.

FIRST TRUST ENERGY INFRASTRUCTURE FUND (FIF)
PORTFOLIO OF INVESTMENTS
FEBRUARY 29, 2016 (UNAUDITED)

SHARES	DESCRIPTION	VALUE
COMMON STOCKS - 89.8%		
	ELECTRIC UTILITIES - 20.8%	
167,400	American Electric Power Co., Inc. (a)	$ 10,336
116,400	Emera, Inc. (CAD) (a)	3,874
161,600	Eversource Energy (a)	8,774
240,300	Exelon Corp. (a)	7,567
141,800	Fortis, Inc. (CAD) (a)	3,931
53,100	Hydro One Ltd. (CAD) (a) (b)	907
55,000	IDACORP, Inc. (a)	3,902
45,800	ITC Holdings Corp.	1,860
122,300	NextEra Energy, Inc. (a)	13,797
54,900	Southern (The) Co. (a)	2,645
50,000	Xcel Energy, Inc. (a)	1,977
		59,576
	GAS UTILITIES - 8.9%	
73,800	Atmos Energy Corp. (a)	5,122
52,810	Chesapeake Utilities Corp. (a)	3,290
163,000	New Jersey Resources Corp. (a)	5,643
57,000	ONE Gas, Inc. (a)	3,304
218,718	UGI Corp. (a)	8,083
		25,444
	MULTI-UTILITIES - 21.3%	
29,000	Alliant Energy Corp. (a)	1,970
147,800	ATCO, Ltd., Class I (CAD) (a)	3,918
155,000	Canadian Utilities Ltd., Class A (CAD) (a)	3,728
106,000	CMS Energy Corp.	4,193
55,000	Dominion Resources, Inc.	3,845
107,000	National Grid PLC, ADR (a)	7,198
282,900	NiSource, Inc. (a)	6,076
238,100	Public Service Enterprise Group, Inc.	10,157
59,000	SCANA Corp. (a)	3,836
82,000	Sempra Energy (a)	7,913
150,100	WEC Energy Group, Inc. (a)	8,458
		61,297
	OIL, GAS & CONSUMABLE FUELS - 38.8%	
1,318,972	Enbridge Energy Management, LLC (a) (c)	22,013
561,600	Enbridge Income Fund Holdings, Inc. (CAD) (a)	11,987
164,169	Enbridge, Inc. (a)	5,798
372,700	Inter Pipeline, Ltd. (CAD) (a)	6,836

137,600	Keyera Corp. (CAD) (a)	3,814
998,575	Kinder Morgan, Inc. (a)	18,064
215,000	ONEOK, Inc. (a)	5,160
372,400	Spectra Energy Corp. (a)	10,874
622,270	TransCanada Corp. (a)	22,837
248,200	Williams (The) Cos., Inc. (a)	3,968
		111,355
	TOTAL COMMON STOCKS (Cost $284,541,678)	257,674

See Notes to Portfolio of Investments

FIRST TRUST ENERGY INFRASTRUCTURE FUND (FIF)
PORTFOLIO OF INVESTMENTS (CONTINUED)
FEBRUARY 29, 2016 (UNAUDITED)

SHARES	DESCRIPTION	VALUE
MASTER LIMITED PARTNERSHIPS - 33.7%		
	CHEMICALS - 0.1%	
17,000	Westlake Chemical Partners, L.P. (a)	$ 284
	GAS UTILITIES - 2.5%	
139,752	AmeriGas Partners, L.P. (a)	5,697
56,700	Suburban Propane Partners, L.P. (a)	1,521
		7,219
	INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS - 2.6%	
285,655	NextEra Energy Partners, L.P. (a)	7,409
	OIL, GAS & CONSUMABLE FUELS - 28.5%	
93,000	Alliance Holdings GP, L.P. (a)	1,289
289,430	Alliance Resource Partners, L.P. (a)	3,039
30,000	Buckeye Partners, L.P. (a)	1,930
214,200	Columbia Pipeline Partners, L.P. (a)	3,789
81,700	Enbridge Energy Partners, L.P. (a)	1,354
687,300	Enterprise Products Partners, L.P. (a)	16,062
104,700	EQT Midstream Partners, L.P. (a)	7,499
189,876	Holly Energy Partners, L.P. (a)	5,578
56,600	Magellan Midstream Partners, L.P. (a)	3,825
183,472	NGL Energy Partners, L.P. (a)	1,484
130,000	ONEOK Partners, L.P. (a)	3,820
420,386	Plains All American Pipeline, L.P. (a)	9,004
136,900	Spectra Energy Partners, L.P. (a)	6,339
142,928	Tallgrass Energy Partners, L.P. (a)	5,005
113,095	TC Pipelines, L.P. (a)	5,006

135,762	TransMontaigne Partners, L.P. (a)	4,552
117,438	Williams Partners, L.P. (a)	2,315
		81,898
	TOTAL MASTER LIMITED PARTNERSHIPS (Cost $110,165,233)	96,811

REAL ESTATE INVESTMENT TRUSTS - 1.0%

	REAL ESTATE INVESTMENT TRUSTS - 1.0%	
109,150	InfraREIT, Inc. (a)	2,305
42,801	CorEnergy Infrastructure Trust, Inc.	565
	TOTAL REAL ESTATE INVESTMENT TRUSTS (Cost $3,901,421)	2,870
	TOTAL INVESTMENTS - 124.5% (Cost $398,608,332) (d)	357,356

NUMBER OF CONTRACTS	DESCRIPTION	VALUE
CALL OPTIONS WRITTEN - (1.0%)		
1,400	American Electric Power Co., Inc. Call @ $62.50 due May 2016	(273

See Notes to Portfolio of Investments

FIRST TRUST ENERGY INFRASTRUCTURE FUND (FIF)
PORTFOLIO OF INVESTMENTS (CONTINUED)
FEBRUARY 29, 2016 (UNAUDITED)

NUMBER OF CONTRACTS	DESCRIPTION	VALUE
CALL OPTIONS WRITTEN (CONTINUED)		
1,060	CMS Energy Corp. Call @ $40.00 due June 2016	$ (156
550	Dominion Resources, Inc. Call @ 70.00 due April 2016	(91
700	Enbridge, Inc. Calls @ 32.50 due April 2016	(252
530	@ 42.50 due April 2016 (e)	(18
		(270
900	Eversource Energy Call @ 60.00 due July 2016	(56

	Exelon Corp. Call	
1,800	@ 30.00 due March 2016	(387
	National Grid PLC Call	
700	@ 75.00 due March 2016	(3
	NiSource Inc. Call	
2,100	@ 22.00 due April 2016	(107
	ONEOK Inc. Call	
1,100	@ 25.00 due April 2016	(181
	Plains All American Pipeline LP Call	
800	@ 24.00 due March 2016	(32
	Public Service Enterprise Group, Inc. Calls	
2,280	@ 45.00 due March 2016	(22
100	@ 45.00 due June 2016	(8
		(31
	SCANA Corp. Call	
200	@ 65.00 due May 2016	(46
	Sempra Energy Call	
600	@ 105.00 due July 2016	(72
	Spectra Energy Corp. Calls	
1,500	@ 28.00 due March 2016	(300
1,200	@ 31.00 due March 2016	(30
		(330
	TransCanada Corp. Calls	
3,320	@ 40.00 due May 2016	(249
1,300	@ 40.00 due August 2016	(188
		(437

See Notes to Portfolio of Investments

FIRST TRUST ENERGY INFRASTRUCTURE FUND (FIF)
PORTFOLIO OF INVESTMENTS (CONTINUED)
FEBRUARY 29, 2016 (UNAUDITED)

NUMBER OF CONTRACTS	DESCRIPTION	VALUE
CALL OPTIONS WRITTEN (CONTINUED)		
	UGI Corp. Call	
1,900	@ $40.00 due April 2016	$ (19,0

	WEC Energy Group, Inc. Call	
1,270	@ 55.00 due April 2016	(320,
	Williams (The) Cos., Inc. Call	
1,800	@ 21.00 due March 2016 (e)	(36,
	Xcel Energy Inc. Call	
300	@ 45.00 due September 2016	(11,
	TOTAL CALL OPTIONS WRITTEN	(2,862,
	(Premiums received $1,948,723)	
	OUTSTANDING LOAN - (32.9%)	(94,500,
	NET OTHER ASSETS AND LIABILITIES - 9.4%	27,030
	NET ASSETS - 100.0%	$ 287,025

(a) All or a portion of this security serves as collateral on the outstanding loan.

(b) This security is restricted and cannot be offered for public sale without first being registered under the Securities Act of 1933, as amended. Prior to registration, restricted securities may only be resold in transactions exempt from registration (see Note 2F - Restricted Securities in the Notes to Portfolio of Investments).

(c) Non-income producing security that makes payment-in-kind ("PIK") distributions. For the fiscal year-to-date period (December 1, 2015 through February 29, 2016), the Fund received 45,622 PIK shares of Enbridge Energy Management, LLC.

(d) Aggregate cost for financial reporting purposes, which approximates the aggregate cost for federal income tax purposes. As of February 29, 2016, the aggregate gross unrealized appreciation for all securities in which there was an excess of value over tax cost was $22,554,954 and the aggregate gross unrealized depreciation for all securities in which there was an excess of tax cost over value was $63,806,550.

(e) This security is fair valued by the First Trust Advisors L.P.'s Pricing Committee in accordance with procedures adopted by the Fund's Board of Trustees and in accordance with provisions of the Investment Company Act of 1940, as amended. At February 29, 2016, securities noted as such are valued at $(54,550) or (0.02)% of net assets.

ADR American Depositary Receipt

CAD Canadian Dollar - Security is denominated in Canadian Dollars and is translated into U.S. Dollars based upon the current exchange rate.

See Notes to Portfolio of Investments

PORTFOLIO OF INVESTMENTS (CONTINUED)
FEBRUARY 29, 2016 (UNAUDITED)

INTEREST RATE SWAP AGREEMENTS:

COUNTERPARTY	FLOATING RATE(1)	EXPIRATION DATE	NOTIONAL AMOUNT	FIXED RATE(1)	V
Bank of Nova Scotia	1 month LIBOR	10/08/20	$ 36,475,000	2.121%	$ (1,
Bank of Nova Scotia	1 month LIBOR	09/03/24	36,475,000	2.367%	(3,
			$ 72,950,000		$ (5,

(1) The Fund pays the fixed rate and receives the floating rate. The floating rate on February 29, 2016 was 0.428% and 0.427%, respectively.

VALUATION INPUTS

A summary of the inputs used to value the Fund's investments as of February 29, 2016 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

ASSETS TABLE

	TOTAL VALUE AT 2/29/2016	LEVEL 1 QUOTED PRICES	LEVEL 2 SIGNIFICANT OBSERVABLE INPUTS
Common Stocks*.....	$ 257,674,126	$ 257,674,126	$
Master Limited Partnerships*.....	96,811,961	96,811,961	
Real Estate Investment Trusts*.....	2,870,649	2,870,649	
TOTAL	$ 357,356,736	$ 357,356,736	$

LIABILITIES TABLE

	TOTAL VALUE AT 2/29/2016	LEVEL 1 QUOTED PRICES	LEVEL 2 SIGNIFICANT OBSERVABLE INPUTS
Call Options Written.....	$ (2,862,275)	$ (2,807,725)	$ (54,5
Interest Rate Swaps**	(5,095,083)	--	(5,095,0
TOTAL	$ (7,957,358)	$ (2,807,725)	$ (5,149,6

* See Portfolio of Investments for industry breakout.

** See Interest Rate Swap Agreements for contract detail.

All transfers in and out of the Levels during the period are assumed to be transferred on the last day of the period at their current value. There were no transfers between Levels at February 29, 2016.

See Notes to Portfolio of Investments

NOTES TO PORTFOLIO OF INVESTMENTS

FIRST TRUST ENERGY INFRASTRUCTURE FUND (FIF)
FEBRUARY 29, 2016 (UNAUDITED)

1. ORGANIZATION

First Trust Energy Infrastructure Fund (the "Fund") is a non-diversified, closed-end management investment company organized as a Massachusetts business trust on February 22, 2011 and is registered with the Securities and Exchange Commission under the Investment Company Act of 1940, as amended (the "1940 Act"). The Fund trades under the ticker symbol FIF on the New York Stock Exchange ("NYSE").

The Fund, which is an investment company within the scope of Financial Accounting Standards Board ("FASB") Accounting Standards Update 2013-08, follows accounting and reporting guidance under FASB Accounting Standards Codification Topic 946, "Financial Services-Investment Companies."

2. VALUATION AND INVESTMENT PRACTICES

A. PORTFOLIO VALUATION

The net asset value ("NAV") of the Common Shares of the Fund is determined daily as of the close of regular trading on the NYSE, normally 4:00 p.m. Eastern time, on each day the NYSE is open for trading. If the NYSE closes early on a valuation day, the NAV is determined as of that time. Foreign securities are priced using data reflecting the earlier closing of the principal markets for those securities. The Fund's NAV per Common Share is calculated by dividing the value of all assets of the Fund (including accrued interest and dividends), less all liabilities (including accrued expenses, dividends declared but unpaid and any borrowings of the Fund) by the total number of Common Shares outstanding.

The Fund's investments are valued daily at market value or, in the absence of market value with respect to any portfolio securities, at fair value. Market value prices represent last sale or official closing prices from a national or foreign exchange (i.e., a regulated market) and are primarily obtained from third-party pricing services. Fair value prices represent any prices not considered market value prices and are either obtained from a third-party pricing service or are determined by the Pricing Committee of the Fund's investment advisor, First Trust Advisors L.P. ("First Trust" or the "Advisor"), in accordance with valuation procedures adopted by the Fund's Board of Trustees, and in accordance with provisions of the 1940 Act. Investments valued by the Advisor's Pricing Committee, if any, are footnoted as such in the footnotes to the Portfolio of Investments. The Fund's investments are valued as follows:

Common stocks, master limited partnerships ("MLPs"), real estate investment trusts, and other equity securities listed on any national or

foreign exchange (excluding The Nasdaq(R) Stock Market LLC ("Nasdaq") and the London Stock Exchange Alternative Investment Market ("AIM")) are valued at the last sale price on the exchange on which they are principally traded, or for Nasdaq and AIM securities, the official closing price. Securities traded on more than one securities exchange are valued at the last sale price or official closing price, as applicable, at the close of the securities exchange representing the principal market for such securities.

Exchange-traded options contracts are valued at the closing price in the market where such contracts are principally traded. If no closing price is available, exchange-traded options contracts are fair valued at the mean of their most recent bid and asked price, if available, and otherwise at their closing bid price. Over-the-counter options contracts are fair valued at the mean of their most recent bid and asked price, if available, and otherwise their closing bid price.

Securities traded in an over-the-counter market are fair valued at the mean of their most recent bid and asked price, if available, and otherwise at their closing bid price.

Swaps are fair valued utilizing quotations provided by a third-party pricing service or, if the pricing service does not provide a value, by quotes provided by the selling dealer or financial institution.

Certain securities may not be able to be priced by pre-established pricing methods. Such securities may be valued by the Fund's Board of Trustees or its delegate, the Advisor's Pricing Committee, at fair value. These securities generally include, but are not limited to, restricted securities (securities which may not be publicly sold without registration under the Securities Act of 1933, as amended (the "1933 Act")) for which a pricing service is unable to provide a market price; securities whose trading has been formally suspended; a security whose market or fair value price is not available from a pre-established pricing source; a security with respect to which an event has occurred that is likely to materially affect the value of the security after the market has closed but before the calculation of the Fund's NAV or make it difficult or impossible to obtain a reliable market quotation; and a security whose price, as provided by the pricing service, does not reflect the security's fair value. As a general principle, the current fair value of a security would appear to be the amount which the owner might reasonably expect to receive for the security upon its current sale. When fair value prices are used, generally they will differ from market quotations or official closing prices on the applicable exchanges. A variety of factors may be considered in determining the fair value of such securities, including, but not limited to, the following:

1) the type of security;

2) the size of the holding;

3) the initial cost of the security;

4) transactions in comparable securities;

5) price quotes from dealers and/or pricing services;

6) relationships among various securities;

7) information obtained by contacting the issuer, analysts, or the appropriate stock exchange;

8) an analysis of the issuer's financial statements; and

9) the existence of merger proposals or tender offers that might affect the value of the security.

If the securities in question are foreign securities, the following additional information may be considered:

1) the value of similar foreign securities traded on other foreign markets;

2) ADR trading of similar securities;

3) closed-end fund trading of similar securities;

4) foreign currency exchange activity;

5) the trading prices of financial products that are tied to baskets of foreign securities;

6) factors relating to the event that precipitated the pricing problem;

7) whether the event is likely to recur; and

8) whether the effects of the event are isolated or whether they affect entire markets, countries or regions.

The Fund is subject to fair value accounting standards that define fair value, establish the framework for measuring fair value and provide a three-level hierarchy for fair valuation based upon the inputs to the valuation as of the measurement date. The three levels of the fair value hierarchy are as follows:

- Level 1 - Level 1 inputs are quoted prices in active markets for identical investments. An active market is a market in which transactions for the investment occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

- Level 2 - Level 2 inputs are observable inputs, either directly or indirectly, and include the following:

  - Quoted prices for similar investments in active markets.

  - Quoted prices for identical or similar investments in markets that are non-active. A non-active market is a market where there are few transactions for the investment, the prices are not current, or price quotations vary substantially either over time or among market makers, or in which little information is released publicly.

  - Inputs other than quoted prices that are observable for the investment (for example, interest rates and yield curves observable at commonly quoted intervals, volatilities, prepayment speeds, loss severities, credit risks, and default rates).

- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

- Level 3 - Level 3 inputs are unobservable inputs. Unobservable inputs may reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the investment.

The inputs or methodologies used for valuing investments are not necessarily an indication of the risk associated with investing in those investments. A summary of the inputs used to value the Fund's investments as of February 29, 2016, is included with the Fund's Portfolio of Investments.

B. OPTION CONTRACTS

The Fund is subject to equity price risk in the normal course of pursuing its investment objective and may write (sell) options to hedge against changes in the value of equities. Also, the Fund seeks to generate additional income, in the form of premiums received, from writing (selling) the options. The Fund may write (sell) covered call or put options ("options") on all or a portion of the common stock and MLPs held in the Fund's portfolio as determined to be appropriate by Energy Income Partners, LLC ("EIP" or the "Sub-Advisor"). The number of options the Fund can write (sell) is limited by the amount of common stock and MLPs the Fund holds in its portfolio. The Fund will not write (sell) "naked" or uncovered options. Options are marked-to-market daily and their value will be affected by changes in the value and dividend rates of the underlying equity securities, changes in interest rates, changes in the actual or perceived volatility of the securities markets and the underlying equity securities and the remaining time to the options' expiration. The value of options may also be adversely affected if the market for the options becomes less liquid or trading volume diminishes.

Options the Fund writes (sells) will either be exercised, expire or be cancelled pursuant to a closing transaction. If the price of the underlying equity security exceeds the option's exercise price, it is likely that the option holder will exercise the option. If an option written (sold) by the Fund is exercised, the Fund would be obligated to deliver the underlying equity security to the option holder upon payment of the strike price. In this case, the option premium received by the Fund will be added to the amount realized on the sale of the underlying security for purposes of determining gain or loss. If the price of the underlying equity security is less than the option's strike price, the option will likely expire without being exercised. The option premium received by the Fund will, in this case, be treated as short-term capital gain on the expiration date of the option. The Fund may also elect to close out its position

in an option prior to its expiration by purchasing an option of the same series as the option written (sold) by the Fund.

The options that the Fund writes (sells) give the option holder the right, but not the obligation, to purchase a security from the Fund at the strike price on or prior to the option's expiration date. The ability to successfully implement

the writing (selling) of covered call options depends on the ability of the Sub-Advisor to predict pertinent market movements, which cannot be assured. Thus, the use of options may require the Fund to sell portfolio securities at inopportune times or for prices other than current market value, which may limit the amount of appreciation the Fund can realize on an investment, or may cause the Fund to hold a security that it might otherwise sell. As the writer (seller) of a covered option, the Fund foregoes, during the option's life, the opportunity to profit from increases in the market value of the security covering the option above the sum of the premium and the strike price of the option, but has retained the risk of loss should the price of the underlying security decline. The writer (seller) of an option has no control over the time when it may be required to fulfill its obligation as a writer (seller) of the option. Once an option writer (seller) has received an exercise notice, it cannot effect a closing purchase transaction in order to terminate its obligation under the option and must deliver the underlying security to the option holder at the exercise price.

Over-the-counter options have the risk of the potential inability of counterparties to meet the terms of their contracts. The Fund's maximum equity price risk for purchased options is limited to the premium initially paid. In addition, certain risks may arise upon entering into option contracts including the risk that an illiquid secondary market will limit the Fund's ability to close out an option contract prior to the expiration date and that a change in the value of the option contract may not correlate exactly with changes in the value of the securities hedged.

C. SWAP AGREEMENTS

The Fund may enter into total return equity swap and interest rate swap agreements. A swap is a financial instrument that typically involves the exchange of cash flows between two parties ("Counterparties") on specified dates (settlement dates) where the cash flows are based on agreed upon prices, rates, etc. Swap agreements are individually negotiated and involve the risk of the potential inability of the Counterparties to meet the terms of the agreement. In connection with these agreements, cash and securities may be identified as collateral in accordance with the terms of the respective swap agreements to provide assets of value and recourse in the event of default under the swap agreement or bankruptcy/insolvency of a party to the swap agreement. In the event of a default by a Counterparty, the Fund will seek withdrawal of the collateral and may incur certain costs exercising its rights with respect to the collateral. If a Counterparty becomes bankrupt or otherwise fails to perform its obligations due to financial difficulties, the Fund may experience significant delays in obtaining any recovery in a bankruptcy or other reorganization proceeding. The Fund may obtain only limited recovery or may obtain no recovery in such circumstances.

Swap agreements may increase or decrease the overall volatility of the investments of the Fund. The performance of swap agreements may be affected by changes in the specific interest rate, security, currency, or other factors that determine the amounts of payments due to and from the Fund. The Fund's maximum equity price risk to meet its future payments under swap agreements outstanding at February 29, 2016 is equal to the total notional amount as shown on the Portfolio of Investments. The notional amount represents the U.S. dollar value of the contract as of the day of the opening transaction or contract reset.

The Fund held interest rate swap agreements at February 29, 2016 to hedge against changes in borrowing rates under the Fund's committed facility agreement. An interest rate swap agreement involves the Fund's agreement to exchange a stream of interest payments for another party's stream of cash flows. Interest rate swaps do not involve the delivery of securities or other underlying assets or principal. Accordingly, the risk of loss with respect to interest rate swaps is limited to the net amount of interest payments that the

Fund is contractually obligated to make.

D. SECURITIES TRANSACTIONS

Securities transactions are recorded as of the trade date. Realized gains and losses from securities transactions are recorded on the identified cost basis.

E. FOREIGN CURRENCY

The books and records of the Fund are maintained in U.S. dollars. Foreign currencies, investments and other assets and liabilities are translated into U.S. dollars at the exchange rates prevailing at the end of the period. Purchases and sales of investments and items of income and expense are translated on the respective dates of such transactions.

F. RESTRICTED SECURITIES

The Fund invests in restricted securities, which are securities that may not be offered for public sale without first being registered under the 1933 Act. Prior to registration, restricted securities may only be resold in transactions exempt from registration under Rule 144A under the 1933 Act, normally to qualified institutional buyers. As of February 29, 2016, the Fund held restricted securities as shown in the following table that the Sub-Advisor has deemed

illiquid pursuant to procedures adopted by the Fund's Board of Trustees. Although market instability can result in periods of increased overall market illiquidity, liquidity for each security is determined based on security-specific factors and assumptions, which require subjective judgment. The Fund does not have the right to demand that such securities be registered. These securities are valued according to the valuation procedures as stated in the Portfolio Valuation note (Note 2A) and are not expressed as a discount to the carrying value of a comparable unrestricted security.

SECURITY	ACQUISITION DATE	SHARES	CURRENT PRICE	CARRYING COST	VALUE	% OF NET ASSETS
Hydro One Ltd.	10/29/15-1/13/16	53,100	$17.10	$825,888	$907,763	0.32%

3. DERIVATIVE TRANSACTIONS

Written options activity for the Fund for the fiscal year-to-date period (December 1, 2015 through February 29, 2016) was as follows:

WRITTEN OPTIONS	NUMBER OF CONTRACTS	PREMIUMS

Options outstanding at November 30, 2015	25,130	$ 1,352,376
Options Written.....	22,980	1,680,700
Options Expired.....	(14,210)	(833,952)
Options Exercised.....	(4,250)	(144,255)
Options Closed.....	(2,240)	(106,146)
Options outstanding at February 29, 2016.....	27,410	$ 1,948,723

The average volume of interest rate swaps was $72,950,000 for the fiscal year-to-date period (December 1, 2015 through February 29, 2016).

4. NON-FUNDAMENTAL CHANGE TO INVESTMENT STRATEGY

On February 2, 2016, the Board of Trustees of the Fund approved a change to the Fund's investment strategy as described in the table below. The Fund's investment strategy that is changing is non-fundamental and is not required to be approved by shareholders. The Fund anticipates implementing the change to the investment strategy beginning on or around April 11, 2016.

CURRENT INVESTMENT STRATEGY	NEW INVESTMENT STRATEGY
To generate additional income, the Fund may write (or sell) covered call options on up to 30% of its Managed Assets.	To generate additional income, the Fund may write (or sell) covered call options on up to 35% of its Managed Assets.

The Fund's investment objective is not changing.

ITEM 2. CONTROLS AND PROCEDURES.

(a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of the report that includes the disclosure required by this paragraph, based on their evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rules 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934, as amended (17 CFR 240.13a-15(b) or 240.15d-15(b)).

(b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d)) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

ITEM 3. EXHIBITS.

Certifications pursuant to Rule 30a-2(a) under the 1940 Act and Section 302 of the Sarbanes-Oxley Act of 2002 are attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) First Trust Energy Infrastructure Fund

By (Signature and Title)* /s/ James M. Dykas

James M. Dykas
President and Chief Executive Officer
(principal executive officer)

Date: April 22, 2016

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title)* /s/ James M. Dykas

James M. Dykas
President and Chief Executive Officer
(principal executive officer)

Date: April 22, 2016

By (Signature and Title)* /s/ Donald P. Swade

Donald P. Swade
Treasurer, Chief Financial Officer and
Chief Accounting Officer
(principal financial officer)

Date: April 22, 2016

*Print the name and title of each signing officer under his or her signature.