CHAPMAN ERIN E Form 3 September 27, 2011 FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549 ON

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

OMB APPROVAL

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(Print or Type Responses)

1. Name and A Person <u>*</u> CHAPM	-	-	2. Date of Event Requiring Statement (Month/Day/Year) 09/27/2011	3. Issuer Name and Ticker or Trading Symbol FIRST TRUST ENERGY INFRASTRUCTURE FUND [FIF]				
(Last)	(First)	(Middle)	09/2//2011	4. Relationshi Person(s) to Is	p of Reporting ssuer	Ş	5. If Amendment, Date Original Filed(Month/Day/Year)	
FIRST TRU	UST ADVIS	ORS						
L.P., 120	EAST LIBE	ERTY		(Check all applicable)				
DRIVE				D' (100	0		
(Street) WHEATON, IL 60187				Director10% Owr XOfficerOther (give title below) (specify below) Assistant Secretary		r	 f. Individual or Joint/Group Filing(Check Applicable Line) _X_Form filed by One Reporting Person Form filed by More than One 	
							Reporting Person	
(City)	(State)	(Zip)	Table I - N	Non-Derivative Securities Beneficially Owned				
1.Title of Secu (Instr. 4)	rity		2. Amount o Beneficially (Instr. 4)		3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nat Owne (Instr.	•	
Common Sh	nares		0		D	Â		
Reminder: Rep owned directly	-	ate line for ea	ach class of securities benefic	ially S	EC 1473 (7-02	!)		
	infor n requir	nation conta ed to respo	pond to the collection of ained in this form are not and unless the form displ MB control number.	t				
r	Fable II - Der	ivative Secu	rities Beneficially Owned (e	.g., puts, calls,	warrants, op	tions, c	onvertible securities)	
1. Title of Der	ivative Securi	ty 2. Da	ate Exercisable and 3. Title	and Amount of	f 4.	5.	6. Nature of Indirect	

1. Title of Derivative Security	2. Date Exercisable and	3. Title and Amount of	4.	5.	6. Nature of Indirect
(Instr. 4)	Expiration Date	Securities Underlying	Conversion	Ownership	Beneficial Ownership
	(Month/Day/Year)	Derivative Security	or Exercise	Form of	(Instr. 5)
		(Instr. 4)	Price of	Derivative	

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Date Exercisable	Expiration Date	Title	Amount or Number of Shares		Security: Direct (D) or Indirect (I) (Instr. 5)
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Reporting Owners

Reporting Owner Name / Address		Relationships					
		Director	10% Owner	Officer	Other		
CHAPMAN ERIN E FIRST TRUST ADVISORS L.P. 120 EAST LIBERTY DRIVE WHEATON, IL 60187		Â	Â	Assistant Secretary	Â		
Signatures							
/s/ Erin E. Chapman	09/27/2011						
<u>**</u> Signature of Reporting Person	Date	e					

Explanation of Responses:

* If the form is filed by more than one reporting person, see Instruction 5(b)(v).

** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.