

Item 2.01 Completion of Acquisition or Disposition of Assets.

First Trust High Income Long/Short Fund is filing herewith a press release issued today by First Trust Advisors L.P. ("FTA") announcing that the merger of First Trust Strategic High Income Fund II (NYSE: FHY), a closed-end fund managed by FTA, with and into First Trust High Income Long/Short Fund (NYSE: FSD), a closed-end fund managed by FTA, became effective immediately before the opening of the NYSE on June 25, 2018.

Item 9.01 Financial Statements and Exhibits.

(d) Exhibits

Exhibit Number	Description
99.1	Press release of First Trust Advisors L.P. dated June 25, 2018.

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: June 25, 2018

FIRST TRUST HIGH INCOME LONG/SHORT FUND

By: /s/ W. Scott Jardine

Name: W. Scott Jardine

Title: Secretary

EXHIBIT INDEX

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