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Item 7.01 Regulation FD Disclosure.

First Trust High Income Long/Short Fund (the "Fund") is filing herewith a press release issued on July 16, 2012, as Exhibit 99.1. The press release was issued by First Trust Advisors L.P. to report that on July 31, 2012, the Fund will host a conference call with MacKay Shields LLC ("MacKay"), 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 market and the Fund.

Item 9.01 Financial Statements and Exhibits.

(d) Exhibits

Exhibit Number	Description
99.1	Press release of First Trust Advisors L.P. dated July 16, 2012.

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: July 16, 2012

FIRST TRUST HIGH INCOME LONG/SHORT FUND

By: /s/ W. Scott Jardine

Name: W. Scott Jardine

Title: Secretary

EXHIBIT INDEX

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