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FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-A

June 27, 2016

PAGE 1  
000 A000000 04/30/2016  
000 C000000 0001494530  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 FIRST TRUST HIGH INCOME LONG/SHORT FUND  
001 B000000 811-22442  
001 C000000 6307658000  
002 A000000 120 E. Liberty Drive, Suite 400  
002 B000000 Wheaton  
002 C000000 IL  
002 D010000 60187  
003 000000 N  
004 000000 N  
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008 A000001 FIRST TRUST ADVISORS L.P.  
008 B000001 A  
008 C000001 801-39950  
008 D010001 Wheaton  
008 D020001 IL  
008 D030001 60187  
008 A000002 MACKAY SHIELDS LLC  
008 B000002 S  
008 C000002 801-5594  
008 D010002 NEW YORK  
008 D020002 NY  
008 D030002 10105  
010 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.  
010 B000001 84-1761  
010 C010001 WILMINGTON  
010 C020001 DE  
010 C030001 19809  
011 A000001 WELLS FARGO SECURITIES, LLC  
011 B000001 8-22947  
011 C010001 San Francisco  
011 C020001 CA  
011 C030001 94108  
012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.  
012 B000001 84-1761  
012 C010001 WILMINGTON  
012 C020001 DE  
012 C030001 19809  
013 A000001 DELOITTE & TOUCHE LLP  
PAGE 2  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C  
015 C010001 NEW YORK

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015 C020001 NY  
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020 A000001 CANTOR FITZGERALD & CO.  
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020 A000003 PERSHING, LLC  
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022 A000001 JPMORGAN CHASE & CO.  
022 B000001 13-2624428  
022 C000001 14808  
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022 A000002 BANK OF AMERICA  
022 B000002 13-4078651  
022 C000002 13806  
022 D000002 2342  
022 A000003 BARCLAYS CAPITAL, INC.  
022 B000003 06-1031656  
022 C000003 5836  
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022 A000004 CITIGROUP, INC.  
022 B000004 52-1568099  
022 C000004 4594  
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022 A000005 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000005 13-5659485  
022 C000005 3241  
022 D000005 562  
022 A000006 DEUTSCHE BANK  
022 B000006 13-6124068  
022 C000006 3712  
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022 A000007 WELLS FARGO  
022 B000007 41-0449260  
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PAGE 3  
022 A000008 JEFFERIES & CO., INC.  
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022 A000009 MORGAN STANLEY & CO., INC.  
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022 B000010 13-5266470  
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025 A000001 CITIGROUP, INC.

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070	N010000	Y	
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087 A010000 COMMON STOCK  
087 A020000 33738E109  
087 A030000 FSD  
088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 N

SIGNATURE DONALD P. SWADE  
TITLE TREASURER