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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
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005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
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
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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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022 A000001 JPMORGAN CHASE & CO.
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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
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022 B000005 13-5659485
022 C000005 3241
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022 A000006 DEUTSCHE BANK
022 B000006 13-6124068
022 C000006 3712
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022 A000007 WELLS FARGO
022 B000007 41-0449260
022 C000007 3355
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PAGE 3
022 A000008 JEFFERIES & CO., INC.
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022 A000010 CITIBANK, N.A.
022 B000010 13-5266470
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025 A000001 CITIGROUP, INC.

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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