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FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-B

December 23, 2015

PAGE 1
000 B000000 10/31/2015
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
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
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 JEFFERIES & CO., INC.
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020 A000002 CANTOR FITZGERALD & CO.
020 B000002 13-3680184
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020 A000003 CITIGROUP, INC.
020 B000003 52-1568099
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020 A000004 JPMORGAN CHASE & CO.
020 B000004 13-2624428
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022 A000004 BARCLAYS CAPITAL, INC.
022 B000004 06-1031656
022 C000004 4752
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022 B000006 13-5108880
022 C000006 6838
022 D000006 19323
022 A000007 CREDIT SUISSE FIRST BOSTON CORP.
PAGE 3
022 B000007 13-5659485
022 C000007 15614
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022 A000008 DEUTSCHE BANK
022 B000008 13-6124068
022 C000008 11894
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022 A000009 JEFFERIES & CO., INC.
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054 K000000 N
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PAGE 6

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070 J020000 Y
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 PAGE 7
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 PAGE 8
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077	O000000	N
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077	Q030000	N
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080	C000000	30000
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084	B000000	0

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085 A000000 Y
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086 A010000 0
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086 B020000 2273
086 C010000 0
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086 F010000 0
086 F020000 0
087 A010000 COMMON STOCK
087 A020000 33738E109
087 A030000 FSD
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE JAMES M. DYKAS
TITLE TREASURER