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FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-A

June 25, 2015

PAGE 1  
000 A000000 04/30/2015  
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  
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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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020 A000001 CITIGROUP INC  
020 B000001 13-5365580  
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020 A000002 JEFFERIES & CO., INC.  
020 B000002 95-2622900  
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020 A000003 JPMORGAN CHASE & CO.  
020 B000003 13-2624428  
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022 A000001 BANK OF AMERICA CORP  
022 B000001 56-2058405  
022 C000001 23218  
022 D000001 9179  
022 A000002 BARCLAYS CAPITAL, INC.  
022 B000002 06-1031656  
022 C000002 1608  
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022 A000003 JPMORGAN CHASE & CO.  
022 B000003 13-2624428  
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022 A000004 MORGAN STANLEY & CO., INC.  
022 B000004 36-3145972  
022 C000004 16136  
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022 A000005 CITIGROUP, INC.  
022 B000005 52-1568099  
022 C000005 9836  
022 D000005 5709  
022 A000006 DEUTSCHE BANK  
022 B000006 13-6124068  
022 C000006 10965  
022 D000006 2250  
022 A000007 JEFFERIES & CO., INC.  
022 B000007 95-2622900  
022 C000007 2142  
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PAGE 3  
022 A000008 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000008 13-5659485  
022 C000008 8084  
022 D000008 2259  
022 A000009 IMPERIAL CAPITAL, LLC.  
022 B000009 95-4644495  
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022 A000010 GOLDMAN SACHS & CO.  
022 B000010 13-5108880  
022 C000010 495  
022 D000010 4067  
023 C000000 105326  
023 D000000 98834  
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025 A000001 CITIGROUP, INC.

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087	A020000	33738E109
087	A030000	FSD
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	JAMES M. DYKAS	
TITLE	TREASURER	