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FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-B

December 22, 2016

PAGE 1
000 B000000 10/31/2016
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
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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
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015 C010001 NEW YORK

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015 C020001 NY
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020 A000001 CANTOR FITZGERALD & CO.
020 B000001 13-3680184
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020 B000002 95-2622900
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020 A000003 PERSHING, LLC
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022 A000001 JPMORGAN CHASE & CO.
022 B000001 13-2624428
022 C000001 47460
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022 A000002 BANK OF AMERICA
022 B000002 13-4078651
022 C000002 39195
022 D000002 17346
022 A000003 BARCLAYS CAPITAL, INC.
022 B000003 06-1031656
022 C000003 35831
022 D000003 10910
022 A000004 CITIGROUP, INC.
022 B000004 52-1568099
022 C000004 23069
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022 A000005 MORGAN STANLEY & CO., INC.
022 B000005 13-2655998
022 C000005 19949
022 D000005 6054
022 A000006 CREDIT SUISSE FIRST BOSTON CORP.
022 B000006 13-5659485
022 C000006 20120
022 D000006 3134
022 A000007 DEUTSCHE BANK SECURITIES, INC.
022 B000007 13-2730828
022 C000007 13147
022 D000007 6025
PAGE 3
022 A000008 GOLDMAN SACHS & CO.
022 B000008 13-5108880
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022 A000009 Market Axess, Inc.
022 B000009 52-223078
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022 A000010 WELLS FARGO
022 B000010 41-0449260
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022 D000010 955
023 C000000 260700
023 D000000 87586
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025 A000001 CITIGROUP, INC.

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056 000000 Y
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070	N010000	Y	
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077	Q020000	N
077	Q030000	N
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080	A000000	ICI MUTUAL INSURANCE COMPANY
080	C000000	30000
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086	C010000	0

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086	C020000	0
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087	A020000	33738E109
087	A030000	FSD
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088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	DONALD P. SWADE	
TITLE	TREASURER	