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FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-B

December 23, 2014

PAGE 1  
000 B000000 10/31/2014  
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  
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004 000000 N  
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007 A000000 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 JEFFERIES & CO., INC.  
020 B000001 95-2622900  
020 C000001 1  
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022 A000001 BARCLAYS CAPITAL, INC.  
022 B000001 06-1031656  
022 C000001 20012  
022 D000001 28902  
022 A000002 BANK OF AMERICA CORP  
022 B000002 56-2058405  
022 C000002 34202  
022 D000002 14689  
022 A000003 JPMORGAN CHASE & CO.  
022 B000003 13-2624428  
022 C000003 38388  
022 D000003 2259  
022 A000004 IMPERIAL CAPITAL, LLC.  
022 B000004 95-4644495  
022 C000004 590  
022 D000004 28544  
022 A000005 CITIGROUP, INC.  
022 B000005 52-1568099  
022 C000005 24879  
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022 A000006 DEUTSCHE BANK  
022 B000006 13-6124068  
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022 A000007 MORGAN STANLEY & CO., INC.  
022 B000007 36-3145972  
022 C000007 17341  
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022 C000008 13623  
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022 A000009 JEFFERIES & CO., INC.  
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PAGE 3  
022 C000009 3043  
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022 A000010 WELLS FARGO  
022 B000010 41-0449260  
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025 A000002 BARCLAYS CAPITAL, INC.  
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070	M010000	Y	
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086	B020000	0
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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	