

Edgar Filing: FIRST TRUST HIGH INCOME LONG/SHORT FUND - Form NSAR-A

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
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
015 C030001 10286
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 124
019 C000000 FIRSTDEFIN
020 A000001 CANTOR FITZGERALD & CO.
020 B000001 13-3680184
020 C000001 1
020 A000002 JEFFERIES & CO., INC.
020 B000002 95-2622900
020 C000002 1
020 A000003 PERSHING, LLC
020 B000003 13-2741729
020 C000003 1
021 000000 3
022 A000001 JPMORGAN CHASE & CO.
022 B000001 13-2624428
022 C000001 14808
022 D000001 4611
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
022 D000003 741
022 A000004 CITIGROUP, INC.
022 B000004 52-1568099
022 C000004 4594
022 D000004 70
022 A000005 CREDIT SUISSE FIRST BOSTON CORP.
022 B000005 13-5659485
022 C000005 3241
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022 A000006 DEUTSCHE BANK
022 B000006 13-6124068
022 C000006 3712
022 D000006 46
022 A000007 WELLS FARGO
022 B000007 41-0449260
022 C000007 3355
022 D000007 0
PAGE 3
022 A000008 JEFFERIES & CO., INC.
022 B000008 95-2622900
022 C000008 3303
022 D000008 0
022 A000009 MORGAN STANLEY & CO., INC.
022 B000009 13-2655998
022 C000009 2884
022 D000009 163
022 A000010 CITIBANK, N.A.
022 B000010 13-5266470
022 C000010 0
022 D000010 2924
023 C000000 62683
023 D000000 13090
024 000000 Y
025 A000001 CITIGROUP, INC.

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| | | | |
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| 025 | B000001 | 52-1568099 | |
| 025 | C000001 | E | |
| 025 | D000001 | 6574 | |
| 025 | A000002 | WELLS FARGO | |
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| 025 | D000002 | 3058 | |
| 025 | A000003 | MORGAN STANLEY & CO., INC. | |
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| 054 | M000000 | Y |
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| 054 | O000000 | Y |
| 055 | A000000 | N |
| 055 | B000000 | N |

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| | | | |
|-----|---------|---|------|
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| 068 | B000000 | N | |
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| 070 | H010000 | Y | |
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| 070 | I020000 | N | |
| 070 | J010000 | Y | |
| 070 | J020000 | Y | |
| 070 | K010000 | Y | |
| 070 | K020000 | N | |
| 070 | L010000 | Y | |
| 070 | L020000 | Y | |
| 070 | M010000 | Y | |
| 070 | M020000 | Y | |

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| | | | |
|-----|----------|---|--------|
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| 070 | O020000 | N | |
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| | | |
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| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |

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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