

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

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  
015 C030001 10286  
015 E010001 X  
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019 B000000 117  
019 C000000 FIRSTDEFIN  
020 A000001 JEFFERIES & CO., INC.  
020 B000001 95-2622900  
020 C000001 6  
020 A000002 CANTOR FITZGERALD & CO.  
020 B000002 13-3680184  
020 C000002 2  
020 A000003 CITIGROUP, INC.  
020 B000003 52-1568099  
020 C000003 1  
020 A000004 JPMORGAN CHASE & CO.  
020 B000004 13-2624428  
020 C000004 1  
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022 A000001 JPMORGAN CHASE & CO.  
022 B000001 13-2624428  
022 C000001 38365  
022 D000001 36839  
022 A000002 BANK OF AMERICA  
022 B000002 13-4078651  
022 C000002 48800  
022 D000002 21967  
022 A000003 MORGAN STANLEY & CO., INC.  
022 B000003 13-2655998  
022 C000003 24930  
022 D000003 29829  
022 A000004 BARCLAYS CAPITAL, INC.  
022 B000004 06-1031656  
022 C000004 4752  
022 D000004 35414  
022 A000005 CITIGROUP, INC.  
022 B000005 52-1568099  
022 C000005 17954  
022 D000005 17016  
022 A000006 GOLDMAN SACHS & CO.  
022 B000006 13-5108880  
022 C000006 6838  
022 D000006 19323  
022 A000007 CREDIT SUISSE FIRST BOSTON CORP.  
PAGE 3  
022 B000007 13-5659485  
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022 D000007 7150  
022 A000008 DEUTSCHE BANK  
022 B000008 13-6124068  
022 C000008 11894  
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022 A000009 JEFFERIES & CO., INC.  
022 B000009 95-2622900  
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022 A000010 WELLS FARGO  
022 B000010 41-0449260  
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023 C000000 210817

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054 K000000 N  
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PAGE 6

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 070 I020000 N  
 070 J010000 Y

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070 J020000 Y  
 070 K010000 Y  
 070 K020000 N  
 070 L010000 Y  
 070 L020000 Y  
     PAGE 7  
 070 M010000 Y  
 070 M020000 Y  
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 070 O010000 Y  
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077	P000000	N
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077	Q020000	N
077	Q030000	N
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081	A000000	Y
081	B000000	120
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084	B000000	0

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085	A000000	Y	
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086	D020000		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		