

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
018 000000 Y
019 A000000 Y
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
021 000000 10
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
022 C000007 15614
022 D000007 7150
022 A000008 DEUTSCHE BANK
022 B000008 13-6124068
022 C000008 11894
022 D000008 7457
022 A000009 JEFFERIES & CO., INC.
022 B000009 95-2622900
022 C000009 2480
022 D000009 15951
022 A000010 WELLS FARGO
022 B000010 41-0449260
022 C000010 11194
022 D000010 0
023 C000000 210817

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| | | |
|-----|---------|----------------------------|
| 023 | D000000 | 220452 |
| 024 | 000000 | Y |
| 025 | A000001 | CITIGROUP, INC. |
| 025 | B000001 | 52-1568099 |
| 025 | C000001 | E |
| 025 | D000001 | 6635 |
| 025 | A000002 | WELLS FARGO |
| 025 | B000002 | 41-0449260 |
| 025 | C000002 | E |
| 025 | D000002 | 4207 |
| 025 | A000003 | WELLS FARGO |
| 025 | B000003 | 41-0449260 |
| 025 | C000003 | D |
| 025 | D000003 | 2425 |
| 025 | A000004 | BARCLAYS CAPITAL, INC. |
| 025 | B000004 | 06-1031656 |
| 025 | C000004 | E |
| 025 | D000004 | 1555 |
| 025 | A000005 | MORGAN STANLEY & CO., INC. |
| 025 | B000005 | 36-3145972 |
| 025 | C000005 | D |
| 025 | D000005 | 968 |
| 026 | A000000 | N |
| 026 | B000000 | N |
| 026 | C000000 | N |
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| 026 | E000000 | N |
| 026 | F000000 | N |
| 026 | G010000 | N |
| 026 | G020000 | N |
| 026 | H000000 | N |
| 027 | 000000 | N |
| 028 | A010000 | 0 |
| 028 | A020000 | 0 |
| 028 | A030000 | 0 |
| | PAGE | 4 |
| 028 | A040000 | 0 |
| 028 | B010000 | 0 |
| 028 | B020000 | 0 |
| 028 | B030000 | 0 |
| 028 | B040000 | 0 |
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| 028 | D040000 | 0 |
| 028 | E010000 | 0 |
| 028 | E020000 | 0 |
| 028 | E030000 | 0 |
| 028 | E040000 | 0 |
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| 028 | F020000 | 0 |
| 028 | F030000 | 0 |
| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
| 028 | G020000 | 0 |
| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
| 028 | H000000 | 0 |

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| | | |
|-----|---------|-------|
| 030 | A000000 | 0 |
| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
| 031 | A000000 | 0 |
| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 1.000 |
| 048 | A010000 | 0 |
| | PAGE | 5 |
| 048 | A020000 | 0.000 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
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| 048 | E020000 | 0.000 |
| 048 | F010000 | 0 |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0 |
| 048 | G020000 | 0.000 |
| 048 | H010000 | 0 |
| 048 | H020000 | 0.000 |
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| 048 | I020000 | 0.000 |
| 048 | J010000 | 0 |
| 048 | J020000 | 0.000 |
| 048 | K010000 | 0 |
| 048 | K020000 | 0.000 |
| 049 | 000000 | N |
| 050 | 000000 | N |
| 051 | 000000 | N |
| 052 | 000000 | N |
| 053 | A000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | Y |
| 054 | C000000 | N |
| 054 | D000000 | N |
| 054 | E000000 | N |
| 054 | F000000 | N |
| 054 | G000000 | Y |
| 054 | H000000 | Y |
| 054 | I000000 | N |
| 054 | J000000 | Y |

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054 K000000 N
 054 L000000 N
 054 M000000 Y
 054 N000000 N
 054 O000000 Y
 055 A000000 N
 055 B000000 N
 056 000000 Y
 057 000000 N
 058 A000000 N
 059 000000 Y
 060 A000000 Y
 060 B000000 Y
 061 000000 2000
 062 A000000 Y

PAGE 6

062 B000000 0.0
 062 C000000 1.9
 062 D000000 0.0
 062 E000000 0.0
 062 F000000 0.0
 062 G000000 0.0
 062 H000000 0.0
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 062 J000000 0.0
 062 K000000 0.0
 062 L000000 0.0
 062 M000000 0.0
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 062 O000000 0.0
 062 P000000 89.3
 062 Q000000 2.0
 062 R000000 15.5
 063 A000000 0
 063 B000000 9.4
 064 A000000 N
 064 B000000 Y
 065 000000 N
 066 A000000 N
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 068 A000000 N
 068 B000000 N
 069 000000 N
 070 A010000 Y
 070 A020000 N
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 070 B020000 N
 070 C010000 Y
 070 C020000 N
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 070 E010000 Y
 070 E020000 Y
 070 F010000 Y
 070 F020000 N
 070 G010000 Y
 070 G020000 N
 070 H010000 Y
 070 H020000 N
 070 I010000 Y
 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
 070 N010000 Y
 070 N020000 N
 070 O010000 Y
 070 O020000 N
 070 P010000 Y
 070 P020000 N
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 070 R010000 Y
 070 R020000 Y
 071 A000000 197272
 071 B000000 310354
 071 C000000 754007
 071 D000000 26
 072 A000000 12
 072 B000000 50189
 072 C000000 203
 072 D000000 0
 072 E000000 332
 072 F000000 6606
 072 G000000 307
 072 H000000 0
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 072 K000000 0
 072 L000000 131
 072 M000000 24
 072 N000000 0
 072 O000000 0
 072 P000000 2939
 072 Q000000 0
 072 R000000 59
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 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 770
 072 X000000 10963
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 072AA000000 0
 072BB000000 19053
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 072EE000000 0
 073 A010000 1.2600
 073 A020000 0.0000
 PAGE 8
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 418
 074 B000000 0

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| | | |
|-----|---------|------------------------------|
| 074 | C000000 | 0 |
| 074 | D000000 | 588179 |
| 074 | E000000 | 72849 |
| 074 | F000000 | 1199 |
| 074 | G000000 | 0 |
| 074 | H000000 | 0 |
| 074 | I000000 | 12298 |
| 074 | J000000 | 3272 |
| 074 | K000000 | 0 |
| 074 | L000000 | 11080 |
| 074 | M000000 | 881 |
| 074 | N000000 | 690176 |
| 074 | O000000 | 8622 |
| 074 | P000000 | 524 |
| 074 | Q000000 | 579 |
| 074 | R010000 | 0 |
| 074 | R020000 | 59214 |
| 074 | R030000 | 0 |
| 074 | R040000 | 928 |
| 074 | S000000 | 0 |
| 074 | T000000 | 620309 |
| 074 | U010000 | 35902 |
| 074 | U020000 | 0 |
| 074 | V010000 | 17.28 |
| 074 | V020000 | 0.00 |
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| 074 | Y000000 | 115068 |
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| 075 | B000000 | 660577 |
| 076 | 000000 | 14.96 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | C000000 | N |
| 077 | D000000 | N |
| 077 | E000000 | N |
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| 077 | G000000 | N |
| 077 | H000000 | N |
| 077 | I000000 | N |
| 077 | J000000 | N |
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| 077 | L000000 | N |
| 077 | M000000 | N |
| 077 | N000000 | N |
| 077 | O000000 | N |
| 077 | P000000 | N |
| | PAGE | 9 |
| 077 | Q010000 | N |
| 077 | Q020000 | N |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | ICI MUTUAL INSURANCE COMPANY |
| 080 | C000000 | 30000 |
| 081 | A000000 | Y |
| 081 | B000000 | 120 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |

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| | | | |
|-----------|----------------|--------------|------|
| 085 | A000000 | Y | |
| 085 | B000000 | N | |
| 086 | A010000 | | 0 |
| 086 | A020000 | | 0 |
| 086 | B010000 | | 154 |
| 086 | B020000 | | 2273 |
| 086 | C010000 | | 0 |
| 086 | C020000 | | 0 |
| 086 | D010000 | | 0 |
| 086 | D020000 | | 0 |
| 086 | E010000 | | 0 |
| 086 | E020000 | | 0 |
| 086 | F010000 | | 0 |
| 086 | F020000 | | 0 |
| 087 | A010000 | COMMON STOCK | |
| 087 | A020000 | 33738E109 | |
| 087 | A030000 | FSD | |
| 088 | A000000 | N | |
| 088 | B000000 | N | |
| 088 | C000000 | N | |
| 088 | D000000 | N | |
| SIGNATURE | JAMES M. DYKAS | | |
| TITLE | TREASURER | | |