

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

FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-B

December 26, 2017

PAGE 1
000 B000000 10/31/2017
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 151
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 BANK OF AMERICA
022 B000001 13-4078651
022 C000001 47410
022 D000001 44024
022 A000002 CITIGROUP, INC.
022 B000002 52-1568099
022 C000002 18060
022 D000002 40976
022 A000003 BARCLAYS CAPITAL, INC.
022 B000003 06-1031656
022 C000003 29074
022 D000003 20040
022 A000004 GOLDMAN SACHS & CO.
022 B000004 13-5108880
022 C000004 17994
022 D000004 26245
022 A000005 JPMORGAN CHASE & CO.
022 B000005 13-2624428
022 C000005 22360
022 D000005 19923
022 A000006 MORGAN STANLEY & CO., INC.
022 B000006 13-2655998
022 C000006 20137
022 D000006 17707
022 A000007 WELLS FARGO
022 B000007 41-0449260
022 C000007 11717
022 D000007 18597
022 A000008 CREDIT SUISSE FIRST BOSTON CORP.
022 B000008 13-5659485
022 C000008 10317
022 D000008 12952
022 A000009 DEUTSCHE BANK SECURITIES, INC.
022 B000009 13-2730828
022 C000009 12875
022 D000009 9208
022 A000010 Market Axess, Inc.
PAGE 3
022 B000010 52-223078
022 C000010 2729
022 D000010 14202
023 C000000 222413
023 D000000 276510
024 000000 Y
025 A000001 BANK OF AMERICA
025 B000001 13-4078651
025 C000001 E
025 D000001 5886
025 A000002 GOLDMAN SACHS & CO.
025 B000002 13-5108880
025 C000002 E
025 D000002 4386
025 A000003 CITIGROUP, INC.
025 B000003 52-1568099

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| | | | |
|-----|---------|----------------------------|------|
| 025 | C000003 | E | |
| 025 | D000003 | | 2694 |
| 025 | A000004 | BARCLAYS CAPITAL, INC. | |
| 025 | B000004 | 06-1031656 | |
| 025 | C000004 | D | |
| 025 | D000004 | | 1379 |
| 025 | A000005 | WELLS FARGO | |
| 025 | B000005 | 41-0449260 | |
| 025 | C000005 | D | |
| 025 | D000005 | | 1366 |
| 025 | A000006 | MORGAN STANLEY & CO., INC. | |
| 025 | B000006 | 36-3145972 | |
| 025 | C000006 | D | |
| 025 | D000006 | | 422 |
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| 026 | E000000 | N | |
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| 026 | G020000 | N | |
| 026 | H000000 | N | |
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| 028 | B010000 | | 0 |
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| 028 | B030000 | | 0 |
| 028 | B040000 | | 0 |
| 028 | C010000 | | 0 |
| 028 | C020000 | | 0 |
| 028 | C030000 | | 0 |
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| 028 | D010000 | | 0 |
| 028 | D020000 | | 0 |
| 028 | D030000 | | 0 |
| 028 | D040000 | | 0 |
| 028 | E010000 | | 0 |
| 028 | E020000 | | 0 |
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| 028 | F010000 | | 0 |
| 028 | F020000 | | 0 |
| 028 | F030000 | | 0 |
| 028 | F040000 | | 0 |
| 028 | G010000 | | 0 |
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| 028 | G030000 | | 0 |
| 028 | G040000 | | 0 |
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| 030 | C000000 | | 0.00 |
| 031 | A000000 | | 0 |
| 031 | B000000 | | 0 |
| 032 | 000000 | | 0 |
| 033 | 000000 | | 0 |
| 035 | 000000 | | 0 |

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| | | |
|-----|---------|-------|
| 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 |
| 048 | A020000 | 0.000 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
| | PAGE | 5 |
| 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 |
| 048 | I010000 | 0 |
| 048 | I020000 | 0.000 |
| 048 | J010000 | 0 |
| 048 | J020000 | 0.000 |
| 048 | K010000 | 0 |
| 048 | K020000 | 0.000 |
| 049 | 000000 | N |
| 050 | 000000 | N |
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| 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 |
| 054 | K000000 | N |
| 054 | L000000 | N |
| 054 | M000000 | Y |
| 054 | N000000 | N |
| 054 | O000000 | Y |
| 055 | A000000 | N |
| 055 | B000000 | N |
| 056 | 000000 | Y |

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057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 2000
062 A000000 Y
062 B000000 0.0
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
PAGE 6
062 J000000 0.0
062 K000000 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 112.1
062 Q000000 1.9
062 R000000 9.9
063 A000000 0
063 B000000 9.9
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
070 B010000 Y
070 B020000 N
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070 D010000 Y
070 D020000 N
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070 G020000 N
070 H010000 Y
070 H020000 N
070 I010000 Y
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
070 N010000 Y

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| | | | |
|-------|---------|----|--------|
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | N | |
| 070 | P010000 | Y | |
| 070 | P020000 | N | |
| | PAGE | 7 | |
| 070 | Q010000 | Y | |
| 070 | Q020000 | N | |
| 070 | R010000 | Y | |
| 070 | R020000 | Y | |
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| 071 | D000000 | 39 | |
| 072 | A000000 | 12 | |
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| 072 | K000000 | | 0 |
| 072 | L000000 | | 112 |
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| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 4114 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 58 |
| 072 | S000000 | | 201 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
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| 072 | X000000 | | 11307 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | 34919 |
| 072AA | 000000 | | 7455 |
| 072BB | 000000 | | 0 |
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| 072CC | 020000 | | 0 |
| 072DD | 010000 | | 36418 |
| 072DD | 020000 | | 0 |
| 072EE | 000000 | | 0 |
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| 073 | A020000 | | 0.0000 |
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| 074 | D000000 | | 615168 |
| 074 | E000000 | | 46102 |
| 074 | F000000 | | 0 |
| | PAGE | 8 | |
| 074 | G000000 | | 0 |
| 074 | H000000 | | 0 |
| 074 | I000000 | | 15248 |
| 074 | J000000 | | 3176 |

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| | | |
|-----|---------|------------------------------|
| 074 | K000000 | 0 |
| 074 | L000000 | 9490 |
| 074 | M000000 | 68 |
| 074 | N000000 | 689596 |
| 074 | O000000 | 6766 |
| 074 | P000000 | 463 |
| 074 | Q000000 | 28246 |
| 074 | R010000 | 0 |
| 074 | R020000 | 107450 |
| 074 | R030000 | 0 |
| 074 | R040000 | 624 |
| 074 | S000000 | 0 |
| 074 | T000000 | 546047 |
| 074 | U010000 | 29947 |
| 074 | U020000 | 0 |
| 074 | V010000 | 18.23 |
| 074 | V020000 | 0.00 |
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| 074 | X000000 | 5 |
| 074 | Y000000 | 238943 |
| 075 | A000000 | 0 |
| 075 | B000000 | 606574 |
| 076 | 000000 | 16.91 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | C000000 | N |
| 077 | D000000 | N |
| 077 | E000000 | N |
| 077 | F000000 | N |
| 077 | G000000 | N |
| 077 | H000000 | N |
| 077 | I000000 | N |
| 077 | J000000 | N |
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| 077 | O000000 | N |
| 077 | P000000 | N |
| 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 | 154 |
| | PAGE | 9 |
| 082 | A000000 | Y |
| 082 | B000000 | 50 |
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| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| 085 | B000000 | N |
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| 086 | A020000 | 0 |
| 086 | B010000 | 5298 |
| 086 | B020000 | 93895 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |

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| | | |
|-----------|-----------------|--------------|
| 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 | DONALD P. SWADE | |
| TITLE | TREASURER | |