

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

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

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

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

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
026	A000000	N	
026	B000000	N	
026	C000000	N	
026	D000000	Y	
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
028	A040000		0
028	B010000		0
028	B020000		0
028	B030000		0
028	B040000		0
028	C010000		0
028	C020000		0
028	C030000		0
	PAGE	4	
028	C040000		0
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
028	E020000		0
028	E030000		0
028	E040000		0
028	F010000		0
028	F020000		0
028	F030000		0
028	F040000		0
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
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

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

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
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
054	K000000	N
054	L000000	N
054	M000000	Y
054	N000000	N
054	O000000	Y
055	A000000	N
055	B000000	N
056	000000	Y

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

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  
 067 000000 N  
 068 A000000 N  
 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
 070 A020000 N  
 070 B010000 Y  
 070 B020000 N  
 070 C010000 Y  
 070 C020000 N  
 070 D010000 Y  
 070 D020000 N  
 070 E010000 Y  
 070 E020000 N  
 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  
 070 J020000 Y  
 070 K010000 Y  
 070 K020000 N  
 070 L010000 Y  
 070 L020000 Y  
 070 M010000 Y  
 070 M020000 Y  
 070 N010000 Y

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

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	
071	A000000		286798
071	B000000		408200
071	C000000		744083
071	D000000	39	
072	A000000	12	
072	B000000		46192
072	C000000		0
072	D000000		0
072	E000000		34
072	F000000		6066
072	G000000		327
072	H000000		0
072	I000000		25
072	J000000		82
072	K000000		0
072	L000000		112
072	M000000		18
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
072	W000000		304
072	X000000		11307
072	Y000000		0
072	Z000000		34919
072AA	000000		7455
072BB	000000		0
072CC	010000		21272
072CC	020000		0
072DD	010000		36418
072DD	020000		0
072EE	000000		0
073	A010000		1.0700
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.3400
074	A000000		344
074	B000000		0
074	C000000		0
074	D000000		615168
074	E000000		46102
074	F000000		0
	PAGE	8	
074	G000000		0
074	H000000		0
074	I000000		15248
074	J000000		3176

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

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
074	W000000	0.0000
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
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
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
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	0
086	A020000	0
086	B010000	5298
086	B020000	93895
086	C010000	0
086	C020000	0

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

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	