

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

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 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

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

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
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
	PAGE	4
028	A040000	0
028	B010000	0
028	B020000	0
028	B030000	0
028	B040000	0
028	C010000	0
028	C020000	0
028	C030000	0
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

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

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
048	D020000	0.000
048	E010000	0
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

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

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
 062 I000000 0.0
 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 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
 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 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

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

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
 070 Q010000 Y
 070 Q020000 N
 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
 072 I000000 24
 072 J000000 87
 072 K000000 0
 072 L000000 131
 072 M000000 24
 072 N000000 0
 072 O000000 0
 072 P000000 2939
 072 Q000000 0
 072 R000000 59
 072 S000000 16
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 770
 072 X000000 10963
 072 Y000000 0
 072 Z000000 39761
 072AA000000 0
 072BB000000 19053
 072CC010000 0
 072CC020000 54705
 072DD010000 45377
 072DD020000 0
 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

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

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
074	W000000	0.0000
074	X000000	3
074	Y000000	115068
075	A000000	0
075	B000000	660577
076	000000	14.96
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
	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

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

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		