

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  |
| 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    |

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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     |
| 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     |

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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  
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

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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  |        |
| 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   |

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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                         |
| 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                            |

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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       |              |