

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

FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-A

June 25, 2015

PAGE 1  
000 A000000 04/30/2015  
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-A

015 C020001 NY  
015 C030001 10286  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 114  
019 C000000 FIRSTDEFIN  
020 A000001 CITIGROUP INC  
020 B000001 13-5365580  
020 C000001 2  
020 A000002 JEFFERIES & CO., INC.  
020 B000002 95-2622900  
020 C000002 1  
020 A000003 JPMORGAN CHASE & CO.  
020 B000003 13-2624428  
020 C000003 1  
021 000000 3  
022 A000001 BANK OF AMERICA CORP  
022 B000001 56-2058405  
022 C000001 23218  
022 D000001 9179  
022 A000002 BARCLAYS CAPITAL, INC.  
022 B000002 06-1031656  
022 C000002 1608  
022 D000002 30050  
022 A000003 JPMORGAN CHASE & CO.  
022 B000003 13-2624428  
022 C000003 19173  
022 D000003 9033  
022 A000004 MORGAN STANLEY & CO., INC.  
022 B000004 36-3145972  
022 C000004 16136  
022 D000004 10684  
022 A000005 CITIGROUP, INC.  
022 B000005 52-1568099  
022 C000005 9836  
022 D000005 5709  
022 A000006 DEUTSCHE BANK  
022 B000006 13-6124068  
022 C000006 10965  
022 D000006 2250  
022 A000007 JEFFERIES & CO., INC.  
022 B000007 95-2622900  
022 C000007 2142  
022 D000007 9062  
PAGE 3  
022 A000008 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000008 13-5659485  
022 C000008 8084  
022 D000008 2259  
022 A000009 IMPERIAL CAPITAL, LLC.  
022 B000009 95-4644495  
022 C000009 512  
022 D000009 5063  
022 A000010 GOLDMAN SACHS & CO.  
022 B000010 13-5108880  
022 C000010 495  
022 D000010 4067  
023 C000000 105326  
023 D000000 98834  
024 000000 Y  
025 A000001 CITIGROUP, INC.

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

025	B000001	52-1568099	
025	C000001	E	
025	D000001	5579	
025	A000002	WELLS FARGO	
025	B000002	41-0449260	
025	C000002	E	
025	D000002	4300	
025	A000003	WELLS FARGO	
025	B000003	41-0449260	
025	C000003	D	
025	D000003	2676	
025	A000004	BARCLAYS CAPITAL, INC.	
025	B000004	06-1031656	
025	C000004	D	
025	D000004	1602	
025	A000005	MORGAN STANLEY & CO., INC.	
025	B000005	36-3145972	
025	C000005	D	
025	D000005	789	
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
	PAGE	4	
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
030	A000000		0
030	B000000		0.00
030	C000000		0.00

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

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
048	A020000	0.000
048	B010000	0
048	B020000	0.000
PAGE 5		
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
054	K000000	N
054	L000000	N
054	M000000	Y

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

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  
 062 B000000 0.0  
 062 C000000 3.2  
 062 D000000 0.0  
 PAGE 6  
 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 94.5  
 062 Q000000 6.0  
 062 R000000 14.1  
 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 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  
 070 J020000 Y  
 070 K010000 Y  
 070 K020000 N

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

070	L010000	Y	
070	L020000	Y	
070	M010000	Y	
070	M020000	Y	
070	N010000	Y	
	PAGE	7	
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		91635
071	B000000		143386
071	C000000		801201
071	D000000		11
072	A000000		6
072	B000000		26400
072	C000000		175
072	D000000		0
072	E000000		332
072	F000000		3353
072	G000000		259
072	H000000		0
072	I000000		13
072	J000000		54
072	K000000		0
072	L000000		68
072	M000000		13
072	N000000		0
072	O000000		0
072	P000000		1722
072	Q000000		0
072	R000000		28
072	S000000		13
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		519
072	X000000		6042
072	Y000000		0
072	Z000000		20865
072AA	000000		0
072BB	000000		1970
072CC	010000		0
072CC	020000		22456
072DD	010000		23040
072DD	020000		0
072EE	000000		0
073	A010000		0.6400
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		120
	PAGE	8	
074	B000000		0
074	C000000		21440
074	D000000		678774
074	E000000		83916

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

074	F000000	8571
074	G000000	0
074	H000000	0
074	I000000	3000
074	J000000	1343
074	K000000	0
074	L000000	12868
074	M000000	759
074	N000000	810791
074	O000000	2380
074	P000000	554
074	Q000000	522
074	R010000	0
074	R020000	130988
074	R030000	0
074	R040000	993
074	S000000	0
074	T000000	675354
074	U010000	36056
074	U020000	0
074	V010000	18.73
074	V020000	0.00
074	W000000	0.0000
074	X000000	4
074	Y000000	224129
075	A000000	0
075	B000000	676061
076	000000	16.55
077	A000000	Y
077	B000000	N
077	C000000	Y
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
	PAGE	9
078	000000	N
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0

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

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	