

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	