

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  
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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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022 B000001 13-4078651  
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022 D000001 44024  
022 A000002 CITIGROUP, INC.  
022 B000002 52-1568099  
022 C000002 18060  
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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  
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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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057 000000 N  
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070 J020000 Y  
070 K010000 Y  
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070 L010000 Y  
070 L020000 Y  
070 M010000 Y  
070 M020000 Y  
070 N010000 Y

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070	N020000	N	
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070	P020000	N	
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070	R010000	Y	
070	R020000	Y	
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074	J000000		3176

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074	K000000	0
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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
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082	A000000	Y
082	B000000	50
083	A000000	N
083	B000000	0
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084	B000000	0
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085	B000000	N
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086	B010000	5298
086	B020000	93895
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086	C020000	0

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086	D010000	0
086	D020000	0
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086	E020000	0
086	F010000	0
086	F020000	0
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087	A020000	33738E109
087	A030000	FSD
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	DONALD P. SWADE	
TITLE	TREASURER	