

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

FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-A

June 25, 2014

PAGE 1  
000 A000000 04/30/2014  
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 104  
019 C000000 FIRSTDEFIN  
020 A000001 JEFFERIES & CO., INC.  
020 B000001 95-2622900  
020 C000001 1  
021 000000 1  
022 A000001 BANK OF AMERICA CORP  
022 B000001 56-2058405  
022 C000001 19981  
022 D000001 7635  
022 A000002 JPMORGAN CHASE & CO.  
022 B000002 13-2624428  
022 C000002 21870  
022 D000002 1423  
022 A000003 CITIGROUP, INC.  
022 B000003 52-1568099  
022 C000003 13040  
022 D000003 3143  
022 A000004 MERRILL LYNCH  
022 B000004 13-2740599  
022 C000004 7637  
022 D000004 4078  
022 A000005 BARCLAYS CAPITAL, INC.  
022 B000005 06-1031656  
022 C000005 1551  
022 D000005 6376  
022 A000006 BANK OF NEW YORK CO.  
022 B000006 13-5160382  
022 C000006 0  
022 D000006 5740  
022 A000007 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000007 13-5659485  
022 C000007 4610  
022 D000007 87  
022 A000008 MORGAN STANLEY & CO., INC.  
022 B000008 36-3145972  
022 C000008 4594  
022 D000008 0  
022 A000009 RBC CAPITAL MARKETS CORP.  
022 B000009 13-5033225  
PAGE 3  
022 C000009 4331  
022 D000009 0  
022 A000010 BNP PARIBAS  
022 C000010 4128  
022 D000010 0  
023 C000000 98677  
023 D000000 34387  
024 000000 Y  
025 A000001 WELLS FARGO  
025 B000001 41-0449260  
025 C000001 D  
025 D000001 7190  
025 A000002 MORGAN STANLEY & CO., INC.  
025 B000002 36-3145972  
025 C000002 D  
025 D000002 1447

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

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
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
	PAGE	4	
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
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	

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

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  
 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  
     PAGE 5  
 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  
 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 0.2  
 062 D000000 0.0  
 062 E000000 0.0  
 062 F000000 0.0  
 062 G000000 0.0  
 062 H000000 0.0

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

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	95.4
062	Q000000	4.8
062	R000000	24.4
063	A000000	0
063	B000000	11.5
064	A000000	N
064	B000000	Y
065	000000	N
	PAGE	6
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
070	L010000	Y
070	L020000	Y
070	M010000	Y
070	M020000	N
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	188670
071	B000000	179236
071	C000000	871878
071	D000000	11
072	A000000	6

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

072 B000000 28999  
 072 C000000 138  
 072 D000000 0  
 072 E000000 449  
 072 F000000 3528

PAGE 7

072 G000000 293  
 072 H000000 0  
 072 I000000 14  
 072 J000000 54  
 072 K000000 0  
 072 L000000 75  
 072 M000000 17  
 072 N000000 0  
 072 O000000 0  
 072 P000000 1539  
 072 Q000000 0  
 072 R000000 28  
 072 S000000 21  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 431  
 072 X000000 6000  
 072 Y000000 0  
 072 Z000000 23586  
 072AA000000 768  
 072BB000000 0  
 072CC010000 11356  
 072CC020000 0  
 072DD010000 23995  
 072DD020000 0  
 072EE000000 0  
 073 A010000 0.6700  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 194  
 074 B000000 0  
 074 C000000 1642  
 074 D000000 720825  
 074 E000000 158735  
 074 F000000 13773  
 074 G000000 0  
 074 H000000 0  
 074 I000000 2818  
 074 J000000 0  
 074 K000000 0  
 074 L000000 15637  
 074 M000000 195  
 074 N000000 913819  
 074 O000000 574  
 074 P000000 589  
 074 Q000000 35908  
 074 R010000 0  
 074 R020000 151785  
 074 R030000 0

PAGE 8

074 R040000 5442  
 074 S000000 0  
 074 T000000 719521  
 074 U010000 36056

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

074	U020000	0
074	V010000	19.96
074	V020000	0.00
074	W000000	0.0000
074	X000000	4
074	Y000000	319393
075	A000000	0
075	B000000	711466
076	000000	18.02
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
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
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	COMMON STOCK
	PAGE	9
087	A020000	33738E109
087	A030000	FSD
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	JAMES M. DYKAS	
TITLE	TREASURER	