

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

FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-B

December 24, 2013

PAGE 1
000 B000000 10/31/2013
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 105
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 BANK OF AMERICA CORP
022 B000001 56-2058405
022 C000001 39049
022 D000001 36204
022 A000002 BARCLAYS CAPITAL, INC.
022 B000002 06-1031656
022 C000002 54143
022 D000002 9233
022 A000003 CREDIT SUISSE FIRST BOSTON CORP.
022 B000003 13-5659485
022 C000003 21598
022 D000003 14245
022 A000004 CITIGROUP, INC.
022 B000004 52-1568099
022 C000004 22334
022 D000004 10551
022 A000005 JEFFERIES & CO., INC.
022 B000005 95-2622900
022 C000005 19763
022 D000005 12144
022 A000006 JPMORGAN CHASE & CO.
022 B000006 13-2624428
022 C000006 13230
022 D000006 6011
022 A000007 WELLS FARGO
022 B000007 41-0449260
022 C000007 16759
022 D000007 2033
022 A000008 GOLDMAN SACHS & CO.
022 B000008 13-5108880
022 C000008 8999
022 D000008 0
022 A000009 BNP PARIBAS
022 C000009 3562
022 D000009 3802
022 A000010 HONG KONG & SHANGHAI BANK
022 B000010 00-0000000
PAGE 3
022 C000010 5800
022 D000010 0
023 C000000 228953
023 D000000 113843
024 000000 Y
025 A000001 WELLS FARGO
025 B000001 41-0449260
025 C000001 D
025 D000001 3195
025 A000002 MORGAN STANLEY & CO., INC.
025 B000002 36-3145972
025 C000002 D
025 D000002 1618
026 A000000 N
026 B000000 N
026 C000000 N

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| | | | |
|-----|---------|-------|---|
| 026 | D000000 | Y | |
| 026 | E000000 | N | |
| 026 | F000000 | N | |
| 026 | G010000 | N | |
| 026 | G020000 | N | |
| 026 | H000000 | N | |
| 027 | 000000 | N | |
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| 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 |
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| 028 | D030000 | | 0 |
| 028 | D040000 | | 0 |
| 028 | E010000 | | 0 |
| 028 | E020000 | | 0 |
| 028 | E030000 | | 0 |
| 028 | E040000 | | 0 |
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| 028 | F040000 | | 0 |
| 028 | G010000 | | 0 |
| 028 | G020000 | | 0 |
| 028 | G030000 | | 0 |
| 028 | G040000 | | 0 |
| | PAGE | 4 | |
| 028 | H000000 | | 0 |
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| 030 | C000000 | 0.00 | |
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| 031 | B000000 | | 0 |
| 032 | 000000 | | 0 |
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| 036 | B000000 | | 0 |
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| 042 | D000000 | 0 | |
| 042 | E000000 | 0 | |
| 042 | F000000 | 0 | |
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| 045 | 000000 | Y | |
| 046 | 000000 | N | |
| 047 | 000000 | Y | |
| 048 | 000000 | 1.000 | |
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| | | |
|-----|---------|-------|
| 048 | A020000 | 0.000 |
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| 048 | B020000 | 0.000 |
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| 048 | C020000 | 0.000 |
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| 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 |
| | PAGE | 5 |
| 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 | 0.3 |
| 062 | D000000 | 0.0 |
| 062 | E000000 | 0.0 |
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| 062 | G000000 | 0.0 |
| 062 | H000000 | 0.0 |
| 062 | I000000 | 0.0 |
| 062 | J000000 | 0.0 |
| 062 | K000000 | 0.0 |

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| | | |
|-----|---------|--------|
| 062 | L000000 | 0.0 |
| 062 | M000000 | 0.0 |
| 062 | N000000 | 0.0 |
| 062 | O000000 | 0.0 |
| 062 | P000000 | 93.1 |
| 062 | Q000000 | 5.6 |
| 062 | R000000 | 24.2 |
| 063 | A000000 | 0 |
| 063 | B000000 | 11.8 |
| 064 | A000000 | N |
| 064 | B000000 | Y |
| 065 | 000000 | N |
| 066 | A000000 | N |
| 067 | 000000 | N |
| 068 | A000000 | N |
| | PAGE | 6 |
| 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 |
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| 070 | O020000 | N |
| 070 | P010000 | Y |
| 070 | P020000 | N |
| 070 | Q010000 | Y |
| 070 | Q020000 | N |
| 070 | R010000 | Y |
| 070 | R020000 | Y |
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| 071 | B000000 | 233245 |
| 071 | C000000 | 847406 |
| 071 | D000000 | 28 |
| 072 | A000000 | 12 |
| 072 | B000000 | 60165 |
| 072 | C000000 | 183 |
| 072 | D000000 | 0 |

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072 E000000 178
 072 F000000 7000
 072 G000000 590
 072 H000000 0
 072 I000000 28

PAGE 7

072 J000000 103
 072 K000000 0
 072 L000000 139
 072 M000000 39
 072 N000000 0
 072 O000000 0
 072 P000000 3142
 072 Q000000 0
 072 R000000 59
 072 S000000 67
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 864
 072 X000000 12031
 072 Y000000 0
 072 Z000000 48495
 072AA000000 0
 072BB000000 12110
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 072CC020000 0
 072DD010000 48312
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073 A010000 1.3400
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 074 G000000 0
 074 H000000 0
 074 I000000 3677
 074 J000000 0
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 074 N000000 888332
 074 O000000 6314
 074 P000000 591
 074 Q000000 0
 074 R010000 0
 074 R020000 146720
 074 R030000 0
 074 R040000 26900
 074 S000000 0
 074 T000000 707807

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074 U010000 36056
 074 U020000 0
 074 V010000 19.63
 074 V020000 0.00

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| | | |
|-----------|----------------|------------------------------|
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 13 |
| 074 | Y000000 | 292291 |
| 075 | A000000 | 0 |
| 075 | B000000 | 699959 |
| 076 | 000000 | 17.62 |
| 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 | 23000 |
| 081 | A000000 | Y |
| 081 | B000000 | 108 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| 085 | B000000 | N |
| 086 | A010000 | 0 |
| 086 | A020000 | 0 |
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| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| | PAGE | 9 |
| 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 | |