

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

FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-A

June 28, 2013

PAGE 1  
000 A000000 04/30/2013  
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 100  
019 C000000 FIRSTDEFIN  
021 000000 0  
022 A000001 BARCLAYS CAPITAL, INC.  
022 B000001 06-1031656  
022 C000001 39030  
022 D000001 8936  
022 A000002 BANK OF AMERICA CORP  
022 B000002 56-2058405  
022 C000002 24586  
022 D000002 19984  
022 A000003 JEFFERIES & CO., INC.  
022 B000003 95-2622900  
022 C000003 17518  
022 D000003 7550  
022 A000004 JPMORGAN CHASE & CO.  
022 B000004 13-2624428  
022 C000004 7286  
022 D000004 5654  
022 A000005 CS FIRST BOSTON CORP.  
022 B000005 13-9659485  
022 C000005 3691  
022 D000005 7003  
022 A000006 CITIGROUP, INC.  
022 B000006 52-1568099  
022 C000006 8075  
022 D000006 1676  
022 A000007 GOLDMAN SACHS & CO.  
022 B000007 13-5108880  
022 C000007 6520  
022 D000007 0  
022 A000008 HONG KONG & SHANGHAI BANK  
022 B000008 00-0000000  
022 C000008 5800  
022 D000008 0  
022 A000009 WELLS FARGO  
022 B000009 41-0449260  
022 C000009 3212  
022 D000009 2033  
022 A000010 PARABIS  
PAGE 3  
022 B000010 00-0000000  
022 C000010 5185  
022 D000010 0  
023 C000000 127041  
023 D000000 70453  
024 000000 Y  
025 A000001 WELLS FARGO  
025 B000001 41-0449260  
025 C000001 D  
025 D000001 3532  
025 A000002 MORGAN STANLEY & CO., INC.  
025 B000002 36-3145972  
025 C000002 D  
025 D000002 2121  
026 A000000 N  
026 B000000 N

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| 028 | B020000 |      | 0     |
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| 048 | 000000  |      | 1.000 |

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|     |         |       |
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| 048 | E010000 | 0     |
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| 048 | F010000 | 0     |
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| 048 | G010000 | 0     |
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| 051 | 000000  | N     |
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| 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     |
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| 059 | 000000  | Y     |
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| 060 | B000000 | Y     |
| 061 | 000000  | 2000  |
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| 062 | B000000 | 0.0   |
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| 062 | H000000 | 0.0   |
| 062 | I000000 | 0.0   |
| 062 | J000000 | 0.0   |

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|     |         |        |
|-----|---------|--------|
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| 062 | L000000 | 0.0    |
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| 062 | Q000000 | 5.6    |
| 062 | R000000 | 2.2    |
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| 066 | A000000 | N      |
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|     | PAGE    | 6      |
| 068 | A000000 | N      |
| 068 | B000000 | N      |
| 069 | 000000  | N      |
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| 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      |
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| 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      |
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| 072 | A000000 | 6      |
| 072 | B000000 | 30443  |
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072 D000000 0  
 072 E000000 132  
 072 F000000 3486  
 072 G000000 293  
 072 H000000 0

PAGE 7

072 I000000 15  
 072 J000000 51  
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 072 L000000 63  
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 074 R020000 170293  
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 074 R040000 3285  
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PAGE 8

074 T000000 718297  
 074 U010000 36056  
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 074 V010000 19.92

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|           |                |              |
|-----------|----------------|--------------|
| 074       | V020000        | 0.00         |
| 074       | W000000        | 0.0000       |
| 074       | X000000        | 4            |
| 074       | Y000000        | 296704       |
| 075       | A000000        | 0            |
| 075       | B000000        | 702913       |
| 076       | 000000         | 19.10        |
| 077       | A000000        | Y            |
| 077       | B000000        | N            |
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| 077       | G000000        | N            |
| 077       | H000000        | N            |
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| 086       | E010000        | 0            |
| 086       | E020000        | 0            |
| 086       | F010000        | 0            |
| 086       | F020000        | 0            |
| 087       | A010000        | COMMON STOCK |
| 087       | A020000        | 33738E109    |
| 087       | A030000        | FSD          |
|           | PAGE           | 9            |
| 088       | A000000        | N            |
| 088       | B000000        | N            |
| 088       | C000000        | N            |
| 088       | D000000        | N            |
| SIGNATURE | JAMES M. DYKAS |              |
| TITLE     | TREASURER      |              |