

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

FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-B

December 22, 2016

PAGE 1  
000 B000000 10/31/2016  
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  
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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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020 A000001 CANTOR FITZGERALD & CO.  
020 B000001 13-3680184  
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020 A000002 JEFFERIES & CO., INC.  
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020 A000003 PERSHING, LLC  
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022 A000001 JPMORGAN CHASE & CO.  
022 B000001 13-2624428  
022 C000001 47460  
022 D000001 11315  
022 A000002 BANK OF AMERICA  
022 B000002 13-4078651  
022 C000002 39195  
022 D000002 17346  
022 A000003 BARCLAYS CAPITAL, INC.  
022 B000003 06-1031656  
022 C000003 35831  
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022 A000004 CITIGROUP, INC.  
022 B000004 52-1568099  
022 C000004 23069  
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022 A000005 MORGAN STANLEY & CO., INC.  
022 B000005 13-2655998  
022 C000005 19949  
022 D000005 6054  
022 A000006 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000006 13-5659485  
022 C000006 20120  
022 D000006 3134  
022 A000007 DEUTSCHE BANK SECURITIES, INC.  
022 B000007 13-2730828  
022 C000007 13147  
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PAGE 3  
022 A000008 GOLDMAN SACHS & CO.  
022 B000008 13-5108880  
022 C000008 16185  
022 D000008 2397  
022 A000009 Market Axess, Inc.  
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022 C000009 7223  
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022 A000010 WELLS FARGO  
022 B000010 41-0449260  
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025 A000001 CITIGROUP, INC.

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077	Q020000	N
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080	C000000	30000
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087	A020000	33738E109
087	A030000	FSD
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088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	DONALD P. SWADE	
TITLE	TREASURER	