

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

FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-A

June 28, 2012

PAGE 1  
000 A000000 04/30/2012  
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 10019  
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  
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022 A000001 JPMORGAN CHASE & CO.  
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022 C000001 8333  
022 D000001 24414  
022 A000002 BANK OF AMERICA CORP  
022 B000002 56-2058405  
022 C000002 20593  
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022 A000003 CS FIRST BOSTON CORP.  
022 B000003 13-9659485  
022 C000003 10341  
022 D000003 5233  
022 A000004 BARCLAYS CAPITAL, INC.  
022 B000004 06-1031656  
022 C000004 565  
022 D000004 13589  
022 A000005 GOLDMAN SACHS & CO.  
022 B000005 13-5108880  
022 C000005 8817  
022 D000005 4280  
022 A000006 JEFFERIES & CO., INC.  
022 B000006 95-2622900  
022 C000006 486  
022 D000006 9267  
022 A000007 WELLS FARGO  
022 B000007 41-0449260  
022 C000007 1883  
022 D000007 6719  
022 A000008 DEUTSCHE BANK  
022 B000008 13-6124068  
022 C000008 2005  
022 D000008 5069  
022 A000009 MACQUARIE EQUITIES USA, INC.  
022 B000009 98-0141094  
022 C000009 0  
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022 A000010 SEAPORT GROUP, LLC  
PAGE 3  
022 B000010 11-3669047  
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023 C000000 75433  
023 D000000 91169  
024 000000 Y  
025 A000001 MORGAN STANLEY & CO., INC.  
025 B000001 36-3145972  
025 C000001 D  
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025 A000002 WELLS FARGO  
025 B000002 41-0449260  
025 C000002 D  
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072 D000000 0  
 072 E000000 146  
 072 F000000 3180  
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 072 V000000 0  
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074 T000000 662627  
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087	A020000	33738E109
087	A030000	FSD
	PAGE	9
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088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	JAMES M. DYKAS	
TITLE	TREASURER	