

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  
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 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

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 91  
019 C000000 FIRSTDEFIN  
021 000000 0  
022 A000001 JPMORGAN CHASE & CO.  
022 B000001 13-2624428  
022 C000001 8333  
022 D000001 24414  
022 A000002 BANK OF AMERICA CORP  
022 B000002 56-2058405  
022 C000002 20593  
022 D000002 5197  
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  
022 D000009 7013  
022 A000010 SEAPORT GROUP, LLC  
PAGE 3  
022 B000010 11-3669047  
022 C000010 0  
022 D000010 6694  
023 C000000 75433  
023 D000000 91169  
024 000000 Y  
025 A000001 MORGAN STANLEY & CO., INC.  
025 B000001 36-3145972  
025 C000001 D  
025 D000001 3274  
025 A000002 WELLS FARGO  
025 B000002 41-0449260  
025 C000002 D  
025 D000002 2844  
026 A000000 N  
026 B000000 N

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

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
028	G020000		0
028	G030000		0
	PAGE	4	
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	
047	000000	Y	
048	000000		1.000

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

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
050	000000	N
051	000000	N
	PAGE	5
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	0.5
062	D000000	0.0
062	E000000	0.0
062	F000000	0.0
062	G000000	0.0
062	H000000	0.0
062	I000000	0.0
062	J000000	0.0

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

062	K000000	0.0
062	L000000	0.0
062	M000000	0.0
062	N000000	0.0
062	O000000	0.0
062	P000000	108.9
062	Q000000	7.5
062	R000000	1.8
063	A000000	0
063	B000000	12.6
064	A000000	N
064	B000000	Y
065	000000	N
066	A000000	N
067	000000	N
	PAGE	6
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	N
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	186910
071	B000000	236590
071	C000000	790196
071	D000000	10
072	A000000	6
072	B000000	31064
072	C000000	46

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

072 D000000 0  
 072 E000000 146  
 072 F000000 3180  
 072 G000000 254  
 072 H000000 0

PAGE 7

072 I000000 16  
 072 J000000 55  
 072 K000000 0  
 072 L000000 69  
 072 M000000 23  
 072 N000000 0  
 072 O000000 0  
 072 P000000 2152  
 072 Q000000 0  
 072 R000000 27  
 072 S000000 47  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 620  
 072 X000000 6443  
 072 Y000000 0  
 072 Z000000 24813  
 072AA000000 0  
 072BB000000 17181  
 072CC010000 41461  
 072CC020000 0  
 072DD010000 23116  
 072DD020000 0  
 072EE000000 5765  
 073 A010000 0.6400  
 073 A020000 0.0000  
 073 B000000 0.1600  
 073 C000000 0.0000  
 074 A000000 57  
 074 B000000 0  
 074 C000000 3527  
 074 D000000 771580  
 074 E000000 0  
 074 F000000 9826  
 074 G000000 0  
 074 H000000 0  
 074 I000000 1817  
 074 J000000 324  
 074 K000000 0  
 074 L000000 15609  
 074 M000000 54  
 074 N000000 802794  
 074 O000000 54  
 074 P000000 539  
 074 Q000000 0  
 074 R010000 0  
 074 R020000 135883  
 074 R030000 0  
 074 R040000 3691  
 074 S000000 0

PAGE 8

074 T000000 662627  
 074 U010000 36056  
 074 U020000 0  
 074 V010000 18.38

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

074	V020000	0.00
074	W000000	0.0000
074	X000000	29
074	Y000000	237578
075	A000000	0
075	B000000	639571
076	000000	18.20
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
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	