

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

FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-B

December 26, 2012

PAGE 1
000 B000000 10/31/2012
000 C000000 0001494530
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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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
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005 000000 N
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008 A000001 FIRST TRUST ADVISORS L.P.
008 B000001 A
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008 D030001 60187
008 A000002 MACKAY SHIELDS LLC
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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.
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012 C010001 WILMINGTON
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013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
015 A000001 THE BANK OF NEW YORK MELLON
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015 C010001 NEW YORK

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022 A000003 CS FIRST BOSTON CORP.
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022 C000005 5363
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022 A000006 GOLDMAN SACHS & CO.
022 B000006 13-5108880
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022 A000007 CITIGROUP, INC.
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022 A000008 MACQUARIE EQUITIES USA, INC.
022 B000008 98-0141094
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022 B000009 41-0449260
022 C000009 3120
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PAGE 3
022 B000010 13-6124068
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025 A000002 MORGAN STANLEY & CO., INC.
025 B000002 36-3145972
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PAGE 7

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PAGE 8

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 SIGNATURE JAMES M. DYKAS
 TITLE TREASURER