

FIRST TRUST HIGH INCOME LONG/SHORT FUND  
Form N-PX  
July 30, 2012

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

FORM N-PX

ANNUAL REPORT OF PROXY VOTING RECORD OF REGISTERED MANAGEMENT  
INVESTMENT COMPANY

Investment Company Act File No. 811-22442

First Trust High Income Long/Short Fund

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Exact Name of Registrant as Specified in Declaration of Trust

120 East Liberty Drive, Suite 400, Wheaton, Illinois 60187

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Address of Principal Executive Offices (Number, Street, City, State, Zip Code)

W. Scott Jardine  
First Trust Portfolios L.P.  
120 East Liberty Drive, Suite 400  
Wheaton, Illinois 60187

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Name and Address (Number, Street, City, State, Zip Code) of Agent for Service

(630) 765-8000

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Registrant's Telephone Number, including Area Code

Date of fiscal year end: October 31

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Date of reporting period: July 1, 2011 - June 30, 2012

Form N-PX is to be used by a registered management investment company, other than a small business investment company registered on Form N-5 (ss.ss. 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than August 31 of each year, containing the registrant's proxy voting record for the most recent twelve-month period ended June 30, pursuant to section 30 of the Investment Company Act of 1940 and rule 30b1-4 thereunder (17 CFR 270.30b1-4). The Commission may use the information provided on Form N-PX in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-PX, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-PX unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the

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Secretary, Securities and Exchange Commission, 100 F Street, N.E., Washington D.C. 20549. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. Section 3507.

### Item 1. Proxy Voting Record

Company Name	CUSIP	Meeting Date	Proponent	Item No.	Proposal
Citigroup Inc.	172967424	17-Apr-12	Management	1	Elect Director Fran
Citigroup Inc.	172967424	17-Apr-12	Management	2	Elect Director Robe
Citigroup Inc.	172967424	17-Apr-12	Management	3	Elect Director Mich
Citigroup Inc.	172967424	17-Apr-12	Management	4	Elect Director Vikr
Citigroup Inc.	172967424	17-Apr-12	Management	5	Elect Director Lawr Ricciardi
Citigroup Inc.	172967424	17-Apr-12	Management	6	Elect Director Judi
Citigroup Inc.	172967424	17-Apr-12	Management	7	Elect Director Robe
Citigroup Inc.	172967424	17-Apr-12	Management	8	Elect Director Anth
Citigroup Inc.	172967424	17-Apr-12	Management	9	Elect Director Joan
Citigroup Inc.	172967424	17-Apr-12	Management	10	Elect Director Dian
Citigroup Inc.	172967424	17-Apr-12	Management	11	Elect Director Will Jr.
Citigroup Inc.	172967424	17-Apr-12	Management	12	Elect Director Erne Ponce de Leon
Citigroup Inc.	172967424	17-Apr-12	Management	13	Ratify Auditors
Citigroup Inc.	172967424	17-Apr-12	Management	14	Amend Omnibus Stock
Citigroup Inc.	172967424	17-Apr-12	Management	15	Advisory Vote to Ra Executive Officers'
Citigroup Inc.	172967424	17-Apr-12	Share Holder	16	Disclose Prior Gove
Citigroup Inc.	172967424	17-Apr-12	Share Holder	17	Report on Political and Lobbying Expend
Citigroup Inc.	172967424	17-Apr-12	Share Holder	18	Stock Retention/Hol
Citigroup Inc.	172967424	17-Apr-12	Share Holder	19	Require Audit Commi Report on Controls Loans, Foreclosure Securitizations
Ford Motor Company	345370860	10-May-12	Management	1	Elect Director Step
Ford Motor Company	345370860	10-May-12	Management	2	Elect Director Kimb
Ford Motor Company	345370860	10-May-12	Management	3	Elect Director Anth Jr.
Ford Motor Company	345370860	10-May-12	Management	4	Elect Director Edse
Ford Motor Company	345370860	10-May-12	Management	5	Elect Director Will Jr.
Ford Motor Company	345370860	10-May-12	Management	6	Elect Director Rich
Ford Motor Company	345370860	10-May-12	Management	7	Elect Director Jame
Ford Motor Company	345370860	10-May-12	Management	8	Elect Director Will
Ford Motor Company	345370860	10-May-12	Management	9	Elect Director Irvi Jr.
Ford Motor Company	345370860	10-May-12	Management	10	Elect Director Jon
Ford Motor Company	345370860	10-May-12	Management	11	Elect Director Rich
Ford Motor Company	345370860	10-May-12	Management	12	Elect Director Elle
Ford Motor Company	345370860	10-May-12	Management	13	Elect Director Alan
Ford Motor Company	345370860	10-May-12	Management	14	Elect Director Home
Ford Motor Company	345370860	10-May-12	Management	15	Elect Director Gera
Ford Motor Company	345370860	10-May-12	Management	16	Elect Director John

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Ford Motor Company	345370860	10-May-12	Management	17	Ratify Auditors
Ford Motor Company	345370860	10-May-12	Management	18	Advisory Vote to Ra Executive Officers'
Ford Motor Company	345370860	10-May-12	Share Holder	19	Provide for Cumulat
Ford Motor Company	345370860	10-May-12	Share Holder	20	Approve Recapitaliz all Stock to have O Share
Ford Motor Company	345370860	10-May-12	Share Holder	21	Amend Articles/Byla Call Special Meetin
General Motors Company	37045V100	12-Jun-12	Management	1	Elect Director Dani
General Motors Company	37045V100	12-Jun-12	Management	2	Elect Director Davi
General Motors Company	37045V100	12-Jun-12	Management	3	Elect Director Erro
General Motors Company	37045V100	12-Jun-12	Management	4	Elect Director Step
General Motors Company	37045V100	12-Jun-12	Management	5	Elect Director E. N
General Motors Company	37045V100	12-Jun-12	Management	6	Elect Director Robe
General Motors Company	37045V100	12-Jun-12	Management	7	Elect Director Phil
General Motors Company	37045V100	12-Jun-12	Management	8	Elect Director Kath
General Motors Company	37045V100	12-Jun-12	Management	9	Elect Director Jame
General Motors Company	37045V100	12-Jun-12	Management	10	Elect Director Patr
General Motors Company	37045V100	12-Jun-12	Management	11	Elect Director Thom
General Motors Company	37045V100	12-Jun-12	Management	12	Elect Director Caro
General Motors Company	37045V100	12-Jun-12	Management	13	Elect Director Theo
General Motors Company	37045V100	12-Jun-12	Management	14	Elect Director Cynt
General Motors Company	37045V100	12-Jun-12	Management	15	Ratify Auditors
General Motors Company	37045V100	12-Jun-12	Management	16	Advisory Vote to Ra Executive Officers'

SIGNATURES

[See General Instruction F]

Pursuant to the requirements of the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) FIRST TRUST HIGH INCOME LONG/SHORT FUND  
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By (Signature and Title)\* /s/ Mark R. Bradley  
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Mark R. Bradley, President

Date July 30, 2012  
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\* Print the name and title of each signing officer under his or her signature.