FIRST TRUST HIGH INCOME LONG/SHORT FUND Form N-PX July 11, 2013

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
-----Exact Name of Registrant as Specified in Declaration of Trust

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

Registrant's Telephone Number, including Area Code

Date of fiscal year end: October 31

Date of reporting period: July 1, 2012 - June 30, 2013

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

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	Meeting Date	Meeting Type	Ticker	Security ID on Ballot	Item Number	Proposal
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1a	Elect Director Michael L. Corbat
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1b	Elect Director Franz B. Humer
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1c	Elect Director Robert L. Joss
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1d	Elect Director Michael E. O'Neill
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1e	Elect Director Judith Rodin
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1f	Elect Director Robert L. Ryan
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1g	Elect Director Anthony M. Santomero
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1h	Elect Director Joan E. Spero
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1i	Elect Director Diana L. Taylor
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1 j	Elect Director William S. Thompson, Jr.
Citigroup Inc.	24-Apr-13	Annual	С	172967424	1k	Elect Director Ernesto Zedillo Ponce de Leon
Citigroup Inc.	24-Apr-13	Annual	С	172967424	2	Ratify Auditors
Citigroup Inc.	24-Apr-13	Annual	С	172967424	3	Advisory Vote to Ratify Named Executive Officers' Compensation
Citigroup Inc.	24-Apr-13	Annual	С	172967424	4	Amend Omnibus Stock Plan
Citigroup Inc.	24-Apr-13	Annual	С	172967424	5	Stock Retention/Holding Period
Citigroup Inc.	24-Apr-13	Annual	С	172967424	6	Report on Lobbying Payments and Policy
Citigroup Inc.	24-Apr-13	Annual	С	172967424	7	Amend Indemnifications Provisions

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Ford Motor Company	09-May-13	Annual	F	345370860	1.1	Elect Director Stephen G. Butler
Ford Motor Company	09-May-13	Annual	F	345370860	1.2	Elect Director Kimberly A. Casiano
Ford Motor Company	09-May-13	Annual	F	345370860	1.3	Elect Director Anthony F. Earley, Jr.
Ford Motor Company	09-May-13	Annual	F	345370860	1.4	Elect Director Edsel B. Ford II
Ford Motor Company	09-May-13	Annual	F	345370860	1.5	Elect Director William Clay Ford, Jr.
Ford Motor Company	09-May-13	Annual	F	345370860	1.6	Elect Director Richard A. Gephardt
Ford Motor Company	09-May-13	Annual	F	345370860	1.7	Elect Director James H. Hance, Jr.
Ford Motor Company	09-May-13	Annual	F	345370860	1.8	Elect Director William W. Helman IV
Ford Motor Company	09-May-13	Annual	F	345370860	1.9	Elect Director Jon M. Huntsman, Jr.
Ford Motor Company	09-May-13	Annual	F	345370860	1.10	Elect Director Richard A. Manoogian
Ford Motor Company	09-May-13	Annual	F	345370860	1.11	Elect Director Ellen R. Marram
Ford Motor Company	09-May-13	Annual	F	345370860	1.12	Elect Director Alan Mulally
Ford Motor Company	09-May-13	Annual	F	345370860	1.13	Elect Director Homer A. Neal
Ford Motor Company	09-May-13	Annual	F	345370860	1.14	Elect Director Gerald L. Shaheen
Ford Motor Company	09-May-13	Annual	F	345370860	1.15	Elect Director John L. Thornton
Ford Motor Company	09-May-13	Annual	F	345370860	2	Ratify Auditors
Ford Motor Company	09-May-13	Annual	F	345370860	3	Advisory Vote to Ratify Named Executive Officers' Compensation
Ford Motor Company	09-May-13	Annual	F	345370860	4	Amend Executive Incentive Bonus Plan
Ford Motor Company	09-May-13	Annual	F	345370860	5	Amend Omnibus Stock Plan
Ford Motor Company	09-May-13	Annual	F	345370860	6	Approval of Tax Benefits Preservation Plan
Ford Motor Company	09-May-13	Annual	F	345370860	7	Approve Recapitalization Plan for all Stock to Have One-vote per Share
Ford Motor	09-May-13	Annual	F	345370860	8	Amend Bylaws

Company Call Special Meetings

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General Motors Company	06-Jun-13	Annual	GM	37045V100	1a	Elect Director Daniel F. Akerson
General Motors Company	06-Jun-13	Annual	GM	37045V100	1b	Elect Director David Bonderman
General Motors Company	06-Jun-13	Annual	GM	37045V100	1c	Elect Director Erroll B. Davis,
General Motors Company	06-Jun-13	Annual	GM	37045V100	1d	Jr. Elect Director Stephen J. Girsky
General Motors Company	06-Jun-13	Annual	GM	37045V100	1e	Elect Director E. Neville Isdell
General Motors Company	06-Jun-13	Annual	GM	37045V100	1f	Elect Director Robert D. Krebs
General Motors Company	06-Jun-13	Annual	GM	37045V100	1g	Elect Director Kathryn V. Marinello
General Motors Company	06-Jun-13	Annual	GM	37045V100	1h	Elect Director Michael G. Mullen
General Motors Company	06-Jun-13	Annual	GM	37045V100	1i	Elect Director James J. Mulva
General Motors Company	06-Jun-13	Annual	GM	37045V100	1 j	Elect Director Patricia F. Russo
General Motors Company	06-Jun-13	Annual	GM	37045V100	1k	Elect Director Thomas M. Schoewe
General Motors Company	06-Jun-13	Annual	GM	37045V100	11	Elect Director Theodore M. Solso
General Motors Company	06-Jun-13	Annual	GM	37045V100	1m	Elect Director Carol M. Stephenson
General Motors Company	06-Jun-13	Annual	GM	37045V100	1n	Elect Director Cynthia A. Telles
General Motors Company	06-Jun-13	Annual	GM	37045V100	2	Ratify Auditors
General Motors Company	06-Jun-13	Annual	GM	37045V100	3	Advisory Vote to Ratify Named Executive Officers' Compensation
General Motors Company	06-Jun-13	Annual	GM	37045V100	4	Require Independent Board Chairman
General Motors Company	06-Jun-13	Annual	GM	37045V100	5	Stock Retention/Holding Period

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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

By (Signature and Title) * /s/ Mark R. Bradley

Mark R. Bradley, President

Date July 11, 2013

^{*} Print the name and title of each signing officer under his or her signature.