

Edgar Filing: FIRST TRUST STRATEGIC HIGH INCOME FUND - Form NSAR-B

FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-B

December 28, 2010

PAGE 1  
000 B000000 10/31/2010  
000 C000000 1323520  
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 STRATEGIC HIGH INCOME FUND  
001 B000000 811-21756  
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 BROOKFIELD INVESTMENT MANAGEMENT INC.  
008 B000002 S  
008 C000002 801-34605  
008 D010002 New York  
008 D020002 NY  
008 D030002 10281  
008 D040002 1010  
010 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.  
010 B000001 84-1761  
010 C010001 WILMINGTON  
010 C020001 DE  
010 C030001 19809  
011 A000001 RBC CAPITAL MARKETS CORPORATION  
011 B000001 8-001672  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10006  
012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.  
012 B000001 84-1761  
012 C010001 WILMINGTON  
012 C020001 DE  
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PAGE 2  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
013 B040001 4301  
015 A000001 PFPC TRUST COMPANY

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015 B000001 C  
015 C010001 PHILADELPHIA  
015 C020001 PA  
015 C030001 19153  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 64  
019 C000000 FIRSTDEFIN  
021 000000 0  
022 A000001 JPMORGAN CHASE & CO.  
022 B000001 13-2624428  
022 C000001 42659  
022 D000001 42709  
022 A000002 MORGAN STANLEY & CO., INC.  
022 B000002 13-2655998  
022 C000002 43376  
022 D000002 41614  
022 A000003 BANK OF AMERICA  
022 B000003 13-4078651  
022 C000003 10077  
022 D000003 8739  
022 A000004 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000004 13-5659485  
022 C000004 8956  
022 D000004 6773  
022 A000005 DEUTSCHE BANK  
022 B000005 13-6124068  
022 C000005 3365  
022 D000005 1262  
022 A000006 GOLDMAN SACHS & CO.  
022 B000006 13-5108880  
022 C000006 1718  
022 D000006 2702  
022 A000007 BARCLAYS CAPITAL, INC.  
022 B000007 06-1031656  
022 C000007 3182  
022 D000007 1195  
022 A000008 NATIONAL ALLIANCE SECURITIES  
022 B000008 20-0177268  
022 C000008 198  
022 D000008 3291  
022 A000009 WELLS FARGO  
022 B000009 41-0449260  
022 C000009 2330  
PAGE 3  
022 D000009 842  
022 A000010 JEFFERIES & CO., INC.  
022 B000010 95-2622900  
022 C000010 939  
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023 C000000 124062  
023 D000000 117390  
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025 A000001 DEUTSCHE BANK  
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025 A000002 BANK OF AMERICA  
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043 000000 0  
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062 E000000 0.0  
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063 A000000 0

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067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
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070 R020000 N  
071 A000000 124062

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071 B000000 120370  
 071 C000000 39863  
 071 D000000 302  
 072 A000000 12  
 072 B000000 4345

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072 C000000 0  
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 072 O000000 0  
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 074 K000000 0  
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 074 N000000 46304  
 074 O000000 4293  
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074 Q000000 0  
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 074 R020000 0  
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074	R040000	109
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074	T000000	34322
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077	N000000	N
077	O000000	N
077	P000000	N
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077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	ICI MUTUAL INSURANCE COMPANY
080	B000000	N/A
080	C000000	11500
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081	B000000	65
082	A000000	N
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085	B000000	N
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086	E020000	0
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086	F020000	0
087	A010000	COMMON STOCK
087	A020000	337347108
087	A030000	FHI

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088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE ASSISTANT TREASURER