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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
012 C030001 19809
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
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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
022 D000010 1395
023 C000000 124062
023 D000000 117390
024 000000 Y
025 A000001 DEUTSCHE BANK
025 B000001 13-6124068
025 C000001 D
025 D000001 324
025 A000002 BANK OF AMERICA
025 B000002 13-4078651
025 C000002 D
025 D000002 557

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025 A000003 MORGAN STANLEY & CO. INC
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043 000000 0
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062 E000000 0.0
062 F000000 0.0
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062 O000000 0.0
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062 Q000000 26.4
062 R000000 0.1
063 A000000 0

PAGE 6

063 B000000 12.2
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064 B000000 Y
065 000000 N
066 A000000 N
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
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070 O010000 Y
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070 P010000 Y
070 P020000 N
070 Q010000 Y
070 Q020000 N
070 R010000 N
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

PAGE 7

072 C000000 0
 072 D000000 0
 072 E000000 3
 072 F000000 301
 072 G000000 100
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 072 I000000 36
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 074 M000000 7
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 074 P000000 32

PAGE 8

074 Q000000 0
 074 R010000 7548
 074 R020000 0
 074 R030000 0

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| | | |
|-----|---------|------------------------------|
| 074 | R040000 | 109 |
| 074 | S000000 | 0 |
| 074 | T000000 | 34322 |
| 074 | U010000 | 9151 |
| 074 | U020000 | 0 |
| 074 | V010000 | 3.75 |
| 074 | V020000 | 0.00 |
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| 074 | Y000000 | 10171 |
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| 075 | B000000 | 31268 |
| 076 | 000000 | 3.45 |
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| 077 | B000000 | Y |
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| 077 | G000000 | N |
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| 077 | P000000 | N |
| 077 | Q010000 | Y |
| 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 |
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| 084 | A000000 | N |
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| 085 | B000000 | N |
| 086 | A010000 | 0 |
| | PAGE | 9 |
| 086 | A020000 | 0 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
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| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 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