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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-B

December 23, 2011

PAGE 1  
000 B000000 10/31/2011  
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  
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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  
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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 THE BANK OF NEW YORK MELLON

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015 B000001 C  
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018 000000 Y  
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022 A000001 JPMORGAN CHASE & CO.  
022 B000001 13-2624428  
022 C000001 6218  
022 D000001 8880  
022 A000002 MORGAN STANLEY & CO., INC.  
022 B000002 13-2655998  
022 C000002 4961  
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022 A000003 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000003 13-5659485  
022 C000003 4588  
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022 A000004 BANK OF AMERICA  
022 B000004 13-4078651  
022 C000004 3473  
022 D000004 466  
022 A000005 BARCLAYS CAPITAL, INC.  
022 B000005 06-1031656  
022 C000005 1870  
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022 A000006 DEUTSCHE BANK  
022 B000006 13-6124068  
022 C000006 2191  
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022 A000007 WELLS FARGO  
022 B000007 41-0449260  
022 C000007 266  
022 D000007 2976  
022 A000008 CITIGROUP, INC.  
022 B000008 52-1568099  
022 C000008 2221  
022 D000008 486  
022 A000009 ADVISORS ASSET MANAGEMENT  
022 B000009 20-0532180  
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PAGE 3

022 A000010 GOLDMAN SACHS & CO.  
022 B000010 13-5108880  
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023 C000000 32951  
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072 F000000 388  
 072 G000000 82  
 072 H000000 0  
 072 I000000 39  
 072 J000000 15

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074 U020000 0  
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074	X000000	0
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080	C000000	15000
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081	B000000	83
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087	A020000	337347108
087	A030000	FHI
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	JAMES M. DYKAS	
TITLE	ASSISTANT TREASURER	