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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A

June 25, 2010

PAGE 1
000 A000000 04/30/2010
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
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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 PNC GLOBAL INVESTMENT SERVICING (U.S.) INC.
010 B000001 84-01761
010 C010001 WESTBOROUGH
010 C020001 MA
010 C030001 01581
011 A000001 RBC CAPITAL MARKETS CORPORATION
011 B000001 8-001672
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10006
012 A000001 PNC GLOBAL INVESTMENT SERVICING (U.S.) 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
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021 000000 0
022 A000001 MORGAN STANLEY & CO. INC
022 B000001 13-2655998
022 C000001 28081
022 D000001 26994
022 A000002 JPMORGAN CHASE & CO.
022 B000002 13-2624428
022 C000002 25907
022 D000002 25943
022 A000003 BANK OF AMERICA
022 B000003 13-4078651
022 C000003 8274
022 D000003 7857
022 A000004 CREDIT SUISSE FIRST BOSTON CORP.
022 B000004 13-5659485
022 C000004 7114
022 D000004 4062
022 A000005 GOLDMAN SACHS & CO.
022 B000005 13-5108880
022 C000005 1230
022 D000005 2702
022 A000006 CITIGROUP, INC.
022 B000006 52-1568099
022 C000006 1295
022 D000006 1464
022 A000007 WELLS FARGO
022 B000007 41-0449260
022 C000007 1738
022 D000007 842
022 A000008 BARCLAYS CAPITAL, INC.
022 B000008 06-1031656
022 C000008 1664
022 D000008 897
022 A000009 JEFFERIES & CO., INC.
022 B000009 95-2622900
022 C000009 863
PAGE 3
022 D000009 1395
022 A000010 DEUTSCHE BANK
022 B000010 13-6124068
022 C000010 1105
022 D000010 764
023 C000000 79336
023 D000000 77689
024 000000 Y
025 A000001 DEUTSCHE BANK
025 B000001 13-6124068
025 C000001 D
025 D000001 51
025 A000002 BANK OF AMERICA
025 B000002 13-4078651
025 C000002 D
025 D000002 301

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025	A000003	MORGAN STANLEY & CO. INC	
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025	A000004	JPMORGAN CHASE & CO.	
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062 A000000 Y
062 B000000 0.0
062 C000000 0.0
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062 K000000 0.0
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062 M000000 0.0
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062 P000000 73.2
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062 R000000 0.1
063 A000000 0
063 B000000 10.3
064 A000000 N
064 B000000 Y
065 000000 N
066 A000000 N
067 000000 N
068 A000000 N
068 B000000 N
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070 A020000 N
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070 L020000 N
070 M010000 Y
070 M020000 N
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070 O020000 N
070 P010000 Y
070 P020000 N
070 Q010000 Y

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070 Q020000 N
070 R010000 N
070 R020000 N
071 A000000 79336
071 B000000 79416

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071 C000000 38339
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072 B000000 2180
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072 H000000 0
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072 K000000 0
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074 D000000 39378
074 E000000 35
074 F000000 0
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074 J000000 8156
074 K000000 0
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074 M000000 20
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074 P000000 23

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074	Q000000	0
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087	A020000	337347108
087	A030000	FHI
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	N

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SIGNATURE JAMES M. DYKAS
TITLE ASSISTANT TREASURER