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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
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
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
 025 B000003 13-2655998
 025 C000003 D
 025 D000003 1104
 026 A000000 N
 026 B000000 N
 026 C000000 N
 026 D000000 Y
 026 E000000 N
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 028 B020000 0
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 028 D040000 0
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 028 E040000 0
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 PAGE 4
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 038 000000 0
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 042 D000000 0
 042 E000000 0
 042 F000000 0
 042 G000000 0
 042 H000000 0

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| | | |
|-----|---------|-------|
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| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
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| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0 |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0 |
| 048 | G020000 | 0.000 |
| 048 | H010000 | 0 |
| 048 | H020000 | 0.000 |
| 048 | I010000 | 0 |
| 048 | I020000 | 0.000 |
| 048 | J010000 | 0 |
| | PAGE | 5 |
| 048 | J020000 | 0.000 |
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| 048 | K020000 | 0.000 |
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| 053 | A000000 | N |
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| 054 | B000000 | Y |
| 054 | C000000 | N |
| 054 | D000000 | N |
| 054 | E000000 | N |
| 054 | F000000 | N |
| 054 | G000000 | Y |
| 054 | H000000 | Y |
| 054 | I000000 | N |
| 054 | J000000 | Y |
| 054 | K000000 | N |
| 054 | L000000 | N |
| 054 | M000000 | Y |
| 054 | N000000 | N |
| 054 | O000000 | Y |
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| 055 | B000000 | N |
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| 062 | C000000 | 0.0 |
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062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 12.3
062 O000000 0.0
062 P000000 90.8
062 Q000000 26.4
062 R000000 0.1
063 A000000 0

PAGE 6

063 B000000 12.2
064 A000000 N
064 B000000 Y
065 000000 N
066 A000000 N
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 Y
070 B010000 Y
070 B020000 N
070 C010000 Y
070 C020000 N
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070 F010000 Y
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070 O010000 Y
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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
 072 H000000 0
 072 I000000 36
 072 J000000 13
 072 K000000 0
 072 L000000 77
 072 M000000 40
 072 N000000 0
 072 O000000 0
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 072 Q000000 0
 072 R000000 56
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 073 B000000 0.0000
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 074 A000000 864
 074 B000000 0
 074 C000000 0
 074 D000000 44455
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 074 J000000 0
 074 K000000 0
 074 L000000 943
 074 M000000 7
 074 N000000 46304
 074 O000000 4293
 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 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 13 |
| 074 | Y000000 | 10171 |
| 075 | A000000 | 0 |
| 075 | B000000 | 31268 |
| 076 | 000000 | 3.45 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | C000000 | Y |
| 077 | D000000 | N |
| 077 | E000000 | N |
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| 077 | G000000 | N |
| 077 | H000000 | N |
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| 077 | J000000 | N |
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| 077 | O000000 | N |
| 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 |
| 081 | A000000 | Y |
| 081 | B000000 | 65 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| 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 | E010000 | 0 |
| 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