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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-B

December 29, 2009

PAGE 1
000 B000000 10/31/2009
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 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
 019 A000000 Y
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 021 000000 0
 022 A000001 MORGAN STANLEY & CO. INC
 022 B000001 13-2655998
 022 C000001 17836
 022 D000001 15170
 022 A000002 JPMORGAN CHASE & CO
 022 B000002 13-3224016
 022 C000002 17083
 022 D000002 12146
 022 A000003 BANK OF AMERICA
 022 B000003 95-4035346
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 022 B000004 13-5659485
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 022 A000005 MORGAN JOSEPH & CO. INC.
 022 B000005 13-3010505
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 022 B000006 13-6124068
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 022 D000006 829
 022 A000007 BARCLAYS BANK
 022 B000007 05-0346412
 022 C000007 1639
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 022 C000008 1203
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 022 A000009 JEFFRIES & CO., INC.
 022 B000009 95-2622900
 022 C000009 1170
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 PAGE 3
 022 A000010 GOLDMAN SACHS & CO.
 022 B000010 13-5108880
 022 C000010 0
 022 D000010 824
 023 C000000 54365
 023 D000000 42291
 024 000000 Y
 025 A000001 DEUTSCHE BANK
 025 B000001 13-6124068
 025 C000001 D
 025 D000001 50
 025 A000002 BANK OF AMERICA
 025 B000002 95-4035346
 025 C000002 D
 025 D000002 167
 025 A000003 MORGAN STANLEY & CO. INC

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054	D000000	N
054	E000000	N
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054	H000000	Y
054	I000000	N
054	J000000	Y
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054	L000000	N
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070	N020000	N
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070	O020000	N
070	P010000	Y
070	P020000	N
070	Q010000	Y
070	Q020000	N

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070 R010000 N
070 R020000 N
071 A000000 54365
071 B000000 45781
071 C000000 36064

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071 D000000 127
072 A000000 12
072 B000000 10399
072 C000000 0
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072 E000000 0
072 F000000 308
072 G000000 100
072 H000000 0
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072 J000000 10
072 K000000 0
072 L000000 72
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072 O000000 -176
072 P000000 20
072 Q000000 0
072 R000000 47
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072 T000000 0
072 U000000 0
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074 D000000 35037
074 E000000 85
074 F000000 0
074 G000000 0
074 H000000 0
074 I000000 0
074 J000000 25
074 K000000 0
074 L000000 753
074 M000000 6

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077	Q020000	N
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080	B000000	N/A
080	C000000	11000
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082	A000000	Y
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087 A010000 COMMON STOCK

087 A020000 337347108

087 A030000 FHI

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE MARK R. BRADLEY

TITLE CHIEF FINANCIAL OFFICER