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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  
004 000000 N  
005 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 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  
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  
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022 D000010 764  
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023 D000000 77689  
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025 A000002 BANK OF AMERICA  
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025 D000002 301

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062 A000000 Y  
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063 A000000 0  
063 B000000 10.3  
064 A000000 N  
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065 000000 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  
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 071 A000000 79336  
 071 B000000 79416

PAGE 7

071 C000000 38339  
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074 M000000 20  
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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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TITLE ASSISTANT TREASURER