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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
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022 A000001 MORGAN STANLEY & CO. INC
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022 A000002 JPMORGAN CHASE & CO
022 B000002 13-3224016
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022 A000003 BANK OF AMERICA
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022 B000004 13-5659485
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022 B000006 13-6124068
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022 A000007 BARCLAYS BANK
022 B000007 05-0346412
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022 A000009 JEFFRIES & CO., INC.
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PAGE 3
022 A000010 GOLDMAN SACHS & CO.
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023 D000000 42291
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025 B000002 95-4035346
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025 A000003 MORGAN STANLEY & CO. INC

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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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074 N000000 38447
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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