

Edgar Filing: FIRST TRUST STRATEGIC HIGH INCOME FUND - Form NSAR-A

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
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

Edgar Filing: FIRST TRUST STRATEGIC HIGH INCOME FUND - Form NSAR-A

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 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

Edgar Filing: FIRST TRUST STRATEGIC HIGH INCOME FUND - Form NSAR-A

025	A000003	MORGAN STANLEY & CO. INC	
025	B000003	13-2655998	
025	C000003	D	
025	D000003	820	
025	A000004	JPMORGAN CHASE & CO.	
025	B000004	13-2624428	
025	C000004	D	
025	D000004	454	
026	A000000	N	
026	B000000	N	
026	C000000	N	
026	D000000	Y	
026	E000000	N	
026	F000000	N	
026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
028	A010000		0
028	A020000		0
028	A030000		0
028	A040000		0
028	B010000		0
028	B020000		0
028	B030000		0
028	B040000		0
028	C010000		0
028	C020000		0
028	C030000		0
028	C040000		0
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
	PAGE	4	
028	E020000		0
028	E030000		0
028	E040000		0
028	F010000		0
028	F020000		0
028	F030000		0
028	F040000		0
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
030	B000000	0.00	
030	C000000	0.00	
031	A000000		0
031	B000000		0
032	000000		0
033	000000		0
035	000000		0
036	B000000		0
038	000000		0
042	A000000		0
042	B000000		0
042	C000000		0
042	D000000		0

Edgar Filing: FIRST TRUST STRATEGIC HIGH INCOME FUND - Form NSAR-A

042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.900
048	A010000	0
048	A020000	0.000
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
	PAGE	5
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
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
055	A000000	N
055	B000000	N
056	000000	Y
057	000000	N
058	A000000	N
059	000000	Y
060	A000000	Y
060	B000000	Y
061	000000	2000

Edgar Filing: FIRST TRUST STRATEGIC HIGH INCOME FUND - Form NSAR-A

062 A000000 Y
 062 B000000 0.0
 062 C000000 0.0
 062 D000000 0.0
 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 25.3
 062 O000000 0.0

PAGE 6

062 P000000 73.2
 062 Q000000 23.8
 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
 069 000000 N
 070 A010000 Y
 070 A020000 N
 070 B010000 Y
 070 B020000 N
 070 C010000 Y
 070 C020000 N
 070 D010000 Y
 070 D020000 N
 070 E010000 Y
 070 E020000 N
 070 F010000 Y
 070 F020000 N
 070 G010000 Y
 070 G020000 N
 070 H010000 Y
 070 H020000 N
 070 I010000 Y
 070 I020000 N
 070 J010000 Y
 070 J020000 Y
 070 K010000 Y
 070 K020000 N
 070 L010000 Y
 070 L020000 N
 070 M010000 Y
 070 M020000 N
 070 N010000 Y
 070 N020000 N
 070 O010000 Y
 070 O020000 N
 070 P010000 Y
 070 P020000 N
 070 Q010000 Y

Edgar Filing: FIRST TRUST STRATEGIC HIGH INCOME FUND - Form NSAR-A

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

PAGE 7

071 C000000 38339
 071 D000000 207
 072 A000000 6
 072 B000000 2180
 072 C000000 0
 072 D000000 0
 072 E000000 0
 072 F000000 134
 072 G000000 50
 072 H000000 0
 072 I000000 18
 072 J000000 5
 072 K000000 0
 072 L000000 48
 072 M000000 19
 072 N000000 0
 072 O000000 0
 072 P000000 0
 072 Q000000 0
 072 R000000 25
 072 S000000 79
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 35
 072 X000000 413
 072 Y000000 0
 072 Z000000 1767
 072AA000000 0
 072BB000000 3970
 072CC010000 9051
 072CC020000 0
 072DD010000 1373
 072DD020000 0
 072EE000000 0
 073 A010000 0.1500
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 503
 074 B000000 0
 074 C000000 0
 074 D000000 39378
 074 E000000 35
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 8156
 074 K000000 0
 074 L000000 794

PAGE 8

074 M000000 20
 074 N000000 48886
 074 O000000 16585
 074 P000000 23

Edgar Filing: FIRST TRUST STRATEGIC HIGH INCOME FUND - Form NSAR-A

074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	65
074	S000000	0
074	T000000	32213
074	U010000	9151
074	U020000	0
074	V010000	3.52
074	V020000	0.00
074	W000000	0.0000
074	X000000	11
074	Y000000	0
075	A000000	0
075	B000000	29979
076	000000	3.32
077	A000000	Y
077	B000000	N
077	C000000	Y
077	D000000	N
077	E000000	Y
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	Y
077	Q020000	N
077	Q030000	N
078	000000	N
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
	PAGE	9
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	COMMON STOCK
087	A020000	337347108
087	A030000	FHI
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	N

Edgar Filing: FIRST TRUST STRATEGIC HIGH INCOME FUND - Form NSAR-A

SIGNATURE	JAMES M. DYKAS
TITLE	ASSISTANT TREASURER