

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

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

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

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

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

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
 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
 028 E020000 0
 028 E030000 0
 028 E040000 0
 028 F010000 0
 PAGE 4
 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
 042 E000000 0
 042 F000000 0
 042 G000000 0
 042 H000000 0

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

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
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
	PAGE	5
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
062	A000000	Y
062	B000000	0.0
062	C000000	0.0
062	D000000	0.0

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

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
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
070 Q020000 N
070 R010000 N
070 R020000 N
071 A000000 124062

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

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
 072 P000000 23
 072 Q000000 0
 072 R000000 56
 072 S000000 106
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 86
 072 X000000 838
 072 Y000000 0
 072 Z000000 3510
 072AA000000 0
 072BB000000 12133
 072CC010000 18952
 072CC020000 0
 072DD010000 0
 072DD020000 0
 072EE000000 0
 073 A010000 0.0000
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.3000
 074 A000000 864
 074 B000000 0
 074 C000000 0
 074 D000000 44455
 074 E000000 35
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 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

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

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
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	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
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

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

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE ASSISTANT TREASURER