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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-B

December 23, 2011

PAGE 1
000 B000000 10/31/2011
000 C000000 1323520
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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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
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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 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
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012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
012 B000001 84-1761
012 C010001 WILMINGTON
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PAGE 2
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
013 B040001 4301
015 A000001 THE BANK OF NEW YORK MELLON

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015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
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022 B000001 13-2624428
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022 D000001 8880
022 A000002 MORGAN STANLEY & CO., INC.
022 B000002 13-2655998
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022 A000003 CREDIT SUISSE FIRST BOSTON CORP.
022 B000003 13-5659485
022 C000003 4588
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022 A000004 BANK OF AMERICA
022 B000004 13-4078651
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022 D000004 466
022 A000005 BARCLAYS CAPITAL, INC.
022 B000005 06-1031656
022 C000005 1870
022 D000005 1663
022 A000006 DEUTSCHE BANK
022 B000006 13-6124068
022 C000006 2191
022 D000006 1233
022 A000007 WELLS FARGO
022 B000007 41-0449260
022 C000007 266
022 D000007 2976
022 A000008 CITIGROUP, INC.
022 B000008 52-1568099
022 C000008 2221
022 D000008 486
022 A000009 ADVISORS ASSET MANAGEMENT
022 B000009 20-0532180
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022 D000009 1962

PAGE 3

022 A000010 GOLDMAN SACHS & CO.
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023 C000000 32951
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074 U020000	0
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080	C000000	15000
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087	A020000	337347108
087	A030000	FHI
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	JAMES M. DYKAS	
TITLE	ASSISTANT TREASURER	