

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

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
015 C010001 PHILADELPHIA
015 C020001 PA
015 C030001 19153
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 61
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 MORGAN STANLEY & CO. INC
022 B000001 13-2655998
022 C000001 17836
022 D000001 15170
022 A000002 JPMORGAN CHASE & CO
022 B000002 13-3224016
022 C000002 17083
022 D000002 12146
022 A000003 BANK OF AMERICA
022 B000003 95-4035346
022 C000003 9047
022 D000003 7204
022 A000004 CREDIT SUISSE FIRST BOSTON CORP.
022 B000004 13-5659485
022 C000004 4978
022 D000004 0
022 A000005 MORGAN JOSEPH & CO. INC.
022 B000005 13-3010505
022 C000005 0
022 D000005 4721
022 A000006 DEUTSCHE BANK
022 B000006 13-6124068
022 C000006 816
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022 A000007 BARCLAYS BANK
022 B000007 05-0346412
022 C000007 1639
022 D000007 0
022 A000008 WELLS FARGO
022 C000008 1203
022 D000008 0
022 A000009 JEFFRIES & CO., INC.
022 B000009 95-2622900
022 C000009 1170
022 D000009 0
PAGE 3
022 A000010 GOLDMAN SACHS & CO.
022 B000010 13-5108880
022 C000010 0
022 D000010 824
023 C000000 54365
023 D000000 42291
024 000000 Y
025 A000001 DEUTSCHE BANK
025 B000001 13-6124068
025 C000001 D
025 D000001 50
025 A000002 BANK OF AMERICA
025 B000002 95-4035346
025 C000002 D
025 D000002 167
025 A000003 MORGAN STANLEY & CO. INC

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| | | | |
|-----|---------|---------------------|---|
| 025 | B000003 | 13-2655998 | |
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| 025 | D000003 | 466 | |
| 025 | A000004 | GOLDMAN SACHS & CO. | |
| 025 | B000004 | 13-5108880 | |
| 025 | C000004 | D | |
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| 026 | H000000 | N | |
| 027 | 000000 | N | |
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| 028 | E020000 | | 0 |
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| 028 | F010000 | | 0 |
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| 028 | F030000 | | 0 |
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| 028 | G030000 | | 0 |
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| 042 | B000000 | | 0 |
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| | | |
|-----|---------|-------|
| 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 |
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| 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 |
| | PAGE | 5 |
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| 048 | I020000 | 0.000 |
| 048 | J010000 | 0 |
| 048 | J020000 | 0.000 |
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| 048 | K020000 | 0.000 |
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| 051 | 000000 | N |
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| 053 | A000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | Y |
| 054 | C000000 | N |
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| 054 | E000000 | N |
| 054 | F000000 | N |
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| 054 | K000000 | N |
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| 059 | 000000 | Y |
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| 060 | B000000 | Y |
| 061 | 000000 | 2000 |
| 062 | A000000 | Y |

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062 B000000 0.0
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
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062 J000000 0.0
062 K000000 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 45.8
062 O000000 0.0
062 P000000 41.5

PAGE 6

062 Q000000 43.8
062 R000000 0.3
063 A000000 0
063 B000000 15.7
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
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070 D020000 N
070 E010000 Y
070 E020000 N
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070 G010000 Y
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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

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070 R010000 N
 070 R020000 N
 071 A000000 54365
 071 B000000 45781
 071 C000000 36064

PAGE 7

071 D000000 127
 072 A000000 12
 072 B000000 10399
 072 C000000 0
 072 D000000 0
 072 E000000 0
 072 F000000 308
 072 G000000 100
 072 H000000 0
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 072 L000000 72
 072 M000000 40
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 072 T000000 0
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 072 Y000000 0
 072 Z000000 9795
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073 A010000 0.0000
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 1.0750
 074 A000000 2541
 074 B000000 0
 074 C000000 0
 074 D000000 35037
 074 E000000 85
 074 F000000 0
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 074 H000000 0
 074 I000000 0
 074 J000000 25
 074 K000000 0
 074 L000000 753
 074 M000000 6

PAGE 8

074 N000000 38447
 074 O000000 11589
 074 P000000 20
 074 Q000000 0

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| | | |
|-----|---------|------------------------------|
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 100 |
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| 074 | T000000 | 26738 |
| 074 | U010000 | 9151 |
| 074 | U020000 | 0 |
| 074 | V010000 | 2.92 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 13 |
| 074 | Y000000 | 0 |
| 075 | A000000 | 0 |
| 075 | B000000 | 33988 |
| 076 | 000000 | 2.63 |
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| 077 | C000000 | Y |
| 077 | D000000 | Y |
| 077 | E000000 | Y |
| 077 | F000000 | N |
| 077 | G000000 | N |
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| 077 | O000000 | N |
| 077 | P000000 | N |
| 077 | Q010000 | N |
| 077 | Q020000 | N |
| 077 | Q030000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | ICI MUTUAL INSURANCE COMPANY |
| 080 | B000000 | N/A |
| 080 | C000000 | 11000 |
| 081 | A000000 | Y |
| 081 | B000000 | 62 |
| 082 | A000000 | Y |
| 082 | B000000 | 50 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| | PAGE | 9 |
| 085 | A000000 | Y |
| 085 | B000000 | N |
| 086 | A010000 | 115 |
| 086 | A020000 | 488 |
| 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 |

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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