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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
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002 D010000 60187
003 000000 N
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008 A000001 FIRST TRUST ADVISORS L.P.
008 B000001 A
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008 A000002 BROOKFIELD INVESTMENT MANAGEMENT INC.
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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

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015 B000001 C
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022 A000006 GOLDMAN SACHS & CO.
022 B000006 13-5108880
022 C000006 1718
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022 A000007 BARCLAYS CAPITAL, INC.
022 B000007 06-1031656
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022 A000008 NATIONAL ALLIANCE SECURITIES
022 B000008 20-0177268
022 C000008 198
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022 A000009 WELLS FARGO
022 B000009 41-0449260
022 C000009 2330
PAGE 3
022 D000009 842
022 A000010 JEFFERIES & CO., INC.
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PAGE 6

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071 A000000 124062

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071 B000000 120370
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 072 A000000 12
 072 B000000 4345

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074 Q000000 0
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080	A000000	ICI MUTUAL INSURANCE COMPANY
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087	A020000	337347108
087	A030000	FHI

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088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE ASSISTANT TREASURER