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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A

June 28, 2011

PAGE 1
000 A000000 04/30/2011
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
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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
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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 PFPC TRUST COMPANY

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015 B000001 C
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015 C020001 PA
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022 A000001 JPMORGAN CHASE & CO.
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022 A000002 MORGAN STANLEY & CO., INC.
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022 A000003 CREDIT SUISSE FIRST BOSTON CORP.
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022 B000004 13-4078651
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022 A000005 BARCLAYS CAPITAL, INC.
022 B000005 06-1031656
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022 A000006 WELLS FARGO
022 B000006 41-0449260
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022 A000007 CITIGROUP, INC.
022 B000007 52-1568099
022 C000007 1866
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022 A000008 GOLDMAN SACHS & CO.
022 B000008 13-5108880
022 C000008 1249
022 D000008 444
022 A000009 DEUTSCHE BANK
022 B000009 13-6124068
022 C000009 1143
PAGE 3
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022 A000010 Trading Services Group, Inc.
022 B000010 26-3973122
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025 A000001 CREDIT SUISSE FIRST BOSTON CORP.
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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
SIGNATURE JAMES M. DYKAS
TITLE ASSISTANT TREASURER