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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  
003 000000 N  
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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  
012 C020001 DE  
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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  
015 C010001 PHILADELPHIA  
015 C020001 PA  
015 C030001 19153  
015 E010001 X  
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022 A000001 JPMORGAN CHASE & CO.  
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022 C000001 5019  
022 D000001 8623  
022 A000002 MORGAN STANLEY & CO., INC.  
022 B000002 13-2655998  
022 C000002 4223  
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022 A000003 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000003 13-5659485  
022 C000003 3500  
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022 A000004 BANK OF AMERICA  
022 B000004 13-4078651  
022 C000004 3162  
022 D000004 466  
022 A000005 BARCLAYS CAPITAL, INC.  
022 B000005 06-1031656  
022 C000005 1451  
022 D000005 1613  
022 A000006 WELLS FARGO  
022 B000006 41-0449260  
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022 A000007 CITIGROUP, INC.  
022 B000007 52-1568099  
022 C000007 1866  
022 D000007 486  
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  
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022 D000009 543  
022 A000010 Trading Services Group, Inc.  
022 B000010 26-3973122  
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022 D000010 1171  
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023 D000000 25225  
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025 A000002 BANK OF AMERICA  
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025 D000002 798

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070	L020000	N	
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086	C010000	0
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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