

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

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
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 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

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

```

015 B000001 C
015 C010001 PHILADELPHIA
015 C020001 PA
015 C030001 19153
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 82
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 JPMORGAN CHASE & CO.
022 B000001 13-2624428
022 C000001 5019
022 D000001 8623
022 A000002 MORGAN STANLEY & CO., INC.
022 B000002 13-2655998
022 C000002 4223
022 D000002 7542
022 A000003 CREDIT SUISSE FIRST BOSTON CORP.
022 B000003 13-5659485
022 C000003 3500
022 D000003 986
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
022 C000006 0
022 D000006 2761
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
    PAGE 3
022 D000009 543
022 A000010 Trading Services Group, Inc.
022 B000010 26-3973122
022 C000010 0
022 D000010 1171
023 C000000 26319
023 D000000 25225
024 000000 Y
025 A000001 CREDIT SUISSE FIRST BOSTON CORP.
025 B000001 13-5659485
025 C000001 D
025 D000001 104
025 A000002 BANK OF AMERICA
025 B000002 13-4078651
025 C000002 D
025 D000002 798

```

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

025	A000003	WELLS FARGO	
025	B000003	41-0449260	
025	C000003	D	
025	D000003	510	
025	A000004	JPMORGAN CHASE & CO.	
025	B000004	13-2624428	
025	C000004	D	
025	D000004	69	
025	A000005	CITIGROUP, INC.	
025	B000005	52-1568099	
025	C000005	D	
025	D000005	1485	
025	A000006	DEUTSCHE BANK	
025	B000006	13-6124068	
025	C000006	D	
025	D000006	333	
026	A000000	N	
026	B000000	N	
026	C000000	N	
026	D000000	Y	
026	E000000	N	
026	F000000	N	
026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
028	A010000		0
028	A020000		0
028	A030000		0
028	A040000		0
028	B010000		0
028	B020000		0
028	B030000		0
028	B040000		0
028	C010000		0
	PAGE	4	
028	C020000		0
028	C030000		0
028	C040000		0
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
028	E020000		0
028	E030000		0
028	E040000		0
028	F010000		0
028	F020000		0
028	F030000		0
028	F040000		0
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
030	B000000	0.00	
030	C000000	0.00	
031	A000000		0
031	B000000		0
032	000000		0

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

033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
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
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
	PAGE 5	
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
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000 N	
050	000000 N	
051	000000 N	
052	000000 N	
053	A000000 N	
054	A000000 Y	
054	B000000 Y	
054	C000000 N	
054	D000000 N	
054	E000000 N	
054	F000000 N	
054	G000000 Y	
054	H000000 Y	
054	I000000 N	
054	J000000 Y	
054	K000000 N	
054	L000000 N	
054	M000000 Y	
054	N000000 N	
054	O000000 Y	
055	A000000 N	

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

055	B000000	N	
056	000000	Y	
057	000000	N	
058	A000000	N	
059	000000	Y	
060	A000000	Y	
060	B000000	Y	
061	000000		2000
062	A000000	Y	
062	B000000		0.0
062	C000000		0.0
062	D000000		0.0
062	E000000		0.0
062	F000000		0.0
062	G000000		0.0
	PAGE	6	
062	H000000		0.0
062	I000000		0.0
062	J000000		0.0
062	K000000		0.0
062	L000000		0.0
062	M000000		0.0
062	N000000		0.0
062	O000000		0.0
062	P000000		98.9
062	Q000000		26.5
062	R000000		0.1
063	A000000		0
063	B000000		11.2
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	Y	
070	B010000	Y	
070	B020000	N	
070	C010000	Y	
070	C020000	N	
070	D010000	Y	
070	D020000	N	
070	E010000	Y	
070	E020000	N	
070	F010000	Y	
070	F020000	N	
070	G010000	Y	
070	G020000	N	
070	H010000	Y	
070	H020000	N	
070	I010000	Y	
070	I020000	N	
070	J010000	Y	
070	J020000	Y	
070	K010000	Y	
070	K020000	N	
070	L010000	Y	
070	L020000	N	
070	M010000	Y	

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

070	M020000	N	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	Y	
	PAGE	7	
070	P010000	Y	
070	P020000	N	
070	Q010000	Y	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		26496
071	B000000		26385
071	C000000		44220
071	D000000		60
072	A000000	6	
072	B000000		2260
072	C000000		0
072	D000000		0
072	E000000		7
072	F000000		197
072	G000000		50
072	H000000		0
072	I000000		18
072	J000000		6
072	K000000		0
072	L000000		24
072	M000000		20
072	N000000		0
072	O000000		0
072	P000000		50
072	Q000000		0
072	R000000		27
072	S000000		2
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		669
072	X000000		1063
072	Y000000		626
072	Z000000		1830
072AA	000000		2776
072BB	000000		0
072CC	010000		89
072CC	020000		0
072DD	010000		1373
072DD	020000		0
072EE	000000		0
073	A010000		0.1500
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		374
074	B000000		0
074	C000000		0
074	D000000		47192
	PAGE	8	
074	E000000		35
074	F000000		0
074	G000000		0
074	H000000		0

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

074	I000000	0
074	J000000	337
074	K000000	0
074	L000000	1561
074	M000000	20
074	N000000	49519
074	O000000	346
074	P000000	35
074	Q000000	10800
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	694
074	S000000	0
074	T000000	37644
074	U010000	9150594
074	U020000	0
074	V010000	4.11
074	V020000	0.00
074	W000000	0.0000
074	X000000	14
074	Y000000	22593
075	A000000	0
075	B000000	34994
076	000000	3.67
077	A000000	Y
077	B000000	N
077	C000000	Y
077	D000000	N
077	E000000	Y
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	N
077	Q020000	N
077	Q030000	N
078	000000	N
080	C000000	0
081	B000000	0
	PAGE	9
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	0
086	A020000	0
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

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

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