

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

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

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  
022 D000006 829  
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

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

025	B000003	13-2655998	
025	C000003	D	
025	D000003	466	
025	A000004	GOLDMAN SACHS & CO.	
025	B000004	13-5108880	
025	C000004	D	
025	D000004	550	
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
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
	PAGE	4	
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
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

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

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
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
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
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

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

062 B000000 0.0  
062 C000000 0.0  
062 D000000 0.0  
062 E000000 0.0  
062 F000000 0.0  
062 G000000 0.0  
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 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  
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  
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

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

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  
 072 I000000 34  
 072 J000000 10  
 072 K000000 0  
 072 L000000 72  
 072 M000000 40  
 072 N000000 0  
 072 O000000 -176  
 072 P000000 20  
 072 Q000000 0  
 072 R000000 47  
 072 S000000 66  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 83  
 072 X000000 604  
 072 Y000000 0  
 072 Z000000 9795  
 072AA000000 0  
 072BB000000 78710  
 072CC010000 45536  
 072CC020000 0  
 072DD010000 0  
 072DD020000 0  
 072EE000000 0

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  
 074 G000000 0  
 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

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

074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	100
074	S000000	0
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
077	A000000	Y
077	B000000	Y
077	C000000	Y
077	D000000	Y
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	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

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

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