

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

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015 B000001 C  
015 C010001 PHILADELPHIA  
015 C020001 PA  
015 C030001 19153  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 61  
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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  
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022 A000006 DEUTSCHE BANK  
022 B000006 13-6124068  
022 C000006 816  
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022 A000007 BARCLAYS BANK  
022 B000007 05-0346412  
022 C000007 1639  
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022 A000008 WELLS FARGO  
022 C000008 1203  
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022 A000009 JEFFRIES & CO., INC.  
022 B000009 95-2622900  
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PAGE 3  
022 A000010 GOLDMAN SACHS & CO.  
022 B000010 13-5108880  
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022 D000010 824  
023 C000000 54365  
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025 A000002 BANK OF AMERICA  
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025 A000003 MORGAN STANLEY & CO. INC

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062	P000000	41.5

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070	N020000	N
070	O010000	Y
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070	P010000	Y
070	P020000	N
070	Q010000	Y
070	Q020000	N

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070 R010000 N  
 070 R020000 N  
 071 A000000 54365  
 071 B000000 45781  
 071 C000000 36064

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071 D000000 127  
 072 A000000 12  
 072 B000000 10399  
 072 C000000 0  
 072 D000000 0  
 072 E000000 0  
 072 F000000 308  
 072 G000000 100  
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074 N000000 38447  
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074	V020000	0.00
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077	O000000	N
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077	Q020000	N
077	Q030000	Y
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080	A000000	ICI MUTUAL INSURANCE COMPANY
080	B000000	N/A
080	C000000	11000
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081	B000000	62
082	A000000	Y
082	B000000	50
083	A000000	N
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084	B000000	0
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086	C020000	0
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086	F010000	0
086	F020000	0

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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