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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A

June 29, 2009

PAGE 1
000 A000000 04/30/2009
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 VALHALLA CAPITAL PARTNERS, LLC
008 B000002 S
008 C000002 801-64440
008 D010002 Prospect
008 D020002 KY
008 D030002 40059
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
013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
013 B040001 4301
015 A000001 PFPC TRUST COMPANY
015 B000001 C

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| | | | |
|-----|---------|--------------|--|
| 015 | C010001 | PHILADELPHIA | |
| 015 | C020001 | PA | |
| 015 | C030001 | 19153 | |
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| 048 | H010000 | 0 |
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| 048 | J010000 | 0 |
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| 056 | 000000 | Y |
| 057 | 000000 | N |
| 058 | A000000 | N |

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059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 2000
062 A000000 Y
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PAGE 5
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070 M020000 N
070 N010000 Y
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070 O010000 Y

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| | | | |
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| 070 | P020000 | N | |
| 070 | Q010000 | Y | |
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| 072 | R000000 | | 20 |
| 072 | S000000 | | 24 |
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| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
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074 N000000 33758
 074 O000000 0
 074 P000000 28
 074 Q000000 0
 074 R010000 0

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074 R020000 0
 074 R030000 0
 074 R040000 80
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 086 A020000 286
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 086 D010000 0
 086 D020000 0
 086 E010000 0
 086 E020000 0
 086 F010000 0

PAGE 8

086 F020000 0
 087 A010000 COMMON STOCK
 087 A020000 337347108
 087 A030000 FHI

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088 A000000 N

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE ASSISTANT TREASURER