

FIRST TRUST STRATEGIC HIGH INCOME FUND  
Form 8-K  
July 15, 2010

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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

FORM 8-K

CURRENT REPORT

Pursuant to Section 13 or 15(d) of the Securities Exchange Act of 1934

Date of report (Date of earliest event reported) July 6, 2010

First Trust Strategic High Income Fund  
(Exact Name of Registrant as Specified in its Charter)

|  |                                       |  |
|--|---------------------------------------|--|
| Massachusetts<br>(State or Other Jurisdiction<br>of Incorporation) | 811-21756<br>(Commission File Number) | 20-2917153<br>(IRS Employer<br>Identification No.) |
|--|---------------------------------------|--|

|  |                     |
|--|---------------------|
| 120 East Liberty Drive, Suite 400<br>Wheaton, Illinois<br>(Address of Principal Executive Offices) | 60187<br>(Zip Code) |
|--|---------------------|

Registrant's telephone number, including area code (630) 765-8000

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(Former Name or Former Address, if Changed Since Last Report.)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions (see General Instruction A.2. below):

- Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)
- Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)
- Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))

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|\_ | Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

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Item 7.01 Regulation FD Disclosure.

First Trust Strategic High Income Fund (the "Fund") is filing herewith a press release issued on July 6, 2010, as Exhibit 99.1. The press release was issued by First Trust Advisors, L.P. to report that on July 20, 2010, the Fund will host a conference call with Brookfield Investment Management, Inc., the Fund's investment sub-adviser. The purpose of the call is for the Fund's portfolio management team to provide an update for the Fund. Details regarding the conference call are contained in the press release included herein.

Item 9.01 Financial Statements and Exhibits.

(d) Exhibits

| Exhibit Number | Description   |
|----------------|---|
| 99.1           | Press release of First Trust Advisors, L.P. dated July 6, 2010. |

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Dated: July 15 , 2010

FIRST TRUST STRATEGIC HIGH INCOME FUND

By: /s/ W. Scott Jardine

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Name: W. Scott Jardine  
Title: Secretary

EXHIBIT INDEX

| Exhibit<br>Number | Description  |
|-------------------|--|
| 99.1              | Press release of First Trust Advisors, L.P. dated<br>July 6, 2010. |