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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form 8-K

September 18, 2008

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) September 17, 2008  
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First Trust Strategic High Income Fund  
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(Exact Name of Registrant as Specified in its Charter)

Massachusetts

811-21756  
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(State or Other Jurisdiction  
of Incorporation)

(Commission File Number)

(IRS Employer  
Identification No.)

1001 Warrenville Road, Suite 300, Lisle, Illinois

60532  
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(Address of Principal Executive Offices)

(Zip Code)

Registrant's telephone number, including area code 630-241-4141  
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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))
- Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

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Item 8.01 Other Events

On September 17, 2008, First Trust Strategic High Income Fund (NYSE: FHI), First Trust Strategic High Income Fund II (NYSE: FHY) and First Trust Strategic High Income Fund III (NYSE: FHO) (collectively, the "Funds") announced that their Boards of Trustees have approved a change in the Funds' temporary defensive policy. The Funds issued a press release on September 17, 2008 relating to the change in temporary defensive policy, a copy of which is filed herewith as Exhibit 99.1.

Item 9.01 Financial Statements and Exhibits

(d) Exhibits

Exhibit No.	Description
99.1	Press release dated September 17, 2008.

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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.

Date: September 18, 2008

FIRST TRUST STRATEGIC HIGH INCOME FUND

By: /s/ James A. Bowen

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Name: James A. Bowen  
Title: Chairman of the Board, President  
and Chief Executive Officer

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EXHIBIT INDEX

Exhibit No.	Description
99.1	Press release dated September 17, 2008.

