

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

FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-B

December 29, 2006

PAGE 1  
000 B000000 10/31/2006  
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 6302414141  
002 A000000 1001 WARRENVILLE ROAD SUITE 300  
002 B000000 LISLE  
002 C000000 IL  
002 D010000 60532  
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 LISLE  
008 D020001 IL  
008 D030001 60532  
008 A000002 VALHALLA CAPITAL PARTNERS, LLC  
008 B000002 S  
008 C000002 801-64440  
008 D010002 LOUISVILLE  
008 D020002 KY  
008 D030002 40223  
010 A000001 PFPC INC.  
010 B000001 84-1761  
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 PFPC INC.  
012 B000001 84-1761  
012 C010001 KING OF PRUSSIA  
012 C020001 PA  
012 C030001 19406  
013 A000001 DELOITTE & TOUCHE LLP  
PAGE 2  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
015 A000001 PFPC TRUST COMPANY  
015 B000001 C  
015 C010001 PHILADELPHIA

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015 C020001 PA  
015 C030001 19153  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 34  
019 C000000 FIRSTDEFIN  
021 000000 0  
022 A000001 UNITED CAPITAL MARKETS  
022 B000001 54-1779870  
022 C000001 55837  
022 D000001 73654  
022 A000002 JEFFRIES & COMPANY  
022 B000002 88-0218876  
022 C000002 52629  
022 D000002 38976  
022 A000003 FERRIS, BAKER, WATTS INC.  
022 B000003 52-0909521  
022 C000003 7059  
022 D000003 4980  
022 A000004 STIFEL NICOLAUS & CO. INC.  
022 B000004 43-0538770  
022 C000004 11304  
022 D000004 0  
022 A000005 SUNTRUST INVESTMENT SERVICES, INC.  
022 B000005 58-1648698  
022 C000005 0  
022 D000005 995  
023 C000000 126829  
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026 G010000 N  
026 G020000 N  
026 H000000 N  
027 000000 N  
028 A010000 0  
028 A020000 0  
028 A030000 0  
028 A040000 0  
PAGE 3  
028 B010000 0  
028 B020000 0  
028 B030000 0  
028 B040000 0  
028 C010000 0  
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028 C040000 0  
028 D010000 0  
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028 D040000 0  
028 E010000 0  
028 E020000 0  
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|     |         |       |
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| 048 | A020000 | 0.000 |
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| 052 | 000000  | N     |
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|     |         |   |      |
|-----|---------|---|------|
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| 054 | C000000 | N |      |
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| 054 | F000000 | N |      |
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| 054 | H000000 | Y |      |
| 054 | I000000 | N |      |
| 054 | J000000 | Y |      |
| 054 | K000000 | N |      |
| 054 | L000000 | N |      |
| 054 | M000000 | Y |      |
| 054 | N000000 | Y |      |
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| 055 | A000000 | N |      |
| 055 | B000000 | N |      |
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| 062 | F000000 |   | 0.0  |
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| 062 | I000000 |   | 0.0  |
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| 062 | K000000 |   | 0.0  |
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| 062 | Q000000 |   | 75.5 |
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| 070 | A020000 | N |      |
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| 070 | B020000 | N |      |
| 070 | C010000 | Y |      |
| 070 | C020000 | N |      |
| 070 | D010000 | Y |      |
| 070 | D020000 | N |      |
| 070 | E010000 | Y |      |
| 070 | E020000 | N |      |
| 070 | F010000 | Y |      |

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|       |         |    |        |
|-------|---------|----|--------|
| 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  |        |
|       | PAGE    | 6  |        |
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| 070   | N020000 | N  |        |
| 070   | O010000 | Y  |        |
| 070   | O020000 | N  |        |
| 070   | P010000 | Y  |        |
| 070   | P020000 | N  |        |
| 070   | Q010000 | Y  |        |
| 070   | Q020000 | N  |        |
| 070   | R010000 | N  |        |
| 070   | R020000 | N  |        |
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| 071   | B000000 |    | 131120 |
| 071   | C000000 |    | 163607 |
| 071   | D000000 |    | 78     |
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| 072   | X000000 |    | 2028   |
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| 072AA | 000000  |    | 2572   |
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| 072CC | 020000  |    | 0      |
| 072DD | 010000  |    | 18950  |
| 072DD | 020000  |    | 0      |

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|             |                              |
|-------------|------------------------------|
| 072EE000000 | 0                            |
| 073 A010000 | 2.1450                       |
| 073 A020000 | 0.0000                       |
| 073 B000000 | 0.0000                       |
| 073 C000000 | 0.0000                       |
| PAGE 7      |                              |
| 074 A000000 | 4672                         |
| 074 B000000 | 0                            |
| 074 C000000 | 0                            |
| 074 D000000 | 161674                       |
| 074 E000000 | 7194                         |
| 074 F000000 | 0                            |
| 074 G000000 | 0                            |
| 074 H000000 | 0                            |
| 074 I000000 | 0                            |
| 074 J000000 | 2472                         |
| 074 K000000 | 0                            |
| 074 L000000 | 2120                         |
| 074 M000000 | 19                           |
| 074 N000000 | 178151                       |
| 074 O000000 | 1533                         |
| 074 P000000 | 134                          |
| 074 Q000000 | 0                            |
| 074 R010000 | 0                            |
| 074 R020000 | 0                            |
| 074 R030000 | 0                            |
| 074 R040000 | 109                          |
| 074 S000000 | 0                            |
| 074 T000000 | 176375                       |
| 074 U010000 | 8901                         |
| 074 U020000 | 0                            |
| 074 V010000 | 19.82                        |
| 074 V020000 | 0.00                         |
| 074 W000000 | 0.0000                       |
| 074 X000000 | 11                           |
| 074 Y000000 | 0                            |
| 075 A000000 | 0                            |
| 075 B000000 | 169408                       |
| 076 000000  | 21.19                        |
| 077 A000000 | Y                            |
| 077 B000000 | Y                            |
| 077 D000000 | Y                            |
| 077 Q010000 | Y                            |
| 077 Q020000 | Y                            |
| 078 000000  | N                            |
| 080 A000000 | ICI Mutual Insurance Company |
| 080 B000000 | na                           |
| 080 C000000 | 11000                        |
| 081 A000000 | Y                            |
| 081 B000000 | 35                           |
| 082 A000000 | Y                            |
| 082 B000000 | 50                           |
| 083 A000000 | N                            |
| 083 B000000 | 0                            |
| 084 A000000 | N                            |
| 084 B000000 | 0                            |
| 085 A000000 | Y                            |
| PAGE 8      |                              |
| 085 B000000 | N                            |
| 086 A010000 | 0                            |
| 086 A020000 | 0                            |
| 086 B010000 | 96                           |

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|           |                 |              |
|-----------|-----------------|--------------|
| 086       | B020000         | 1841         |
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| 086       | C020000         | 0            |
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| 086       | D020000         | 0            |
| 086       | E010000         | 0            |
| 086       | E020000         | 0            |
| 086       | F010000         | 0            |
| 086       | F020000         | 0            |
| 087       | A010000         | COMMON STOCK |
| 087       | A020000         | 337347108    |
| 087       | A030000         | FHI          |
| 088       | A000000         | Y            |
| 088       | B000000         | N            |
| 088       | C000000         | N            |
| 088       | D000000         | N            |
| SIGNATURE | ROGER F. TESTIN |              |
| TITLE     | VICE PRESIDENT  |              |