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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
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001 B000000 811-21756
001 C000000 6302414141
002 A000000 1001 WARRENVILLE ROAD SUITE 300
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002 C000000 IL
002 D010000 60532
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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.
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010 C010001 WESTBOROUGH
010 C020001 MA
010 C030001 01581
011 A000001 RBC CAPITAL MARKETS CORPORATION
011 B000001 8-001672
011 C010001 NEW YORK
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012 A000001 PFPC INC.
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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
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022 A000003 FERRIS, BAKER, WATTS INC.
022 B000003 52-0909521
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022 D000003 4980
022 A000004 STIFEL NICOLAUS & CO. INC.
022 B000004 43-0538770
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022 A000005 SUNTRUST INVESTMENT SERVICES, INC.
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070	D020000	N	
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070	F020000	N	
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080 B000000	na
080 C000000	11000
081 A000000	Y
081 B000000	35
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087	A020000	337347108
087	A030000	FHI
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088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	ROGER F. TESTIN	
TITLE	VICE PRESIDENT	