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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  
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  
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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.  
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  
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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 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  
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022 A000005 SUNTRUST INVESTMENT SERVICES, INC.  
022 B000005 58-1648698  
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062 Q000000 75.5  
062 R000000 4.0  
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070 B020000 N  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
070 D020000 N  
070 E010000 Y  
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070 F010000 Y

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070	F020000	N	
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070	G020000	N	
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072BB	000000		0
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072DD	020000		0

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072EE000000	0
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080 B000000	na
080 C000000	11000
081 A000000	Y
081 B000000	35
082 A000000	Y
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PAGE 8	
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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	