

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

FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-B

December 31, 2007

PAGE 1  
000 B000000 10/31/2007  
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  
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012 A000001 PFPC INC.  
012 B000001 84-1761  
012 C010001 PROVIDENCE  
012 C020001 RI  
012 C030001 02940  
013 A000001 DELOITTE & TOUCHE LLP  
PAGE 2  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
013 B040001 4301  
015 A000001 PFPC TRUST COMPANY  
015 B000001 C

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015 C010001 PHILADELPHIA  
015 C020001 PA  
015 C030001 19153  
015 E010001 X  
018 000000 Y  
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019 B000000 58  
019 C000000 FIRSTDEFIN  
020 A000001 JEFFRIES & CO  
020 B000001 95-2622900  
020 C000001 8  
021 000000 8  
022 A000001 JEFFRIES & CO  
022 B000001 95-2622900  
022 C000001 32804  
022 D000001 29161  
022 A000002 STIFEL NICOLAUS & CO. INC.  
022 B000002 43-0538770  
022 C000002 19345  
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022 A000003 UCM, INC.  
022 B000003 54-1779870  
022 C000003 10281  
022 D000003 3535  
022 A000004 LEHMAN BROTHERS HOLDINGS  
022 B000004 13-3216325  
022 C000004 13430  
022 D000004 0  
022 A000005 CREDIT SUISSE  
022 B000005 13-5659485  
022 C000005 10637  
022 D000005 0  
022 A000006 BEAR STEARNS & CO.  
022 B000006 13-4946705  
022 C000006 9760  
022 D000006 0  
022 A000007 FERRIS, BAKER, WATTS INC.  
022 B000007 52-0909521  
022 C000007 5000  
022 D000007 0  
022 A000008 Samuel A. Ramirez & Co.  
022 B000008 00-0000000  
022 C000008 2800  
022 D000008 0  
022 A000009 DEUTSCHE BANK  
PAGE 3  
022 B000009 13-6124068  
022 C000009 2490  
022 D000009 0  
022 A000010 GREENWICH CAPITAL MARKET INC.  
022 B000010 13-3172275  
022 C000010 1961  
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023 C000000 109847  
023 D000000 35760  
024 000000 Y  
025 A000001 BEAR STEARNS & CO.  
025 B000001 13-4946705  
025 C000001 D  
025 D000001 4309  
025 A000002 CREDIT SUISSE  
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025	C000002	D	
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042 G000000 0  
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043 000000 0  
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060 B000000 Y  
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PAGE 6

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063 B000000 20.6  
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067 000000 N  
068 A000000 N  
068 B000000 N  
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070 N020000 N  
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070 P010000 Y  
070 P020000 N  
070 Q010000 Y  
070 Q020000 N  
070 R010000 N

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070 R020000 N  
 071 A000000 110345  
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 071 C000000 205766  
 071 D000000 19

PAGE 7

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 072 C000000 2403  
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 072 R000000 37  
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 072 V000000 0  
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 074 L000000 2159  
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PAGE 8

074 O000000 0  
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 074 Q000000 61200  
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074	R020000	0
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080	B000000	N/A
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082	A000000	Y
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084	B000000	0
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086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	COMMON STOCK

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087 A020000 337347108

087 A030000 FHI

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 Y

SIGNATURE JAMES M. DYKAS

TITLE ASSISTANT TREASURER