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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
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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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006 000000 N
007 A000000 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
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
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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
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023 D000000 118605
024 000000 N
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026 B000000 N
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054 B000000 Y
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062 P000000 16.2
062 Q000000 75.5
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066 A000000 N
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070 D010000 Y
070 D020000 N
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070 E020000 N
070 F010000 Y

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070	F020000	N	
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072	CC010000		4128
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072EE000000	0
073 A010000	2.1450
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074 Y000000	0
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077 Q020000	Y
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080 B000000	na
080 C000000	11000
081 A000000	Y
081 B000000	35
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PAGE 8	
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086	B020000	1841
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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	