

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

FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A

June 26, 2007

PAGE 1  
000 A000000 04/30/2007  
000 C000000 1323520  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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002 A000000 1001 WARRENVILLE ROAD SUITE 300  
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008 D010001 LISLE  
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008 D030001 60532  
008 A000002 VALHALLA CAPITAL PARTNERS, LLC  
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008 D010002 LOUISVILLE  
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010 A000001 PFPC INC.  
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010 C010001 WESTBOROUGH  
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011 A000001 RBC CAPITAL MARKETS CORPORATION  
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011 C010001 NEW YORK  
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012 A000001 PFPC INC.  
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012 C010001 KING OF PRUSSIA  
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013 A000001 DELOITTE & TOUCHE LLP  
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013 B010001 CHICAGO  
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015 A000001 PFPC TRUST COMPANY  
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022 A000007 Samuel A. Ramirez & Co.  
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074 R040000 378  
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SIGNATURE	MARK BRADLEY	
TITLE	CFO	