

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

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
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
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

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

015 C020001 PA
015 C030001 19153
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 34
019 C000000 FIRSTDEFIN
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
022 D000005 995
023 C000000 126829
023 D000000 118605
024 000000 N
026 A000000 N
026 B000000 N
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
028 A010000 0
028 A020000 0
028 A030000 0
028 A040000 0
PAGE 3
028 B010000 0
028 B020000 0
028 B030000 0
028 B040000 0
028 C010000 0
028 C020000 0
028 C030000 0
028 C040000 0
028 D010000 0
028 D020000 0
028 D030000 0
028 D040000 0
028 E010000 0
028 E020000 0
028 E030000 0
028 E040000 0

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

028	F010000	0
028	F020000	0
028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0
030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.900
048	A010000	0
048	A020000	0.000
	PAGE	4
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y

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

054 B000000 Y
 054 C000000 N
 054 D000000 N
 054 E000000 N
 054 F000000 N
 054 G000000 Y
 054 H000000 Y
 054 I000000 N
 054 J000000 Y
 054 K000000 N
 054 L000000 N
 054 M000000 Y
 054 N000000 Y
 054 O000000 Y
 055 A000000 N
 055 B000000 N
 056 000000 Y
 057 000000 N
 058 A000000 N
 059 000000 Y
 060 A000000 Y
 060 B000000 Y
 061 000000 2000
 062 A000000 Y
 062 B000000 0.0
 PAGE 5
 062 C000000 0.0
 062 D000000 0.0
 062 E000000 0.0
 062 F000000 0.0
 062 G000000 0.0
 062 H000000 0.0
 062 I000000 0.0
 062 J000000 0.0
 062 K000000 0.0
 062 L000000 0.0
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 0.0
 062 P000000 16.2
 062 Q000000 75.5
 062 R000000 4.0
 063 A000000 0
 063 B000000 17.2
 064 A000000 N
 064 B000000 N
 066 A000000 N
 067 000000 N
 068 A000000 N
 068 B000000 N
 069 000000 N
 070 A010000 Y
 070 A020000 N
 070 B010000 Y
 070 B020000 N
 070 C010000 Y
 070 C020000 N
 070 D010000 Y
 070 D020000 N
 070 E010000 Y
 070 E020000 N
 070 F010000 Y

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

070	F020000	N	
070	G010000	Y	
070	G020000	N	
070	H010000	Y	
070	H020000	N	
070	I010000	Y	
070	I020000	N	
070	J010000	Y	
070	J020000	Y	
070	K010000	Y	
070	K020000	N	
070	L010000	Y	
070	L020000	N	
070	M010000	Y	
070	M020000	N	
	PAGE	6	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	N	
070	P010000	Y	
070	P020000	N	
070	Q010000	Y	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		127247
071	B000000		131120
071	C000000		163607
071	D000000		78
072	A000000	12	
072	B000000		19218
072	C000000		1181
072	D000000		0
072	E000000		0
072	F000000		1525
072	G000000		169
072	H000000		0
072	I000000		43
072	J000000		26
072	K000000		0
072	L000000		42
072	M000000		41
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		58
072	S000000		23
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		101
072	X000000		2028
072	Y000000		0
072	Z000000		18371
072AA	000000		2572
072BB	000000		0
072CC	010000		4128
072CC	020000		0
072DD	010000		18950
072DD	020000		0

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

072EE000000	0
073 A010000	2.1450
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
PAGE 7	
074 A000000	4672
074 B000000	0
074 C000000	0
074 D000000	161674
074 E000000	7194
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	0
074 J000000	2472
074 K000000	0
074 L000000	2120
074 M000000	19
074 N000000	178151
074 O000000	1533
074 P000000	134
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	109
074 S000000	0
074 T000000	176375
074 U010000	8901
074 U020000	0
074 V010000	19.82
074 V020000	0.00
074 W000000	0.0000
074 X000000	11
074 Y000000	0
075 A000000	0
075 B000000	169408
076 000000	21.19
077 A000000	Y
077 B000000	Y
077 D000000	Y
077 Q010000	Y
077 Q020000	Y
078 000000	N
080 A000000	ICI Mutual Insurance Company
080 B000000	na
080 C000000	11000
081 A000000	Y
081 B000000	35
082 A000000	Y
082 B000000	50
083 A000000	N
083 B000000	0
084 A000000	N
084 B000000	0
085 A000000	Y
PAGE 8	
085 B000000	N
086 A010000	0
086 A020000	0
086 B010000	96

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

086	B020000	1841
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	COMMON STOCK
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	