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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
011 C030001 10006
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
019 A000000 Y
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
022 D000002 0
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
022 D000010 0
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
025 B000002 13-5659485

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| | | | |
|-----|---------|------------------|------|
| 025 | C000002 | D | |
| 025 | D000002 | | 2074 |
| 025 | A000003 | DEUTSCHE BANK AG | |
| 025 | B000003 | 13-6124068 | |
| 025 | C000003 | D | |
| 025 | D000003 | | 1756 |
| 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 | |
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| 028 | A020000 | | 0 |
| 028 | A030000 | | 0 |
| 028 | A040000 | | 0 |
| 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 |
| | PAGE | 4 | |
| 028 | E040000 | | 0 |
| 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 |

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| | | |
|-----|---------|-------|
| 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 |
| 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 |
| | PAGE | 5 |
| 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 |
| 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 | Y |
| 056 | 000000 | Y |
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| 058 | A000000 | N |
| 059 | 000000 | Y |
| 060 | A000000 | Y |
| 060 | B000000 | Y |
| 061 | 000000 | 2000 |
| 062 | A000000 | Y |
| 062 | B000000 | 0.0 |

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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 15.4
062 Q000000 112.1

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062 R000000 6.5
063 A000000 0
063 B000000 20.6
064 A000000 N
064 B000000 Y
065 000000 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
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070 G020000 N
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070 L010000 Y
070 L020000 N
070 M010000 Y
070 M020000 N
070 N010000 Y
070 N020000 N
070 O010000 Y
070 O020000 Y
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
 071 B000000 39156
 071 C000000 205766
 071 D000000 19

PAGE 7

072 A000000 12
 072 B000000 23157
 072 C000000 2403
 072 D000000 0
 072 E000000 0
 072 F000000 1976
 072 G000000 215
 072 H000000 0
 072 I000000 38
 072 J000000 24
 072 K000000 0
 072 L000000 51
 072 M000000 40
 072 N000000 0
 072 O000000 0
 072 P000000 3332
 072 Q000000 0
 072 R000000 37
 072 S000000 92
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 305
 072 X000000 6110
 072 Y000000 0
 072 Z000000 19450
 072AA000000 0
 072BB000000 1705
 072CC010000 0
 072CC020000 41770
 072DD010000 17638
 072DD020000 0
 072EE000000 140

073 A010000 1.9700
 073 A020000 0.0000
 073 B000000 0.0200
 073 C000000 0.0000
 074 A000000 13387
 074 B000000 0
 074 C000000 0
 074 D000000 173568
 074 E000000 8862
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 0
 074 K000000 0
 074 L000000 2159
 074 M000000 11
 074 N000000 197987

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074 O000000 0
 074 P000000 155
 074 Q000000 61200
 074 R010000 0

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| | | |
|-----|---------|---------------------|
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 487 |
| 074 | S000000 | 0 |
| 074 | T000000 | 136145 |
| 074 | U010000 | 8983 |
| 074 | U020000 | 0 |
| 074 | V010000 | 15.16 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 10 |
| 074 | Y000000 | 0 |
| 075 | A000000 | 0 |
| 075 | B000000 | 165101 |
| 076 | 000000 | 14.19 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | C000000 | N |
| 077 | D000000 | N |
| 077 | E000000 | N |
| 077 | F000000 | N |
| 077 | G000000 | N |
| 077 | H000000 | N |
| 077 | I000000 | N |
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| 077 | M000000 | N |
| 077 | N000000 | N |
| 077 | O000000 | N |
| 077 | P000000 | N |
| 077 | Q010000 | N |
| 077 | Q020000 | Y |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | ICI Mutual Ins. Co. |
| 080 | B000000 | N/A |
| 080 | C000000 | 15000 |
| 081 | A000000 | Y |
| 081 | B000000 | 59 |
| 082 | A000000 | Y |
| 082 | B000000 | 50 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| | PAGE | 9 |
| 085 | B000000 | N |
| 086 | A010000 | 82 |
| 086 | A020000 | 1571 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 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 |

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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