

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  
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                |      |
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| 026 | C000000 | N                |      |
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| 026 | E000000 | N                |      |
| 026 | F000000 | N                |      |
| 026 | G010000 | N                |      |
| 026 | G020000 | N                |      |
| 026 | H000000 | N                |      |
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| 028 | A020000 |                  | 0    |
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| 028 | B010000 |                  | 0    |
| 028 | B020000 |                  | 0    |
| 028 | B030000 |                  | 0    |
| 028 | B040000 |                  | 0    |
| 028 | C010000 |                  | 0    |
| 028 | C020000 |                  | 0    |
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| 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                |      |
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| 028 | F010000 |                  | 0    |
| 028 | F020000 |                  | 0    |
| 028 | F030000 |                  | 0    |
| 028 | F040000 |                  | 0    |
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| 028 | H000000 |                  | 0    |
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| 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     |
| 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   |

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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

PAGE 6

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  
070 E010000 Y  
070 E020000 N  
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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  
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

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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                   |
| 077 | J000000 | N                   |
| 077 | K000000 | N                   |
| 077 | L000000 | N                   |
| 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