

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  
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-A

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 JEFFRIES & CO  
022 B000001 95-2622900  
022 C000001 31747  
022 D000001 11650  
022 A000002 STIFEL NICOLAUS & CO. INC.  
022 B000002 43-0538770  
022 C000002 17687  
022 D000002 0  
022 A000003 UNITED CAPITAL MARKETS  
022 B000003 54-1779870  
022 C000003 9238  
022 D000003 1873  
022 A000004 CREDIT SUISSE  
022 B000004 13-5659485  
022 C000004 9630  
022 D000004 0  
022 A000005 BEAR STEARNS & CO.  
022 B000005 13-4946705  
022 C000005 6906  
022 D000005 0  
022 A000006 FERRIS, BAKER, WATTS INC.  
022 B000006 52-0909521  
022 C000006 5000  
022 D000006 0  
022 A000007 Samuel A. Ramirez & Co.  
022 C000007 3437  
022 D000007 0  
022 A000008 LEHMAN BROTHERS HOLDINGS  
022 B000008 13-3216325  
022 C000008 2723  
022 D000008 0  
022 A000009 DEUTSCHE BANK  
022 B000009 13-6124068  
022 C000009 2490  
022 D000009 0  
022 A000010 GREENWICH CAPITAL MARKET INC.  
022 B000010 13-3172275  
PAGE 3  
022 C000010 1961  
022 D000010 0  
023 C000000 193230  
023 D000000 116131  
024 000000 Y  
025 A000001 BEAR STEARNS & CO.  
025 B000001 13-4946705  
025 C000001 D  
025 D000001 8427  
025 A000002 LEHMAN BROTHERS  
025 B000002 13-2518466  
025 C000002 D  
025 D000002 3753  
025 A000003 CREDIT SUISSE  
025 B000003 13-5659485  
025 C000003 D

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

025	D000003	3535	
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
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
028	F010000		0
028	F020000		0
028	F030000		0
028	F040000		0
	PAGE	4	
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	

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

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  
 048 I020000 0.000  
 048 J010000 0  
 048 J020000 0.000  
 048 K010000 0  
 048 K020000 0.000  
 PAGE 5  
 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  
 062 C000000 0.0  
 062 D000000 0.0  
 062 E000000 0.0  
 062 F000000 0.0  
 062 G000000 0.0

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

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	25.0
062	Q000000	104.6
062	R000000	6.2
063	A000000	0
063	B000000	16.7
064	A000000	N
064	B000000	Y
	PAGE	6
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
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
070	R020000	N
071	A000000	91318
071	B000000	20889
071	C000000	204339
071	D000000	10
072	A000000	6

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

072 B000000	11816
072 C000000	319
072 D000000	0
072 E000000	0
072 F000000	966

PAGE 7

072 G000000	105
072 H000000	0
072 I000000	20
072 J000000	10
072 K000000	0
072 L000000	25
072 M000000	20
072 N000000	0
072 O000000	0
072 P000000	1258
072 Q000000	0
072 R000000	13
072 S000000	32
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	164
072 X000000	2613
072 Y000000	0
072 Z000000	9522
072AA000000	0
072BB000000	201
072CC010000	0
072CC020000	4527
072DD010000	8570
072DD020000	0
072EE000000	598
073 A010000	0.9600
073 A020000	0.0000
073 B000000	0.0670
073 C000000	0.0000
074 A000000	1948
074 B000000	0
074 C000000	0
074 D000000	224252
074 E000000	10821
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	0
074 J000000	512
074 K000000	0
074 L000000	2694
074 M000000	47
074 N000000	240274
074 O000000	1657
074 P000000	166
074 Q000000	65000
074 R010000	0
074 R020000	0
074 R030000	0

PAGE 8

074 R040000	378
074 S000000	0
074 T000000	173073
074 U010000	8955

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

074	U020000	0
074	V010000	19.33
074	V020000	0.00
074	W000000	0.0000
074	X000000	10
074	Y000000	0
075	A000000	0
075	B000000	175538
076	000000	20.40
077	A000000	Y
077	B000000	N
077	C000000	Y
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	N
077	Q030000	N
078	000000	N
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	54
086	A020000	1071
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
	PAGE	9
087	A020000	337347108
087	A030000	FHI
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	MARK BRADLEY	
TITLE	CFO	