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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
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019 C000000 FIRSTDEFIN
020 A000001 JEFFRIES & CO
020 B000001 95-2622900
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022 A000001 JEFFRIES & CO
022 B000001 95-2622900
022 C000001 32804
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022 A000002 STIFEL NICOLAUS & CO. INC.
022 B000002 43-0538770
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022 A000003 UCM, INC.
022 B000003 54-1779870
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022 A000004 LEHMAN BROTHERS HOLDINGS
022 B000004 13-3216325
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022 A000005 CREDIT SUISSE
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022 C000005 10637
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022 A000006 BEAR STEARNS & CO.
022 B000006 13-4946705
022 C000006 9760
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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	
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054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	N
054	M000000	Y
054	N000000	Y
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060	B000000	Y
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062 C000000 0.0
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062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
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062 Q000000 112.1

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063 B000000 20.6
064 A000000 N
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065 000000 N
066 A000000 N
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
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070 D020000 N
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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
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 072 G000000 215
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 072 I000000 38
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 072 N000000 0
 072 O000000 0
 072 P000000 3332
 072 Q000000 0
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 072 U000000 0
 072 V000000 0
 072 W000000 305
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 072BB000000 1705
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 074 J000000 0
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 074 M000000 11
 074 N000000 197987

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074 O000000 0
 074 P000000 155
 074 Q000000 61200
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074	R020000	0
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080	B000000	N/A
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082	B000000	50
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086	A010000	82
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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