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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
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001 B000000 811-21756
001 C000000 6302414141
002 A000000 1001 WARRENVILLE ROAD SUITE 300
002 B000000 LISLE
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008 A000001 FIRST TRUST ADVISORS L.P.
008 B000001 A
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008 D010001 LISLE
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008 D030001 60532
008 A000002 VALHALLA CAPITAL PARTNERS, LLC
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008 D010002 LOUISVILLE
008 D020002 KY
008 D030002 40223
010 A000001 PFPC INC.
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010 C020001 MA
010 C030001 01581
011 A000001 RBC CAPITAL MARKETS CORPORATION
011 B000001 8-001672
011 C010001 NEW YORK
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012 A000001 PFPC INC.
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012 C010001 KING OF PRUSSIA
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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

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087	A030000	FHI
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088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	ROGER F. TESTIN	
TITLE	VICE PRESIDENT	