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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A

June 26, 2007

PAGE 1
000 A000000 04/30/2007
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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002 A000000 1001 WARRENVILLE ROAD SUITE 300
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008 A000002 VALHALLA CAPITAL PARTNERS, LLC
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010 A000001 PFPC INC.
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010 C010001 WESTBOROUGH
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011 A000001 RBC CAPITAL MARKETS CORPORATION
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012 A000001 PFPC INC.
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013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 CHICAGO
013 B020001 IL
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015 A000001 PFPC TRUST COMPANY
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PAGE 3
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PAGE 5
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PAGE 7

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PAGE 8

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SIGNATURE	MARK BRADLEY	
TITLE	CFO	