

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

FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A

June 27, 2008

PAGE 1
000 A000000 04/30/2008
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 84-01761
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
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 | 59 | |
| 019 | C000000 | FIRSTDEFIN | |
| 021 | 000000 | 0 | |
| 022 | A000001 | JEFFRIES & CO | |
| 022 | B000001 | 95-2622900 | |
| 022 | C000001 | 0 | |
| 022 | D000001 | 9190 | |
| 022 | A000002 | UCM, INC. | |
| 022 | B000002 | 54-1779870 | |
| 022 | C000002 | 3571 | |
| 022 | D000002 | 0 | |
| 022 | A000003 | STIFEL NICOLAUS & CO. INC. | |
| 022 | B000003 | 43-0538770 | |
| 022 | C000003 | 1303 | |
| 022 | D000003 | 0 | |
| 022 | A000004 | LEHMAN BROTHERS HOLDINGS | |
| 022 | B000004 | 13-3216325 | |
| 022 | C000004 | 787 | |
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| 023 | D000000 | 9190 | |
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| 025 | D000002 | 0 | |
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| 026 | G010000 | N | |
| 026 | G020000 | N | |
| 026 | H000000 | N | |
| 027 | 000000 | N | |
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| 028 | A020000 | 0 | |
| 028 | A030000 | 0 | |
| 028 | A040000 | 0 | |
| | PAGE | 3 | |
| 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 | |

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| | | |
|-----|---------|-------|
| 028 | F010000 | 0 |
| 028 | F020000 | 0 |
| 028 | F030000 | 0 |
| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
| 028 | G020000 | 0 |
| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
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| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
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| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
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| 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 |
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| 048 | 000000 | 0.900 |
| 048 | A010000 | 0 |
| 048 | A020000 | 0.000 |
| | PAGE | 4 |
| 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 |
| 049 | 000000 | N |
| 050 | 000000 | N |
| 051 | 000000 | N |
| 052 | 000000 | N |
| 053 | A000000 | N |
| 054 | A000000 | Y |

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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
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 060 B000000 Y
 061 000000 2000
 062 A000000 Y
 062 B000000 0.0
 PAGE 5
 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
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 062 L000000 0.0
 062 M000000 0.0
 062 N000000 0.0
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 062 P000000 9.0
 062 Q000000 123.2
 062 R000000 6.2
 063 A000000 0
 063 B000000 21.2
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 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 | 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 | |
| | PAGE | 6 | |
| 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 | |
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| 071 | B000000 | | 11413 |
| 071 | C000000 | | 156440 |
| 071 | D000000 | | 6 |
| 072 | A000000 | 6 | |
| 072 | B000000 | | 11192 |
| 072 | C000000 | | 1317 |
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| 072 | F000000 | | 732 |
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| 072 | I000000 | | 19 |
| 072 | J000000 | | 17 |
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| 072 | L000000 | | 33 |
| 072 | M000000 | | 15 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 284 |
| 072 | P000000 | | 1425 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 49 |
| 072 | S000000 | | 35 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 158 |
| 072 | X000000 | | 2848 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | 9661 |
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| 072BB | 000000 | | 18801 |
| 072CC | 010000 | | 0 |
| 072CC | 020000 | | 22185 |
| 072DD | 010000 | | 8624 |

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| | |
|-------------|--------|
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 0.9600 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| PAGE 7 | |
| 073 C000000 | 0.0000 |
| 074 A000000 | 5819 |
| 074 B000000 | 0 |
| 074 C000000 | 0 |
| 074 D000000 | 127368 |
| 074 E000000 | 5946 |
| 074 F000000 | 0 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 0 |
| 074 J000000 | 0 |
| 074 K000000 | 0 |
| 074 L000000 | 1724 |
| 074 M000000 | 0 |
| 074 N000000 | 140857 |
| 074 O000000 | 0 |
| 074 P000000 | 107 |
| 074 Q000000 | 44000 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 417 |
| 074 S000000 | 0 |
| 074 T000000 | 96333 |
| 074 U010000 | 8996 |
| 074 U020000 | 0 |
| 074 V010000 | 10.71 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 14 |
| 074 Y000000 | 0 |
| 075 A000000 | 0 |
| 075 B000000 | 112081 |
| 076 000000 | 12.73 |
| 077 A000000 | Y |
| 077 B000000 | N |
| 077 C000000 | Y |
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| 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 | Y |
| PAGE 8 | |
| 077 Q020000 | N |
| 077 Q030000 | N |
| 078 000000 | N |
| 080 C000000 | 0 |

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| | | |
|-----------|---------------------|--------------|
| 081 | B000000 | 0 |
| 082 | B000000 | 0 |
| 083 | B000000 | 0 |
| 084 | B000000 | 0 |
| 086 | A010000 | 13 |
| 086 | A020000 | 138 |
| 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 |
| 087 | A020000 | 337347108 |
| 087 | A030000 | FHI |
| 088 | A000000 | Y |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | JAMES M. DYKAS | |
| TITLE | ASSISTANT TREASURER | |