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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A

June 28, 2006

PAGE 1  
000 A000000 04/30/2006  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
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000 I000000 6.1  
000 J000000 A  
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001 B000000 811-21756  
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002 A000000 1001 WARRENVILLE ROAD SUITE 300  
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007 C010800 8  
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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  
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PAGE 2  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10006  
012 A000001 PFPC INC.  
012 B000001 84-1761  
012 C010001 KING OF PRUSSIA

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012 C020001 PA  
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013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
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013 B030001 60606  
015 A000001 PFPC TRUST COMPANY  
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022 A000002 JEFFRIES & COMPANY, INC.  
022 B000002 88 0218876  
022 C000002 35127  
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022 A000003 FERRIS, BAKER, WATTS INC.  
022 B000003 52-0909521  
022 C000003 7059  
022 D000003 4980  
022 A000004 STIFEL NICOLAUS & CO. INC.  
022 B000004 43-0538770  
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022 A000005 SUNTRUST INVESTMENT SERVICES, INC.  
022 B000005 58-1648698  
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087	A020000	337347108
087	A030000	FHI
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SIGNATURE	MARK BRADLEY	
TITLE	TREASURER	