

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

FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A

June 28, 2006

PAGE 1
000 A000000 04/30/2006
000 C000000 0001323520
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
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
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
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
012 C030001 19406
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
015 A000001 PFPC TRUST COMPANY
015 B000001 C
015 C010001 PHILADELPHIA
015 C020001 PA
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015 E030001 X
018 000000 Y
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019 B000000 29
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020 C000001 0
020 C000002 0
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022 C000001 41702
022 D000001 68925
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022 B000002 88 0218876
022 C000002 35127
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022 A000003 FERRIS, BAKER, WATTS INC.
022 B000003 52-0909521
022 C000003 7059
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022 A000004 STIFEL NICOLAUS & CO. INC.
022 B000004 43-0538770
022 C000004 7097
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022 A000005 SUNTRUST INVESTMENT SERVICES, INC.
022 B000005 58-1648698
PAGE 3
022 C000005 0
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022 C000007 0
022 D000007 0
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022 C000010 0
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023 C000000 90985
023 D000000 90339
024 000000 N
025 D000001 0

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| 025 | D000003 | 0 |
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| 026 | G020000 | N |
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| 045 | 000000 | Y |
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| 048 | G010000 | 0 |
| 048 | G020000 | 0.000 |
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| 048 | H010000 | 0 |
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| 048 | J010000 | 0 |
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| 054 | K000000 | N |
| 054 | L000000 | N |
| 054 | M000000 | Y |

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054 N000000 Y
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 055 A000000 N
 055 B000000 N
 056 000000 Y
 057 000000 N
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 PAGE 5
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 063 A000000 0
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 070 H020000 N
 070 I010000 Y
 070 I020000 N
 070 J010000 Y
 070 J020000 Y
 070 K010000 Y
 070 K020000 N
 070 L010000 Y

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| | | | |
|-------|---------|---|--------|
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| 070 | M020000 | N | |
| 070 | N010000 | Y | |
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| 070 | O010000 | Y | |
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| 070 | P010000 | Y | |
| 070 | P020000 | N | |
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| 070 | Q020000 | N | |
| 070 | R010000 | N | |
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| 071 | C000000 | | 161533 |
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| 072 | J000000 | | 9 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 21 |
| 072 | M000000 | | 20 |
| 072 | N000000 | | 0 |
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| 072AA | 000000 | | 864 |
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| 072EE | 000000 | | 0 |
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| 074 | C000000 | | 0 |
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| 074 | E000000 | | 7231 |
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| | | |
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| 074 | H000000 | 0 |
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| 074 | J000000 | 0 |
| 074 | K000000 | 0 |
| 074 | L000000 | 2317 |
| | PAGE | 7 |
| 074 | M000000 | 21 |
| 074 | N000000 | 169428 |
| 074 | O000000 | 0 |
| 074 | P000000 | 124 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 203 |
| 074 | S000000 | 0 |
| 074 | T000000 | 169101 |
| 074 | U010000 | 8838 |
| 074 | U020000 | 0 |
| 074 | V010000 | 19.13 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 10 |
| 074 | Y000000 | 0 |
| 075 | A000000 | 0 |
| 075 | B000000 | 167117 |
| 076 | 000000 | 19.37 |
| 077 | A000000 | Y |
| 077 | C000000 | Y |
| 077 | Q010000 | Y |
| 078 | 000000 | N |
| 086 | A010000 | 33 |
| 086 | A020000 | 627 |
| 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 |
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| 087 | A030000 | FHI |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | MARK BRADLEY | |
| TITLE | TREASURER | |