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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A

June 28, 2006

PAGE 1
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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001 C000000 6302414141
002 A000000 1001 WARRENVILLE ROAD SUITE 300
002 B000000 LISLE
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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.
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010 C010001 WESTBOROUGH
010 C020001 MA
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011 A000001 RBC CAPITAL MARKETS CORPORATION
011 B000001 8-001672
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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
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015 C010001 PHILADELPHIA
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022 A000003 FERRIS, BAKER, WATTS INC.
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022 C000003 7059
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022 A000004 STIFEL NICOLAUS & CO. INC.
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022 A000005 SUNTRUST INVESTMENT SERVICES, INC.
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087	A020000	337347108
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SIGNATURE	MARK BRADLEY	
TITLE	TREASURER	