

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

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

```

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
015 C030001 19153
015 E030001 X
018 000000 Y
019 A000000 Y
019 B000000 29
019 C000000 FIRSTDEFIN
020 C000001 0
020 C000002 0
020 C000003 0
020 C000004 0
020 C000005 0
020 C000006 0
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 0
022 A000001 UNITED CAPITAL MARKETS
022 B000001 54-1779870
022 C000001 41702
022 D000001 68925
022 A000002 JEFFRIES & COMPANY, INC.
022 B000002 88 0218876
022 C000002 35127
022 D000002 15439
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
022 C000004 7097
022 D000004 0
022 A000005 SUNTRUST INVESTMENT SERVICES, INC.
022 B000005 58-1648698
    PAGE 3
022 C000005 0
022 D000005 995
022 C000006 0
022 D000006 0
022 C000007 0
022 D000007 0
022 C000008 0
022 D000008 0
022 C000009 0
022 D000009 0
022 C000010 0
022 D000010 0
023 C000000 90985
023 D000000 90339
024 000000 N
025 D000001 0

```

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

025	D000002	0
025	D000003	0
025	D000004	0
025	D000005	0
025	D000006	0
025	D000007	0
025	D000008	0
026	A000000	N
026	B000000	N
026	C000000	N
026	D000000	Y
026	E000000	N
026	F000000	N
026	G010000	N
026	G020000	N
026	H000000	N
027	000000	N
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.900
048	A010000	0
048	A020000	0.000
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
	PAGE	4
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
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

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

054	N000000	Y	
054	O000000	Y	
055	A000000	N	
055	B000000	N	
056	000000	Y	
057	000000	N	
058	A000000	N	
059	000000	Y	
060	A000000	Y	
060	B000000	Y	
061	000000		2000
062	A000000	Y	
062	B000000		0.0
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
062	K000000		0.0
062	L000000		0.0
062	M000000		0.0
062	N000000		4.8
	PAGE	5	
062	O000000		0.0
062	P000000		17.5
062	Q000000		72.2
062	R000000		4.3
063	A000000		0
063	B000000		18.8
064	A000000	N	
064	B000000	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	
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	

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

070	L020000	N	
070	M010000	Y	
070	M020000	N	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	N	
070	P010000	Y	
070	P020000	N	
070	Q010000	Y	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		78493
071	B000000		79305
	PAGE	6	
071	C000000		161533
071	D000000		49
072	A000000	6	
072	B000000		10475
072	C000000		0
072	D000000		0
072	E000000		0
072	F000000		746
072	G000000		83
072	H000000		0
072	I000000		17
072	J000000		9
072	K000000		0
072	L000000		21
072	M000000		20
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		25
072	S000000		17
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		55
072	X000000		993
072	Y000000		0
072	Z000000		9482
072AA	000000		864
072BB	000000		0
072CC	010000		154
072CC	020000		0
072DD	010000		10440
072DD	020000		0
072EE	000000		0
073	A010000		1.1850
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		0
074	B000000		0
074	C000000		0
074	D000000		159859
074	E000000		7231
074	F000000		0
074	G000000		0

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

074	H000000	0
074	I000000	0
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
087	A020000	337347108
087	A030000	FHI
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE MARK BRADLEY		
TITLE TREASURER		