

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    |              |