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FIRST TRUST STRATEGIC HIGH INCOME FUND

Form NSAR-A/A

June 29, 2006

PAGE 1
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000 D000000 N
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000 F000000 Y
000 G000000 Y
000 H000000 N
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002 A000000 1001 WARRENVILLE ROAD SUITE 300
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008 A000001 FIRST TRUST ADVISORS L.P.
008 B000001 A
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008 D030001 60532
008 A000002 VALHALLA CAPITAL PARTNERS, LLC
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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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012 A000001 PFPC INC.
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012 C010001 KING OF PRUSSIA

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012 C020001 PA
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013 B010001 CHICAGO
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022 A000003 FERRIS, BAKER, WATTS INC.
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022 A000004 STIFEL NICOLAUS & CO. INC.
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022 A000005 SUNTRUST INVESTMENT SERVICES, INC.
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070	L020000	N	
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087	A020000	337347108
087	A030000	FHI
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088	C000000	N
088	D000000	N
SIGNATURE	MARK BRADLEY	
TITLE	TREASURER	