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FIRST TRUST/FIDAC MORTGAGE INCOME FUND

Form NSAR-B

December 29, 2006

PAGE 1  
000 B000000 10/31/2006  
000 C000000 1319183  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
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001 A000000 First Trust FIDAC Mortgage Income FUnd  
001 B000000 811-21727  
001 C000000 6302414141  
002 A000000 1001 WARRENVILLE ROAD  
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002 D010000 60532  
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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 FIXED INCOME DISCOUNT ADVISORY COMPANY  
008 B000002 S  
008 C000002 801-46034  
008 D010002 NEW YORK  
008 D020002 NY  
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010 A000001 PFPC INC.  
010 B000001 84-1761  
010 C010001 WESTBOROUGH  
010 C020001 MA  
010 C030001 01581  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-007221  
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012 A000001 PFPC INC.  
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012 C010001 KING OF PRUSSIA  
012 C020001 PA  
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013 A000001 DELOITTE & TOUCHE LLP  
PAGE 2  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60601  
013 B040001 6779  
015 A000001 PFPC TRUST COMPANY  
015 B000001 C

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015 C010001 PHILADELPHIA  
 015 C020001 PA  
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 022 B000002 68-0172274  
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 022 A000006 BEAR STEARNS & CO.  
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 022 A000007 BARCLAYS CAPITAL GROUP  
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 022 A000008 GREENWICH CAPITAL MARKET INC.  
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067 000000 N  
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 072 E000000 0  
 072 F000000 958  
 072 G000000 100  
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 072 J000000 11  
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 072 L000000 23  
 072 M000000 40  
 072 N000000 0  
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 072 Q000000 0

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072 R000000 55  
 072 S000000 24  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0

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077 A000000 Y  
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077 Q010000 Y  
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 080 A000000 ICI Mutual Insurance Company  
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087	A020000	33734E103
087	A030000	FMY.N
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	ROGER F. TESTIN	
TITLE	VICE PRESIDENT	