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FIRST TRUST/FIDAC MORTGAGE INCOME FUND

Form NSAR-B

December 28, 2010

PAGE 1
000 B000000 10/31/2010
000 C000000 1319183
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/FIDAC Mortgage Income Fund
001 B000000 811-21727
001 C000000 6307658000
002 A000000 120 E. LIBERTY DRIVE, SUITE 400
002 B000000 WHEATON
002 C000000 IL
002 D010000 60187
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 FIRST TRUST ADVISORS L.P.
008 B000001 A
008 C000001 801-39950
008 D010001 Wheaton
008 D020001 IL
008 D030001 60187
008 A000002 FIXED INCOME DISCOUNT ADVISORY COMPANY
008 B000002 S
008 C000002 801-46034
008 D010002 NEW YORK
008 D020002 NY
008 D030002 10036
010 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
010 B000001 84-1761
010 C010001 WILMINGTON
010 C020001 DE
010 C030001 19809
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-007221
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10281
012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
012 B000001 84-1761
012 C010001 WILMINGTON
012 C020001 DE
012 C030001 19809
013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
013 B040001 4301
015 A000001 PFPC TRUST COMPANY
015 B000001 C

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015 C010001 PHILADELPHIA
 015 C020001 PA
 015 C030001 19153
 015 E010001 X
 018 000000 Y
 019 A000000 Y
 019 B000000 64
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 021 000000 0
 022 A000001 BRAVER STERN
 022 B000001 13-3604537
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 022 D000001 0
 022 A000002 DEUTSCHE BANK
 022 B000002 13-6124068
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 022 B000003 13-9659485
 022 C000003 1190
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 022 A000004 BARCLAYS CAPITAL, INC.
 022 B000004 06-1031656
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 025 B000001 13-5659485
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 025 D000001 2170
 026 A000000 N
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 026 F000000 N
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 026 H000000 N
 027 000000 N
 028 A010000 0
 028 A020000 0
 028 A030000 0
 PAGE 3
 028 A040000 0
 028 B010000 0
 028 B020000 0
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 028 B040000 0
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 028 E020000 0
 028 E030000 0

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| | | |
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| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
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| 047 | 000000 | Y |
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| 048 | B020000 | 0.000 |
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| 048 | C020000 | 0.000 |
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| 048 | H010000 | 0 |
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| 048 | J020000 | 0.000 |
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| 050 | 000000 | N |
| 051 | 000000 | N |
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| 053 | A000000 | N |

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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
054 N000000 Y
054 O000000 Y
055 A000000 N
055 B000000 N
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058 A000000 N
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061 000000 2000
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PAGE 5
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062 H000000 0.0
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062 N000000 34.3
062 O000000 0.0
062 P000000 0.0
062 Q000000 80.6
062 R000000 0.0
063 A000000 0
063 B000000 24.7
064 A000000 N
064 B000000 Y
065 000000 N
066 A000000 N
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 Y
070 B010000 Y
070 B020000 N
070 C010000 Y
070 C020000 N
070 D010000 Y
070 D020000 N
070 E010000 Y

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| | | | |
|-------|---------|------|-------|
| 070 | E020000 | N | |
| 070 | F010000 | Y | |
| 070 | F020000 | N | |
| 070 | G010000 | Y | |
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| 070 | H020000 | N | |
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| 070 | I020000 | N | |
| 070 | J010000 | Y | |
| 070 | J020000 | Y | |
| 070 | K010000 | Y | |
| 070 | K020000 | N | |
| 070 | L010000 | Y | |
| 070 | L020000 | N | |
| | PAGE | 6 | |
| 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 | |
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| 071 | B000000 | | 35474 |
| 071 | C000000 | | 95486 |
| 071 | D000000 | 36 | |
| 072 | A000000 | 12 | |
| 072 | B000000 | | 9963 |
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| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 970 |
| 072 | G000000 | | 100 |
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| 072 | J000000 | | 15 |
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| 072 | M000000 | | 40 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 224 |
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| 072 | Q000000 | | 0 |
| 072 | R000000 | | 46 |
| 072 | S000000 | | 20 |
| 072 | T000000 | | 0 |
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| 072 | X000000 | 1596 | |
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| 072 | Z000000 | 8367 | |
| 072AA | 000000 | | 0 |
| 072BB | 000000 | 1454 | |
| 072CC | 010000 | | 0 |
| 072CC | 020000 | | 354 |

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| | |
|-------------|---------|
| 072DD010000 | 6682 |
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 1.6500 |
| 073 A020000 | 0.0000 |
| PAGE 7 | |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 422 |
| 074 B000000 | 0 |
| 074 C000000 | 0 |
| 074 D000000 | 91364 |
| 074 E000000 | 0 |
| 074 F000000 | 0 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 0 |
| 074 J000000 | 0 |
| 074 K000000 | 0 |
| 074 L000000 | 847 |
| 074 M000000 | 10 |
| 074 N000000 | 92643 |
| 074 O000000 | 0 |
| 074 P000000 | 79 |
| 074 Q000000 | 0 |
| 074 R010000 | 12976 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 93 |
| 074 S000000 | 0 |
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| 074 U010000 | 4056945 |
| 074 U020000 | 0 |
| 074 V010000 | 19.59 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 8 |
| 074 Y000000 | 0 |
| 075 A000000 | 0 |
| 075 B000000 | 79680 |
| 076 000000 | 20.70 |
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| 077 C000000 | Y |
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| 077 H000000 | N |
| 077 I000000 | N |
| 077 J000000 | N |
| 077 K000000 | N |
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| 077 O000000 | N |
| 077 P000000 | N |
| PAGE 8 | |
| 077 Q010000 | Y |
| 077 Q020000 | N |
| 077 Q030000 | N |
| 078 000000 | N |

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080 A000000 ICI MUTUAL INSURANCE COMPANY
080 C000000 11500
081 A000000 Y
081 B000000 65
082 A000000 N
082 B000000 0
083 A000000 N
083 B000000 0
084 A000000 N
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086 A010000 0
086 A020000 0
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086 C010000 0
086 C020000 0
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086 D020000 0
086 E010000 0
086 E020000 0
086 F010000 0
086 F020000 0
087 A010000 COMMON STOCK
087 A020000 33734E103
087 A030000 FMY
088 A000000 Y
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE JAMES M. DYKAS
TITLE ASSISTANT TREASURER