

Edgar Filing: FIRST TRUST/FIDAC MORTGAGE INCOME FUND - Form NSAR-B

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  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 First Trust FIDAC Mortgage Income FUnd  
001 B000000 811-21727  
001 C000000 6302414141  
002 A000000 1001 WARRENVILLE ROAD  
002 B000000 Lilse  
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  
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  
008 D030002 10036  
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  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
012 A000001 PFPC INC.  
012 B000001 84-1761  
012 C010001 KING OF PRUSSIA  
012 C020001 PA  
012 C030001 19406  
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

Edgar Filing: FIRST TRUST/FIDAC MORTGAGE INCOME FUND - Form NSAR-B

015 C010001 PHILADELPHIA  
015 C020001 PA  
015 C030001 19153  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 34  
019 C000000 FIRSTDEFIN  
021 000000 0  
022 A000001 COUNTRYWIDE SECURITIES  
022 B000001 95-3667085  
022 C000001 27045  
022 D000001 7151  
022 A000002 WASHINGTON MUTUAL BANK  
022 B000002 68-0172274  
022 C000002 10710  
022 D000002 18139  
022 A000003 JPMORGAN CHASE & CO  
022 B000003 13-3224016  
022 C000003 18264  
022 D000003 7635  
022 A000004 LEHMAN BROTHERS HOLDINGS INC  
022 B000004 13-2518466  
022 C000004 0  
022 D000004 25527  
022 A000005 CREDIT SUISSE  
022 B000005 13-5659485  
022 C000005 16993  
022 D000005 5575  
022 A000006 BEAR STEARNS & CO.  
022 B000006 13-4946705  
022 C000006 7554  
022 D000006 437  
022 A000007 BARCLAYS CAPITAL GROUP  
022 B000007 00-0000000  
022 C000007 0  
022 D000007 5484  
022 A000008 GREENWICH CAPITAL MARKET INC.  
022 B000008 00-0000000  
022 C000008 0  
022 D000008 2299  
023 C000000 80565  
023 D000000 72248  
024 000000 N  
026 A000000 N  
PAGE 3  
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  
028 A010000 0  
028 A020000 0  
028 A030000 0  
028 A040000 0  
028 B010000 0  
028 B020000 0  
028 B030000 0

Edgar Filing: FIRST TRUST/FIDAC MORTGAGE INCOME FUND - Form NSAR-B

028	B040000		0
028	C010000		0
028	C020000		0
028	C030000		0
028	C040000		0
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
028	E020000		0
028	E030000		0
028	E040000		0
028	F010000		0
028	F020000		0
028	F030000		0
028	F040000		0
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
030	B000000	0.00	
030	C000000	0.00	
031	A000000		0
031	B000000		0
032	000000		0
033	000000		0
035	000000		0
036	B000000		0
038	000000		0
042	A000000		0
042	B000000		0
042	C000000		0
	PAGE	4	
042	D000000		0
042	E000000		0
042	F000000		0
042	G000000		0
042	H000000		0
043	000000		0
044	000000		0
045	000000	Y	
046	000000	N	
047	000000	Y	
048	000000	1.000	
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	
048	H010000		0

Edgar Filing: FIRST TRUST/FIDAC MORTGAGE INCOME FUND - Form NSAR-B

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 Y  
 053 B000000 Y  
 053 C000000 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  
 PAGE 5  
 054 L000000 N  
 054 M000000 Y  
 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 101.3  
 062 O000000 0.0  
 062 P000000 0.0  
 062 Q000000 27.7  
 062 R000000 0.0  
 063 A000000 0  
 063 B000000 24.3  
 064 A000000 N  
 064 B000000 N  
 066 A000000 N

Edgar Filing: FIRST TRUST/FIDAC MORTGAGE INCOME FUND - Form NSAR-B

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  
 070 E020000 N  
 070 F010000 Y  
 PAGE 6  
 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 N  
 070 K010000 Y  
 070 K020000 N  
 070 L010000 Y  
 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 83680  
 071 B000000 80140  
 071 C000000 95594  
 071 D000000 76  
 072 A000000 12  
 072 B000000 6448  
 072 C000000 3  
 072 D000000 0  
 072 E000000 0  
 072 F000000 958  
 072 G000000 100  
 072 H000000 0  
 072 I000000 38  
 072 J000000 11  
 072 K000000 0  
 072 L000000 23  
 072 M000000 40  
 072 N000000 0  
 072 O000000 0  
 072 P000000 1030  
 072 Q000000 0

Edgar Filing: FIRST TRUST/FIDAC MORTGAGE INCOME FUND - Form NSAR-B

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

PAGE 7

072 W000000 42  
 072 X000000 2321  
 072 Y000000 27  
 072 Z000000 4158  
 072AA000000 0  
 072BB000000 3859  
 072CC010000 1516  
 072CC020000 0  
 072DD010000 4281  
 072DD020000 0  
 072EE000000 0  
 073 A010000 1.0584  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 15  
 074 B000000 0  
 074 C000000 0  
 074 D000000 96067  
 074 E000000 0  
 074 F000000 0  
 074 G000000 0  
 074 H000000 0  
 074 I000000 0  
 074 J000000 0  
 074 K000000 0  
 074 L000000 888  
 074 M000000 0  
 074 N000000 96970  
 074 O000000 0  
 074 P000000 82  
 074 Q000000 0  
 074 R010000 22045  
 074 R020000 0  
 074 R030000 0  
 074 R040000 385  
 074 S000000 0  
 074 T000000 74458  
 074 U010000 4045  
 074 U020000 0  
 074 V010000 18.41  
 074 V020000 0.00  
 074 W000000 0.0000  
 074 X000000 7  
 074 Y000000 0  
 075 A000000 0  
 075 B000000 74856  
 076 000000 16.58

077 A000000 Y  
 077 B000000 Y

PAGE 8

077 Q010000 Y  
 077 Q020000 Y  
 078 000000 N  
 080 A000000 ICI Mutual Insurance Company  
 080 B000000 na

Edgar Filing: FIRST TRUST/FIDAC MORTGAGE INCOME FUND - Form NSAR-B

080	C000000	11000
081	A000000	Y
081	B000000	35
082	A000000	Y
082	B000000	50
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	0
086	A020000	0
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	33734E103
087	A030000	FMY.N
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	ROGER F. TESTIN	
TITLE	VICE PRESIDENT	