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FIRST TRUST/FIDAC MORTGAGE INCOME FUND

Form NSAR-A

June 27, 2008

PAGE 1  
000 A000000 04/30/2008  
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 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  
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 84-01761  
010 C010001 WESTBOROUGH  
010 C020001 MA  
010 C030001 01581  
010 C040001 5108  
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 PAWTUCKET  
012 C020001 RI  
012 C030001 02860  
PAGE 2  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
013 B040001 4301  
015 A000001 PFPC TRUST COMPANY

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|     |         |                              |  |
|-----|---------|------------------------------|--|
| 015 | B000001 | C                            |  |
| 015 | C010001 | PHILADELPHIA                 |  |
| 015 | C020001 | PA                           |  |
| 015 | C030001 | 19153                        |  |
| 015 | E010001 | X                            |  |
| 018 | 000000  | Y                            |  |
| 019 | A000000 | Y                            |  |
| 019 | B000000 | 59                           |  |
| 019 | C000000 | FIRSTDEFIN                   |  |
| 021 | 000000  | 0                            |  |
| 022 | A000001 | DEUTSCHE BANK                |  |
| 022 | B000001 | 13-6124068                   |  |
| 022 | C000001 | 6711                         |  |
| 022 | D000001 | 0                            |  |
| 022 | A000002 | LEHMAN BROTHERS HOLDINGS INC |  |
| 022 | B000002 | 13-2518466                   |  |
| 022 | C000002 | 1500                         |  |
| 022 | D000002 | 0                            |  |
| 023 | C000000 | 8211                         |  |
| 023 | D000000 | 0                            |  |
| 024 | 000000  | N                            |  |
| 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                            |  |
| 028 | A010000 | 0                            |  |
| 028 | A020000 | 0                            |  |
| 028 | A030000 | 0                            |  |
| 028 | A040000 | 0                            |  |
| 028 | B010000 | 0                            |  |
| 028 | B020000 | 0                            |  |
| 028 | B030000 | 0                            |  |
| 028 | B040000 | 0                            |  |
| 028 | C010000 | 0                            |  |
| 028 | C020000 | 0                            |  |
| 028 | C030000 | 0                            |  |
| 028 | C040000 | 0                            |  |
| 028 | D010000 | 0                            |  |
| 028 | D020000 | 0                            |  |
|     | PAGE    | 3                            |  |
| 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                            |  |

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|     |         |       |
|-----|---------|-------|
| 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     |
| 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 |
|     | PAGE    | 4     |
| 048 | G010000 | 0     |
| 048 | G020000 | 0.000 |
| 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     |

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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  
PAGE 5  
062 M000000 0.0  
062 N000000 81.4  
062 O000000 0.0  
062 P000000 0.0  
062 Q000000 50.8  
062 R000000 0.0  
063 A000000 0  
063 B000000 23.7  
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 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  
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

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|       |         |   |        |
|-------|---------|---|--------|
| 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 |        |
|       | PAGE    | 6 |        |
| 071   | A000000 |   | 9289   |
| 071   | B000000 |   | 5925   |
| 071   | C000000 |   | 97800  |
| 071   | D000000 | 6 |        |
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| 072   | B000000 |   | 3810   |
| 072   | C000000 |   | 2      |
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| 072   | Y000000 |   | 0      |
| 072   | Z000000 |   | 2709   |
| 072AA | 000000  |   | 0      |
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| 072CC | 020000  |   | 0      |
| 072DD | 010000  |   | 2063   |
| 072DD | 020000  |   | 0      |
| 072EE | 000000  |   | 0      |
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| 073   | A020000 |   | 0.0000 |
| 073   | B000000 |   | 0.0000 |
| 073   | C000000 |   | 0.0000 |
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| 074   | B000000 |   | 0      |
| 074   | C000000 |   | 0      |
| 074   | D000000 |   | 99457  |
| 074   | E000000 |   | 1525   |

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|           |                     |              |
|-----------|---------------------|--------------|
| 074       | F000000             | 0            |
| 074       | G000000             | 0            |
| 074       | H000000             | 0            |
| 074       | I000000             | 0            |
| 074       | J000000             | 0            |
|           | PAGE 7              |              |
| 074       | K000000             | 0            |
| 074       | L000000             | 847          |
| 074       | M000000             | 20           |
| 074       | N000000             | 101964       |
| 074       | O000000             | 0            |
| 074       | P000000             | 79           |
| 074       | Q000000             | 0            |
| 074       | R010000             | 25372        |
| 074       | R020000             | 0            |
| 074       | R030000             | 0            |
| 074       | R040000             | 158          |
| 074       | S000000             | 0            |
| 074       | T000000             | 76355        |
| 074       | U010000             | 4045         |
| 074       | U020000             | 0            |
| 074       | V010000             | 18.88        |
| 074       | V020000             | 0.00         |
| 074       | W000000             | 0.0000       |
| 074       | X000000             | 7            |
| 074       | Y000000             | 0            |
| 075       | A000000             | 0            |
| 075       | B000000             | 75665        |
| 076       | 000000              | 17.38        |
| 077       | A000000             | Y            |
| 077       | C000000             | Y            |
| 078       | 000000              | N            |
| 080       | C000000             | 0            |
| 081       | B000000             | 0            |
| 082       | B000000             | 0            |
| 083       | B000000             | 0            |
| 084       | B000000             | 0            |
| 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          |
| 088       | A000000             | Y            |
| 088       | B000000             | N            |
| 088       | C000000             | N            |
| 088       | D000000             | Y            |
| SIGNATURE | JAMES M. DYKAS      |              |
| TITLE     | ASSISTANT TREASURER |              |