

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

FIRST TRUST/FIDAC MORTGAGE INCOME FUND

Form NSAR-B

December 30, 2005

PAGE 1  
000 B000000 10/31/2005  
000 C000000 0001319183  
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 Y  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
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  
PAGE 2  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
012 A000001 PFPC INC.  
012 B000001 84-1761  
012 C010001 KING OF PRUSSIA

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012 C020001 PA  
012 C030001 19406  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60601  
013 B040001 6779  
015 A000001 PFPC TRUST COMPANY  
015 B000001 C  
015 C010001 PHILADELPHIA  
015 C020001 PA  
015 C030001 19153  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 24  
019 C000000 FIRSTDEFIN  
020 C000001 0  
020 C000002 0  
020 C000003 0  
020 C000004 0  
020 C000005 0  
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020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 0  
022 A000001 MERRILL LYNCH & COMPANY INC.  
022 B000001 13-2740599  
022 C000001 32027  
022 D000001 0  
022 A000002 LEHMAN BROTHERS INC  
022 B000002 13-2518466  
022 C000002 16600  
022 D000002 10525  
022 A000003 BANK OF AMERICA CORP  
022 B000003 56-0906609  
022 C000003 20073  
022 D000003 3153  
022 A000004 WASHINGTON MUTUAL BANK  
022 B000004 68-0172274  
022 C000004 19105  
022 D000004 0  
022 A000005 COUNTRYWIDE SECURITIES  
PAGE 3  
022 B000005 95-3667085  
022 C000005 7965  
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022 A000006 DEUTSCHE BANK SECURITIES CORP INC  
022 B000006 13-2730828  
022 C000006 5938  
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022 A000007 CITIGROUP GLOBAL MARKETS INC  
022 B000007 11-2418191  
022 C000007 3028  
022 D000007 0  
022 A000008 JPMORGAN CHASE BANK  
022 B000008 13-4994650  
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| 022 | C000010 | 0      |
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| 026 | E000000 | N      |
| 026 | F000000 | N      |
| 026 | G010000 | N      |
| 026 | G020000 | N      |
| 026 | H000000 | N      |
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| 048 | A020000 | 0.000  |
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| 048 | D010000 | 0      |
| 048 | D020000 | 0.000  |
| 048 | E010000 | 0      |
| 048 | E020000 | 0.000  |
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| 048 | F020000 | 0.000  |
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| 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      |

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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  
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062 I000000 0.0  
062 J000000 0.0  
062 K000000 0.0  
062 L000000 26.1  
062 M000000 0.0  
062 N000000 87.0  
PAGE 5  
062 O000000 0.0  
062 P000000 0.0  
062 Q000000 39.7  
062 R000000 0.0  
063 A000000 0  
063 B000000 27.8  
064 A000000 N  
064 B000000 N  
066 A000000 N  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
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070 A020000 Y  
070 B010000 Y  
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070 C020000 Y  
070 D010000 Y  
070 D020000 N  
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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

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|       |         |   |        |
|-------|---------|---|--------|
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| 070   | M020000 | N |        |
| 070   | N010000 | Y |        |
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| 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 |   | 11015  |
|       | PAGE    | 6 |        |
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| 072   | L000000 |   | 37     |
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| 072   | P000000 |   | 219    |
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| 072   | R000000 |   | 41     |
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| 072   | T000000 |   | 0      |
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| 072   | V000000 |   | 0      |
| 072   | W000000 |   | 34     |
| 072   | X000000 |   | 828    |
| 072   | Y000000 |   | 67     |
| 072   | Z000000 |   | 1436   |
| 072AA | 000000  |   | 0      |
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| 073   | C000000 |   | 0.0000 |
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| 074   | D000000 |   | 97456  |
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| 074   | F000000 |   | 0      |
| 074   | G000000 |   | 0      |

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|        |         |                                    |
|--------|---------|------------------------------------|
| 074    | H000000 | 0                                  |
| 074    | I000000 | 0                                  |
| 074    | J000000 | 0                                  |
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| PAGE 7 |         |                                    |
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| 074    | R020000 | 0                                  |
| 074    | R030000 | 0                                  |
| 074    | R040000 | 136                                |
| 074    | S000000 | 0                                  |
| 074    | T000000 | 76925                              |
| 074    | U010000 | 4045                               |
| 074    | U020000 | 0                                  |
| 074    | V010000 | 19.02                              |
| 074    | V020000 | 0.00                               |
| 074    | W000000 | 0.0000                             |
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| 076    | 000000  | 16.40                              |
| 077    | A000000 | Y                                  |
| 077    | B000000 | Y                                  |
| 077    | Q010000 | Y                                  |
| 078    | 000000  | N                                  |
| 080    | A000000 | CHUBB GROUP OF INSURANCE COMPANIES |
| 080    | C000000 | 9425                               |
| 081    | A000000 | Y                                  |
| 081    | B000000 | 23                                 |
| 082    | A000000 | Y                                  |
| 082    | B000000 | 50                                 |
| 083    | A000000 | N                                  |
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| 084    | A000000 | N                                  |
| 084    | B000000 | 0                                  |
| 085    | A000000 | Y                                  |
| 085    | B000000 | N                                  |
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| 086    | A020000 | 77264                              |
| 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                          |
| PAGE 8 |         |                                    |
| 087    | A030000 | FMY                                |
| 088    | A000000 | N                                  |
| 088    | B000000 | N                                  |
| 088    | C000000 | N                                  |

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088 D000000 N

SIGNATURE MARK BRADLEY

TITLE TREASURER