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FIRST TRUST/FIDAC MORTGAGE INCOME FUND

Form NSAR-A

June 29, 2009

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
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PAGE 2  
013 B010001 CHICAGO  
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015 A000001 PFPC TRUST COMPANY  
015 B000001 C

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SIGNATURE JAMES M. DYKAS  
TITLE ASSISTANT TREASURER