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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 27, 2011

PAGE 1  
000 B000000 10/31/2011  
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 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  
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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  
008 A000003 BROOKFIELD INVESTMENT MANAGEMENT INC.  
008 B000003 S  
008 C000003 801-34605  
008 D010003 New York  
008 D020003 NY  
008 D030003 10281  
008 D040003 1010  
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  
PAGE 2  
011 C030001 10281  
012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.  
012 B000001 84-1761  
012 C010001 WILMINGTON  
012 C020001 DE  
012 C030001 19809

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013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
013 B040001 4301  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
018 000000 Y  
019 A000000 Y  
019 B000000 82  
019 C000000 FIRSTDEFIN  
021 000000 0  
022 A000001 STEPHENS, INC.  
022 B000001 20-3456509  
022 C000001 0  
022 D000001 11209  
022 A000002 BANK OF AMERICA  
022 B000002 13-4078651  
022 C000002 6019  
022 D000002 3983  
022 A000003 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000003 13-5659485  
022 C000003 7267  
022 D000003 0  
022 A000004 JEFFERIES & CO., INC.  
022 B000004 95-2622900  
022 C000004 4826  
022 D000004 0  
022 A000005 GOLDMAN SACHS & CO.  
022 B000005 13-5108880  
022 C000005 3897  
022 D000005 0  
022 A000006 JPMORGAN CHASE & COMPANY  
022 B000006 13-4994650  
022 C000006 3140  
022 D000006 744  
022 A000007 MORGAN STANLEY & CO., INC.  
022 B000007 36-3145972  
022 C000007 3737  
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022 A000008 NOMURA SECURITIES  
022 B000008 13-2642206  
PAGE 3  
022 C000008 2651  
022 D000008 1080  
022 A000009 BRAVER STERN  
022 B000009 13-3604537  
022 C000009 3285  
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022 A000010 BARCLAYS CAPITAL, INC.  
022 B000010 06-1031656  
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023 C000000 45627  
023 D000000 17017  
024 000000 Y  
025 A000001 CREDIT SUISSE FIRST BOSTON CORP.  
025 B000001 13-5659485  
025 C000001 D

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054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	Y
054	H000000	Y
054	I000000	N
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054	O000000	Y
055	A000000	N
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058 A000000 N  
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060 A000000 Y  
060 B000000 Y  
061 000000 2000  
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062 J000000 0.0

PAGE 6

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062 M000000 0.0  
062 N000000 56.9  
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062 P000000 0.0  
062 Q000000 68.3  
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070 L020000 N  
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070 N010000 Y  
070 N020000 N

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070	O010000	Y	
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070	Q010000	Y	
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074	I000000		0
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074	K000000		0

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074	L000000	802
074	M000000	8
074	N000000	98200
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077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	Y
077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	ICI MUTUAL INSURANCE COMPANY
080	C000000	15000
081	A000000	Y
081	B000000	83
082	A000000	N
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082	B000000	0
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083	B000000	0
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086	C010000	0
086	C020000	0
086	D010000	0

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086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
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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	