

FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 26, 2012

PAGE 1
000 B000000 10/31/2012
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
007 B000000 0
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 BROOKFIELD INVESTMENT MANAGEMENT INC.
008 B000002 S
008 C000002 801-34605
008 D010002 New York
008 D020002 NY
008 D030002 10281
008 D040002 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
011 C030001 10281
012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
012 B000001 84-1761
012 C010001 WILMINGTON
012 C020001 DE
012 C030001 19809
PAGE 2
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

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

015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
018 000000 Y
019 A000000 Y
019 B000000 96
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 CS FIRST BOSTON CORP.
022 B000001 13-9659485
022 C000001 14368
022 D000001 9120
022 A000002 BARCLAYS CAPITAL, INC.
022 B000002 06-1031656
022 C000002 7860
022 D000002 5699
022 A000003 JPMORGAN CHASE & CO
022 B000003 13-3224016
022 C000003 7674
022 D000003 271
022 A000004 NOMURA SECURITIES
022 B000004 13-2642206
022 C000004 4036
022 D000004 2529
022 A000005 CITI GROUP
022 B000005 13-5266470
022 C000005 2206
022 D000005 1747
022 A000006 BANK OF AMERICA
022 B000006 13-4078651
022 C000006 1428
022 D000006 1256
022 A000007 ROYAL BANK OF SCOTLAND
022 C000007 1586
022 D000007 876
022 A000008 GOLDMAN SACHS & CO.
022 B000008 13-5108880
022 C000008 1956
022 D000008 0
022 A000009 MORGAN STANLEY & CO., INC.
022 B000009 36-3145972
022 C000009 1862
022 D000009 0
022 A000010 UBS SECURITIES
PAGE 3
022 B000010 13-3873456
022 C000010 904
022 D000010 0
023 C000000 43880
023 D000000 21498
024 000000 Y
025 A000001 CREDIT SUISSE FIRST BOSTON CORP.
025 B000001 13-5659485
025 C000001 D
025 D000001 2687
025 A000002 BANK OF AMERICA
025 B000002 13-4078651
025 C000002 D
025 D000002 5961
025 A000003 JPMORGAN CHASE & COMPANY
025 B000003 13-4994650

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

025	C000003	D	
025	D000003		8241
025	A000004	MORGAN STANLEY & CO., INC.	
025	B000004	36-3145972	
025	C000004	D	
025	D000004		226
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
028	D030000		0
028	D040000		0
028	E010000		0
028	E020000		0
028	E030000		0
	PAGE	4	
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
042	D000000		0
042	E000000		0
042	F000000		0

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

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
 048 H020000 0.000
 048 I010000 0
 PAGE 5
 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
 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

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

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	47.2
062	O000000	0.0
062	P000000	0.0
062	Q000000	86.6

PAGE 6

062	R000000	0.0
063	A000000	0
063	B000000	31.0
064	A000000	N
064	B000000	Y
065	000000	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	Y
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

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

070 R020000 N
 071 A000000 54641
 071 B000000 44726
 071 C000000 90163
 071 D000000 50

PAGE 7

072 A000000 12
 072 B000000 7102
 072 C000000 0
 072 D000000 0
 072 E000000 0
 072 F000000 950
 072 G000000 90
 072 H000000 0
 072 I000000 42
 072 J000000 16
 072 K000000 0
 072 L000000 41
 072 M000000 23
 072 N000000 0
 072 O000000 229
 072 P000000 199
 072 Q000000 0
 072 R000000 49
 072 S000000 20
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 140
 072 X000000 1799
 072 Y000000 0
 072 Z000000 5303
 072AA000000 0
 072BB000000 1903
 072CC010000 2616
 072CC020000 0
 072DD010000 8322
 072DD020000 0
 072EE000000 0
 073 A010000 2.0300
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 3957
 074 B000000 0
 074 C000000 0
 074 D000000 100928
 074 E000000 0
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 0
 074 K000000 0
 074 L000000 611
 074 M000000 123
 074 N000000 105619

PAGE 8

074 O000000 5727
 074 P000000 83
 074 Q000000 0
 074 R010000 24260

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

074	R020000	0
074	R030000	0
074	R040000	110
074	S000000	0
074	T000000	75439
074	U010000	4211
074	U020000	0
074	V010000	17.91
074	V020000	0.00
074	W000000	0.0000
074	X000000	9
074	Y000000	0
075	A000000	0
075	B000000	72798
076	000000	19.00
077	A000000	Y
077	B000000	Y
077	C000000	Y
077	D000000	Y
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	N
077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	ICI MUTUAL INSURANCE COMPANY
080	C000000	16000
081	A000000	Y
081	B000000	97
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
	PAGE	9
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

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

087 A030000 FMY

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE TREASURER