

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

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  
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 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  
022 D000007 0  
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  
022 D000009 0  
022 A000010 BARCLAYS CAPITAL, INC.  
022 B000010 06-1031656  
022 C000010 2391  
022 D000010 0  
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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|     |         |                            |   |
|-----|---------|----------------------------|---|
| 025 | D000001 | 1451                       |   |
| 025 | A000002 | BANK OF AMERICA            |   |
| 025 | B000002 | 13-4078651                 |   |
| 025 | C000002 | D                          |   |
| 025 | D000002 | 4975                       |   |
| 025 | A000003 | JPMORGAN CHASE & COMPANY   |   |
| 025 | B000003 | 13-4994650                 |   |
| 025 | C000003 | D                          |   |
| 025 | D000003 | 5871                       |   |
| 025 | A000004 | MORGAN STANLEY & CO., INC. |   |
| 025 | B000004 | 36-3145972                 |   |
| 025 | C000004 | D                          |   |
| 025 | D000004 | 1273                       |   |
| 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 |
|     | PAGE    | 4                          |   |
| 028 | D010000 |                            | 0 |
| 028 | D020000 |                            | 0 |
| 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 |
| 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 |

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|     |         |       |
|-----|---------|-------|
| 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 |
|     | PAGE    | 5     |
| 048 | F010000 | 0     |
| 048 | F020000 | 0.000 |
| 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     |
| 054 | L000000 | N     |
| 054 | M000000 | Y     |
| 054 | N000000 | Y     |
| 054 | O000000 | Y     |
| 055 | A000000 | N     |
| 055 | B000000 | N     |
| 056 | 000000  | Y     |
| 057 | 000000  | N     |

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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

PAGE 6

062 K000000 0.0  
062 L000000 0.0  
062 M000000 0.0  
062 N000000 56.9  
062 O000000 0.0  
062 P000000 0.0  
062 Q000000 68.3  
062 R000000 0.0  
063 A000000 0  
063 B000000 24.0  
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

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|       |         |    |        |
|-------|---------|----|--------|
| 070   | O010000 | Y  |        |
| 070   | O020000 | N  |        |
| 070   | P010000 | Y  |        |
| 070   | P020000 | N  |        |
| 070   | Q010000 | Y  |        |
|       | PAGE    | 7  |        |
| 070   | Q020000 | N  |        |
| 070   | R010000 | N  |        |
| 070   | R020000 | N  |        |
| 071   | A000000 |    | 54932  |
| 071   | B000000 |    | 44274  |
| 071   | C000000 |    | 94139  |
| 071   | D000000 | 47 |        |
| 072   | A000000 | 12 |        |
| 072   | B000000 |    | 8630   |
| 072   | C000000 |    | 0      |
| 072   | D000000 |    | 0      |
| 072   | E000000 |    | 0      |
| 072   | F000000 |    | 975    |
| 072   | G000000 |    | 90     |
| 072   | H000000 |    | 0      |
| 072   | I000000 |    | 42     |
| 072   | J000000 |    | 16     |
| 072   | K000000 |    | 0      |
| 072   | L000000 |    | 76     |
| 072   | M000000 |    | 39     |
| 072   | N000000 |    | 0      |
| 072   | O000000 |    | 235    |
| 072   | P000000 |    | 74     |
| 072   | Q000000 |    | 0      |
| 072   | R000000 |    | 46     |
| 072   | S000000 |    | 89     |
| 072   | T000000 |    | 0      |
| 072   | U000000 |    | 0      |
| 072   | V000000 |    | 0      |
| 072   | W000000 |    | 75     |
| 072   | X000000 |    | 1757   |
| 072   | Y000000 |    | 0      |
| 072   | Z000000 |    | 6873   |
| 072AA | 000000  |    | 1525   |
| 072BB | 000000  |    | 0      |
| 072CC | 010000  |    | 0      |
| 072CC | 020000  |    | 4902   |
| 072DD | 010000  |    | 8245   |
| 072DD | 020000  |    | 0      |
| 072EE | 000000  |    | 0      |
| 073   | A010000 |    | 2.0300 |
| 073   | A020000 |    | 0.0000 |
| 073   | B000000 |    | 0.0000 |
| 073   | C000000 |    | 0.0000 |
| 074   | A000000 |    | 3545   |
| 074   | B000000 |    | 0      |
| 074   | C000000 |    | 0      |
| 074   | D000000 |    | 93845  |
| 074   | E000000 |    | 0      |
| 074   | F000000 |    | 0      |
| 074   | G000000 |    | 0      |
|       | PAGE    | 8  |        |
| 074   | H000000 |    | 0      |
| 074   | I000000 |    | 0      |
| 074   | J000000 |    | 0      |
| 074   | K000000 |    | 0      |

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|     |         |                              |
|-----|---------|------------------------------|
| 074 | L000000 | 802                          |
| 074 | M000000 | 8                            |
| 074 | N000000 | 98200                        |
| 074 | O000000 | 8                            |
| 074 | P000000 | 83                           |
| 074 | Q000000 | 0                            |
| 074 | R010000 | 22994                        |
| 074 | R020000 | 0                            |
| 074 | R030000 | 0                            |
| 074 | R040000 | 101                          |
| 074 | S000000 | 0                            |
| 074 | T000000 | 75014                        |
| 074 | U010000 | 4071                         |
| 074 | U020000 | 0                            |
| 074 | V010000 | 18.43                        |
| 074 | V020000 | 0.00                         |
| 074 | W000000 | 0.0000                       |
| 074 | X000000 | 8                            |
| 074 | Y000000 | 0                            |
| 075 | A000000 | 0                            |
| 075 | B000000 | 78635                        |
| 076 | 000000  | 18.94                        |
| 077 | A000000 | Y                            |
| 077 | B000000 | Y                            |
| 077 | C000000 | Y                            |
| 077 | D000000 | N                            |
| 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 | 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                            |
|     | PAGE    | 9                            |
| 082 | B000000 | 0                            |
| 083 | A000000 | N                            |
| 083 | B000000 | 0                            |
| 084 | A000000 | N                            |
| 084 | B000000 | 0                            |
| 085 | A000000 | Y                            |
| 085 | B000000 | N                            |
| 086 | A010000 | 0                            |
| 086 | A020000 | 0                            |
| 086 | B010000 | 0                            |
| 086 | B020000 | 0                            |
| 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            |
| 087       | A010000             | COMMON STOCK |
| 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 |              |