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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-A

June 28, 2012

PAGE 1
000 A000000 04/30/2012
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

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015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
018 000000 Y
019 A000000 Y
019 B000000 91
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 JPMORGAN CHASE & CO
022 B000001 13-3224016
022 C000001 5189
022 D000001 0
022 A000002 BANK OF AMERICA
022 B000002 13-4078651
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022 A000003 CS FIRST BOSTON CORP.
022 B000003 13-9659485
022 C000003 548
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022 A000004 ROYAL BANK OF SCOTLAND
022 C000004 193
022 D000004 0
023 C000000 5930
023 D000000 1256
024 000000 Y
025 A000001 CREDIT SUISSE FIRST BOSTON CORP.
025 B000001 13-5659485
025 C000001 D
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025 B000002 13-4078651
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025 A000003 JPMORGAN CHASE & COMPANY
025 B000003 13-4994650
025 C000003 D
025 D000003 6644
025 A000004 MORGAN STANLEY & CO., INC.
025 B000004 36-3145972
025 C000004 D
025 D000004 1312
026 A000000 N
026 B000000 N
PAGE 3
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
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026 G020000 N
026 H000000 N
027 000000 N
028 A010000 0
028 A020000 0
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028 B010000 0
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028 B040000 0

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| | | |
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| 028 | C020000 | 0 |
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| 028 | C040000 | 0 |
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| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
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| 028 | G030000 | 0 |
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| 030 | C000000 | 0.00 |
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| 031 | B000000 | 0 |
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| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| | PAGE 4 | |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
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| 048 | G010000 | 0 |
| 048 | G020000 | 0.000 |
| 048 | H010000 | 0 |
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| | | |
|-----|---------|-------|
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| 048 | J010000 | 0 |
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| 048 | K020000 | 0.000 |
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| 050 | 000000 | N |
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| 052 | 000000 | N |
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| 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 |
| | PAGE | 5 |
| 054 | O000000 | Y |
| 055 | A000000 | N |
| 055 | B000000 | N |
| 056 | 000000 | Y |
| 057 | 000000 | N |
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| 066 | A000000 | N |
| 067 | 000000 | N |
| 068 | A000000 | N |

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| | | | |
|-----|---------|----|-------|
| 068 | B000000 | N | |
| 069 | 0000000 | N | |
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| 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 | |
| | PAGE | 6 | |
| 070 | G020000 | N | |
| 070 | H010000 | Y | |
| 070 | H020000 | N | |
| 070 | I010000 | Y | |
| 070 | I020000 | N | |
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| 070 | J020000 | Y | |
| 070 | K010000 | Y | |
| 070 | K020000 | N | |
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| 070 | L020000 | N | |
| 070 | M010000 | Y | |
| 070 | M020000 | N | |
| 070 | N010000 | Y | |
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | N | |
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| 070 | P020000 | N | |
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| 072 | O000000 | | 229 |
| 072 | P000000 | | 94 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 23 |
| 072 | S000000 | | 9 |

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072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 31
 072 X000000 975

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072 Y000000 0
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 072BB000000 623
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 072DD010000 4360
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 076 000000 19.85

077 A000000 Y
 077 B000000 N
 077 C000000 Y
 077 D000000 N
 077 E000000 N
 PAGE 8
 077 F000000 N
 077 G000000 N
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 077 I000000 N

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077 J000000 N
077 K000000 N
077 L000000 N
077 M000000 N
077 N000000 N
077 O000000 N
077 P000000 N
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077 Q030000 N
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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 TREASURER