

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

FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-A

June 28, 2011

PAGE 1
000 A000000 04/30/2011
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

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

013 A000001 DELOITTE & TOUCHE LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
013 B040001 4301
015 A000001 PFPC TRUST COMPANY
015 B000001 C
015 C010001 PHILADELPHIA
015 C020001 PA
015 C030001 19153
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 82
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 JEFFERIES & CO., INC.
022 B000001 95-2622900
022 C000001 4826
022 D000001 0
022 A000002 BRAVER STERN
022 B000002 13-3604537
022 C000002 3285
022 D000002 0
022 A000003 BANK OF AMERICA
022 B000003 13-4078651
022 C000003 2822
022 D000003 0
022 A000004 MORGAN STANLEY & CO., INC.
022 B000004 36-3145972
022 C000004 1565
022 D000004 0
022 A000005 JPMORGAN CHASE & CO
022 B000005 13-3224016
022 C000005 0
022 D000005 744
022 A000006 CREDIT SUISSE FIRST BOSTON CORP.
022 B000006 13-5659485
022 C000006 731
022 D000006 0
023 C000000 13229
023 D000000 744
024 000000 Y
025 A000001 CREDIT SUISSE FIRST BOSTON CORP.
025 B000001 13-5659485
PAGE 3
025 C000001 D
025 D000001 2012
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

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

| | | |
|--------|---------|-------|
| 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 |
| 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 |
| PAGE 4 | | |
| 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 |
| 048 | F010000 | 0 |
| 048 | F020000 | 0.000 |

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

| | | |
|-----|---------|-------|
| 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 |
| | PAGE | 5 |
| 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 |
| 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 | 67.4 |
| 062 | O000000 | 0.0 |
| 062 | P000000 | 0.0 |
| 062 | Q000000 | 42.7 |
| 062 | R000000 | 0.0 |
| 063 | A000000 | 0 |
| 063 | B000000 | 21.6 |
| 064 | A000000 | N |
| 064 | B000000 | Y |

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

| | | | |
|-----|---------|----|-------|
| 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 | |
| | PAGE | 6 | |
| 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 | |
| 070 | R020000 | N | |
| 071 | A000000 | | 53131 |
| 071 | B000000 | | 55258 |
| 071 | C000000 | | 92771 |
| 071 | D000000 | 59 | |
| 072 | A000000 | 6 | |
| 072 | B000000 | | 4158 |
| 072 | C000000 | | 0 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 471 |
| 072 | G000000 | | 50 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 17 |
| 072 | J000000 | | 7 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 18 |
| 072 | M000000 | | 20 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 237 |

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

072 P000000 20
 072 Q000000 0
 072 R000000 22
 072 S000000 7
 072 T000000 0

PAGE 7

072 U000000 0
 072 V000000 0
 072 W000000 32
 072 X000000 901
 072 Y000000 0
 072 Z000000 3257
 072AA000000 0
 072BB000000 119
 072CC010000 1561
 072CC020000 0
 072DD010000 4342
 072DD020000 0
 072EE000000 0
 073 A010000 1.0700
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 3006
 074 B000000 0
 074 C000000 0
 074 D000000 88010
 074 E000000 0
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 0
 074 K000000 0
 074 L000000 758
 074 M000000 21
 074 N000000 91795
 074 O000000 0
 074 P000000 75
 074 Q000000 0
 074 R010000 11705
 074 R020000 0
 074 R030000 0
 074 R040000 65
 074 S000000 0
 074 T000000 79950
 074 U010000 4061922
 074 U020000 0
 074 V010000 19.68
 074 V020000 0.00
 074 W000000 0.0000
 074 X000000 8
 074 Y000000 0
 075 A000000 0
 075 B000000 79752
 076 000000 20.78

077 A000000 Y

PAGE 8

077 B000000 N
 077 C000000 Y
 077 D000000 N
 077 E000000 N

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

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 C000000 0
081 B000000 0
082 B000000 0
083 B000000 0
084 B000000 0
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
087 A030000 FMY
088 A000000 Y
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE JAMES M. DYKAS
TITLE ASSISTANT TREASURER