

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

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

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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 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

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| | | | |
|-----|---------|----------------------------|------|
| 025 | C000003 | D | |
| 025 | D000003 | | 8241 |
| 025 | A000004 | MORGAN STANLEY & CO., INC. | |
| 025 | B000004 | 36-3145972 | |
| 025 | C000004 | D | |
| 025 | D000004 | | 226 |
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| 026 | G020000 | N | |
| 026 | H000000 | N | |
| 027 | 000000 | N | |
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| 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 |
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| 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 |
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| 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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| 042 | B000000 | | 0 |
| 042 | C000000 | | 0 |
| 042 | D000000 | | 0 |
| 042 | E000000 | | 0 |
| 042 | F000000 | | 0 |

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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
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 053 A000000 N
 054 A000000 Y
 054 B000000 Y
 054 C000000 N
 054 D000000 N
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 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

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| | | |
|-----|---------|------|
| 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 |
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| 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 |

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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
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 072 L000000 41
 072 M000000 23
 072 N000000 0
 072 O000000 229
 072 P000000 199
 072 Q000000 0
 072 R000000 49
 072 S000000 20
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 072 V000000 0
 072 W000000 140
 072 X000000 1799
 072 Y000000 0
 072 Z000000 5303
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 072BB000000 1903
 072CC010000 2616
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 072DD020000 0
 072EE000000 0
 073 A010000 2.0300
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 3957
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 074 D000000 100928
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 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

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| | | |
|-----|---------|------------------------------|
| 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 |
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| 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 |
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| 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 |

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087 A030000 FMY

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE TREASURER