

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

FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-A

June 28, 2013

PAGE 1  
000 A000000 04/30/2013  
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-A

015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
018 000000 Y  
019 A000000 Y  
019 B000000 100  
019 C000000 FIRSTDEFIN  
021 000000 0  
022 A000001 CS FIRST BOSTON CORP.  
022 B000001 13-9659485  
022 C000001 33256  
022 D000001 27582  
022 A000002 BANK OF AMERICA  
022 B000002 13-4078651  
022 C000002 6307  
022 D000002 11975  
022 A000003 NOMURA SECURITIES  
022 B000003 13-2642206  
022 C000003 737  
022 D000003 6596  
022 A000004 JPMORGAN CHASE & CO  
022 B000004 13-3224016  
022 C000004 3001  
022 D000004 1141  
022 A000005 JEFFERIES & CO., INC.  
022 B000005 95-2622900  
022 C000005 1615  
022 D000005 1713  
022 A000006 UBS SECURITIES  
022 B000006 13-3873456  
022 C000006 0  
022 D000006 2811  
022 A000007 MORGAN STANLEY & CO., INC.  
022 B000007 36-3145972  
022 C000007 0  
022 D000007 2203  
022 A000008 MAGNA SECURITIES  
022 C000008 2146  
022 D000008 0  
022 A000009 WELLS FARGO  
022 B000009 41-0449260  
022 C000009 0  
022 D000009 1157  
022 A000010 CITI GROUP  
PAGE 3  
022 B000010 13-5266470  
022 C000010 832  
022 D000010 316  
023 C000000 49976  
023 D000000 56637  
024 000000 Y  
025 A000001 CREDIT SUISSE FIRST BOSTON CORP.  
025 B000001 13-5659485  
025 C000001 D  
025 D000001 2799  
025 A000002 BANK OF AMERICA  
025 B000002 13-4078651  
025 C000002 D  
025 D000002 1008  
025 A000003 JPMORGAN CHASE & COMPANY  
025 B000003 13-4994650

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

025	C000003	D	
025	D000003		8147
025	A000004	MORGAN STANLEY & CO., INC.	
025	B000004	36-3145972	
025	C000004	D	
025	D000004		3223
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-A

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 N  
 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-A

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	38.1
062	O000000	0.0
062	P000000	0.0
062	Q000000	76.8

PAGE 6

062	R000000	0.0
063	A000000	0
063	B000000	24.5
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-A

070 R020000 N  
 071 A000000 49976  
 071 B000000 63873  
 071 C000000 91805  
 071 D000000 54

PAGE 7

072 A000000 6  
 072 B000000 3419  
 072 C000000 0  
 072 D000000 0  
 072 E000000 0  
 072 F000000 461  
 072 G000000 58  
 072 H000000 0  
 072 I000000 20  
 072 J000000 8  
 072 K000000 0  
 072 L000000 18  
 072 M000000 8  
 072 N000000 0  
 072 O000000 0  
 072 P000000 73  
 072 Q000000 0  
 072 R000000 24  
 072 S000000 3  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 137  
 072 X000000 810  
 072 Y000000 0  
 072 Z000000 2609  
 072AA000000 1081  
 072BB000000 0  
 072CC010000 0  
 072CC020000 1010  
 072DD010000 3033  
 072DD020000 0  
 072EE000000 0  
 073 A010000 0.7200  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 6415  
 074 B000000 0  
 074 C000000 0  
 074 D000000 86307  
 074 E000000 0  
 074 F000000 0  
 074 G000000 0  
 074 H000000 0  
 074 I000000 0  
 074 J000000 0  
 074 K000000 0  
 074 L000000 477  
 074 M000000 46  
 074 N000000 93245

PAGE 8

074 O000000 5261  
 074 P000000 72  
 074 Q000000 0  
 074 R010000 12711

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

074 R020000	0
074 R030000	0
074 R040000	74
074 S000000	0
074 T000000	75127
074 U010000	4213
074 U020000	0
074 V010000	17.83
074 V020000	0.00
074 W000000	0.0000
074 X000000	11
074 Y000000	0
075 A000000	0
075 B000000	75150
076 000000	16.91
077 A000000	Y
077 B000000	N
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	N
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
PAGE 9	
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	TREASURER

