

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
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007 A000000 N
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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
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021 000000 0
022 A000001 JPMORGAN CHASE & CO
022 B000001 13-3224016
022 C000001 5189
022 D000001 0
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022 B000002 13-4078651
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022 A000003 CS FIRST BOSTON CORP.
022 B000003 13-9659485
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025 A000003 JPMORGAN CHASE & COMPANY
025 B000003 13-4994650
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025 D000003 6644
025 A000004 MORGAN STANLEY & CO., INC.
025 B000004 36-3145972
025 C000004 D
025 D000004 1312
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PAGE 3
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027 000000 N
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| 054 | L000000 | N |
| 054 | M000000 | Y |
| 054 | N000000 | Y |
| | PAGE | 5 |
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 072 V000000 0
 072 W000000 31
 072 X000000 975

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077 J000000 N
077 K000000 N
077 L000000 N
077 M000000 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