

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

FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 23, 2013

PAGE 1  
000 B000000 10/31/2013  
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

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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 105  
019 C000000 FIRSTDEFIN  
021 000000 0  
022 A000001 CS FIRST BOSTON CORP.  
022 B000001 13-9659485  
022 C000001 64887  
022 D000001 58446  
022 A000002 BANK OF AMERICA  
022 B000002 13-4078651  
022 C000002 6970  
022 D000002 11975  
022 A000003 NOMURA SECURITIES  
022 B000003 13-2642206  
022 C000003 4434  
022 D000003 8257  
022 A000004 JPMORGAN CHASE & COMPANY  
022 B000004 13-4994650  
022 C000004 6977  
022 D000004 1141  
022 A000005 JEFFERIES & CO., INC.  
022 B000005 95-2622900  
022 C000005 4339  
022 D000005 1713  
022 A000006 BARCLAYS CAPITAL, INC.  
022 B000006 06-1031656  
022 C000006 902  
022 D000006 2391  
022 A000007 UBS SECURITIES  
022 B000007 13-3873456  
022 C000007 0  
022 D000007 2811  
022 A000008 GOLDMAN SACHS & CO.  
022 B000008 13-5108880  
022 C000008 0  
022 D000008 2744  
022 A000009 WELLS FARGO  
022 B000009 41-0449260  
022 C000009 0  
022 D000009 2329  
PAGE 3  
022 A000010 MORGAN STANLEY & CO., INC.  
022 B000010 36-3145972  
022 C000010 0  
022 D000010 2203  
023 C000000 94375  
023 D000000 96778  
024 000000 Y  
025 A000001 CREDIT SUISSE FIRST BOSTON CORP.  
025 B000001 13-5659485  
025 C000001 D  
025 D000001 3939  
025 A000002 BANK OF AMERICA  
025 B000002 13-4078651  
025 C000002 D  
025 D000002 1692  
025 A000003 JPMORGAN CHASE & COMPANY

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025 B000003 13-4994650  
 025 C000003 D  
 025 D000003 7379  
 025 A000004 MORGAN STANLEY & CO., INC.  
 025 B000004 36-3145972  
 025 C000004 D  
 025 D000004 2657  
 025 A000005 WELLS FARGO  
 025 B000005 41-0449260  
 025 C000005 D  
 025 D000005 11269  
 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  
 PAGE 4  
 028 D030000 0  
 028 D040000 0  
 028 E010000 0  
 028 E020000 0  
 028 E030000 0  
 028 E040000 0  
 028 F010000 0  
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 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  
 038 000000 0  
 042 A000000 0

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|     |         |       |
|-----|---------|-------|
| 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 |
|     | PAGE    | 5     |
| 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     |
| 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     |

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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

PAGE 6

062 M000000 0.0  
062 N000000 35.7  
062 O000000 0.0  
062 P000000 0.0  
062 Q000000 76.8  
062 R000000 0.0  
063 A000000 0  
063 B000000 24.0  
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  
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

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|       |         |   |        |
|-------|---------|---|--------|
| 070   | P010000 | Y |        |
| 070   | P020000 | N |        |
| 070   | Q010000 | Y |        |
| 070   | Q020000 | N |        |
| 070   | R010000 | N |        |
|       | PAGE    | 7 |        |
| 070   | R020000 | N |        |
| 071   | A000000 |   | 96794  |
| 071   | B000000 |   | 111188 |
| 071   | C000000 |   | 88416  |
| 071   | D000000 |   | 109    |
| 072   | A000000 |   | 12     |
| 072   | B000000 |   | 6693   |
| 072   | C000000 |   | 0      |
| 072   | D000000 |   | 0      |
| 072   | E000000 |   | 0      |
| 072   | F000000 |   | 889    |
| 072   | G000000 |   | 115    |
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| 072   | I000000 |   | 40     |
| 072   | J000000 |   | 17     |
| 072   | K000000 |   | 0      |
| 072   | L000000 |   | 34     |
| 072   | M000000 |   | 19     |
| 072   | N000000 |   | 0      |
| 072   | O000000 |   | 0      |
| 072   | P000000 |   | 100    |
| 072   | Q000000 |   | 0      |
| 072   | R000000 |   | 52     |
| 072   | S000000 |   | 10     |
| 072   | T000000 |   | 0      |
| 072   | U000000 |   | 0      |
| 072   | V000000 |   | 0      |
| 072   | W000000 |   | 188    |
| 072   | X000000 |   | 1464   |
| 072   | Y000000 |   | 0      |
| 072   | Z000000 |   | 5229   |
| 072AA | 000000  |   | 1860   |
| 072BB | 000000  |   | 0      |
| 072CC | 010000  |   | 0      |
| 072CC | 020000  |   | 3065   |
| 072DD | 010000  |   | 5245   |
| 072DD | 020000  |   | 0      |
| 072EE | 000000  |   | 0      |
| 073   | A010000 |   | 1.2500 |
| 073   | A020000 |   | 0.0000 |
| 073   | B000000 |   | 0.0000 |
| 073   | C000000 |   | 0.0000 |
| 074   | A000000 |   | 5303   |
| 074   | B000000 |   | 0      |
| 074   | C000000 |   | 0      |
| 074   | D000000 |   | 83606  |
| 074   | E000000 |   | 0      |
| 074   | F000000 |   | 0      |
| 074   | G000000 |   | 0      |
| 074   | H000000 |   | 0      |
| 074   | I000000 |   | 0      |
|       | PAGE    | 8 |        |
| 074   | J000000 |   | 215    |
| 074   | K000000 |   | 0      |
| 074   | L000000 |   | 418    |
| 074   | M000000 |   | 6      |

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|     |         |                              |
|-----|---------|------------------------------|
| 074 | N000000 | 89548                        |
| 074 | O000000 | 5061                         |
| 074 | P000000 | 72                           |
| 074 | Q000000 | 0                            |
| 074 | R010000 | 10054                        |
| 074 | R020000 | 0                            |
| 074 | R030000 | 0                            |
| 074 | R040000 | 102                          |
| 074 | S000000 | 0                            |
| 074 | T000000 | 74259                        |
| 074 | U010000 | 4213                         |
| 074 | U020000 | 0                            |
| 074 | V010000 | 17.63                        |
| 074 | V020000 | 0.00                         |
| 074 | W000000 | 0.0000                       |
| 074 | X000000 | 4                            |
| 074 | Y000000 | 0                            |
| 075 | A000000 | 0                            |
| 075 | B000000 | 74580                        |
| 076 | 000000  | 15.79                        |
| 077 | A000000 | Y                            |
| 077 | B000000 | Y                            |
| 077 | C000000 | N                            |
| 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 | A000000 | ICI MUTUAL INSURANCE COMPANY |
| 080 | C000000 | 23000                        |
| 081 | A000000 | Y                            |
| 081 | B000000 | 108                          |
| 082 | A000000 | N                            |
| 082 | B000000 | 0                            |
| 083 | A000000 | N                            |
|     | PAGE    | 9                            |
| 083 | B000000 | 0                            |
| 084 | A000000 | N                            |
| 084 | B000000 | 0                            |
| 085 | A000000 | Y                            |
| 085 | B000000 | N                            |
| 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                            |

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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