

FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 29, 2017

PAGE 1
000 B000000 10/31/2017
000 C000000 0001319183
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 1
007 C010100 1
007 C020100 First Trust Mortgage Income Fund
007 C030100 N
008 A000001 FIRST TRUST ADVISORS L.P.
008 B000001 A
008 C000001 801-39950
008 D010001 Wheaton
008 D020001 IL
008 D030001 60187
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
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
013 B040001 4301
PAGE 2
015 A000001 THE BANK OF NEW YORK MELLON
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
018 000000 Y

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019 A000000 Y
019 B000000 151
019 C000000 FIRSTDEFIN
020 A000001 JPMORGAN CHASE & COMPANY
020 B000001 13-4994650
020 C000001 1
021 000000 1
022 A000001 STEPHENS, INC.
022 B000001 20-3456509
022 C000001 5277
022 D000001 0
022 A000002 CREDIT SUISSE FIRST BOSTON CORP.
022 B000002 13-5659485
022 C000002 4341
022 D000002 0
022 A000003 NATHAN HALE CAPITAL
022 C000003 2626
022 D000003 0
022 A000004 HILLTOP SECURITIES INC
022 C000004 2358
022 D000004 0
022 A000005 MORGAN STANLEY & CO., INC.
022 B000005 36-3145972
022 C000005 981
022 D000005 0
022 A000006 AK CAPITAL LLC
022 C000006 918
022 D000006 0
022 A000007 FCSTONE PARTNERS
022 C000007 627
022 D000007 0
022 A000008 KEYBANK CAPITAL MARKETS, INC.
022 B000008 34-1391952
022 C000008 548
022 D000008 0
022 A000009 WELLS FARGO
022 B000009 41-0449260
022 C000009 524
022 D000009 0
022 A000010 INTL TRADING INC
022 C000010 401
022 D000010 0
023 C000000 20087
023 D000000 0
024 000000 Y
PAGE 3
025 A000001 WELLS FARGO
025 B000001 41-0449260
025 C000001 D
025 D000001 5107
025 A000002 CREDIT SUISSE FIRST BOSTON CORP.
025 B000002 13-5659485
025 C000002 D
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025 A000003 MORGAN STANLEY & CO., INC.
025 B000003 36-3145972
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026 A000000 N
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| 054 | E000000 | N | |
| 054 | F000000 | N | |
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| 054 | H000000 | Y | |
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| 054 | L000000 | N | |
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| | PAGE | 5 | |
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| 070 | A020000 | N | |
| 070 | B010000 | Y | |
| 070 | B020000 | N | |
| 070 | C010000 | Y | |

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| | | | |
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| 070 | D020000 | N | |
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| 070 | E020000 | Y | |
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| 070 | H020000 | N | |
| 070 | I010000 | Y | |
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| 070 | J010000 | Y | |
| 070 | J020000 | Y | |
| | PAGE | 6 | |
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| 070 | L020000 | N | |
| 070 | M010000 | Y | |
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| 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 | |
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| 072 | V000000 | | 0 |
| 072 | W000000 | | 42 |
| 072 | X000000 | | 818 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | 729 |

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072AA000000 57
 072BB000000 0
 072CC010000 2259
 072CC020000 0
 072DD010000 1918

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072DD020000 0
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 074 A000000 4209
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 076 000000 14.39

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 077 J000000 N
 077 K000000 N
 077 L000000 N
 077 M000000 N

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077 N000000 N
 077 O000000 N
 077 P000000 N
 077 Q010000 N

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077 Q020000 N
077 Q030000 N
078 000000 N
080 A000000 ICI MUTUAL INSURANCE COMPANY
080 C000000 32000
081 A000000 Y
081 B000000 154
082 A000000 Y
082 B000000 50
083 A000000 N
084 A000000 N
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
086 E020000 0
086 F010000 0
086 F020000 0
087 A010000 COMMON STOCK
087 A020000 33734E103
087 A030000 FMY
088 A030000 Y
088 B030000 N
088 C030000 N
088 D030000 N
SIGNATURE DONALD P. SWADE
TITLE TREASURER