

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  
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 91  
 019 C000000 FIRSTDEFIN  
 021 000000 0  
 022 A000001 JPMORGAN CHASE & CO  
 022 B000001 13-3224016  
 022 C000001 5189  
 022 D000001 0  
 022 A000002 BANK OF AMERICA  
 022 B000002 13-4078651  
 022 C000002 0  
 022 D000002 1256  
 022 A000003 CS FIRST BOSTON CORP.  
 022 B000003 13-9659485  
 022 C000003 548  
 022 D000003 0  
 022 A000004 ROYAL BANK OF SCOTLAND  
 022 C000004 193  
 022 D000004 0  
 023 C000000 5930  
 023 D000000 1256  
 024 000000 Y  
 025 A000001 CREDIT SUISSE FIRST BOSTON CORP.  
 025 B000001 13-5659485  
 025 C000001 D  
 025 D000001 2475  
 025 A000002 BANK OF AMERICA  
 025 B000002 13-4078651  
 025 C000002 D  
 025 D000002 5678  
 025 A000003 JPMORGAN CHASE & COMPANY  
 025 B000003 13-4994650  
 025 C000003 D  
 025 D000003 6644  
 025 A000004 MORGAN STANLEY & CO., INC.  
 025 B000004 36-3145972  
 025 C000004 D  
 025 D000004 1312  
 026 A000000 N  
 026 B000000 N  
 PAGE 3  
 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

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

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
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
	PAGE 4	
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
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000

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

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 Y  
 PAGE 5  
 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  
 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 47.3  
 062 O000000 0.0  
 062 P000000 0.0  
 062 Q000000 75.6  
 062 R000000 0.0  
 063 A000000 0  
 063 B000000 25.6  
 064 A000000 N  
 064 B000000 Y  
 065 000000 N  
 066 A000000 N  
 067 000000 N  
 068 A000000 N

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

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	
	PAGE	6	
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	
070	R020000	N	
071	A000000		42074
071	B000000		46780
071	C000000		89208
071	D000000	47	
072	A000000	6	
072	B000000		858
072	C000000		0
072	D000000		0
072	E000000		0
072	F000000		472
072	G000000		50
072	H000000		0
072	I000000		22
072	J000000		8
072	K000000		0
072	L000000		24
072	M000000		13
072	N000000		0
072	O000000		229
072	P000000		94
072	Q000000		0
072	R000000		23
072	S000000		9

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

072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 31  
 072 X000000 975

PAGE 7

072 Y000000 0  
 072 Z000000 -117  
 072AA000000 0  
 072BB000000 623  
 072CC010000 2130  
 072CC020000 0  
 072DD010000 4360  
 072DD020000 0  
 072EE000000 0  
 073 A010000 1.0700  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 3379  
 074 B000000 0  
 074 C000000 0  
 074 D000000 88750  
 074 E000000 0  
 074 F000000 0  
 074 G000000 0  
 074 H000000 0  
 074 I000000 0  
 074 J000000 0  
 074 K000000 0  
 074 L000000 711  
 074 M000000 20  
 074 N000000 92860  
 074 O000000 0  
 074 P000000 77  
 074 Q000000 0  
 074 R010000 20471  
 074 R020000 0  
 074 R030000 0  
 074 R040000 100  
 074 S000000 0  
 074 T000000 72212  
 074 U010000 4080  
 074 U020000 0  
 074 V010000 17.70  
 074 V020000 0.00  
 074 W000000 0.0000  
 074 X000000 9  
 074 Y000000 0  
 075 A000000 0  
 075 B000000 72613  
 076 000000 19.85

077 A000000 Y  
 077 B000000 N  
 077 C000000 Y  
 077 D000000 N  
 077 E000000 N

PAGE 8

077 F000000 N  
 077 G000000 N  
 077 H000000 N  
 077 I000000 N

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

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  
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