

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

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

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
025 D000002 1141
025 A000003 MORGAN STANLEY & CO., INC.
025 B000003 36-3145972
025 C000003 D
025 D000003 750
026 A000000 N
026 B000000 N
026 C000000 N
026 D000000 Y

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

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
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
	PAGE	4	
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
042	G000000		0
042	H000000		0
043	000000		0
044	000000		0
045	000000	Y	
046	000000	N	
047	000000	Y	
048	000000		0.850
048	B010000		0
048	B020000		0.000

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

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	
	PAGE	5	
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		33.6
062	O000000		0.0
062	P000000		0.0
062	Q000000		59.6
062	R000000		0.0
063	B000000		20.5
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	N	
070	B010000	Y	
070	B020000	N	
070	C010000	Y	

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

070	C020000	N	
070	D010000	Y	
070	D020000	N	
070	E010000	Y	
070	E020000	Y	
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	
	PAGE	6	
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		18051
071	B000000		16717
071	C000000		61617
071	D000000	27	
072	A000000	12	
072	B000000		1547
072	C000000		0
072	D000000		0
072	E000000		0
072	F000000		554
072	G000000		58
072	H000000		0
072	I000000		37
072	J000000		17
072	K000000		0
072	L000000		38
072	M000000		17
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		51
072	S000000		4
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		42
072	X000000		818
072	Y000000		0
072	Z000000		729

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

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

PAGE 7

072DD020000 0
 072EE000000 0
 073 A010000 0.4600
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.3200
 074 A000000 4209
 074 B000000 0
 074 C000000 0
 074 D000000 60767
 074 E000000 0
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 0
 074 K000000 0
 074 L000000 363
 074 M000000 4
 074 N000000 65343
 074 O000000 14
 074 P000000 47
 074 Q000000 0
 074 R010000 0
 074 R020000 0
 074 R030000 0
 074 R040000 86
 074 S000000 0
 074 T000000 65196
 074 U010000 4213
 074 U020000 0
 074 V010000 15.47
 074 V020000 0.00
 074 W000000 0.0000
 074 X000000 8
 074 Y000000 0
 075 B000000 65226
 076 000000 14.39

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

PAGE 8

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

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

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