

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

FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 27, 2016

PAGE 1
000 B000000 10/31/2016
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 DELETE
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
015 A000001 THE BANK OF NEW YORK MELLON
PAGE 2
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
018 000000 Y
019 A000000 Y

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

019 B000000 137
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 BARCLAYS CAPITAL, INC.
022 B000001 06-1031656
022 C000001 8444
022 D000001 9553
022 A000002 CREDIT SUISSE FIRST BOSTON CORP.
022 B000002 13-5659485
022 C000002 6012
022 D000002 6586
022 A000003 JPMORGAN CHASE & COMPANY
022 B000003 13-4994650
022 C000003 4757
022 D000003 417
022 A000004 BANK OF AMERICA
022 B000004 13-4078651
022 C000004 1724
022 D000004 1653
022 A000005 STEPHENS, INC.
022 B000005 20-3456509
022 C000005 1467
022 D000005 1108
022 A000006 WELLS FARGO
022 B000006 41-0449260
022 C000006 2511
022 D000006 0
022 A000007 MORGAN STANLEY & CO., INC.
022 B000007 36-3145972
022 C000007 707
022 D000007 911
022 A000008 DEUTSCHE BANK
022 B000008 13-6124068
022 C000008 267
022 D000008 1018
022 A000009 NATHAN HALE CAPITAL
022 C000009 1243
022 D000009 0
022 A000010 HILLTOP SECURITIES INC
022 C000010 992
022 D000010 0
023 C000000 31378
023 D000000 21907
024 000000 Y
025 A000001 WELLS FARGO
PAGE 3
025 B000001 41-0449260
025 C000001 D
025 D000001 6262
025 A000002 JPMORGAN CHASE & COMPANY
025 B000002 13-4994650
025 C000002 D
025 D000002 3032
025 A000003 BANK OF AMERICA
025 B000003 13-4078651
025 C000003 D
025 D000003 1707
025 A000004 CREDIT SUISSE FIRST BOSTON CORP.
025 B000004 13-5659485
025 C000004 D
025 D000004 1130
025 A000005 MORGAN STANLEY & CO., INC.

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

025 B000005 36-3145972
 025 C000005 D
 025 D000005 880
 025 A000006 DELETE
 025 D000006 0
 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
 028 D030000 0
 028 D040000 0
 028 E010000 0
 028 E020000 0
 028 E030000 0
 028 E040000 0
 PAGE 4
 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
 042 E000000 0
 042 F000000 0
 042 G000000 0

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

| | | |
|-----|---------|-------|
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 0.850 |
| 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 |
| 048 | I010000 | 0 |
| 048 | I020000 | 0.000 |
| | PAGE | 5 |
| 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 |
| 060 | A000000 | Y |
| 060 | B000000 | Y |
| 061 | 000000 | 2000 |
| 062 | A000000 | Y |
| 062 | B000000 | 0.0 |
| 062 | C000000 | 0.0 |

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

| | | |
|-----|---------|------|
| 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 | 21.3 |
| 062 | O000000 | 0.0 |
| 062 | P000000 | 0.0 |
| 062 | Q000000 | 70.6 |
| 062 | R000000 | 0.0 |

PAGE 6

| | | |
|-----|---------|------|
| 063 | A000000 | 0 |
| 063 | B000000 | 22.4 |
| 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 |
| 070 | P010000 | Y |
| 070 | P020000 | N |
| 070 | Q010000 | Y |
| 070 | Q020000 | N |
| 070 | R010000 | N |
| 070 | R020000 | N |

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

071 A000000 30380
 071 B000000 34832
 071 C000000 61432
 071 D000000 49
 072 A000000 12

PAGE 7

072 B000000 893
 072 C000000 0
 072 D000000 0
 072 E000000 0
 072 F000000 683
 072 G000000 51
 072 H000000 0
 072 I000000 41
 072 J000000 14
 072 K000000 0
 072 L000000 25
 072 M000000 17
 072 N000000 0
 072 O000000 0
 072 P000000 25
 072 Q000000 0
 072 R000000 54
 072 S000000 4
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 51
 072 X000000 965
 072 Y000000 0
 072 Z000000 -72
 072AA000000 417
 072BB000000 0
 072CC010000 1287
 072CC020000 0
 072DD010000 2267
 072DD020000 0
 072EE000000 0
 073 A010000 0.5400
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.3700
 074 A000000 6051
 074 B000000 0
 074 C000000 0
 074 D000000 60134
 074 E000000 0
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 0
 074 K000000 0
 074 L000000 278
 074 M000000 0
 074 N000000 66463
 074 O000000 891

PAGE 8

074 P000000 47
 074 Q000000 0
 074 R010000 0
 074 R020000 0

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

| | | |
|-----|---------|------------------------------|
| 074 | R030000 | 0 |
| 074 | R040000 | 88 |
| 074 | S000000 | 0 |
| 074 | T000000 | 65437 |
| 074 | U010000 | 4213 |
| 074 | U020000 | 0 |
| 074 | V010000 | 15.53 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 7 |
| 074 | Y000000 | 0 |
| 075 | A000000 | 0 |
| 075 | B000000 | 65725 |
| 076 | 000000 | 14.00 |
| 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 | Y |
| 077 | Q020000 | N |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | ICI MUTUAL INSURANCE COMPANY |
| 080 | C000000 | 30000 |
| 081 | A000000 | Y |
| 081 | B000000 | 140 |
| 082 | A000000 | Y |
| 082 | B000000 | 50 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| 085 | B000000 | N |
| 086 | A010000 | 0 |
| | PAGE | 9 |
| 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 |

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

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE DONALD P. SWADE

TITLE TREASURER