

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

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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.

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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  
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 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

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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  
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 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  
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 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

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|     |         |      |
|-----|---------|------|
| 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  |

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|     |         |      |
|-----|---------|------|
| 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    |

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

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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

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

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|     |         |                              |
|-----|---------|------------------------------|
| 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                          |

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088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE DONALD P. SWADE

TITLE TREASURER