

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

FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 28, 2015

PAGE 1  
000 B000000 10/31/2015  
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 0  
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  
013 A000001 DELOITTE & TOUCHE LLP  
PAGE 2  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
013 B040001 4301  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C

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015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
018 000000 Y  
019 A000000 Y  
019 B000000 117  
019 C000000 FIRSTDEFIN  
021 000000 0  
022 A000001 JPMORGAN CHASE & COMPANY  
022 B000001 13-4994650  
022 C000001 25913  
022 D000001 819  
022 A000002 BANK OF AMERICA  
022 B000002 13-4078651  
022 C000002 7203  
022 D000002 5921  
022 A000003 BARCLAYS CAPITAL, INC.  
022 B000003 06-1031656  
022 C000003 7163  
022 D000003 5328  
022 A000004 NOMURA SECURITIES  
022 B000004 13-2642206  
022 C000004 6064  
022 D000004 5533  
022 A000005 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000005 13-5659485  
022 C000005 3375  
022 D000005 4006  
022 A000006 CITI GROUP  
022 B000006 13-5266470  
022 C000006 2100  
022 D000006 2138  
022 A000007 MORGAN STANLEY & CO., INC.  
022 B000007 36-3145972  
022 C000007 1244  
022 D000007 586  
022 A000008 DEUTSCHE BANK  
022 B000008 13-6124068  
022 C000008 1796  
022 D000008 0  
022 A000009 WELLS FARGO  
022 B000009 41-0449260  
022 C000009 1384  
022 D000009 0  
022 A000010 BNY MELLON SECURITIES, LLC  
PAGE 3  
022 B000010 22-3582948  
022 C000010 0  
022 D000010 548  
023 C000000 56920  
023 D000000 25955  
024 000000 Y  
025 A000001 WELLS FARGO  
025 B000001 41-0449260  
025 C000001 D  
025 D000001 7772  
025 A000002 JPMORGAN CHASE & COMPANY  
025 B000002 13-4994650  
025 C000002 D  
025 D000002 3599  
025 A000003 CITI GROUP  
025 B000003 13-5266470

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|     |         |                                  |      |
|-----|---------|----------------------------------|------|
| 025 | C000003 | D                                |      |
| 025 | D000003 |                                  | 2376 |
| 025 | A000004 | BANK OF AMERICA                  |      |
| 025 | B000004 | 13-4078651                       |      |
| 025 | C000004 | D                                |      |
| 025 | D000004 |                                  | 1739 |
| 025 | A000005 | CREDIT SUISSE FIRST BOSTON CORP. |      |
| 025 | B000005 | 13-5659485                       |      |
| 025 | C000005 | D                                |      |
| 025 | D000005 |                                  | 1516 |
| 025 | A000006 | NOMURA SECURITIES                |      |
| 025 | B000006 | 13-2642206                       |      |
| 025 | C000006 | D                                |      |
| 025 | D000006 |                                  | 975  |
| 025 | A000007 | MORGAN STANLEY & CO., INC.       |      |
| 025 | B000007 | 36-3145972                       |      |
| 025 | C000007 | D                                |      |
| 025 | D000007 |                                  | 419  |
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| 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    |
|     | PAGE    | 4                                |      |
| 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    |
| 030 | A000000 |                                  | 0    |
| 030 | B000000 |                                  | 0.00 |
| 030 | C000000 |                                  | 0.00 |
| 031 | A000000 |                                  | 0    |

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|     |         |       |
|-----|---------|-------|
| 031 | B000000 | 0     |
| 032 | 000000  | 0     |
| 033 | 000000  | 0     |
| 035 | 000000  | 0     |
| 036 | B000000 | 0     |
| 038 | 000000  | 0     |
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| 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  | 1.000 |
| 048 | B010000 | 0     |
| 048 | B020000 | 0.000 |
| 049 | 000000  | N     |
| 050 | 000000  | N     |
| 051 | 000000  | N     |
|     | PAGE    | 5     |
| 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   |
| 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   |

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|     |         |       |
|-----|---------|-------|
| 062 | K000000 | 0.0   |
| 062 | L000000 | 0.0   |
| 062 | M000000 | 0.0   |
| 062 | N000000 | 18.0  |
| 062 | O000000 | 0.0   |
| 062 | P000000 | 0.0   |
| 062 | Q000000 | 79.4  |
| 062 | R000000 | 0.0   |
| 063 | B000000 | 20.9  |
| 064 | A000000 | N     |
| 064 | B000000 | Y     |
| 065 | 000000  | N     |
| 066 | A000000 | N     |
| 067 | 000000  | N     |
| 068 | A000000 | N     |
|     | PAGE    | 6     |
| 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 | B000000 | 34725 |
| 071 | C000000 | 70232 |
| 071 | D000000 | 46    |
| 072 | A000000 | 12    |
| 072 | B000000 | 5376  |
| 072 | C000000 | 0     |
| 072 | D000000 | 0     |

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|             |     |
|-------------|-----|
| 072 E000000 | 0   |
| 072 F000000 | 765 |
| 072 G000000 | 88  |
| 072 H000000 | 0   |
| 072 I000000 | 37  |

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|             |      |
|-------------|------|
| 072 J000000 | 14   |
| 072 K000000 | 0    |
| 072 L000000 | 25   |
| 072 M000000 | 17   |
| 072 N000000 | 0    |
| 072 O000000 | 0    |
| 072 P000000 | 32   |
| 072 Q000000 | 0    |
| 072 R000000 | 52   |
| 072 S000000 | 3    |
| 072 T000000 | 0    |
| 072 U000000 | 0    |
| 072 V000000 | 0    |
| 072 W000000 | 46   |
| 072 X000000 | 1079 |
| 072 Y000000 | 0    |
| 072 Z000000 | 4297 |
| 072AA000000 | 0    |
| 072BB000000 | 1637 |
| 072CC010000 | 0    |
| 072CC020000 | 2431 |
| 072DD010000 | 1990 |
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| 072EE000000 | 0    |

|             |        |
|-------------|--------|
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| 073 C000000 | 0.5500 |
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| 074 B000000 | 0      |
| 074 C000000 | 0      |
| 074 D000000 | 65905  |
| 074 E000000 | 0      |
| 074 F000000 | 0      |
| 074 G000000 | 0      |
| 074 H000000 | 0      |
| 074 I000000 | 0      |
| 074 J000000 | 0      |
| 074 K000000 | 0      |
| 074 L000000 | 261    |
| 074 M000000 | 6      |
| 074 N000000 | 75160  |
| 074 O000000 | 2058   |
| 074 P000000 | 62     |
| 074 Q000000 | 0      |
| 074 R010000 | 0      |
| 074 R020000 | 0      |
| 074 R030000 | 0      |
| 074 R040000 | 5401   |
| 074 S000000 | 0      |
| 074 T000000 | 67639  |

PAGE 8

|             |       |
|-------------|-------|
| 074 U010000 | 4213  |
| 074 U020000 | 0     |
| 074 V010000 | 16.05 |
| 074 V020000 | 0.00  |

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074 W000000 0.0000  
074 X000000 8  
074 Y000000 0  
075 B000000 69546  
076 000000 14.58  
077 A000000 Y  
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077 D000000 Y  
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078 000000 N  
080 A000000 ICI MUTUAL INSURANCE COMPANY  
080 C000000 30000  
081 A000000 Y  
081 B000000 120  
082 A000000 N  
083 A000000 N  
084 A000000 N  
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086 B020000 0  
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086 D010000 0  
086 D020000 0  
086 E010000 0  
086 E020000 0  
086 F010000 0  
086 F020000 0  
087 A010000 COMMON STOCK  
PAGE 9  
087 A020000 33734E103  
087 A030000 FMY  
088 A030000 Y  
088 B030000 N  
088 C030000 N  
088 D030000 N  
SIGNATURE JAMES M. DYKAS  
TITLE TREASURER