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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

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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  
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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  
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023 C000000 20087  
023 D000000 0  
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PAGE 3  
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025 A000002 CREDIT SUISSE FIRST BOSTON CORP.  
025 B000002 13-5659485  
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025 A000003 MORGAN STANLEY & CO., INC.  
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069	000000	N	
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070	A020000	N	
070	B010000	Y	
070	B020000	N	
070	C010000	Y	

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070	C020000	N	
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072	Z000000		729

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

PAGE 7

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 074 A000000 4209  
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 076 000000 14.39

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 077 M000000 N

PAGE 8

077 N000000 N  
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 077 Q010000 N

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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  
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086 C020000 0  
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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