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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 27, 2011

PAGE 1
000 B000000 10/31/2011
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
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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 FIXED INCOME DISCOUNT ADVISORY COMPANY
008 B000002 S
008 C000002 801-46034
008 D010002 NEW YORK
008 D020002 NY
008 D030002 10036
008 A000003 BROOKFIELD INVESTMENT MANAGEMENT INC.
008 B000003 S
008 C000003 801-34605
008 D010003 New York
008 D020003 NY
008 D030003 10281
008 D040003 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
PAGE 2
011 C030001 10281
012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
012 B000001 84-1761
012 C010001 WILMINGTON
012 C020001 DE
012 C030001 19809

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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
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
018 000000 Y
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019 B000000 82
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 STEPHENS, INC.
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022 C000001 0
022 D000001 11209
022 A000002 BANK OF AMERICA
022 B000002 13-4078651
022 C000002 6019
022 D000002 3983
022 A000003 CREDIT SUISSE FIRST BOSTON CORP.
022 B000003 13-5659485
022 C000003 7267
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022 A000004 JEFFERIES & CO., INC.
022 B000004 95-2622900
022 C000004 4826
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022 A000005 GOLDMAN SACHS & CO.
022 B000005 13-5108880
022 C000005 3897
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022 A000006 JPMORGAN CHASE & COMPANY
022 B000006 13-4994650
022 C000006 3140
022 D000006 744
022 A000007 MORGAN STANLEY & CO., INC.
022 B000007 36-3145972
022 C000007 3737
022 D000007 0
022 A000008 NOMURA SECURITIES
022 B000008 13-2642206
PAGE 3
022 C000008 2651
022 D000008 1080
022 A000009 BRAVER STERN
022 B000009 13-3604537
022 C000009 3285
022 D000009 0
022 A000010 BARCLAYS CAPITAL, INC.
022 B000010 06-1031656
022 C000010 2391
022 D000010 0
023 C000000 45627
023 D000000 17017
024 000000 Y
025 A000001 CREDIT SUISSE FIRST BOSTON CORP.
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054	G000000	Y
054	H000000	Y
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057	000000	N

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058 A000000 N
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060 A000000 Y
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062 M000000 0.0
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062 P000000 0.0
062 Q000000 68.3
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070 B020000 N
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070 N020000 N

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070	O010000	Y	
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070	Q010000	Y	
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074	L000000	802
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077	O000000	N
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077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	ICI MUTUAL INSURANCE COMPANY
080	C000000	15000
081	A000000	Y
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083	B000000	0
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086	D020000	0
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086	F010000	0
086	F020000	0
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087	A020000	33734E103
087	A030000	FMY
088	A000000	Y
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	JAMES M. DYKAS	
TITLE	ASSISTANT TREASURER	