

FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-A

June 28, 2011

PAGE 1  
000 A000000 04/30/2011  
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  
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001 B000000 811-21727  
001 C000000 6307658000  
002 A000000 120 E. LIBERTY DRIVE, SUITE 400  
002 B000000 WHEATON  
002 C000000 IL  
002 D010000 60187  
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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  
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013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
013 B040001 4301  
015 A000001 PFPC TRUST COMPANY  
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022 A000001 JEFFERIES & CO., INC.  
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022 A000002 BRAVER STERN  
022 B000002 13-3604537  
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022 A000003 BANK OF AMERICA  
022 B000003 13-4078651  
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022 A000004 MORGAN STANLEY & CO., INC.  
022 B000004 36-3145972  
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022 A000005 JPMORGAN CHASE & CO  
022 B000005 13-3224016  
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088 B000000 N  
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088 D000000 N  
SIGNATURE JAMES M. DYKAS  
TITLE ASSISTANT TREASURER