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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 30, 2014

PAGE 1
000 B000000 10/31/2014
000 C000000 1319183
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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002 A000000 120 E. LIBERTY DRIVE, SUITE 400
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008 A000002 BROOKFIELD INVESTMENT MANAGEMENT INC.
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008 D010002 New York
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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
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PAGE 2
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 CHICAGO
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015 A000001 THE BANK OF NEW YORK MELLON

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022 A000003 BARCLAYS CAPITAL, INC.
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022 A000006 WELLS FARGO
022 B000006 41-0449260
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022 A000007 JEFFERIES & CO., INC.
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022 B000008 13-3873456
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022 A000009 MORGAN STANLEY & CO., INC.
022 B000009 36-3145972
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PAGE 3
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022 B000010 13-5266470
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025 A000003 JPMORGAN CHASE & COMPANY

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PAGE 6

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086 E020000 0
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086 F020000 0
087 A010000 COMMON STOCK
087 A020000 33734E103
087 A030000 FMY
088 A000000 Y
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE JAMES M. DYKAS
TITLE TREASURER