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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
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001 B000000 811-21727
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002 A000000 120 E. LIBERTY DRIVE, SUITE 400
002 B000000 WHEATON
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002 D010000 60187
003 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 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
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019 B000000 117
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021 000000 0
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022 B000001 13-4994650
022 C000001 25913
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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
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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
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022 A000007 MORGAN STANLEY & CO., INC.
022 B000007 36-3145972
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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
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022 A000010 BNY MELLON SECURITIES, LLC
PAGE 3
022 B000010 22-3582948
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023 C000000 56920
023 D000000 25955
024 000000 Y
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025 D000002 3599
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025 B000003 13-5266470

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| 025 | C000003 | D | |
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| 025 | A000004 | BANK OF AMERICA | |
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| | | |
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| 033 | 000000 | 0 |
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| 046 | 000000 | N |
| 047 | 000000 | Y |
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| 050 | 000000 | N |
| 051 | 000000 | N |
| | PAGE | 5 |
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| 053 | A000000 | N |
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| 054 | B000000 | Y |
| 054 | C000000 | N |
| 054 | D000000 | N |
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| 060 | B000000 | Y |
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| 064 | B000000 | Y |
| 065 | 000000 | N |
| 066 | A000000 | N |
| 067 | 000000 | N |
| 068 | A000000 | N |
| | PAGE | 6 |
| 068 | B000000 | N |
| 069 | 000000 | N |
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| 070 | A020000 | Y |
| 070 | B010000 | Y |
| 070 | B020000 | N |
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| 070 | D010000 | Y |
| 070 | D020000 | N |
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| 070 | I020000 | N |
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| 070 | K010000 | Y |
| 070 | K020000 | N |
| 070 | L010000 | Y |
| 070 | L020000 | N |
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| 072 | D000000 | 0 |

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| 072 E000000 | 0 |
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| 072 G000000 | 88 |
| 072 H000000 | 0 |
| 072 I000000 | 37 |

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| | |
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| | |
|-------------|-------|
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074 W000000 0.0000
074 X000000 8
074 Y000000 0
075 B000000 69546
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077 A000000 Y
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PAGE 9
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088 D030000 N
SIGNATURE JAMES M. DYKAS
TITLE TREASURER