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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 26, 2012

PAGE 1
000 B000000 10/31/2012
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 A000001 FIRST TRUST ADVISORS L.P.
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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
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
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012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
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PAGE 2
013 A000001 DELOITTE & TOUCHE LLP
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015 A000001 THE BANK OF NEW YORK MELLON

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PAGE 3
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070 R020000 N
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087 A030000 FMY

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE TREASURER