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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
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003 000000 N
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008 B000001 A
008 C000001 801-39950
008 D010001 Wheaton
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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
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012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
012 B000001 84-1761
012 C010001 WILMINGTON
012 C020001 DE
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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 C000001 25913
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022 A000002 BANK OF AMERICA
022 B000002 13-4078651
022 C000002 7203
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022 A000003 BARCLAYS CAPITAL, INC.
022 B000003 06-1031656
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022 A000004 NOMURA SECURITIES
022 B000004 13-2642206
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022 A000005 CREDIT SUISSE FIRST BOSTON CORP.
022 B000005 13-5659485
022 C000005 3375
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022 A000006 CITI GROUP
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022 C000006 2100
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022 A000007 MORGAN STANLEY & CO., INC.
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022 A000008 DEUTSCHE BANK
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022 A000009 WELLS FARGO
022 B000009 41-0449260
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022 A000010 BNY MELLON SECURITIES, LLC
PAGE 3
022 B000010 22-3582948
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023 D000000 25955
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025 D000002 3599
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| | | |
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| 050 | 000000 | N |
| 051 | 000000 | N |
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| 067 | 000000 | N |
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| | PAGE | 6 |
| 068 | B000000 | N |
| 069 | 000000 | N |
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| 070 | B020000 | N |
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| 070 | K010000 | Y |
| 070 | K020000 | N |
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| 070 | L020000 | N |
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| 072 | D000000 | 0 |

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| 072 I000000 | 37 |

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| | |
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| | |
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074 W000000 0.0000
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074 Y000000 0
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SIGNATURE JAMES M. DYKAS
TITLE TREASURER