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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-A

June 26, 2015

PAGE 1  
000 A000000 04/30/2015  
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  
001 A000000 FIRST TRUST MORTGAGE INCOME FUND  
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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004 000000 N  
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006 000000 N  
007 A000000 N  
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007 C010100 1  
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  
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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  
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012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.  
012 B000001 84-1761  
012 C010001 WILMINGTON  
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PAGE 2  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
013 B040001 4301  
015 A000001 THE BANK OF NEW YORK MELLON

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022 D000001 819  
022 A000002 BANK OF AMERICA  
022 B000002 13-4078651  
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022 A000003 NOMURA SECURITIES  
022 B000003 13-2642206  
022 C000003 1723  
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022 A000004 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000004 13-5659485  
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022 D000004 1933  
022 A000005 MORGAN STANLEY & CO., INC.  
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022 A000006 CITI GROUP  
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022 A000007 DEUTSCHE BANK  
022 B000007 13-6124068  
022 C000007 996  
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022 A000008 BARCLAYS CAPITAL, INC.  
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022 A000009 WELLS FARGO  
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PAGE 3  
022 A000010 GUGGENHEIM CAPITAL MARKETS  
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070	K020000	N	
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070	L020000	N	
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070	N010000	Y	

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070	N020000	N	
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086	E020000	0
086	F010000	0
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087	A010000	COMMON STOCK

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087 A020000 33734E103

087 A030000 FMY

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE TREASURER