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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 23, 2013

PAGE 1  
000 B000000 10/31/2013  
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  
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002 A000000 120 E. LIBERTY DRIVE, SUITE 400  
002 B000000 WHEATON  
002 C000000 IL  
002 D010000 60187  
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007 A000000 N  
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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  
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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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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 C000002 6970  
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022 A000003 NOMURA SECURITIES  
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022 C000003 4434  
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022 A000004 JPMORGAN CHASE & COMPANY  
022 B000004 13-4994650  
022 C000004 6977  
022 D000004 1141  
022 A000005 JEFFERIES & CO., INC.  
022 B000005 95-2622900  
022 C000005 4339  
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022 A000006 BARCLAYS CAPITAL, INC.  
022 B000006 06-1031656  
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022 A000007 UBS SECURITIES  
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022 A000009 WELLS FARGO  
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PAGE 3  
022 A000010 MORGAN STANLEY & CO., INC.  
022 B000010 36-3145972  
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022 D000010 2203  
023 C000000 94375  
023 D000000 96778  
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054	N000000	N
054	O000000	Y
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055	B000000	N
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PAGE 6

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062 P000000 0.0  
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062 R000000 0.0  
063 A000000 0  
063 B000000 24.0  
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068 B000000 N  
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070 L010000 Y  
070 L020000 N  
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070 M020000 N  
070 N010000 Y  
070 N020000 N  
070 O010000 Y  
070 O020000 N

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070	P010000	Y	
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070	R010000	N	
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077	Q010000	N
077	Q020000	N
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078	000000	N
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080	C000000	23000
081	A000000	Y
081	B000000	108
082	A000000	N
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083	A000000	N
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083	B000000	0
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085	B000000	N
086	A010000	0
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086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0

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086 E020000 0  
086 F010000 0  
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