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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
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002 A000000 120 E. LIBERTY DRIVE, SUITE 400
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008 B000001 A
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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
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PAGE 2
013 A000001 DELOITTE & TOUCHE LLP
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013 B020001 IL
013 B030001 60606
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015 A000001 THE BANK OF NEW YORK MELLON

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PAGE 3
022 A000010 GUGGENHEIM CAPITAL MARKETS
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070	N020000	N	
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086	F010000	0
086	F020000	0
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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