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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
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008 D010002 New York
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008 D040002 1010
010 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
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010 C020001 DE
010 C030001 19809
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
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PAGE 2
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022 A000003 BARCLAYS CAPITAL, INC.
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087 A020000 33734E103
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088 B030000 N
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088 D030000 N
SIGNATURE JAMES M. DYKAS
TITLE TREASURER