

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
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001 B000000 811-21727
001 C000000 6307658000
002 A000000 120 E. LIBERTY DRIVE, SUITE 400
002 B000000 WHEATON
002 C000000 IL
002 D010000 60187
003 000000 N
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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
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
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011 C020001 NY
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012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
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PAGE 2
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 CHICAGO
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013 B030001 60606
013 B040001 4301
015 A000001 THE BANK OF NEW YORK MELLON

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 022 A000004 CREDIT SUISSE FIRST BOSTON CORP.
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 022 C000005 1244
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 022 B000009 41-0449260
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 PAGE 3
 022 A000010 GUGGENHEIM CAPITAL MARKETS
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PAGE 6		
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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