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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 30, 2014

PAGE 1  
000 B000000 10/31/2014  
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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008 B000001 A  
008 C000001 801-39950  
008 D010001 Wheaton  
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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  
011 C020001 NY  
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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 A000002 CREDIT SUISSE FIRST BOSTON CORP.  
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022 A000003 BARCLAYS CAPITAL, INC.  
022 B000003 06-1031656  
022 C000003 8233  
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022 A000004 NOMURA SECURITIES  
022 B000004 13-2642206  
022 C000004 3344  
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022 A000005 RBC CAPITAL MARKETS CORP.  
022 B000005 13-5033225  
022 C000005 1366  
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022 A000006 WELLS FARGO  
022 B000006 41-0449260  
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022 A000007 JEFFERIES & CO., INC.  
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022 A000009 MORGAN STANLEY & CO., INC.  
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PAGE 3  
022 A000010 CITI GROUP  
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025 A000003 JPMORGAN CHASE & COMPANY

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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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063 B000000 23.0  
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070 N020000 N  
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070 O020000 N

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070	P010000	Y	
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077	Q020000	N
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078	000000	N
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080	C000000	27000
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082	A000000	Y
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083	A000000	N
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083	B000000	0
084	A000000	N
084	B000000	0
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085	B000000	N
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086	B010000	0
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086	D010000	0
086	D020000	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