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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 27, 2016

PAGE 1
000 B000000 10/31/2016
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
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008 A000002 DELETE
010 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
010 B000001 84-1761
010 C010001 WILMINGTON
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-007221
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012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
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013 A000001 DELOITTE & TOUCHE LLP
013 B010001 CHICAGO
013 B020001 IL
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013 B040001 4301
015 A000001 THE BANK OF NEW YORK MELLON
PAGE 2
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015 C010001 NEW YORK
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022 B000003 13-4994650
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PAGE 3
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025 A000005 MORGAN STANLEY & CO., INC.

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074 P000000 47
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087	A020000	33734E103
087	A030000	FMY

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088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE DONALD P. SWADE

TITLE TREASURER