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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 23, 2013

PAGE 1
000 B000000 10/31/2013
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
002 B000000 WHEATON
002 C000000 IL
002 D010000 60187
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008 A000001 FIRST TRUST ADVISORS L.P.
008 B000001 A
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008 D010001 Wheaton
008 D020001 IL
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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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012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
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012 C010001 WILMINGTON
012 C020001 DE
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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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015 C030001 10286
018 000000 Y
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022 A000003 NOMURA SECURITIES
022 B000003 13-2642206
022 C000003 4434
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022 A000004 JPMORGAN CHASE & COMPANY
022 B000004 13-4994650
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022 A000005 JEFFERIES & CO., INC.
022 B000005 95-2622900
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022 A000006 BARCLAYS CAPITAL, INC.
022 B000006 06-1031656
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022 A000007 UBS SECURITIES
022 B000007 13-3873456
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022 A000008 GOLDMAN SACHS & CO.
022 B000008 13-5108880
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022 A000009 WELLS FARGO
022 B000009 41-0449260
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022 D000009 2329
PAGE 3
022 A000010 MORGAN STANLEY & CO., INC.
022 B000010 36-3145972
022 C000010 0
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023 C000000 94375
023 D000000 96778
024 000000 Y
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025 B000001 13-5659485
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025 A000003 JPMORGAN CHASE & COMPANY

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060 A000000 Y
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PAGE 6

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062 R000000 0.0
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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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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