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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
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008 A000002 BROOKFIELD INVESTMENT MANAGEMENT INC.
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008 D010002 New York
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010 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
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PAGE 2
013 A000001 DELOITTE & TOUCHE LLP
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PAGE 6

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086 E020000 0
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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