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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 26, 2012

PAGE 1
000 B000000 10/31/2012
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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008 A000002 BROOKFIELD INVESTMENT MANAGEMENT INC.
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010 C010001 WILMINGTON
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
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012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
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PAGE 2
013 A000001 DELOITTE & TOUCHE LLP
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013 B020001 IL
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015 A000001 THE BANK OF NEW YORK MELLON

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PAGE 3
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070 R020000 N
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074 O000000 5727
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087	A020000	33734E103

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087 A030000 FMY

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE TREASURER