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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-B

December 28, 2015

PAGE 1  
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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.  
010 B000001 84-1761  
010 C010001 WILMINGTON  
010 C020001 DE  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-007221  
011 C010001 NEW YORK  
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012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.  
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013 A000001 DELOITTE & TOUCHE LLP  
PAGE 2  
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088 A030000 Y  
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088 D030000 N  
SIGNATURE JAMES M. DYKAS  
TITLE TREASURER