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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-A

June 28, 2012

PAGE 1
000 A000000 04/30/2012
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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
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008 B000001 A
008 C000001 801-39950
008 D010001 Wheaton
008 D020001 IL
008 D030001 60187
008 A000002 BROOKFIELD INVESTMENT MANAGEMENT INC.
008 B000002 S
008 C000002 801-34605
008 D010002 New York
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008 D030002 10281
008 D040002 1010
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
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012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
012 B000001 84-1761
012 C010001 WILMINGTON
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PAGE 2
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
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015 A000001 THE BANK OF NEW YORK MELLON

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PAGE 3
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072 T000000 0
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 PAGE 8
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077 J000000 N
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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