

FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-A

June 28, 2012

PAGE 1  
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000 C000000 1319183  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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008 C000001 801-39950  
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008 D030001 60187  
008 A000002 BROOKFIELD INVESTMENT MANAGEMENT INC.  
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008 C000002 801-34605  
008 D010002 New York  
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008 D030002 10281  
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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  
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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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087 A030000 FMY  
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088 B000000 N  
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SIGNATURE JAMES M. DYKAS  
TITLE TREASURER