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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-A

June 27, 2014

PAGE 1
000 A000000 04/30/2014
000 C000000 1319183
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 FIRST TRUST MORTGAGE INCOME FUND
001 B000000 811-21727
001 C000000 6307658000
002 A000000 120 E. LIBERTY DRIVE, SUITE 400
002 B000000 WHEATON
002 C000000 IL
002 D010000 60187
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 FIRST TRUST ADVISORS L.P.
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
008 D020002 NY
008 D030002 10281
008 D040002 1010
010 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
010 B000001 84-1761
010 C010001 WILMINGTON
010 C020001 DE
010 C030001 19809
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-007221
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10281
012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.
012 B000001 84-1761
012 C010001 WILMINGTON
012 C020001 DE
012 C030001 19809
PAGE 2
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
013 B040001 4301
015 A000001 THE BANK OF NEW YORK MELLON

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015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
018 000000 Y
019 A000000 Y
019 B000000 104
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 BANK OF AMERICA
022 B000001 13-4078651
022 C000001 9914
022 D000001 15013
022 A000002 CREDIT SUISSE FIRST BOSTON CORP.
022 B000002 13-5659485
022 C000002 6847
022 D000002 6044
022 A000003 BARCLAYS CAPITAL, INC.
022 B000003 06-1031656
022 C000003 5068
022 D000003 5065
022 A000004 NOMURA SECURITIES
022 B000004 13-2642206
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022 D000004 1677
022 A000005 RBC CAPITAL MARKETS CORP.
022 B000005 13-5033225
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022 A000006 GUGGENHEIM CAPITAL MARKETS
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022 B000007 13-4994650
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022 B000008 13-3873456
022 C000008 893
022 D000008 0
022 A000009 CITI GROUP
022 B000009 13-5266470
022 C000009 751
022 D000009 0
022 A000010 JEFFERIES & CO., INC.
PAGE 3
022 B000010 95-2622900
022 C000010 732
022 D000010 0
023 C000000 28360
023 D000000 31052
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025 C000001 D
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025 A000002 BANK OF AMERICA
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025 C000002 D
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025 A000003 JPMORGAN CHASE & COMPANY
025 B000003 13-4994650

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| | | | |
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| 025 | C000003 | D | |
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| 025 | A000004 | MORGAN STANLEY & CO., INC. | |
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| 025 | A000005 | WELLS FARGO | |
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042 E000000 0
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043 000000 0
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054 N000000 N
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055 A000000 N
055 B000000 N
056 000000 Y
057 000000 N
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060 A000000 Y

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060 B000000 Y
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PAGE 6

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062 R000000 0.0
063 A000000 0
063 B000000 23.2
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064 B000000 Y
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068 B000000 N
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070 P020000 N
 070 Q010000 Y
 070 Q020000 N
 070 R010000 N
 070 R020000 N

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071 A000000 32948
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PAGE 8

074 K000000 0
 074 L000000 357
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| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 33734E103 |
| 087 | A030000 | FMY |
| 088 | A000000 | Y |
| 088 | B000000 | N |

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088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE TREASURER