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FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-A

June 26, 2015

PAGE 1
000 A000000 04/30/2015
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 114
019 C000000 FIRSTDEFIN
021 000000 0
022 A000001 JPMORGAN CHASE & COMPANY
022 B000001 13-4994650
022 C000001 22189
022 D000001 819
022 A000002 BANK OF AMERICA
022 B000002 13-4078651
022 C000002 7203
022 D000002 5335
022 A000003 NOMURA SECURITIES
022 B000003 13-2642206
022 C000003 1723
022 D000003 4055
022 A000004 CREDIT SUISSE FIRST BOSTON CORP.
022 B000004 13-5659485
022 C000004 1048
022 D000004 1933
022 A000005 MORGAN STANLEY & CO., INC.
022 B000005 36-3145972
022 C000005 1244
022 D000005 0
022 A000006 CITI GROUP
022 B000006 13-5266470
022 C000006 0
022 D000006 1036
022 A000007 DEUTSCHE BANK
022 B000007 13-6124068
022 C000007 996
022 D000007 0
022 A000008 BARCLAYS CAPITAL, INC.
022 B000008 06-1031656
022 C000008 978
022 D000008 0
022 A000009 WELLS FARGO
022 B000009 41-0449260
022 C000009 953
022 D000009 0
PAGE 3
022 A000010 GUGGENHEIM CAPITAL MARKETS
022 C000010 0
022 D000010 473
023 C000000 36531
023 D000000 13651
024 000000 Y
025 A000001 WELLS FARGO
025 B000001 41-0449260
025 C000001 D
025 D000001 8812
025 A000002 JPMORGAN CHASE & COMPANY
025 B000002 13-4994650
025 C000002 D
025 D000002 4241
025 A000003 BANK OF AMERICA
025 B000003 13-4078651

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| | | | |
|-----|---------|----------------------------------|------------|
| 025 | C000003 | D | |
| 025 | D000003 | | 2386 |
| 025 | A000004 | CREDIT SUISSE FIRST BOSTON CORP. | |
| 025 | B000004 | | 13-5659485 |
| 025 | C000004 | D | |
| 025 | D000004 | | 1622 |
| 025 | A000005 | CITI GROUP | |
| 025 | B000005 | | 13-5266470 |
| 025 | C000005 | D | |
| 025 | D000005 | | 1521 |
| 025 | A000006 | MORGAN STANLEY & CO., INC. | |
| 025 | B000006 | | 36-3145972 |
| 025 | C000006 | D | |
| 025 | D000006 | | 474 |
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| 026 | F000000 | N | |
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| 026 | G020000 | N | |
| 026 | H000000 | N | |
| 027 | 000000 | N | |
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| 028 | A020000 | | 0 |
| 028 | A030000 | | 0 |
| 028 | A040000 | | 0 |
| 028 | B010000 | | 0 |
| 028 | B020000 | | 0 |
| 028 | B030000 | | 0 |
| 028 | B040000 | | 0 |
| 028 | C010000 | | 0 |
| 028 | C020000 | | 0 |
| 028 | C030000 | | 0 |
| | PAGE | 4 | |
| 028 | C040000 | | 0 |
| 028 | D010000 | | 0 |
| 028 | D020000 | | 0 |
| 028 | D030000 | | 0 |
| 028 | D040000 | | 0 |
| 028 | E010000 | | 0 |
| 028 | E020000 | | 0 |
| 028 | E030000 | | 0 |
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| 028 | F010000 | | 0 |
| 028 | F020000 | | 0 |
| 028 | F030000 | | 0 |
| 028 | F040000 | | 0 |
| 028 | G010000 | | 0 |
| 028 | G020000 | | 0 |
| 028 | G030000 | | 0 |
| 028 | G040000 | | 0 |
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| 030 | C000000 | | 0.00 |
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| 031 | B000000 | | 0 |
| 032 | 000000 | | 0 |
| 033 | 000000 | | 0 |
| 035 | 000000 | | 0 |

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| | | |
|-----|---------|-------|
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
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| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 1.000 |
| 048 | A010000 | 0 |
| 048 | A020000 | 0.000 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
| | PAGE | 5 |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0 |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0 |
| 048 | G020000 | 0.000 |
| 048 | H010000 | 0 |
| 048 | H020000 | 0.000 |
| 048 | I010000 | 0 |
| 048 | I020000 | 0.000 |
| 048 | J010000 | 0 |
| 048 | J020000 | 0.000 |
| 048 | K010000 | 0 |
| 048 | K020000 | 0.000 |
| 049 | 000000 | N |
| 050 | 000000 | N |
| 051 | 000000 | N |
| 052 | 000000 | N |
| 053 | A000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | Y |
| 054 | C000000 | N |
| 054 | D000000 | N |
| 054 | E000000 | N |
| 054 | F000000 | N |
| 054 | G000000 | Y |
| 054 | H000000 | Y |
| 054 | I000000 | N |
| 054 | J000000 | Y |
| 054 | K000000 | N |
| 054 | L000000 | N |
| 054 | M000000 | Y |
| 054 | N000000 | N |
| 054 | O000000 | Y |
| 055 | A000000 | N |
| 055 | B000000 | N |
| 056 | 000000 | Y |

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057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 2000
062 A000000 Y
062 B000000 0.0
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0

PAGE 6

062 J000000 0.0
062 K000000 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 22.0
062 O000000 0.0
062 P000000 0.0
062 Q000000 75.9
062 R000000 0.0
063 A000000 0
063 B000000 21.7
064 A000000 N
064 B000000 Y
065 000000 N
066 A000000 N
067 000000 N
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068 B000000 N
069 000000 N
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070 A020000 Y
070 B010000 Y
070 B020000 N
070 C010000 Y
070 C020000 N
070 D010000 Y
070 D020000 N
070 E010000 Y
070 E020000 N
070 F010000 Y
070 F020000 N
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070 G020000 N
070 H010000 Y
070 H020000 N
070 I010000 Y
070 I020000 N
070 J010000 Y
070 J020000 Y
070 K010000 Y
070 K020000 N
070 L010000 Y
070 L020000 N
070 M010000 Y
070 M020000 N
070 N010000 Y

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| | | | |
|-------|---------|----|--------|
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | N | |
| 070 | P010000 | Y | |
| 070 | P020000 | N | |
| | PAGE | 7 | |
| 070 | Q010000 | Y | |
| 070 | Q020000 | N | |
| 070 | R010000 | N | |
| 070 | R020000 | N | |
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| 071 | D000000 | 24 | |
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| 072 | K000000 | | 0 |
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| 072 | M000000 | | 8 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 19 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 25 |
| 072 | S000000 | | 2 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 22 |
| 072 | X000000 | | 564 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | 2758 |
| 072AA | 000000 | | 0 |
| 072BB | 000000 | | 170 |
| 072CC | 010000 | | 0 |
| 072CC | 020000 | | 2426 |
| 072DD | 010000 | | 2149 |
| 072DD | 020000 | | 0 |
| 072EE | 000000 | | 0 |
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| 074 | D000000 | | 68248 |
| 074 | E000000 | | 0 |
| 074 | F000000 | | 0 |
| | PAGE | 8 | |
| 074 | G000000 | | 0 |
| 074 | H000000 | | 0 |
| 074 | I000000 | | 0 |
| 074 | J000000 | | 0 |

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| | | |
|-----|---------|--------------|
| 074 | K000000 | 0 |
| 074 | L000000 | 316 |
| 074 | M000000 | 19 |
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| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 6727 |
| 074 | S000000 | 0 |
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| 074 | U010000 | 4213 |
| 074 | U020000 | 0 |
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| 076 | 000000 | 14.84 |
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| 077 | B000000 | N |
| 077 | C000000 | Y |
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| 077 | G000000 | N |
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| 077 | J000000 | N |
| 077 | K000000 | N |
| 077 | L000000 | N |
| 077 | M000000 | N |
| 077 | N000000 | N |
| 077 | O000000 | N |
| 077 | P000000 | N |
| 077 | Q010000 | N |
| 077 | Q020000 | N |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | C000000 | 0 |
| 081 | B000000 | 0 |
| 082 | B000000 | 0 |
| 083 | B000000 | 0 |
| | PAGE | 9 |
| 084 | B000000 | 0 |
| 086 | A010000 | 0 |
| 086 | A020000 | 0 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |

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087 A020000 33734E103

087 A030000 FMY

088 A000000 Y

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JAMES M. DYKAS

TITLE TREASURER