

FIRST TRUST MORTGAGE INCOME FUND

Form NSAR-A

June 28, 2012

PAGE 1  
000 A000000 04/30/2012  
000 C000000 1319183  
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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  
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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  
010 C030001 19809  
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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PAGE 2  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
013 B020001 IL  
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013 B040001 4301  
015 A000001 THE BANK OF NEW YORK MELLON

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025 A000003 JPMORGAN CHASE & COMPANY  
025 B000003 13-4994650  
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025 A000004 MORGAN STANLEY & CO., INC.  
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 PAGE 8  
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087 A020000 33734E103  
087 A030000 FMY  
088 A000000 Y  
088 B000000 N  
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088 D000000 N  
SIGNATURE JAMES M. DYKAS  
TITLE TREASURER