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|\_ | Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

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Item 7.01 Regulation FD Disclosure.

First Trust Mortgage Income Fund (the "Fund") is filing herewith a press release issued on October 6, 2017, as Exhibit 99.1. The press release was issued by First Trust Advisors L.P. to report that on October 11, 2017, the Fund will release an update on the market and the Fund. Details regarding the update are contained in the press release included herein.

Item 9.01 Financial Statements and Exhibits.

(d) Exhibits

| Exhibit<br>Number | Description   |
|-------------------|---|
| 99.1              | Press release of First Trust Advisors L.P. dated October 6, 2017. |

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Dated: October 6, 2017

FIRST TRUST MORTGAGE INCOME FUND

By: /s/ W. Scott Jardine

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Name: W. Scott Jardine

Title: Secretary

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EXHIBIT INDEX

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