

FIRST TRUST MORTGAGE INCOME FUND  
Form 3  
September 14, 2011

**FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION**  
Washington, D.C. 20549

OMB APPROVAL

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**INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,  
Section 17(a) of the Public Utility Holding Company Act of 1935 or Section  
30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
 2. Date of Event Requiring Statement  
 3. Issuer Name and Ticker or Trading Symbol

BROOKFIELD  
 INVESTMENT  
 MANAGEMENT INC.  
 (Last) (First) (Middle)

(Month/Day/Year)  
 04/29/2011

FIRST TRUST MORTGAGE INCOME FUND [FMY]

THREE WORLD FINANCIAL  
 CENTER, 200 VESEY  
 STREET, 10TH FLOOR  
 (Street)

NEW YORK, NY 10281-1010  
 (City) (State) (Zip)

4. Relationship of Reporting Person(s) to Issuer  
 5. If Amendment, Date Original Filed (Month/Day/Year)

(Check all applicable)

Director  10% Owner  
 Officer  Other  
 (give title below) (specify below)  
 Investment Sub-Advisor

6. Individual or Joint/Group Filing (Check Applicable Line)  
 Form filed by One Reporting Person  
 Form filed by More than One Reporting Person

**Table I - Non-Derivative Securities Beneficially Owned**

1. Title of Security (Instr. 4)	2. Amount of Securities Beneficially Owned (Instr. 4)	3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nature of Indirect Beneficial Ownership (Instr. 5)
Common Shares	0	D	

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

SEC 1473 (7-02)

**Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.**

**Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date	3. Title and Amount of Securities Underlying	4. Conversion	5. Ownership	6. Nature of Indirect Beneficial Ownership
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(Month/Day/Year)	Derivative Security (Instr. 4)	or Exercise Price of Derivative Security	Form of Derivative Security: Direct (D) or Indirect (I)	(Instr. 5)
Date Exercisable	Expiration Date	Title	Amount or Number of Shares	

## Reporting Owners

**Reporting Owner Name / Address**

**Relationships**

Director 10% Owner Officer Other

BROOKFIELD INVESTMENT MANAGEMENT INC.  
THREE WORLD FINANCIAL CENTER  
200 VESEY STREET, 10TH FLOOR  
NEW YORK, NY 10281-1010

Â      Â      Â      Investment Sub-Advisor

## Signatures

/s/ Jon Tyras, CEO, by W. Scott  
Jardine, attorney-in-fact, pursuant to a  
Power of Attorney      09/14/2011

        Signature of Reporting Person      Date

## Explanation of Responses:

- \* If the form is filed by more than one reporting person, *see* Instruction 5(b)(v).
- \*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. *See* 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.