

Breaks Anthony A.  
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 \*

Â Breaks Anthony A.

(Last) (First) (Middle)

BROOKFIELD INVESTMENT  
MANAGEMENT INC.,Â 3  
WFC, 200 VESEY STREET,  
10TH FLOOR

(Street)

NEW  
YORK,Â NYÂ 10281-1010

(City) (State) (Zip)

2. Date of Event Requiring Statement

(Month/Day/Year)

04/29/2011

3. Issuer Name and Ticker or Trading Symbol

FIRST TRUST MORTGAGE INCOME FUND [FMY]

4. Relationship of Reporting Person(s) to Issuer

5. If Amendment, Date Original Filed(Month/Day/Year)

(Check all applicable)

\_\_\_\_ Director \_\_\_\_ 10% Owner

\_\_\_\_ Officer \_\_\_\_X\_\_\_\_ Other

(give title below) (specify below)

Officer-Invest. Sub-Advisor

6. Individual or Joint/Group

Filing(Check Applicable Line)

\_X\_ 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 Â

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

SEC 1473 (7-02)

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### 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  
(Month/Day/Year)

3. Title and Amount of Securities Underlying Derivative Security

4. Conversion or Exercise

5. Ownership Form of

6. Nature of Indirect Beneficial Ownership  
(Instr. 5)

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		(Instr. 4)		Price of	Derivative
Date	Expiration	Title	Amount or	Derivative	Security:
Exercisable	Date		Number of	Security	Direct (D)
			Shares		or Indirect
					(I)
					(Instr. 5)

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Breaks Anthony A. BROOKFIELD INVESTMENT MANAGEMENT INC. 3 WFC, 200 VESEY STREET, 10TH FLOOR NEW YORK, NY 10281-1010	^	^	^	Officer-Invest. Sub-Advisor

## Signatures

/s/ Anthony Breaks, 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.

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