

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

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]

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  
 (Check all applicable)

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

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<br>(Instr. 4) | 2. Amount of Securities Beneficially Owned<br>(Instr. 4) | 3. Ownership Form:<br>Direct (D)<br>or Indirect (I)<br>(Instr. 5) | 4. Nature of Indirect Beneficial Ownership<br>(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)

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

| 1. Title of Derivative Security<br>(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<br>(Instr. 4) | or Exercise<br>Price of<br>Derivative<br>Security | Form of<br>Derivative<br>Security:<br>Direct (D)<br>or Indirect<br>(I)<br>(Instr. 5) | (Instr. 5) |
| Date<br>Exercisable | Expiration<br>Date | Title                             | Amount or<br>Number of<br>Shares                  |  |            |

## Reporting Owners

| Reporting Owner Name / Address   | Relationships |           |         |                        |
|--|---------------|-----------|---------|------------------------|
|  | Director      | 10% Owner | Officer | Other                  |
| BROOKFIELD INVESTMENT MANAGEMENT INC.<br>THREE WORLD FINANCIAL CENTER<br>200 VESEY STREET, 10TH FLOOR<br>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.  
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