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MFS GOVERNMENT MARKETS INCOME TRUST  
Form N-PX  
August 25, 2006

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-PX

ANNUAL REPORT OF PROXY VOTING RECORD OF  
REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-5078

MFS GOVERNMENT MARKETS INCOME TRUST  
(Exact name of registrant as specified in charter)

500 Boylston Street, Boston, Massachusetts 02116  
(Address of principal executive offices) (Zip code)

Susan S. Newton  
Massachusetts Financial Services Company  
500 Boylston Street  
Boston, Massachusetts 02116  
(Name and address of agents for service)

Registrant's telephone number, including area code: (617) 954-5000

Date of fiscal year end: November 30

Date of reporting period: July 1, 2005 - June 30, 2006

ITEM 1. PROXY VOTING RECORD.

\*\*\*\*\* FORM N-Px REPORT \*\*\*\*\*

ICA File Number: 811-05078  
Reporting Period: 07/01/2005 - 06/30/2006  
MFS Government Markets Income Trust

===== MFS GOVERNMENT MARKETS INCOME TRUST =====

NO VOTING RECORDS FOR THIS REPORTING PERIOD

===== END NPX REPORT

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SIGNATURES

Pursuant to the requirements of the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Registrant: MFS GOVERNMENT MARKETS INCOME TRUST

By (Signature and Title) MARIA F. DWYER\*  
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Maria F. Dwyer, Principal Executive Officer

Date: August 25, 2006

\*By (Signature and Title) SUSAN S. NEWTON  
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Susan S. Newton, as attorney-in-fact

\* Executed by Susan S. Newton on behalf of Maria F. Dwyer pursuant to a Power of Attorney dated July 13, 2006. (1)

(1) Incorporated by reference to MFS Series Trust X (File Nos. 33-1657 and 811-4492) Post-Effective Amendment No. 61 filed with the SEC via EDGAR on July 27, 2006.