

HELIOS STRATEGIC MORTGAGE INCOME FUND, INC.

Form N-PX

August 31, 2011

United States

Securities and Exchange Commission

Washington, DC 20549

Form N-PX

ANNUAL REPORT OF PROXY VOTING RECORD OF REGISTERED MANAGEMENT

INVESTMENT COMPANY

Investment Company Act file number 811-21102

HELIOS STRATEGIC MORTGAGE INCOME FUND, INC.

(Exact name of registrant as specified in Charter)

THREE WORLD FINANCIAL CENTER, 200 VESEY STREET

NEW YORK, NY 10281

(Address of principal executive officers) (Zip code)

KIM G. REDDING, PRESIDENT

THREE WORLD FINANCIAL CENTER

200 VESEY STREET

NEW YORK, NEW YORK 10281-1010

(Name and address of agent for service)

Registrant's telephone number, including area code: 1-800-497-3746

Date of fiscal year end: 11/30

Date of reporting period: July 1, 2010 - June 30, 2011

ITEM 1. PROXY VOTING RECORD

During the period covered by this report, the Registrant held no voting securities.

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) HELIOS STRATEGIC MORTGAGE INCOME FUND, INC.

By: /s/ Seth Gelman  
Seth Gelman, Chief Compliance Officer  
Date: August 31, 2011