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HELIOS STRATEGIC MORTGAGE INCOME FUND, INC.

Form NSAR-B

January 30, 2012

PAGE 1
000 B000000 11/30/2011
000 C000000 0001173788
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 HELIOS STRATEGIC MORTGAGE INCOME FUND, INC.
001 B000000 811-21102
001 C000000 2125498400
002 A000000 THREE WORLD FIN CTR 200 VESEY ST 24TH FL
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10281
002 D020000 1010
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 BROOKFIELD INVESTMENT MANAGEMENT INC.
008 B000001 A
008 C000001 801-34605
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10281
008 D040001 1010
010 A000001 BROOKFIELD INVESTMENT MANAGEMENT INC.
010 B000001 801-34605
010 C010001 NEW YORK
010 C020001 NY
010 C030001 10281
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012 A000001 AMERICAN STOCK TRANSFER & TRUST CO.
012 B000001 85-19250
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10038
013 A000001 BBD, LLP
013 B010001 PHILADELPHIA
013 B020001 PA
013 B030001 19103
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02116
PAGE 2
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 12
019 C000000 HYPERIONXX
020 A000001 JPMORGAN CHASE & CO

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020 B000001 13-2624428
 020 C000001 10
 021 000000 10
 022 A000001 BARCLAYS CAPITAL INC.
 022 B000001 06-1031656
 022 C000001 12271
 022 D000001 11408
 022 A000002 BANK OF AMERICA SECURITIES LLC
 022 B000002 13-4078651
 022 C000002 10511
 022 D000002 10543
 022 A000003 CREDIT SUISSE SECURITIES LLC (USA)
 022 B000003 13-5659485
 022 C000003 12975
 022 D000003 6224
 022 A000004 CITIGROUP GLOBAL MARKETS INC.
 022 B000004 11-2418191
 022 C000004 4148
 022 D000004 2392
 022 A000005 MORGAN STANLEY CO INCORPORATED
 022 B000005 13-2665598
 022 C000005 1827
 022 D000005 2747
 022 A000006 DEUTSCHE BANK SECURITIES INC
 022 B000006 13-6124068
 022 C000006 1172
 022 D000006 1930
 022 A000007 PERSHING SECURITIES INC.
 022 B000007 13-2441729
 022 C000007 1850
 022 D000007 535
 022 A000008 JPMORGAN CHASE & CO
 022 B000008 13-2624428
 022 C000008 1194
 022 D000008 991
 022 A000009 WELLS FARGO & CO
 022 B000009 41-0449260
 022 C000009 0
 022 D000009 1654
 022 A000010 NOMURA SECURITIES
 022 B000010 13-2642206
 022 C000010 1197
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 023 C000000 49693
 023 D000000 40500

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 026 D000000 Y
 026 E000000 Y
 026 F000000 N
 026 G010000 N
 026 G020000 N
 026 H000000 N
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 028 A010000 0
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 028 A040000 0
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048	F010000	0
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064	A000000	N	
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066	A000000	N	

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067	000000	N
068	A000000	N
068	B000000	N
069	000000	N
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070	C010000	Y
070	C020000	N
070	D010000	N
070	D020000	N
070	E010000	Y
070	E020000	Y
070	F010000	N
	PAGE	6
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070	G010000	Y
070	G020000	N
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071	B000000	33783
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072	L000000	36
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072	N000000	24
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072	P000000	309
072	Q000000	0

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072 R000000	64
072 S000000	66
072 T000000	0
072 U000000	0
072 V000000	0

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072 Y000000	0
072 Z000000	2737
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074 T000000	61224
074 U010000	10172
074 U020000	0
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075 B000000	68230
076 000000	5.75
077 A000000 Y	
077 B000000 Y	
077 C000000 N	

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078 000000 N	
080 A000000 GREAT AMERICAN INSURANCE COMPANY	
080 C000000	4250
081 A000000 Y	

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082	A000000	Y
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086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
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087	A020000	42327M109
087	A030000	HSM
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	STEVEN M PIRES	
TITLE	TREASURER	