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HELIOS STRATEGIC MORTGAGE INCOME FUND, INC.

Form NSAR-A

July 30, 2012

PAGE 1
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
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001 B000000 811-21102
001 C000000 8004973746
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PAGE 2
013 A000001 BBD, LLP
013 B010001 PHILADELPHIA
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015 A000001 U.S. BANK NATIONAL ASSOCIATION
015 B000001 C

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PAGE 7			
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PAGE 8			
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087	A030000	HSM
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088	C000000	N
088	D000000	N
SIGNATURE		STEVEN PIRES
TITLE		TREASURER