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HELIOS STRATEGIC MORTGAGE INCOME FUND, INC.

Form NSAR-B

January 27, 2010

PAGE 1  
000 B000000 11/30/2009  
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 10TH FL  
002 B000000 NEW YORK  
002 C000000 NY  
002 D010000 10281  
002 D020000 1010  
003 000000 N  
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005 000000 N  
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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  
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012 A000001 AMERICAN STOCK TRANSFER & TRUST CO.  
012 B000001 85-19250  
012 C010001 NEW YORK  
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013 A000001 BBD, LLP  
013 B010001 PHILADELPHIA  
013 B020001 PA  
013 B030001 19103  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
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015 C020001 MA  
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015 E010001 X  
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020 A000001 HSBC SECURITIES, INC.

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 022 A000009 PERSHING LLC  
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 072 L000000 41  
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 072 Q000000 0

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 075 B000000 58804  
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 077 A000000 Y  
 077 B000000 Y  
 078 000000 N

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080 A000000 GREAT AMERICAN INSURANCE COMPANY  
 080 C000000 5625  
 081 A000000 Y  
 081 B000000 11

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087	A030000	HSM	
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088	B000000	N	
088	C000000	N	
088	D000000	N	
SIGNATURE	STEVEN M PIRES		
TITLE	TREASURER		