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HELIOS STRATEGIC MORTGAGE INCOME FUND, INC.

Form NSAR-B

January 29, 2013

PAGE 1
000 B000000 11/30/2012
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 8004973746
002 A000000 200 VESEY STREET, 24TH FLOOR
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10281
002 D020000 1010
003 000000 N
004 000000 Y
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
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
010 C040001 1010
012 A000001 AMERICAN STOCK TRANSFER & TRUST CO.
012 B000001 84-00416
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10038
PAGE 2
013 A000001 BBD, LLP
013 B010001 PHILADELPHIA
013 B020001 PA
013 B030001 19103
015 A000001 U.S. BANK NATIONAL ASSOCIATION
015 B000001 C

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015 C010001 MILWAUKEE
015 C020001 WI
015 C030001 53212
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 10
019 C000000 BROOKFIELD
020 C000001 0
020 C000002 0
020 C000003 0
020 C000004 0
020 C000005 0
020 C000006 0
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 0
022 A000001 CREDIT SUISSE SECURITIES, INC.
022 B000001 13-5659485
022 C000001 1617
022 D000001 16273
022 A000002 GOLDMAN SACHS & CO.
022 B000002 13-5108880
022 C000002 0
022 D000002 17265
022 A000003 JPMORGAN CHASE BANK, N.A.
022 B000003 13-4994650
022 C000003 2944
022 D000003 11661
022 A000004 WACHOVIA BANK N.A.
022 B000004 56-0927594
022 C000004 0
022 D000004 6855
022 A000005 RBS CAPITAL MARKETS CORP.
022 B000005 13-5033225
022 C000005 4222
022 D000005 544
022 A000006 BARCLAYS CAPITAL, INC.
022 B000006 06-1031656
022 C000006 0
022 D000006 2943
022 A000007 CITIGROUP GLOBAL MARKETS, INC.
022 B000007 11-2418191
PAGE 3
022 C000007 2791
022 D000007 0
022 A000008 DEUTSCHE BANK SECURITIES, INC.
022 B000008 13-6124068
022 C000008 2108
022 D000008 0
022 A000009 BNP PARIBAS BROKERAGE SERVICES, INC.
022 B000009 13-3661436
022 C000009 0
022 D000009 2007
022 A000010 NOMURA SECURITIES
022 B000010 13-2642206
022 C000010 0
022 D000010 1178
023 C000000 13781
023 D000000 58963

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024	000000	N	
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026	C000000	N	
026	D000000	Y	
026	E000000	N	
026	F000000	N	
026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
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038	000000		0
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042	B000000		0
042	C000000		0

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042	D000000	0
042	E000000	0
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042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.650
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048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
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048	F020000	0.000
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048	G020000	0.000
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048	H020000	0.000
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048	I020000	0.000
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048	J020000	0.000
048	K010000	0
048	K020000	0.000
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051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
054	B000000	Y
054	C000000	N
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	N
054	H000000	Y
054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	N
054	M000000	Y
054	N000000	N
054	O000000	N
055	A000000	N
055	B000000	N
056	000000	Y
057	000000	N
058	A000000	N
059	000000	Y
060	A000000	Y
060	B000000	Y

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061 000000 0
062 A000000 Y
062 B000000 0.0
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 0.0

PAGE 6

062 O000000 0.0
062 P000000 0.0
062 Q000000 0.0
062 R000000 0.0
063 A000000 0
063 B000000 0.0
064 A000000 N
064 B000000 N
066 A000000 N
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 Y
070 B010000 N
070 B020000 N
070 C010000 Y
070 C020000 N
070 D010000 N
070 D020000 N
070 E010000 Y
070 E020000 Y
070 F010000 N
070 F020000 N
070 G010000 Y
070 G020000 N
070 H010000 N
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070 M010000 N
070 M020000 N
070 N010000 Y
070 N020000 N
070 O010000 Y
070 O020000 N
070 P010000 Y
070 P020000 N
070 Q010000 N

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070 Q020000 N
 070 R010000 Y
 070 R020000 N
 071 A000000 14014
 071 B000000 23109

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071 C000000 70285
 071 D000000 20
 072 A000000 4
 072 B000000 181
 072 C000000 0
 072 D000000 0
 072 E000000 0
 072 F000000 136
 072 G000000 42
 072 H000000 0
 072 I000000 11
 072 J000000 5
 072 K000000 0
 072 L000000 14
 072 M000000 25
 072 N000000 8
 072 O000000 0
 072 P000000 117
 072 Q000000 13
 072 R000000 20
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 072 U000000 0
 072 V000000 0
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 074 E000000 0
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 074 G000000 0
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 074 J000000 0
 074 K000000 0
 074 L000000 0

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074 M000000 0
 074 N000000 0
 074 O000000 0
 074 P000000 0

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074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	0
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074	T000000	0
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074	U020000	0
074	V010000	0.00
074	V020000	0.00
074	W000000	0.0000
074	X000000	0
074	Y000000	0
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075	B000000	63068
076	000000	0.00
077	A000000	N
078	000000	N
080	A000000	NOT APPLICABLE (FUND CLOSED)
080	C000000	0
081	A000000	N
081	B000000	0
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	HELIOS STRATEGIC MORTGAGE INCOME FUND, INC.
087	A020000	42327M109
087	A030000	HSM
088	A000000	N
	PAGE	9
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	STEVEN PIRES	
TITLE	TREASURER	