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HELIOS STRATEGIC MORTGAGE INCOME FUND, INC.

Form NSAR-A

July 29, 2011

PAGE 1
000 A000000 05/31/2011
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 10TH 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
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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 7
019 C000000 HYPERIONXX
020 A000001 JPMORGAN CHASE & CO

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020 B000001 13-2624428
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 022 A000001 BANK OF AMERICA SECURITIES LLC
 022 B000001 13-4078651
 022 C000001 8364
 022 D000001 8386
 022 A000002 CREDIT SUISSE SECURITIES (USA) LLC
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 022 C000002 8140
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 022 A000003 CITIGROUP GLOBAL MARKETS INC.
 022 B000003 11-2418191
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 022 A000004 MORGAN STANLEY CO INCORPORATED
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 022 B000008 56-2326000
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 022 D000008 1654
 022 A000009 NOMURA SECURITIES
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 022 A000010 GOLDMAN SACHS & CO.
 022 B000010 13-5108880
 022 C000010 617
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 023 D000000 20109

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 026 G020000 N
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 028 A040000 0
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067	000000	N	
068	A000000	N	
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069	000000	N	
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072	Q000000		0

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072 R000000	32
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072 T000000	0
072 U000000	0
072 V000000	0

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086	E010000	0
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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	