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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	
025	D000001		0
025	D000002		0
025	D000003		0
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025	D000005		0
025	D000006		0
025	D000007		0
025	D000008		0
026	A000000	N	
026	B000000	N	
026	C000000	N	
026	D000000	Y	
026	E000000	N	
026	F000000	N	
026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
028	A010000		0
028	A020000		0
028	A030000		0
028	A040000		0
028	B010000		0
028	B020000		0
028	B030000		0
028	B040000		0
028	C010000		0
028	C020000		0
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028	D020000		0
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028	E010000		0
028	E020000		0
028	E030000		0
028	E040000		0
028	F010000		0
028	F020000		0
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028	G030000		0
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028	H000000		0
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031	B000000		0
032	000000		0
033	000000		0
035	000000		0
036	B000000		0
038	000000		0
042	A000000		0
042	B000000		0
042	C000000		0

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042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.650
048	A010000	0
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
048	E020000	0.000
048	F010000	0
048	F020000	0.000
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048	G020000	0.000
	PAGE	5
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
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
070 H020000 N
070 I010000 N
070 I020000 N
070 J010000 Y
070 J020000 Y
070 K010000 Y
070 K020000 N
070 L010000 Y
070 L020000 N
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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
PAGE 7			
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
072	S000000		16
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		21
072	X000000		428
072	Y000000		0
072	Z000000		-247
072AA	000000		1441
072BB	000000		0
072CC0	10000		4371
072CC0	20000		0
072DD0	10000		2136
072DD0	20000		0
072EE	000000		0
073	A010000		0.2100
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		0
074	B000000		0
074	C000000		0
074	D000000		0
074	E000000		0
074	F000000		0
074	G000000		0
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074	I000000		0
074	J000000		0
074	K000000		0
074	L000000		0
PAGE 8			
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
074	S000000	0
074	T000000	0
074	U010000	0
074	U020000	0
074	V010000	0.00
074	V020000	0.00
074	W000000	0.0000
074	X000000	0
074	Y000000	0
075	A000000	0
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	