

HYPERION STRATEGIC MORTGAGE INCOME FUND INC

Form NSAR-A

July 30, 2004

PAGE 1
000 A000000 05/31/2004
000 C000000 0001173788
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 A000000 THE HYPERION STRATEGIC MORTGAGE INCOME FUND
001 B000000 811-21102
001 C000000 2125498400
002 A000000 ONE LIBERTY PLAZA, 165 BROADWAY, 36TH FL
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10006
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008 B000001 A
008 C000001 801-34605
008 D010001 NEW YORK
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008 A000002 HYPERION GMAC CAPITAL ADVISORS, LLC
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008 C000002 801-49350
008 D010002 NEW YORK
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PAGE 2
010 C030001 10006
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012 A000001 AMERICAN STOCK TRANSFER & TRUST CO.
012 B000001 85-19250
012 C010001 NEW YORK
012 C020001 NY

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012 C030001 10038
013 A000001 PRICewaterHOUSECOOPERS LLP
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10036
015 A000001 STATE STREET CORPORATION
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022 C000001 60719
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022 A000002 LEHMAN BROTHERS INC.
022 B000002 13-2518466
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022 D000002 508
022 A000003 RBS GREENWICH CAPITAL
022 B000003 13-3172275
022 C000003 10353
022 D000003 5978
022 A000004 BANC OF AMERICA SECURITIES LLC
022 B000004 95-4035346
022 C000004 6840
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022 A000005 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
PAGE 3
022 B000005 13-5674085
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022 A000006 MORGAN STANLEY & CO.
022 B000006 13-2655998
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022 B000007 13-2730828
022 C000007 4278
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022 A000008 STATE STREET CORP.
022 B000008 04-1867445
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022 A000009 AK CAPITAL LLP

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056 000000 Y
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058 A000000 N
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087	A030000	HSM
088	A000000	N
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088	C000000	N
	PAGE	9
088	D000000	N
SIGNATURE	THOMAS DOODIAN	
TITLE	TREASURER	