

HYPERION STRATEGIC MORTGAGE INCOME FUND INC
Form NSAR-B
January 31, 2005

PAGE 1
000 B000000 11/30/2004
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 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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003 000000 N
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007 C010700 7
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007 C011000 10
008 A000001 HYPERION CAPITAL MANAGEMENT, INC.
008 B000001 A
008 C000001 801-34605
008 D010001 NEW YORK
008 D020001 NY
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008 D040001 1404
008 A000002 HYPERION GMAC CAPITAL ADVISORS, LLC
008 B000002 S
008 C000002 801-49350
008 D010002 NEW YORK
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010 A000001 HYPERION CAPITAL MANAGEMENT, INC.
010 B000001 801-34605
010 C010001 NEW YORK
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PAGE 2
010 C030001 10006
010 C040001 1404
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
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
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020 A000001 HSBC SECURITIES, INC.
020 B000001 13-2650272
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022 A000001 COUNTRYWIDE SECURITIES CORP.
022 B000001 95-3667085
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022 A000002 LEHMAN BROTHERS, INC.
022 B000002 13-2518466
022 C000002 69115
022 D000002 2308
022 A000003 BANC OF AMERICA SECURITIES CORP.
022 B000003 95-4035346
022 C000003 9820
022 D000003 8069
022 A000004 GOLDMAN SACHS & CO.
022 B000004 13-5108880
022 C000004 17163
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022 A000005 DEUTSCHE BANK SECURITIES, INC.
PAGE 3
022 B000005 13-2730828
022 C000005 10166
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022 A000006 RBS GREENWICH CAPITAL
022 B000006 13-3172275
022 C000006 9308
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022 A000007 MORGAN STANLEY & CO.
022 B000007 13-2655998
022 C000007 14222
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022 A000008 MERRILL LYNCH, PIERCE, FENNER & SMITH
022 B000008 13-5674085
022 C000008 11688
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022 A000009 BARCLAYS CAPITAL, INC.

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054 O000000 N
055 A000000 N
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056 000000 Y
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058 A000000 N
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070 L020000 N

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087	A020000	44915C105
087	A030000	HSM
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
	SIGNATURE	THOMAS DOODIAN

TITLE TREASURER