

HYPERION STRATEGIC MORTGAGE INCOME FUND INC

Form NSAR-A

July 27, 2006

PAGE 1  
000 A000000 05/31/2006  
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 THE HYPERION STRATEGIC MORTGAGE INCOME FUND  
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  
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003 000000 N  
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007 C010600 6  
007 C010700 7  
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007 C011000 10  
008 A000001 HYPERION BROOKFIELD ASSET MANAGEMENT, INC.  
008 B000001 A  
008 C000001 801-34605  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10281  
008 D040001 1010  
010 A000001 HYPERION BROOKFIELD ASSET 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  
PAGE 2  
013 A000001 BRIGGS, BUNTING & DOUGHERTY, LLP  
013 B010001 PHILADELPHIA  
013 B020001 PA  
013 B030001 19102  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
015 B000001 C

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015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02116  
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022 B000001 13-2518466  
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022 A000002 JP MORGAN CHASE BANK/GREENWICH  
022 B000002 13-2625764  
022 C000002 28974  
022 D000002 33502  
022 A000003 MERRILL LYNCH, PIERCE, FENNER+SMITH, INC.  
022 B000003 13-5674085  
022 C000003 22813  
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022 A000004 COUNTRYWIDE SECURITIES CORP  
022 C000004 19814  
022 D000004 21249  
022 A000005 MORGAN STANLEY CO INCORPORATED  
022 B000005 13-2655998  
022 C000005 20506  
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022 A000006 CREDIT SUISSE FIRST BOSTON CORPORATION  
022 C000006 4997  
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PAGE 3  
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PAGE 6

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