

HYPERION STRATEGIC MORTGAGE INCOME FUND INC

Form NSAR-B/A

February 09, 2007

PAGE 1
000 B000000 11/30/2006
000 C000000 0001173788
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 Y
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
002 D020000 1010
003 000000 N
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006 000000 N
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007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
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
010 C030001 10281
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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
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022 A000001 LEHMAN BROTHERS INC
022 B000001 13-2618466
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022 A000002 JP MORGAN CHASE BANK/GREENWICH
022 B000002 13-2625764
022 C000002 55472
022 D000002 56138
022 A000003 COUNTRYWIDE SECURITIES CORP
022 B000003 95-3667085
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022 A000004 MERRILL LYNCH, PIERCE, FENNER + SMITH, INC
022 B000004 13-5674085
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022 A000005 MORGAN STANLEY CO INCORPORATED
022 B000005 13-2655998
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022 A000006 CREDIT SUISSE FIRST BOSTON CORPORATION
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022 C000006 8869
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022 A000007 STATE STREET BANK AND TRUST CO
022 B000007 04-1867445
PAGE 3
022 C000007 9100
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022 B000008 13-5108880
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070 Q020000 N

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070 R010000 Y
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 071 A000000 187374
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 071 C000000 201460

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074 N000000 202603
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080	C000000	3100
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086	F010000	0
086	F020000	0
087	A010000	COMMON STOCK

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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