

HYPERION STRATEGIC MORTGAGE INCOME FUND INC

Form NSAR-A

July 30, 2004

PAGE 1  
000 A000000 05/31/2004  
000 C000000 0001173788  
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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 ONE LIBERTY PLAZA, 165 BROADWAY, 36TH FL  
002 B000000 NEW YORK  
002 C000000 NY  
002 D010000 10006  
002 D020000 1404  
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008 B000001 A  
008 C000001 801-34605  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10006  
008 D040001 1404  
008 A000002 HYPERION GMAC CAPITAL ADVISORS, LLC  
008 B000002 S  
008 C000002 801-49350  
008 D010002 NEW YORK  
008 D020002 NY  
008 D030002 10006  
008 D040002 1404  
010 A000001 HYPERION CAPITAL MANAGEMENT, INC.  
010 B000001 801-34605  
010 C010001 NEW YORK  
010 C020001 NY  
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  
015 C030001 02116  
015 E010001 X  
018 000000 Y  
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020 A000001 HSBC SECURITIES, INC.  
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022 A000001 COUNTRYWIDE SECURITIES CORP.  
022 B000001 95-3667085  
022 C000001 60719  
022 D000001 54767  
022 A000002 LEHMAN BROTHERS INC.  
022 B000002 13-2518466  
022 C000002 27373  
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  
022 D000004 3538  
022 A000005 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
PAGE 3  
022 B000005 13-5674085  
022 C000005 9199  
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022 A000006 MORGAN STANLEY & CO.  
022 B000006 13-2655998  
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022 A000007 DEUTSCHE BANK SECURITIES, INC.  
022 B000007 13-2730828  
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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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054 O000000 N  
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057 000000 N  
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	