

HYPERION BROOKFIELD STRATEGIC MORTGAGE INCOME FUND, INC.

Form NSAR-A

July 27, 2007

PAGE 1  
000 A000000 05/31/2007  
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 BROOKFIELD STRATEGIC MORTGAGE IN  
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  
004 000000 N  
005 000000 N  
006 000000 N  
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007 C010500 5  
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  
010 C040001 1010  
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 A000001 JP MORGAN CHASE BANK/GREENWICH  
 022 B000001 13-3112953  
 022 C000001 66537  
 022 D000001 76379  
 022 A000002 LEHMAN BROTHERS INC  
 022 B000002 13-2518466  
 022 C000002 53664  
 022 D000002 14313  
 022 A000003 MORGAN STANLEY CO INC  
 022 B000003 13-2655998  
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 022 A000004 CREDIT SUISSE FIRST BOSTON CORP  
 022 B000004 13-5659485  
 022 C000004 23316  
 022 D000004 22655  
 022 A000005 BONY COUNTRYWIDE SEC CORP  
 022 B000005 13-4941102  
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 022 C000007 5039  
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070 R010000 Y  
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PAGE 7

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 072 K000000 0  
 072 L000000 17  
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 072 O000000 0  
 072 P000000 849  
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 072 R000000 32  
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074 R010000	13266
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074 R030000	0
074 R040000	2017
074 S000000	0
074 T000000	135647
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074 U020000	0
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074 V020000	0.00
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078 000000	N
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086 C010000	0
086 C020000	0
086 D010000	0
086 D020000	0
086 E010000	0
086 E020000	0
086 F010000	0
086 F020000	0
087 A010000	COMMON STOCK
087 A020000	44915C105
087 A030000	HSM
088 A000000	N
088 B000000	N
088 C000000	N
088 D000000	N
SIGNATURE	THOMAS DOODIAN
TITLE	TREASURER