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Madison Strategic Sector Premium Fund
Form NSAR-B
February 26, 2010

PAGE 1
000 B000000 12/31/2009
000 C000000 0001317080
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 MADISON STRATEGIC SECTOR PREMIUM FUND
001 B000000 811-21713
001 C000000 4804439537
002 A000000 550 SCIENCE DRIVE
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002 C000000 WI
002 D010000 53711
003 000000 Y
004 000000 N
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007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
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007 C011000 10
008 A000001 MADISON ASSET MANAGEMENT, LLC
008 B000001 A
008 C000001 801-62992
008 D010001 MADISON
008 D020001 WI
008 D030001 53711
010 A000001 MADISON INVESTMENT ADVISORS, INC.
010 B000001 801-9840
010 C010001 MADISON
010 C020001 WI
010 C030001 53711
012 A000001 COMPUTERSHARE INVESTOR SERVICES, LLC
012 B000001 84-05849
012 C010001 CHICAGO
012 C020001 IL
012 C030001 60602
013 A000001 GRANT THORNTON LLP
013 B010001 CHICAGO
013 B020001 IL
PAGE 2
013 B030001 60604
014 A000001 MOSAIC FUNDS DISTRIBUTOR, LLC
014 B000001 8-50894
015 A000001 US BANK, NA
015 B000001 C
015 C010001 MILWAUKEE

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015 C020001 WI
 015 C030001 53212
 015 E010001 X
 018 000000 Y
 019 A000000 Y
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 019 C000000 MOSAICFUND
 020 A000001 SPEAR LEEDS
 020 B000001 13-5515160
 020 C000001 59
 020 A000002 SANFORD BERNSTEIN
 020 B000002 13-4132953
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 PAGE 3
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| | | |
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| 053 | A000000 | Y |
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| | PAGE | 6 |
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| 068 | B000000 | N |
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| 070 | R020000 | N |
| 071 | A000000 | 17414 |
| 071 | B000000 | 31938 |
| 071 | C000000 | 70581 |
| 071 | D000000 | 25 |

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072 A000000 12
 072 B000000 2
 072 C000000 669
 072 D000000 0
 072 E000000 0

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072 F000000 609
 072 G000000 19
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 072 L000000 0
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 074 P000000 0
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074 R030000 6260
 074 R040000 20
 074 S000000 0
 074 T000000 80178

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| 076 | 000000 | 12.23 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | ICI MUTUAL INSURANCE COMPANY |
| 080 | C000000 | 6000 |
| 081 | A000000 | Y |
| 081 | B000000 | 53 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
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| 084 | B000000 | 0 |
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| 085 | B000000 | N |
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| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
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| 086 | E010000 | 0 |
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| 086 | F010000 | 0 |
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| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 558268108 |
| 087 | A030000 | XMSPX |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | RICHARD MASON | |
| TITLE | CCO | |