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Madison Strategic Sector Premium Fund
Form NSAR-B
February 24, 2009

PAGE 1
000 B000000 12/31/2008
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 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
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
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 015 E010001 X
 018 000000 Y
 019 A000000 Y
 019 B000000 13
 019 C000000 MOSAICFUND
 020 A000001 SPEAR LEEDS
 020 B000001 13-5515160
 020 C000001 117
 020 A000002 WEEDEN & COMPANY
 020 B000002 13-3364318
 020 C000002 22
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 020 B000003 13-3989198
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 020 A000004 BEAR STEARNS
 020 B000004 13-3286161
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 020 A000005 SANFORD BERNSTEIN
 020 B000005 13-4132953
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 020 A000007 GOLDMAN SACHS
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 020 B000008 13-5674085
 020 C000008 1
 020 C000009 0
 020 C000010 0
 021 000000 153
 022 A000001 MORGAN STANLEY
 022 B000001 13-2838811
 022 C000001 656197
 022 D000001 0
 022 A000002 US BANK
 022 B000002 39-0281260
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054	G000000	Y
054	H000000	Y
054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	N
054	M000000	Y
054	N000000	N

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054 O000000 Y
 055 A000000 N
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 059 000000 Y
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 070 J020000 N

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070	K010000	Y	
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070	L010000	Y	
070	L020000	Y	
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	PAGE	7	
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073	C000000		0.0000
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074	I000000	0
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080	C000000	3000
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081	B000000	18
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086	F010000	0
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087	A010000	COMMON STOCK
087	A020000	558268108
087	A030000	XMSPX
088	A000000	N

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088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE RICHARD MASON

TITLE GENERAL COUNSEL