

Edgar Filing: Madison Strategic Sector Premium Fund - Form N-Q

Madison Strategic Sector Premium Fund  
Form N-Q  
November 23, 2015

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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21713

Madison Strategic Sector Premium Fund  
(Exact name of registrant as specified in charter)

550 Science Drive, Madison, WI 53711  
(Address of principal executive offices)(Zip code)

Lisa R. Lange  
Chief Legal Officer & Chief Compliance Officer  
Madison Asset Management, LLC  
550 Science Drive  
Madison, WI 53711  
(Name and address of agent for service)

Registrant's telephone number, including area code: 608-274-0300

Date of fiscal year end: December 31

Date of reporting period: September 30, 2015

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (ss 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

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A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. s 3507.

Item 1. Schedule of Investments.

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Madison Funds | September 30, 2015

Strategic Sector Premium Fund Portfolio of Investments (unaudited)

	Shares	Value (Note 1)
COMMON STOCKS - 80.3%		
Consumer Discretionary - 11.6%		
CBS Corp., Class B	31,500	\$1,256,850
Discovery Communications Inc., Class C *	53,500	1,299,515
Johnson Controls Inc. (A)	37,100	1,534,456
Nordstrom Inc. (A)	22,100	1,584,791
Priceline Group Inc./The * (A)	1,600	1,978,976
Starbucks Corp. (A)	13,600	773,024
		8,427,612
Consumer Staples - 9.0%		
Costco Wholesale Corp. (A)	8,500	1,228,845
Diageo PLC, ADR (A)	10,100	1,088,679
General Mills Inc. (A)	15,500	870,015
JM Smucker Co./The (A)	16,300	1,859,667
Tyson Foods Inc., Class A (A)	34,900	1,504,190
		6,551,396
Energy - 10.2%		
Apache Corp. (A)	26,400	1,033,824
Baker Hughes Inc.	31,000	1,613,240
Cameron International Corp. * (A)	34,300	2,103,276
EOG Resources Inc. (A)	14,200	1,033,760
Occidental Petroleum Corp. (A)	24,700	1,633,905
		7,418,005
Financials - 8.9%		
American Tower Corp. (A)	8,000	703,840
PNC Financial Services Group Inc./The (A)	18,100	1,614,520
Progressive Corp./The (A)	29,500	903,880
State Street Corp. (A)	21,500	1,445,015
T. Rowe Price Group Inc. (A)	25,900	1,800,050
		6,467,305
Health Care - 12.1%		
Agilent Technologies Inc. (A)	38,400	1,318,272
Biogen Inc. * (A)	4,700	1,371,507
Cerner Corp. * (A)	24,600	1,475,016
Express Scripts Holding Co. * (A)	17,400	1,408,704
Gilead Sciences Inc. (A)	8,500	834,615
McKesson Corp. (A)	5,200	962,156
Varian Medical Systems Inc. * (A)	18,500	1,364,930
		8,735,200
Industrials - 10.8%		
Danaher Corp. (A)	11,500	979,915

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Jacobs Engineering Group Inc. * (A)	27,800	1,040,554
PACCAR Inc. (A)	18,500	965,145
United Parcel Service Inc., Class B (A)	15,800	1,559,302
United Technologies Corp. (A)	24,300	2,162,457
W.W. Grainger Inc. (A)	5,200	1,118,052
		7,825,425

See accompanying Notes to Portfolios of Investments.

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Strategic Sector Premium Fund Portfolio of Investments (unaudited)

Information Technology - 15.1%		
Apple Inc. (A)	20,500	2,261,150
EMC Corp. (A)	56,900	1,374,704
Linear Technology Corp. (A)	25,800	1,041,030
Microsoft Corp. (A)	37,200	1,646,472
Nuance Communications Inc. * (A)	53,000	867,610
Oracle Corp. (A)	39,300	1,419,516
PayPal Holdings Inc. * (A)	13,000	403,520
QUALCOMM Inc. (A)	35,500	1,907,415
		10,921,417
Telecommunication Service - 2.6%		
Verizon Communications Inc.	42,500	1,849,175
Total Common Stocks ( Cost \$66,950,992 )		
		58,195,535
INVESTMENT COMPANIES - 9.2%		
Powershares QQQ Trust Series 1 (A)	20,500	2,086,080
SPDR Gold Shares * (A)	22,000	2,350,920
SPDR S&P 500 ETF Trust (A)	11,500	2,203,745
Total Investment Companies ( Cost \$7,356,554 )		
		6,640,745
SHORT-TERM INVESTMENTS - 1.4%		
State Street Institutional U.S. Government Money Market Fund	1,032,418	1,032,418
Total Short-Term Investments ( Cost \$1,032,418 )		
		1,032,418
Contracts		
PUT OPTION PURCHASED - 0.8%		
S&P 500 Index, Put, Nov 2015, \$1,900	105	594,300
Total Put Options Purchased ( Cost \$453,965 )		
		594,300
Par Value		
U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 9.7%		
U.S. Treasury Bill (B) (C), 0.002%, 2/25/16	\$7,000,000	6,999,356
Total U.S. Government and Agency Obligations ( Cost \$6,999,943 )		
		6,999,356
TOTAL INVESTMENTS - 101.4% ( Cost \$82,793,872 )		
		73,462,354
NET OTHER ASSETS AND LIABILITIES - 0.0%		
		17,349
TOTAL CALL & PUT OPTIONS WRITTEN - (1.4%)		
		(1,040,696)
TOTAL NET ASSETS - 100.0%		
		\$72,439,007

- \* Non-income producing.  
All or a portion of these securities' positions represent
- (A) covers (directly or through conversion rights) for outstanding options written.
- (B) Rate noted represents annualized yield at time of purchase.  
All or a portion of these securities are segregated as
- (C) collateral for put options written. As of September 30, 2015, the total amount segregated was \$6,999,356.