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Madison Strategic Sector Premium Fund
Form NSAR-A
August 20, 2010

PAGE 1
000 A000000 06/30/2010
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
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007 C010300 3
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007 C010600 6
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007 C010800 8
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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
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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
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019 B000000 14
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020 A000001 SPEAR LEEDS
020 B000001 13-5515160
020 C000001 29
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020 B000002 95-2848406
020 C000002 3
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PAGE 6

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063 B000000 0.0
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066 C000000 N
066 D000000 N
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066 F000000 N
066 G000000 N
067 000000 N
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070 Q010000 N

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| 070 | R020000 | N | |
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| 072 | T000000 | | 0 |
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| PAGE 8 | | | |
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| | | |
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| 074 | R030000 | 1373 |
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| 074 | T000000 | 72000 |
| 074 | U010000 | 5798 |
| 074 | U020000 | 0 |
| 074 | V010000 | 12.42 |
| 074 | V020000 | 0.00 |
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| 074 | Y000000 | 0 |
| 075 | A000000 | 0 |
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| 076 | 000000 | 11.15 |
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| 084 | B000000 | 0 |
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| 086 | A020000 | 0 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
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| 087 | A030000 | XMSPX |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | RICHARD MASON | |
| TITLE | CCO | |