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Madison Strategic Sector Premium Fund
Form NSAR-B
February 24, 2012

PAGE 1
000 B000000 12/31/2011
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 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, LLC
010 B000001 801-52751
010 C010001 MADISON
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012 A000001 COMPUTERSHARE INVESTOR SERVICES, LLC
012 B000001 84-05849
012 C010001 CHICAGO
012 C020001 IL
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013 A000001 GRANT THORNTON LLP
013 B010001 CHICAGO
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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
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020 C000001 44
020 A000002 SPEAR LEEDS
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020 A000007 MORGAN STANLEY SMITH BARNEY
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 054 J000000 Y

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054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 Y
055 A000000 N
055 B000000 N
056 000000 Y
057 000000 N
058 A000000 N
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PAGE 6
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066 F000000 N
066 G000000 N
067 000000 N
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070 A020000 Y
070 B010000 Y
070 B020000 Y
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070 C020000 N
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070 D020000 N
070 E010000 Y
070 E020000 N
070 F010000 Y
070 F020000 N
070 G010000 Y
070 G020000 N
070 H010000 Y
070 H020000 N

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070	I010000	Y	
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070	J010000	Y	
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073	C000000	0.0965
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077	B000000	Y
078	000000	N
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086	D010000	0
086	D020000	0
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086	F020000	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