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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  
002 B000000 MADISON  
002 C000000 WI  
002 D010000 53711  
003 000000 Y  
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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  
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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  
 015 C030001 53212  
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 020 A000001 SPEAR LEEDS  
 020 B000001 13-5515160  
 020 C000001 117  
 020 A000002 WEEDEN & COMPANY  
 020 B000002 13-3364318  
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 020 A000003 BNY/CONVERGEX  
 020 B000003 13-3989198  
 020 C000003 4  
 020 A000004 BEAR STEARNS  
 020 B000004 13-3286161  
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 020 A000007 GOLDMAN SACHS  
 020 B000007 13-5108880  
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 020 A000008 MERRILL LYNCH  
 020 B000008 13-5674085  
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054	J000000	Y
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054 O000000 Y  
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055 B000000 Y  
056 000000 N  
057 000000 N  
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059 000000 Y  
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070 J020000 N

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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