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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
002 B000000 MADISON
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, LLC
010 B000001 801-52751
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
015 C030001 53212
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 14
019 C000000 MOSAICFUND
020 A000001 CAPITAL INSTITUTIONAL SERVICES
020 B000001 75-1565705
020 C000001 44
020 A000002 SPEAR LEEDS
020 B000002 13-5515160
020 C000002 6
020 A000003 LIQUIDNET
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020 C000003 5
020 A000004 INSTINET
020 B000004 13-2625132
020 C000004 4
020 A000005 SANFORD BERNSTEIN
020 B000005 13-4132953
020 C000005 3
020 A000006 COWEN
020 B000006 13-5616116
020 C000006 3
020 A000007 MORGAN STANLEY SMITH BARNEY
020 B000007 13-2838881
020 C000007 1
020 A000008 GOLDMAN SACHS
020 B000008 13-5108880
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020 A000009 CREDIT SUISSE
020 B000009 13-2741729
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020 A000010 ROBERT W BAIRD
020 B000010 39-6037917
020 C000010 0
021 000000 67
022 A000001 US BANK
022 B000001 39-0281260
022 C000001 3946164
022 D000001 0
022 A000002 GX CLARKE
022 B000002 13-2969143
022 C000002 1104

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022 D000002 0
022 A000003 BARCLAYS CAPITAL
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054	E000000	N
054	F000000	N
054	G000000	Y
054	H000000	Y
054	I000000	N
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
059 000000 Y
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060 B000000 Y
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PAGE 6
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066 E000000 Y
066 F000000 N
066 G000000 N
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068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 Y
070 B010000 Y
070 B020000 Y
070 C010000 Y
070 C020000 N
070 D010000 Y
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	
070	J020000	N	
070	K010000	Y	
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073	C000000	0.0965
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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