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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  
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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, 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  
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 020 A000003 LIQUIDNET  
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 020 C000003 5  
 020 A000004 INSTINET  
 020 B000004 13-2625132  
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 020 B000007 13-2838881  
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 020 A000008 GOLDMAN SACHS  
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 020 C000008 1  
 020 A000009 CREDIT SUISSE  
 020 B000009 13-2741729  
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 020 A000010 ROBERT W BAIRD  
 020 B000010 39-6037917  
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 022 B000001 39-0281260  
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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  
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057 000000 N  
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070 H020000 N

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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