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Madison Strategic Sector Premium Fund
Form NSAR-A
August 27, 2012

PAGE 1
000 A000000 06/30/2012
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
005 000000 N
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007 A000000 N
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
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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
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019 B000000 14
019 C000000 MOSAICFUND
020 A000001 CAPITAL INSTITUTIONAL SERVICES
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066 C000000 N

PAGE 6

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066 F000000 N
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068 B000000 N
069 000000 N
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070 R010000 N
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071 B000000 27137

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| 072 B000000 | 3 |
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| 074 | T000000 | 74195 |
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| 075 | B000000 | 76322 |
| 076 | 000000 | 11.02 |
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| 078 | 000000 | N |
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| 086 | C020000 | 0 |
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| 087 | A030000 | XMSPX |
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| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | RICHARD MASON | |
| TITLE | CCO | |