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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
004 000000 N
005 000000 N
006 000000 N
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
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
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 13
 019 C000000 MOSAICFUND
 020 A000001 SPEAR LEEDS
 020 B000001 13-5515160
 020 C000001 117
 020 A000002 WEEDEN & COMPANY
 020 B000002 13-3364318
 020 C000002 22
 020 A000003 BNY/CONVERGEX
 020 B000003 13-3989198
 020 C000003 4
 020 A000004 BEAR STEARNS
 020 B000004 13-3286161
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 020 A000005 SANFORD BERNSTEIN
 020 B000005 13-4132953
 020 C000005 3
 020 A000006 CREDIT SUISSE
 020 B000006 13-2741729
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 020 A000007 GOLDMAN SACHS
 020 B000007 13-5108880
 020 C000007 1
 020 A000008 MERRILL LYNCH
 020 B000008 13-5674085
 020 C000008 1
 020 C000009 0
 020 C000010 0
 021 000000 153
 022 A000001 MORGAN STANLEY
 022 B000001 13-2838811
 022 C000001 656197
 022 D000001 0
 022 A000002 US BANK
 022 B000002 39-0281260
 022 C000002 644011
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 022 A000003 GX CLARKE
 022 B000003 13-2969143
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 PAGE 3
 022 D000003 0
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 022 D000010 0
 023 C000000 1305968

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| | | |
|-----|---------|----------------|
| 023 | D000000 | 0 |
| 024 | 000000 | Y |
| 025 | A000001 | MERRILL LYNCH |
| 025 | B000001 | 13-5674085 |
| 025 | C000001 | E |
| 025 | D000001 | 757 |
| 025 | A000002 | MORGAN STANLEY |
| 025 | B000002 | 13-2838811 |
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| 025 | D000002 | 962 |
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| 026 | G020000 | N |
| 026 | H000000 | N |
| 027 | 000000 | N |
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| 028 | B030000 | 0 |
| 028 | B040000 | 0 |
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| 028 | C040000 | 0 |
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| 028 | D020000 | 0 |
| 028 | D030000 | 0 |
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| 032 | 000000 | 0 |

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| | | |
|-----|---------|--------|
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| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 0.000 |
| 048 | A010000 | 500000 |
| 048 | A020000 | 0.800 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| | PAGE | 5 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0 |
| 048 | F020000 | 0.000 |
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| 048 | G020000 | 0.000 |
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| 048 | I020000 | 0.000 |
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| 048 | J020000 | 0.000 |
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| 048 | K020000 | 0.600 |
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| 050 | 000000 | N |
| 051 | 000000 | N |
| 052 | 000000 | N |
| 053 | A000000 | Y |
| 053 | B000000 | N |
| 053 | C000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | Y |
| 054 | C000000 | N |
| 054 | D000000 | N |
| 054 | E000000 | N |
| 054 | F000000 | N |
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| 054 | H000000 | Y |
| 054 | I000000 | N |
| 054 | J000000 | Y |
| 054 | K000000 | N |
| 054 | L000000 | N |
| 054 | M000000 | Y |
| 054 | N000000 | N |

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054 O000000 Y
055 A000000 N
055 B000000 Y
056 000000 N
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 0
062 A000000 N
062 B000000 0.0
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
PAGE 6
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
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062 K000000 0.0
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062 M000000 0.0
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062 P000000 0.0
062 Q000000 0.0
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066 C000000 N
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066 F000000 N
066 G000000 N
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068 B000000 N
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070 B020000 Y
070 C010000 Y
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070 E020000 N
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070 G010000 Y
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070 H010000 Y
070 H020000 N
070 I010000 Y
070 I020000 N
070 J010000 Y
070 J020000 N

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| | | | |
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| 070 | K010000 | Y | |
| 070 | K020000 | Y | |
| 070 | L010000 | Y | |
| 070 | L020000 | Y | |
| 070 | M010000 | N | |
| | PAGE | 7 | |
| 070 | M020000 | N | |
| 070 | N010000 | Y | |
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
| 070 | P010000 | Y | |
| 070 | P020000 | N | |
| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | N | |
| 070 | R020000 | N | |
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| 071 | B000000 | | 39486 |
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| 072 | F000000 | | 779 |
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| 072 | L000000 | | 0 |
| 072 | M000000 | | 18 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 376 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 24 |
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| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
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| 072 | X000000 | | 1313 |
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| 072 | Z000000 | | 170 |
| 072AA | 000000 | | 19950 |
| 072BB | 000000 | | 6488 |
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| 072CC | 020000 | | 44208 |
| 072DD | 010000 | | 170 |
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| 072EE | 000000 | | 8527 |
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| 073 | C000000 | | 0.0000 |
| 074 | A000000 | | 577 |
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| | | |
|-----|---------|-------------------------|
| 074 | D000000 | 0 |
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| 074 | F000000 | 71803 |
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| 074 | O000000 | 2023 |
| 074 | P000000 | 0 |
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| 074 | R030000 | 5968 |
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| 074 | T000000 | 62333 |
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| 074 | X000000 | 4479 |
| 074 | Y000000 | 0 |
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| 075 | B000000 | 87643 |
| 076 | 000000 | 8.75 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | ICI MUTUAL INSURANCE CO |
| 080 | C000000 | 3000 |
| 081 | A000000 | Y |
| 081 | B000000 | 18 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| 085 | B000000 | N |
| 086 | A010000 | 0 |
| 086 | A020000 | 0 |
| | PAGE | 9 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
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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