

Edgar Filing: Madison Strategic Sector Premium Fund - Form N-Q

Madison Strategic Sector Premium Fund
Form N-Q
November 05, 2013

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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21713

Madison Strategic Sector Premium Fund
(Exact name of registrant as specified in charter)

550 Science Drive, Madison, WI 53711
(Address of principal executive offices)(Zip code)

Pamela M. Krill
Madison Asset Management, LLC
550 Science Drive
Madison, WI 53711
(Name and address of agent for service)

Registrant's telephone number, including area code: 608-274-0300

Date of fiscal year end: December 31

Date of reporting period: September 30, 2013

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (ss 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, DC 20549-0609. The

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OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. s 3507.

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MSPF September 30, 2013

Madison Strategic Sector Premium Fund Portfolio of Investments (unaudited)

Item 1. Schedule of Investments.	Shares	Value (Note 1)
COMMON STOCKS (A) - 72.6%		
Consumer Discretionary - 13.7%		
Advance Auto Parts Inc.	20,000	\$1,653,600
Amazon.com Inc. *	4,000	1,250,560
CBS Corp., Class B	15,000	827,400
DIRECTV *	31,500	1,882,125
Discovery Communications Inc., Class C *	17,000	1,328,040
Home Depot Inc./The	13,000	986,050
Lululemon Athletica Inc. *	18,000	1,315,620
Panera Bread Co., Class A *	9,500	1,506,035
		10,749,430
Energy - 9.2%		
Apache Corp.	32,000	2,724,480
Canadian Natural Resources Ltd.	35,000	1,100,400
Petroleo Brasileiro S.A., ADR	60,000	929,400
Schlumberger Ltd.	28,000	2,474,080
		7,228,360
Financials - 5.8%		
Bank of America Corp.	49,800	687,240
BB&T Corp.	45,000	1,518,750
Morgan Stanley	40,000	1,078,000
T. Rowe Price Group Inc.	18,000	1,294,740
		4,578,730
Health Care - 6.3%		
Allergan Inc.	16,000	1,447,200
Cerner Corp. *	18,000	945,900
Mylan Inc. *	32,000	1,221,440
Teva Pharmaceutical Industries Ltd., ADR	35,000	1,322,300
		4,936,840
Industrials - 2.9%		
C.H. Robinson Worldwide Inc.	20,000	1,191,200
United Technologies Corp.	10,000	1,078,200
		2,269,400
Information Technology - 27.5%		
Communications Equipment - 3.1%		
QUALCOMM Inc.	36,000	2,424,960
Computers & Peripherals - 5.1%		
Apple Inc.	5,500	2,622,125

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EMC Corp.	55,000	1,405,800
		4,027,925
Internet Software & Services - 2.8%		
eBay Inc. *	40,000	2,231,600
IT Services - 4.5%		

See accompanying Notes to Portfolios of Investments.

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Accenture PLC, Class A	27,000	1,988,280
Visa Inc., Class A	8,000	1,528,800
		3,517,080
Semiconductors & Semiconductor Equipment - 4.9%		
Altera Corp.	34,000	1,263,440
Broadcom Corp., Class A	60,000	1,560,600
Linear Technology Corp.	25,000	991,500
		3,815,540
Software - 7.1%		
Check Point Software Technologies Ltd. *	13,000	735,280
Microsoft Corp.	65,000	2,165,150
Nuance Communications Inc. *	65,000	1,215,175
Oracle Corp.	45,000	1,492,650
		5,608,255
		21,625,360
Leisure and Consumer Staples - 1.1%		
CVS Caremark Corp.	15,000	851,250
Materials - 6.1%		
Freeport-McMoRan Copper & Gold Inc.	55,000	1,819,400
Monsanto Co.	12,000	1,252,440
Mosaic Co./The	40,000	1,720,800
		4,792,640
Total Common Stocks (Cost \$57,041,948)		57,032,010
INVESTMENT COMPANIES - 6.0%		
Powershares QQQ Trust Series 1 ETF	30,000	2,365,500
SPDR S&P 500 ETF Trust	14,000	2,353,400
Total Investment Companies (Cost \$4,608,956)		4,718,900
	Par Value	Value (Note 1)
U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 11.5%		
U.S. Treasury Bills (B) (C) - 11.5%		
0.036%, 10/10/13	\$5,000,000	4,999,956
0.018%, 1/30/14	4,000,000	3,999,900
		8,999,856

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Total U.S. Government and Agency Obligations (Cost \$8,999,721)		8,999,856
	Shares	
SHORT-TERM INVESTMENTS - 18.2%		
State Street Institutional U.S. Government Money Market Fund	14,304,319	14,304,319
Total Short-Term Investments (Cost \$14,304,319)		14,304,319
TOTAL INVESTMENTS - 108.3% (Cost \$84,954,944)		85,055,085

See accompanying Notes to Portfolios of Investments.

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Madison Strategic Sector Premium Fund Portfolio of Investments (unaudited)

NET OTHER ASSETS AND LIABILITIES - (6.0%)	(4,742,247)
TOTAL CALL & PUT OPTIONS WRITTEN - (2.3%)	(1,791,632)
TOTAL NET ASSETS - 100.0%	\$78,521,206

* Non-income producing.

(A)