

# SECURITIES AND EXCHANGE COMMISSION

## FORM 3

Filing Date: **2005-05-02** | Period of Report: **2005-04-27**  
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### ISSUER

#### **Madison Strategic Sector Premium Fund**

CIK: **1317080** | IRS No.: **000000000** | State of Incorporation: **DE** | Fiscal Year End: **1231**

Mailing Address  
*550 SCIENCE DRIVE  
MADISON WI 53711*

Business Address  
*550 SCIENCE DRIVE  
MADISON WI 53711  
800-767-0300*

### REPORTING OWNER

#### **Frank Kay**

CIK: **1298141**  
Type: **3** | Act: **34** | File No.: **811-21713** | Film No.: **05788857**

Mailing Address  
*210 NORTH HALE STREET  
WHEATON IL 60187*

Business Address  
*(630)784-6300*

OMB APPROVAL	
OMB Number:	3235-0104
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**INITIAL STATEMENT OF BENEFICIAL  
OWNERSHIP OF SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person <u>Frank Kay</u> (Last) (First) (Middle) MADISON INVESTMENT ADVISORS, INC., 550 SCIENCE DRIVE (Street) MADISON, WI 53711 (City) (State) (Zip)	2. Date of Event Requiring Statement (Month/Day/Year) 04/27/2005	3. Issuer Name and Ticker or Trading Symbol <u>Madison Strategic Sector Premium Fund [MSP]</u>		
		4. Relationship of Reporting Person(s) to Issuer (Check all applicable) ___ Director ___ 10% Owner <u>X</u> Officer (give title below) ___ Other (specify below) President		5. If Amendment, Date Original Filed (Month/Day/Year)
		6. Individual or Joint/Group Filing (Check applicable line) <u>X</u> Form Filed by One Reporting Person ___ Form Filed by More than One Reporting Person		

**Table I - Non-Derivative Securities Beneficially Owned**

1. Title of Security (Instr. 4)	2. Amount of Securities Beneficially Owned (Instr. 4)	3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nature of Indirect Beneficial Ownership (Instr. 5)
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**Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)		4. Conversion or Exercise Price of Derivative Security	5. Ownership Form of Derivative Security: Direct (D) or Indirect (I) (Instr. 5)	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of Shares			

**Signatures**

Katherine L. Frank  
 \*\* Signature of Reporting Person

05/02/2005  
 Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

\* If the form is filed by more than one reporting person, see Instruction 4 (b)(v).

\*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

**Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.**