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NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND

Form NSAR-B

March 29, 2006

PAGE 1
000 B000000 01/31/2006
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000 G000000 N
000 H000000 N
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001 A000000 NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FD
001 B000000 811-21417
001 C000000 2127393371
002 A000000 1345 AVENUE OF AMERICAS
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10105
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005 000000 N
006 000000 N
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007 B000000 0
007 C010100 1
007 C010200 2
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007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 ALLIANZ GLOBAL INVESTORS FUND MANAGEMENT LLC
008 B000001 A
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008 A000002 NICHOLAS-APPLEGATE CAPITAL MANAGEMENT LLC
008 B000002 S
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008 D010002 SAN DIEGO
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008 D030002 92101
008 A000003 NFJ INVESTMENT GROUP L.P.
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008 C000003 801-47940
008 D010003 DALLAS
008 D020003 TX
008 D030003 75201
008 A000004 PEA CAPITAL LLC
PAGE 2
008 B000004 S
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008 D010004 NEW YORK
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011 A000001 CITIGROUP GLOBAL MARKETS, INC.

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011 B000001 8-008177
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10013
011 C040001 2396
011 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
011 B000002 8-007221
011 C010002 NEW YORK
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011 C030002 10281
011 A000003 UBS SECURITIES LLC
011 B000003 8-022651
011 C010003 STAMFORD
011 C020003 CT
011 C030003 06901
011 A000004 A.G. EDWARDS & SONS, INC.
011 B000004 8-013580
011 C010004 ST. LOUIS
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011 A000005 WACHOVIA CAPITAL MARKETS, LLC
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011 C010005 CHARLOTTE
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011 A000006 H&R BLOCK FINANCIAL ADVISORS, INC.
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011 A000007 JANNEY MONTGOMERY SCOTT LLC
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011 C010007 PHILADELPHIA
011 C020007 PA
011 C030007 19103
011 C040007 1675
011 A000008 LEGG MASON WOOD WALKER, INC.
011 B000008 8-015939
011 C010008 BALTIMORE
011 C020008 MD
011 C030008 21202
011 C040008 1476
011 A000009 OPPENHEIMER & CO., INC.
011 B000009 8-004077
PAGE 3
011 C010009 NEW YORK
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011 C030009 10004
011 A000010 RAYMOND JAMES & ASSOCIATES, INC.
011 B000010 8-010999
011 C010010 ST. PETERSBURG
011 C020010 FL
011 C030010 33716
011 A000011 RBC CAPITAL MARKETS CORP.
011 B000011 8-001672
011 C010011 NEW YORK
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011 C030011 10006
011 C040011 1404
011 A000012 WELLS FARGO SECURITIES, LLC
011 B000012 8-022947

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011 C010012 SAN FRANCISCO
011 C020012 CA
011 C030012 94108
012 A000001 PFPC INC.
012 B000001 84-58023
012 C010001 PROVIDENCE
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013 A000001 PRICEWATERHOUSECOOPERS LLP
013 B010001 NEW YORK
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013 B030001 10017
014 A000001 DRESDNER BANK AG
014 B000001 8-12859
014 A000002 DRESDNER KLEINWORT WASSERSTEIN SECURITIES LLC
014 B000002 8-00000
014 A000003 DRESDNER KLEINWORT WASSERSTEIN
014 B000003 8-49647
014 A000004 GRANTCHESTER SECURITIES
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014 A000005 US ALLIANZ SECURITIES
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014 A000006 NICHOLAS-APPLEGATE CAPITAL MANAGEMENT
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014 A000008 NFJ INVESTMENT GROUP L.P.
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014 A000009 PEA CAPITAL LLC
014 B000009 8-00000
015 A000001 BROWN BROTHERS HARRIMAN & CO.
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015 C020001 MA
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015 C030001 02109
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018 000000 Y
019 A000000 Y
019 B000000 64
019 C000000 ALLIANZGLO
020 A000001 CREDIT SUISSE GROUP
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020 A000002 CANTOR FITZGERALD & CO.
020 B000002 13-3680184
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020 A000003 JONES TRADING INSTITUTIONAL SERVICES LLC
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020 A000006 JEFFRIES GROUP, INC.
020 B000006 95-4719745
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020 A000007 UBS SECURITIES LLC
020 B000007 13-3873456

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020 C000007 368
020 A000008 GOLDMAN SACHS GROUP, INC.
020 B000008 13-4019460
020 C000008 316
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020 A000010 BEAR STEARNS COS., INC.
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022 A000003 CITIGROUP, INC.
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022 A000004 LEHMAN BROTHERS HOLDINGS, INC.
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022 C000004 52807
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022 A000005 UBS SECURITIES LLC
022 B000005 13-3873456
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022 A000006 MERRILL LYNCH & CO., INC.
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022 A000007 DEUTSCHE BANK SECURITIES, INC.
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022 A000008 MORGAN STANLEY
022 B000008 36-3145972
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023 D000000 134948
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025 A000001 BANK OF AMERICA CORP.
025 B000001 94-1687665
025 C000001 E
025 D000001 31810
025 A000002 JP MORGAN CHASE & CO.
025 B000002 13-2624428
025 C000002 E

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025 D000002 23850
025 A000003 MORGAN STANLEY
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| 086 | D020000 | 0 |
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087 A010000 COMMON STOCK
087 A030000 NFJ
087 B010000 CONVERTIBLE BONDS & NOTES
087 B030000 NFJ
087 C010000 CONVERTIBLE PREFERRED STOCK
087 C030000 NFJ
088 A000000 Y
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE LAWRENCE ALTADONNA
TITLE TREASURER & CEO