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NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND

Form NSAR-B

March 29, 2006

PAGE 1  
000 B000000 01/31/2006  
000 C000000 0001260563  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
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  
003 000000 N  
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005 000000 N  
006 000000 N  
007 A000000 N  
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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 ALLIANZ GLOBAL INVESTORS FUND MANAGEMENT LLC  
008 B000001 A  
008 C000001 801-31227  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10105  
008 A000002 NICHOLAS-APPLEGATE CAPITAL MANAGEMENT LLC  
008 B000002 S  
008 C000002 801-21442  
008 D010002 SAN DIEGO  
008 D020002 CA  
008 D030002 92101  
008 A000003 NFJ INVESTMENT GROUP L.P.  
008 B000003 S  
008 C000003 801-47940  
008 D010003 DALLAS  
008 D020003 TX  
008 D030003 75201  
008 A000004 PEA CAPITAL LLC  
PAGE 2  
008 B000004 S  
008 C000004 801-60575  
008 D010004 NEW YORK  
008 D020004 NY  
008 D030004 10105  
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  
011 C020002 NY  
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  
011 C020004 MO  
011 C030004 63103  
011 A000005 WACHOVIA CAPITAL MARKETS, LLC  
011 B000005 8-065876  
011 C010005 CHARLOTTE  
011 C020005 NC  
011 C030005 28288  
011 C040005 0601  
011 A000006 H&R BLOCK FINANCIAL ADVISORS, INC.  
011 B000006 8-016752  
011 C010006 DETROIT  
011 C020006 MI  
011 C030006 48226  
011 A000007 JANNEY MONTGOMERY SCOTT LLC  
011 B000007 8-000462  
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  
011 C020009 NY  
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  
012 C020001 RI  
012 C030001 02940  
012 C040001 3027  
013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
013 B020001 NY  
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  
014 B000004 8-00000  
014 A000005 US ALLIANZ SECURITIES  
014 B000005 8-00000  
014 A000006 NICHOLAS-APPLEGATE CAPITAL MANAGEMENT  
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014 A000007 DRESDNER KLEINWORT BENSON  
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014 A000008 NFJ INVESTMENT GROUP L.P.  
014 B000008 8-00000  
014 A000009 PEA CAPITAL LLC  
014 B000009 8-00000  
015 A000001 BROWN BROTHERS HARRIMAN & CO.  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
PAGE 4  
015 C030001 02109  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 64  
019 C000000 ALLIANZGLO  
020 A000001 CREDIT SUISSE GROUP  
020 B000001 13-1898818  
020 C000001 930  
020 A000002 CANTOR FITZGERALD & CO.  
020 B000002 13-3680184  
020 C000002 630  
020 A000003 JONES TRADING INSTITUTIONAL SERVICES LLC  
020 B000003 51-0484896  
020 C000003 448  
020 A000004 MERRILL LYNCH & CO., INC.  
020 B000004 13-2740599  
020 C000004 382  
020 A000005 VERITAS SECURITIES CORP.  
020 B000005 13-4044324  
020 C000005 379  
020 A000006 JEFFRIES GROUP, INC.  
020 B000006 95-4719745  
020 C000006 369  
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  
020 A000009 BRIDGE TRADING CO.  
020 B000009 43-1450530  
020 C000009 304  
020 A000010 BEAR STEARNS COS., INC.  
020 B000010 13-3286161  
020 C000010 299  
021 000000 6007  
022 A000001 BEAR STEARNS COS., INC.  
022 B000001 13-3286161  
022 C000001 63507  
022 D000001 49882  
022 A000002 GOLDMAN SACHS GROUP, INC.  
022 B000002 13-4019460  
022 C000002 87590  
022 D000002 19612  
022 A000003 CITIGROUP, INC.  
022 B000003 52-1568099  
022 C000003 64722  
022 D000003 482  
022 A000004 LEHMAN BROTHERS HOLDINGS, INC.  
022 B000004 13-3216325  
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022 C000004 52807  
022 D000004 7793  
022 A000005 UBS SECURITIES LLC  
022 B000005 13-3873456  
022 C000005 32643  
022 D000005 15042  
022 A000006 MERRILL LYNCH & CO., INC.  
022 B000006 13-2740599  
022 C000006 40992  
022 D000006 6406  
022 A000007 DEUTSCHE BANK SECURITIES, INC.  
022 B000007 13-2730828  
022 C000007 42580  
022 D000007 2839  
022 A000008 MORGAN STANLEY  
022 B000008 36-3145972  
022 C000008 38184  
022 D000008 6901  
022 A000009 BANK OF AMERICA CORP.  
022 B000009 56-0906609  
022 C000009 29458  
022 D000009 11249  
022 A000010 CREDIT SUISSE GROUP  
022 B000010 13-1898818  
022 C000010 35681  
022 D000010 0  
023 C000000 554696  
023 D000000 134948  
024 000000 Y  
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  
025 B000003 13-2655998  
025 C000003 E  
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043 000000 0  
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055 B000000 N  
PAGE 8  
056 000000 Y  
057 000000 N  
058 A000000 N  
059 000000 Y

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060 A000000 Y  
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063 B000000 0.0  
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070 I020000 N  
PAGE 9  
070 J010000 Y  
070 J020000 Y  
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070 M010000 N  
070 M020000 N  
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070 O010000 Y  
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070 P010000 N  
070 P020000 N

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| 072   | V000000 |    | 0       |
| 072   | W000000 |    | 122     |
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| 072CC | 010000  |    | 0       |
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| 072CC | 020000  |    | 3902    |
| 072DD | 010000  |    | 61637   |
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| 072EE | 000000  |    | 93845   |
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| 073   | C000000 |    | 0.0000  |
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| 074   | M000000 |    | 24      |
| 074   | N000000 |    | 2354360 |
| 074   | O000000 |    | 29742   |
| 074   | P000000 |    | 1724    |



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|-----|---------|------------------------------|
| 074 | Q000000 | 0                            |
| 074 | R010000 | 0                            |
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| 074 | R030000 | 36965                        |
| 074 | R040000 | 277                          |
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| 074 | T000000 | 2285652                      |
| 074 | U010000 | 94524                        |
| 074 | U020000 | 0                            |
| 074 | V010000 | 24.18                        |
| 074 | V020000 | 0.00                         |
| 074 | W000000 | 0.0000                       |
| 074 | X000000 | 61                           |
| 074 | Y000000 | 879297                       |
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| 075 | B000000 | 2188054                      |
| 076 | 000000  | 22.20                        |
| 077 | A000000 | Y                            |
| 077 | B000000 | Y                            |
| 077 | C000000 | N                            |
| 077 | D000000 | N                            |
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| 077 | Q020000 | N                            |
| 077 | Q030000 | N                            |
| 078 | 000000  | N                            |
| 080 | A000000 | ICI MUTUAL INSURANCE COMPANY |
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| 081 | A000000 | Y                            |
| 081 | B000000 | 63                           |
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| 084 | B000000 | 0                            |
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| 085 | B000000 | N                            |
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| 086 | B010000 | 920                          |
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| 086 | F020000 | 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