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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
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000 F000000 Y
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 C010900 9
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008 A000001 ALLIANZ GLOBAL INVESTORS FUND MANAGEMENT LLC
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008 D010001 NEW YORK
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008 A000002 NICHOLAS-APPLEGATE CAPITAL MANAGEMENT LLC
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008 A000003 NFJ INVESTMENT GROUP L.P.
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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
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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
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011 A000005 WACHOVIA CAPITAL MARKETS, LLC
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011 A000006 H&R BLOCK FINANCIAL ADVISORS, INC.
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011 C010006 DETROIT
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011 A000007 JANNEY MONTGOMERY SCOTT LLC
011 B000007 8-000462
011 C010007 PHILADELPHIA
011 C020007 PA
011 C030007 19103
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011 A000008 LEGG MASON WOOD WALKER, INC.
011 B000008 8-015939
011 C010008 BALTIMORE
011 C020008 MD
011 C030008 21202
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011 A000009 OPPENHEIMER & CO., INC.
011 B000009 8-004077
PAGE 3
011 C010009 NEW YORK
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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
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012 A000001 PFPC INC.
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012 C010001 PROVIDENCE
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013 A000001 PRICEWATERHOUSECOOPERS LLP
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014 A000001 DRESDNER BANK AG
014 B000001 8-12859
014 A000002 DRESDNER KLEINWORT WASSERSTEIN SECURITIES LLC
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014 A000009 PEA CAPITAL LLC
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015 C020001 MA
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019 A000000 Y
019 B000000 64
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020 A000001 CREDIT SUISSE GROUP
020 B000001 13-1898818
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020 A000002 CANTOR FITZGERALD & CO.
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020 A000003 JONES TRADING INSTITUTIONAL SERVICES LLC
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020 A000006 JEFFRIES GROUP, INC.
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020 B000007 13-3873456

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020 C000007 368
020 A000008 GOLDMAN SACHS GROUP, INC.
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022 B000003 52-1568099
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022 A000005 UBS SECURITIES LLC
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022 A000006 MERRILL LYNCH & CO., INC.
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022 A000007 DEUTSCHE BANK SECURITIES, INC.
022 B000007 13-2730828
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022 A000008 MORGAN STANLEY
022 B000008 36-3145972
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022 A000009 BANK OF AMERICA CORP.
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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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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