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NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND

Form NSAR-B

March 25, 2010

PAGE 1  
000 B000000 01/31/2010  
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  
004 000000 N  
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 801-57798  
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 LLC  
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008 D010003 DALLAS  
008 D020003 TX  
008 D030003 75201  
008 A000004 OPPENHEIMER CAPITAL LLC  
PAGE 2  
008 B000004 S  
008 C000004 801-10708  
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008 D020004 NY  
008 D030004 10105  
010 A000001 ALLIANZ GLOBAL INVESTORS FUND MANAGEMENT LLC

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010 B000001 801-57798  
010 C010001 NEW YORK  
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012 A000001 PNC GLOBAL INVESTMENT SERVICING  
012 B000001 84-58023  
012 C010001 PROVIDENCE  
012 C020001 RI  
012 C030001 02940  
012 C040001 3027  
013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
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013 B030001 10017  
014 A000001 NICHOLAS-APPLEGATE CAPITAL MANAGEMENT LLC  
014 B000001 8-00000  
014 A000002 OPPENHEIMER CAPITAL LLC  
014 B000002 8-00000  
014 A000003 NFJ INVESTMENT GROUP LLC  
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014 A000004 RCM DISTRIBUTORS LLC  
014 B000004 8-065309  
015 A000001 BROWN BROTHERS HARRIMAN & CO.  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02109  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 78  
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020 A000001 UBS AG  
020 B000001 13-3873456  
020 C000001 507  
020 A000002 MORGAN STANLEY  
020 B000002 36-3145972  
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020 A000003 INSTINET  
020 B000003 13-2625132  
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020 A000004 WEEDEN & CO.  
020 B000004 13-3364318  
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020 A000005 CREDIT SUISSE GROUP  
PAGE 3  
020 B000005 13-5659485  
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020 A000006 BNY BROKERAGE LLC  
020 B000006 13-3878175  
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020 A000007 JEFFERIES GROUP & COMPANY, INC.  
020 B000007 95-4719745  
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020 A000008 BANK OF AMERICA CORP.  
020 B000008 56-0906609  
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020 A000009 FRIEDMAN BILLINGS & RAMSEY  
020 B000009 32-0045263  
020 C000009 50  
020 A000010 JONESTRADING INSTITUTIONAL SERVICES LLC  
020 B000010 51-0484896

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020 C000010 49  
021 000000 1699  
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022 B000001 13-5659485  
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022 A000002 WELLS FARGO & CO.  
022 B000002 41-1508325  
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022 A000003 JPMORGAN CHASE & CO.  
022 B000003 13-2624428  
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022 A000004 THE GOLDMAN SACHS GROUP, INC.  
022 B000004 13-4019460  
022 C000004 19733  
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022 A000005 BANK OF AMERICA CORP.  
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022 C000005 32147  
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022 A000006 CITIGROUP, INC.  
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022 A000007 BARCLAYS CAPITAL, INC.  
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022 A000008 MORGAN STANLEY  
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022 A000009 DEUTSCHE BANK AG  
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022 B000009 13-2944980  
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022 A000010 RBC CAPITAL MARKETS CORP.  
022 B000010 13-5033223  
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023 C000000 370792  
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025 A000001 JPMORGAN CHASE & CO.  
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025 A000002 CREDIT SUISSE GROUP.  
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025 A000004 BANK OF AMERICA CORP.  
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025 A000005 BANK OF AMERICA CORP.  
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025 A000006 CITIGROUP, INC.  
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PAGE 7

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070 M010000 N

PAGE 8

070 M020000 N  
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070 N020000 N  
070 O010000 Y

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| 074   | M000000 |    | 21      |

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| 074 | N000000 | 1655288                               |
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| 080 | B000000 | NATIONAL UNION FIRE INSURANCE COMPANY |
| 080 | C000000 | 57500                                 |
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| 087       | B010000            | CONVERTIBLE BONDS & NOTES   |
| 087       | B030000            | NFJ                         |
| 087       | C010000            | CONVERTIBLE PREFERRED STOCK |
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| 088       | C000000            | N                           |
| 088       | D000000            | N                           |
| SIGNATURE | LAWRENCE ALTADONNA |                             |
| TITLE     | TREASURER & CEO    |                             |