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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  
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001 B000000 811-21417  
001 C000000 2127393371  
002 A000000 1345 AVENUE OF AMERICAS  
002 B000000 NEW YORK  
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007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
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  
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  
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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  
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  
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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  
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011 C030008 21202  
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011 A000009 OPPENHEIMER & CO., INC.  
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PAGE 3  
011 C010009 NEW YORK  
011 C020009 NY  
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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 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.  
012 B000001 84-58023  
012 C010001 PROVIDENCE  
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013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
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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 A000003 DRESDNER KLEINWORT WASSERSTEIN  
014 B000003 8-49647  
014 A000004 GRANTCHESTER SECURITIES  
014 B000004 8-00000  
014 A000005 US ALLIANZ SECURITIES  
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014 A000008 NFJ INVESTMENT GROUP L.P.  
014 B000008 8-00000  
014 A000009 PEA CAPITAL LLC  
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015 A000001 BROWN BROTHERS HARRIMAN & CO.  
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015 C010001 BOSTON  
015 C020001 MA  
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020 A000003 JONES TRADING INSTITUTIONAL SERVICES LLC  
020 B000003 51-0484896  
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020 A000004 MERRILL LYNCH & CO., INC.  
020 B000004 13-2740599  
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020 A000005 VERITAS SECURITIES CORP.  
020 B000005 13-4044324  
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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  
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020 A000009 BRIDGE TRADING CO.  
020 B000009 43-1450530  
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020 A000010 BEAR STEARNS COS., INC.  
020 B000010 13-3286161  
020 C000010 299  
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022 A000001 BEAR STEARNS COS., INC.  
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022 A000002 GOLDMAN SACHS GROUP, INC.  
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022 A000003 CITIGROUP, INC.  
022 B000003 52-1568099  
022 C000003 64722  
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022 A000004 LEHMAN BROTHERS HOLDINGS, INC.  
022 B000004 13-3216325  
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022 C000004 52807  
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022 A000005 UBS SECURITIES LLC  
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022 C000005 32643  
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022 A000006 MERRILL LYNCH & CO., INC.  
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022 A000007 DEUTSCHE BANK SECURITIES, INC.  
022 B000007 13-2730828  
022 C000007 42580  
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022 A000008 MORGAN STANLEY  
022 B000008 36-3145972  
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022 A000009 BANK OF AMERICA CORP.  
022 B000009 56-0906609  
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022 A000010 CREDIT SUISSE GROUP  
022 B000010 13-1898818  
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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  
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087 C010000 CONVERTIBLE PREFERRED STOCK  
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088 A000000 Y  
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088 D000000 Y  
SIGNATURE LAWRENCE ALTADONNA  
TITLE TREASURER & CEO