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NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND

Form NSAR-A

September 25, 2009

PAGE 1  
000 A000000 07/31/2009  
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  
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007 B000000 0  
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 L.P.  
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008 C000003 801-47940  
008 D010003 DALLAS  
008 D020003 TX  
008 D030003 75201  
008 A000004 OPPENHEIMER CAPITAL LLC  
PAGE 2  
008 B000004 S  
008 C000004 801-10708  
008 D010004 NEW YORK  
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  
010 C020001 NY  
010 C030001 10105  
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  
013 B020001 NY  
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 L.P.  
014 B000003 8-00000  
014 A000004 RCM DISTRIBUTORS LLC  
014 B000004 8-065309  
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014 A000007 DELETE  
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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  
019 C000000 ALLIANZGLO  
020 A000001 UBS AG  
020 B000001 13-3873456  
020 C000001 174  
020 A000002 MORGAN STANLEY  
020 B000002 36-3145972  
020 C000002 114  
020 A000003 INSTINET  
020 B000003 13-2625132  
PAGE 3  
020 C000003 84  
020 A000004 WEEDEN & CO.  
020 B000004 13-3364318  
020 C000004 52  
020 A000005 JONESTRADING INSTITUTIONAL SERVICES LLC  
020 B000005 51-0484896  
020 C000005 40  
020 A000006 BNY BROKERAGE LLC  
020 B000006 13-3878175  
020 C000006 31  
020 A000007 BANK OF AMERICA CORP.  
020 B000007 56-2058466  
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020 A000008 ROCHDALE SECURITIES CORP.  
020 B000008 20-1093348  
020 C000008 23

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020 A000009 JPMORGAN CHASE & CO.  
020 B000009 13-2624428  
020 C000009 22  
020 A000010 FRIEDMAN BILLINGS & RAMSEY  
020 B000010 32-0045263  
020 C000010 20  
021 000000 749  
022 A000001 JPMORGAN CHASE & CO.  
022 B000001 13-2624428  
022 C000001 22321  
022 D000001 11736  
022 A000002 WELLS FARGO & CO.  
022 B000002 41-1508325  
022 C000002 12713  
022 D000002 13502  
022 A000003 THE GOLDMAN SACHS GROUP, INC.  
022 B000003 13-4019460  
022 C000003 14032  
022 D000003 8692  
022 A000004 BARCLAYS CAPITAL, INC.  
022 B000004 06-1031656  
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022 A000005 MORGAN STANLEY  
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022 A000008 JEFFERIES GROUP, INC.  
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022 A000009 DEUTSCHE BANK AG  
022 B000009 13-2944980  
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022 A000010 KBC FINANCIAL PRODUCTS, INC.  
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022 D000010 1311  
023 C000000 113381  
023 D000000 72765  
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025 C000001 D  
025 D000001 54815  
025 A000002 JPMORGAN CHASE & CO.  
025 B000002 13-2624428  
025 C000002 E  
025 D000002 28446  
025 A000003 WELLS FARGO & CO.  
025 B000003 41-1508325  
025 C000003 E

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| 025 | B000004 | 56-0906609                     |   |
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| 025 | D000004 | 12852                          |   |
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| 038 | 000000  | 0     |
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| 054 | O000000 | N     |
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057 000000 N  
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060 A000000 Y  
060 B000000 Y  
PAGE 7  
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PAGE 8  
070 M010000 N  
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070 N010000 Y  
070 N020000 N

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| 070   | P020000 | N |         |
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| 087 | A030000 | NFJ                       |
| 087 | B010000 | CONVERTIBLE BONDS & NOTES |

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087 B030000 NFJ  
087 C010000 CONVERTIBLE PREFERRED STOCK  
087 C030000 NFJ  
088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE LAWRENCE ALTADONNA  
TITLE TREASURER & CEO