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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
007 A000000 N
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.
008 B000003 S
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
014 A000005 DELETE
014 A000006 DELETE
014 A000007 DELETE
014 A000008 DELETE
014 A000009 DELETE
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
020 C000007 24
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
022 C000004 10975
022 D000004 7838
022 A000005 MORGAN STANLEY
022 B000005 36-3145972
022 C000005 0
022 D000005 18469
022 A000006 BANK OF AMERICA CORP.
022 B000006 56-0906609
022 C000006 11520
022 D000006 5030
022 A000007 CREDIT SUISSE GROUP
022 B000007 13-5659485
022 C000007 10291
022 D000007 0
PAGE 4
022 A000008 JEFFERIES GROUP, INC.
022 B000008 95-4719745
022 C000008 9412
022 D000008 0
022 A000009 DEUTSCHE BANK AG
022 B000009 13-2944980
022 C000009 4867
022 D000009 3271
022 A000010 KBC FINANCIAL PRODUCTS, INC.
022 B000010 13-4083415
022 C000010 5298
022 D000010 1311
023 C000000 113381
023 D000000 72765
024 000000 Y
025 A000001 WELLS FARGO & CO.
025 B000001 41-1508325
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 | D000003 | 19066 | |
| 025 | A000004 | BANK OF AMERICA CORP. | |
| 025 | B000004 | 56-0906609 | |
| 025 | C000004 | E | |
| 025 | D000004 | 12852 | |
| 025 | A000005 | LEHMAN BROTHERS HOLDINGS, INC. | |
| 025 | B000005 | 13-3211635 | |
| 025 | C000005 | E | |
| 025 | D000005 | 3360 | |
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| 026 | F000000 | N | |
| 026 | G010000 | N | |
| 026 | G020000 | N | |
| 026 | H000000 | N | |
| 027 | 000000 | N | |
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| 028 | A020000 | | 0 |
| 028 | A030000 | | 0 |
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| 028 | B010000 | | 0 |
| 028 | B020000 | | 0 |
| 028 | B030000 | | 0 |
| 028 | B040000 | | 0 |
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| 028 | E010000 | | 0 |
| 028 | E020000 | | 0 |
| 028 | E030000 | | 0 |
| 028 | E040000 | | 0 |
| 028 | F010000 | | 0 |
| 028 | F020000 | | 0 |
| 028 | F030000 | | 0 |
| 028 | F040000 | | 0 |
| 028 | G010000 | | 0 |
| 028 | G020000 | | 0 |
| 028 | G030000 | | 0 |
| 028 | G040000 | | 0 |
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| 031 | B000000 | | 0 |
| 032 | 000000 | | 0 |
| 033 | 000000 | | 0 |
| 035 | 000000 | | 0 |

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| | | |
|-----|---------|-------|
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| | PAGE | 6 |
| 048 | 000000 | 0.900 |
| 048 | A010000 | 0 |
| 048 | A020000 | 0.000 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0 |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0 |
| 048 | G020000 | 0.000 |
| 048 | H010000 | 0 |
| 048 | H020000 | 0.000 |
| 048 | I010000 | 0 |
| 048 | I020000 | 0.000 |
| 048 | J010000 | 0 |
| 048 | J020000 | 0.000 |
| 048 | K010000 | 0 |
| 048 | K020000 | 0.000 |
| 049 | 000000 | N |
| 050 | 000000 | N |
| 051 | 000000 | N |
| 052 | 000000 | N |
| 053 | A000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | Y |
| 054 | C000000 | N |
| 054 | D000000 | N |
| 054 | E000000 | N |
| 054 | F000000 | N |
| 054 | G000000 | Y |
| 054 | H000000 | Y |
| 054 | I000000 | N |
| 054 | J000000 | Y |
| 054 | K000000 | N |
| 054 | L000000 | N |
| 054 | M000000 | Y |
| 054 | N000000 | N |
| 054 | O000000 | N |
| 055 | A000000 | N |
| 055 | B000000 | N |
| 056 | 000000 | Y |

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057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
PAGE 7
061 000000 0
062 A000000 N
062 B000000 0.0
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
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062 P000000 0.0
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063 B000000 0.0
066 A000000 Y
066 E000000 Y
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 N
070 B010000 Y
070 B020000 N
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070 C020000 N
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070 H020000 N
070 I010000 N
070 I020000 N
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070 K010000 Y
070 K020000 N
070 L010000 Y
070 L020000 Y
PAGE 8
070 M010000 N
070 M020000 N
070 N010000 Y
070 N020000 N

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| | | | |
|-------|---------|---|---------|
| 070 | O010000 | Y | |
| 070 | O020000 | N | |
| 070 | P010000 | N | |
| 070 | P020000 | N | |
| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | Y | |
| 070 | R020000 | N | |
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| 071 | C000000 | | 1269704 |
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| 072 | J000000 | | 165 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 186 |
| 072 | M000000 | | 78 |
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| 072 | O000000 | | 0 |
| 072 | P000000 | | 0 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 40 |
| 072 | S000000 | | 39 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 74 |
| 072 | X000000 | | 6558 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | 30809 |
| 072AA | 000000 | | 0 |
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| 072DD | 010000 | | 28357 |
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| 073 | A020000 | | 0.0000 |
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| 073 | C000000 | | 0.0000 |
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| 074 | J000000 | | 51929 |
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| | | |
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| 074 | M000000 | 40 |
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| 074 | P000000 | 1082 |
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| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 57366 |
| 074 | R040000 | 375 |
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| 074 | U010000 | 94524 |
| 074 | U020000 | 0 |
| 074 | V010000 | 15.68 |
| 074 | V020000 | 0.00 |
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| 074 | X000000 | 77 |
| 074 | Y000000 | 584956 |
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| 075 | B000000 | 1335842 |
| 076 | 000000 | 12.63 |
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| 077 | B000000 | N |
| 077 | C000000 | Y |
| 077 | D000000 | N |
| 077 | E000000 | N |
| 077 | F000000 | N |
| 077 | G000000 | N |
| 077 | H000000 | N |
| 077 | I000000 | N |
| 077 | J000000 | N |
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| 077 | L000000 | N |
| 077 | M000000 | N |
| 077 | N000000 | N |
| 077 | O000000 | N |
| 077 | P000000 | N |
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| 077 | Q010000 | N |
| 077 | Q020000 | N |
| 077 | Q030000 | N |
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| 081 | B000000 | 0 |
| 082 | B000000 | 0 |
| 083 | B000000 | 0 |
| 084 | B000000 | 0 |
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| 086 | A020000 | 0 |
| 086 | B010000 | 0 |
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| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 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