

Edgar Filing: NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND - Form NSAR-A

NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND

Form NSAR-A

September 22, 2006

PAGE 1
000 A000000 07/31/2006
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 801-31227
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 PEA CAPITAL LLC
PAGE 2
008 B000004 S
008 C000004 801-60575
008 D010004 NEW YORK
008 D020004 NY
008 D030004 10105
010 A000001 ALLIANZ GLOBAL INVESTORS FUND MANAGEMENT LLC

Edgar Filing: NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND - Form NSAR-A

010 B000001 801-31227
010 C010001 NEW YORK
010 C020001 NY
010 C030001 10105
011 A000001 CITIGROUP GLOBAL MARKETS, INC.
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
011 C020002 NY
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
011 C040005 0601
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
PAGE 3
011 C020008 MD
011 C030008 21202
011 C040008 1476
011 A000009 OPPENHEIMER & CO., INC.
011 B000009 8-004077
011 C010009 NEW YORK
011 C020009 NY
011 C030009 10004
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

Edgar Filing: NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND - Form NSAR-A

011 C020011 NY
011 C030011 10006
011 C040011 1404
011 A000012 WELLS FARGO SECURITIES, LLC
011 B000012 8-022947
011 C010012 SAN FRANCISCO
011 C020012 CA
011 C030012 94108
012 A000001 PFPC INC.
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 DRESDNER BANK AG
014 B000001 8-12859
014 A000002 DRESDNER KLEINWORT WASSERSTEIN SECURITIES LLC
014 B000002 8-49647
014 A000003 DRESDNER KLEINWORT BENSON
014 B000003 8-00000
014 A000004 GRANTCHESTER SECURITIES
014 B000004 8-00000
014 A000005 US ALLIANZ SECURITIES
014 B000005 8-00000
014 A000006 NICHOLAS-APPLEGATE CAPITAL MANAGEMENT LLC
014 B000006 8-00000
014 A000007 PEA CAPITAL LLC
014 B000007 8-00000
014 A000008 NFJ INVESTMENT GROUP L.P.
014 B000008 8-000000
014 A000009 DELETE
PAGE 4
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 67
019 C000000 ALLIANZGLO
020 A000001 CREDIT SUISSE GROUP
020 B000001 13-1898818
020 C000001 175
020 A000002 INSTINET GROUP, INC.
020 B000002 12-0596491
020 C000002 158
020 A000003 PACIFIC AMERICAN SECURITIES LLC
020 B000003 95-4619459
020 C000003 115
020 A000004 LEHMAN BROTHERS HOLDINGS, INC.
020 B000004 13-3216325
020 C000004 83
020 A000005 UBS SECURITIES LLC
020 B000005 13-3873456
020 C000005 82
020 A000006 CANTOR FITZGERALD L.P.

Edgar Filing: NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND - Form NSAR-A

020 B000006 13-3680184
020 C000006 74
020 A000007 BEAR STEARNS CO., INC.
020 B000007 13-3286161
020 C000007 66
020 A000008 GOLDMAN SACHS GROUP, INC.
020 B000008 13-4019460
020 C000008 61
020 A000009 JEFFERIES GROUP, INC.
020 B000009 95-4719745
020 C000009 44
020 A000010 WEEDEN & CO. L.P.
020 B000010 13-3364318
020 C000010 41
021 000000 1158
022 A000001 INSTINET GROUP, INC.
022 B000001 12-0596491
022 C000001 67482
022 D000001 41990
022 A000002 PACIFIC AMERICAN SECURITIES LLC
022 B000002 95-4619459
022 C000002 69184
022 D000002 9290
022 A000003 CREDIT SUISSE GROUP
022 B000003 13-1898818
PAGE 5
022 C000003 39834
022 D000003 25527
022 A000004 GOLDMAN SACHS GROUP, INC.
022 B000004 13-4019460
022 C000004 16584
022 D000004 37102
022 A000005 WEEDEN & CO. L.P.
022 B000005 13-3364318
022 C000005 44301
022 D000005 0
022 A000006 INVESTMENT TECHNOLOGY GROUP, INC.
022 B000006 95-2848406
022 C000006 2719
022 D000006 40129
022 A000007 LEHMAN BROTHERS HOLDINGS, INC.
022 B000007 13-3216325
022 C000007 25536
022 D000007 9106
022 A000008 CITIGROUP, INC.
022 B000008 52-1568099
022 C000008 21337
022 D000008 10196
022 A000009 VERITAS SECURITIES
022 B000009 13-4044324
022 C000009 15045
022 D000009 14577
022 A000010 MERRILL LYNCH & CO., INC.
022 B000010 13-2740599
022 C000010 25517
022 D000010 1024
023 C000000 420557
023 D000000 328097
024 000000 Y
025 A000001 LEHMAN BROTHERS HOLDINGS, INC.
025 C000001 E
025 D000001 11210

Edgar Filing: NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND - Form NSAR-A

025 A000002 DELETE
025 D000002 0
025 A000003 DELETE
025 D000003 0
025 D000004 0
025 D000005 0
025 D000006 0
025 D000007 0
025 D000008 0
026 A000000 N
026 B000000 N
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
PAGE 6
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
028 A010000 0
028 A020000 0
028 A030000 0
028 A040000 0
028 B010000 0
028 B020000 0
028 B030000 0
028 B040000 0
028 C010000 0
028 C020000 0
028 C030000 0
028 C040000 0
028 D010000 0
028 D020000 0
028 D030000 0
028 D040000 0
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
028 H000000 0
030 A000000 0
030 B000000 0.00
030 C000000 0.00
031 A000000 0
031 B000000 0
032 000000 0
033 000000 0
035 000000 0
036 B000000 0
038 000000 0
042 A000000 0
042 B000000 0
042 C000000 0

Edgar Filing: NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND - Form NSAR-A

042 D000000 0
042 E000000 0
042 F000000 0
042 G000000 0
042 H000000 0
PAGE 7
043 000000 0
044 000000 0
045 000000 Y
046 000000 N
047 000000 Y
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
PAGE 8
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y

Edgar Filing: NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND - Form NSAR-A

060 B000000 Y
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
062 O000000 0.0
062 P000000 0.0
062 Q000000 0.0
062 R000000 0.0
063 A000000 0
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
070 C010000 Y
070 C020000 N
070 D010000 Y
070 D020000 Y
070 E010000 Y
070 E020000 N
070 F010000 Y
070 F020000 N
070 G010000 Y
070 G020000 N
070 H010000 Y
070 H020000 N
070 I010000 N
070 I020000 N
070 J010000 Y
PAGE 9
070 J020000 Y
070 K010000 Y
070 K020000 N
070 L010000 Y
070 L020000 Y
070 M010000 N
070 M020000 N
070 N010000 Y
070 N020000 N
070 O010000 Y
070 O020000 N
070 P010000 N
070 P020000 N
070 Q010000 N

Edgar Filing: NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND - Form NSAR-A

070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		771794
071	B000000		676952
071	C000000		2151697
071	D000000		31
072	A000000	6	
072	B000000		11637
072	C000000		35916
072	D000000		0
072	E000000		0
072	F000000		10194
072	G000000		0
072	H000000		0
072	I000000		16
072	J000000		192
072	K000000		0
072	L000000		237
072	M000000		73
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		40
072	S000000		34
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		36
072	X000000		10822
072	Y000000		0
072	Z000000		36731
072AA	000000		74195
072BB	000000		0
072CC	010000		0
072CC	020000		14962
	PAGE	10	
072DD	010000		34850
072DD	020000		0
072EE	000000		64400
073	A010000		0.3687
073	A020000		0.0000
073	B000000		0.6813
073	C000000		0.0000
074	A000000		0
074	B000000		0
074	C000000		70231
074	D000000		306262
074	E000000		210609
074	F000000		1726268
074	G000000		0
074	H000000		0
074	I000000		0
074	J000000		21925
074	K000000		0
074	L000000		11660
074	M000000		79
074	N000000		2347034
074	O000000		20977
074	P000000		1724
074	Q000000		0

Edgar Filing: NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND - Form NSAR-A

074	R010000	0
074	R020000	0
074	R030000	41722
074	R040000	245
074	S000000	0
074	T000000	2282366
074	U010000	94524
074	U020000	0
074	V010000	24.15
074	V020000	0.00
074	W000000	0.0000
074	X000000	61
074	Y000000	799118
075	A000000	0
075	B000000	2284128
076	000000	22.59
077	A000000	N
078	000000	N
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
	PAGE	11
086	C010000	0
086	C020000	0
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
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	