

PORTFOLIO HOLDINGS FOR NFJ DIVIDEND, INTEREST, AND PREMIUM STRATEGY FUND

(As of Jan 29, 2010)

The Fund is a closed-end exchange traded management investment company. This material is presented only to provide information and is not intended for trading purposes. Closed-end funds, unlike open-end funds, are not continuously offered. After the initial public offering, shares are sold on the open market through a stock exchange. Investment policies, management fees and other matters of interest to prospective investors may be found in each closed-end fund prospectus. Holdings are subject to change daily.

Allianz Global Investors Fund Management LLC, is an indirect, majority-owned subsidiary of Allianz Global Investors of America L.P., and is a member of Munich-based Allianz Group (NYSE – AZ). Allianz is a leading global financial services company. Allianz Global Investors Fund Management LLC serves as the Fund's investment manager, and the sub-advisers are Nicholas-Applegate Capital Management LLC (NACM), Oppenheimer Capital LLC (OCC) and NFJ Investment Group LLC (NFJ)

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CUSIP	Description	Coupon	Maturity	Quality	Par Value / Shares / Quantity	Price	Market Value	% of Market Value
035710409	ANNALY CAPITAL MANAGEMENT INC				3,000,000.000	17.3800	52,140,000.00	3.18
97381W104	WINDSTREAM CORP				5,000,000.000	10.3100	51,550,000.00	3.15
717081103	PFIZER INC				2,500,000.000	18.6600	46,650,000.00	2.85
37733W105	GLAXOSMITHKLINE PLC ADR				1,180,100.000	39.0100	46,035,701.00	2.81
25271C102	DIAMOND OFFSHORE DRILLING INC				500,000.000	91.5300	45,765,000.00	2.79
097023105	BOEING CO				700,000.000	60.6000	42,420,000.00	2.59
649445103	NEW YORK COMMUNITY BANCORP				2,200,000.000	15.0300	33,066,000.00	2.02
534187109	LINCOLN NATL CORP IND				1,302,600.000	24.5800	32,017,908.00	1.95
437076102	HOME DEPOT INC				1,104,200.000	28.0100	30,928,642.00	1.89
780259206	ROYAL DUTCH SHELL PLC-ADR A				550,000.000	55.3900	30,464,500.00	1.86
00206R102	AT&T INC				1,200,000.000	25.3600	30,432,000.00	1.86
89151E109	TOTAL SA SPON ADR				500,000.000	57.5900	28,795,000.00	1.76
92343V104	VERIZON COMMUNICATIONS				950,000.000	29.4200	27,949,000.00	1.71
577081102	MATTEL INC				1,400,000.000	19.7200	27,608,000.00	1.68
565849106	MARATHON OIL CORP				900,000.000	29.8100	26,829,000.00	1.64
443683107	HUDSON CITY BANCORP INC				2,000,000.000	13.2700	26,540,000.00	1.62
02209S103	ALTRIA GROUP INC				1,300,000.000	19.8600	25,818,000.00	1.58
20825C104	CONOCOPHILLIPS				525,000.000	48.0000	25,200,000.00	1.54
CASHUSD	US DOLLARS				25,048,969.960	1.0000	25,048,969.96	1.53
89417E109	TRAVELERS COS INC/THE				490,000.000	50.6700	24,828,300.00	1.52
165167107	CHESAPEAKE ENERGY CORP				1,000,000.000	24.7800	24,780,000.00	1.51
59156R108	METLIFE INC				679,961.000	35.3200	24,016,222.52	1.47
761713106	REYNOLDS AMERICAN INC				450,000.000	53.2000	23,940,000.00	1.46
156700106	CENTURYTEL INC				700,000.000	34.0100	23,807,000.00	1.45
406216101	HALLIBURTON CO HOLDING				810,000.000	29.2100	23,660,100.00	1.44
369604103	GENERAL ELECTRIC CO				1,438,917.000	16.0800	23,137,785.36	1.41
38141G104	GOLDMAN SACHS GROUP INC				150,000.000	148.7200	22,308,000.00	1.36
91913Y100	VALERO ENERGY CORP				1,200,000.000	18.4200	22,104,000.00	1.35

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166764100	CHEVRON CORP				300,000.000	72.1200	21,636,000.00	1.32
35671D857	FREEMPORT-MCMORAN C & G COMMON				325,000.000	66.6900	21,674,250.00	1.32
020002101	ALLSTATE CORP				700,000.000	29.9300	20,951,000.00	1.28
149123101	CATERPILLAR INC				400,000.000	52.2400	20,896,000.00	1.28
494368103	KIMBERLY CLARK				350,000.000	59.3900	20,786,500.00	1.27
023608102	AMEREN CORP				800,000.000	25.5500	20,440,000.00	1.25
091797100	BLACK & DECKER CORP				300,000.000	64.6600	19,398,000.00	1.18
124857202	CBS CORP-CLASS B				1,500,600.000	12.9300	19,402,758.00	1.18
984121103	XEROX CORP				2,125,000.000	8.7200	18,530,000.00	1.13
94106L109	WASTE MANAGEMENT INC				572,600.000	32.0500	18,351,830.00	1.12
50075N104	KRAFT FOODS INC CL A				633,400.000	27.6600	17,519,844.00	1.07
88579Y101	3M COMPANY				200,000.000	80.4900	16,098,000.00	0.98
292505104	ENCANA CORP				500,000.000	30.5900	15,295,000.00	0.93
868536103	SUPERVALU INC				1,000,000.000	14.7100	14,710,000.00	0.90
918204108	V F CORP				200,000.000	72.0300	14,406,000.00	0.88
854616208	STANLEY WORKS V/R 05/17/10		05/17/2010		15,650.000	914.0000	14,304,100.00	0.87
46625H100	JPMORGAN CHASE & COMPANY				335,987.000	38.9400	13,083,333.78	0.80
15135U109	CENOVUS ENERGY INC				506,000.000	23.1500	11,713,900.00	0.71
29364G103	ENTERGY CORP				151,754.000	76.3100	11,580,347.74	0.71
007903AN7	ADVANCED MICRO 5.75% 08/15/12	5.75	08/15/2012		11,785,000.000	98.7500	11,637,687.50	0.71
466090AA5	JA SOLAR HOLDI 4.5% 05/15/13	4.50	05/15/2013		14,000,000.000	82.3750	11,532,500.00	0.70
00808N202	AES TR 6.75% 10/15/29 PFD CV				244,100.000	45.8000	11,179,780.00	0.68
172967416	CITIGROUP 7.5% 12/15/12 /PFD/				101,600.000	104.5400	10,621,264.00	0.65
478160104	JOHNSON & JOHNSON				168,618.000	62.8600	10,599,327.48	0.65
46634E726	JPMORGAN CHASE ZCP 01/14/11		01/14/2011		576,645.000	17.0450	9,828,914.03	0.60
58933Y204	MERCK & CO INC NEW PREFERRED				38,550.000	256.3150	9,880,943.25	0.60
22542D860	CREDIT SUISSE 10% 01/22/11 /PFD/		01/22/2011		879,000.000	11.0700	9,730,530.00	0.59
704549AG9	PEABODY 4.75% 12/15/66 /CONV/	4.75	12/15/2041	Ba3	9,675,000.000	99.8750	9,662,906.25	0.59
949746804	WELLS FARGO & COMPANY /PFD/CV				9,650.000	942.6000	9,096,090.00	0.56
G98255600	XL CAPITAL 10.75% 8/15/11 PFD				346,500.000	25.9300	8,984,745.00	0.55
06052H254	BANK OF AMERIC 10% 02/03/11 /PFD/				188,680.000	47.7600	9,011,356.80	0.55
46634E718	JPMORGAN CH 10% 01/20/11 PFD		01/20/2011		518,275.000	17.5100	9,074,995.25	0.55
78442P700	SLM CORP CONVERTIBLE PREFERRED				15,600.000	577.4500	9,008,220.00	0.55
577729AE6	MAXTOR CORP CV 2.375% 8/15/12	2.38	08/15/2012		8,125,000.000	111.0000	9,018,750.00	0.55
25389JAA4	DIG REA 4.125% 8/15/26 CV 144A	4.13	08/15/2026		5,800,000.000	151.4375	8,783,375.00	0.54
67020YAB6	NUANCE COMMUNI 2.75% 08/15/27	2.75	08/15/2027		8,500,000.000	104.6250	8,893,125.00	0.54
G16962204	BUNGE LTD PREFERRED				96,350.000	87.8750	8,466,756.25	0.52
060505682	BANK OF AMERICA CORP PREFERRED				9,500.000	905.0000	8,597,500.00	0.52
413875105	HARRIS CORP /DEL/				200,000.000	42.9200	8,584,000.00	0.52
585055106	MEDTRONIC INC				200,000.000	42.8900	8,578,000.00	0.52
29275YAA0	ENERSYS S/UP 06/01/38	3.38		B2	9,780,000.000	86.0000	8,410,800.00	0.51
22542D803	CREDIT SUISSE 10% 09/01/10				367,014.000	22.5350	8,270,660.49	0.50
22542D886	CREDIT SUISSE 10% 09/09/10				238,555.000	33.5700	8,008,291.35	0.49

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35671D782	FREEMPORT-MCMORAN C & G PFD				81,825.000	98.4500	8,055,671.25	0.49
828806802	SIMON PROPERTY GROUP SR I PFD				131,000.000	61.6700	8,078,770.00	0.49
257867101	DONNELLEY /R R/ & SONS				400,000.000	19.8200	7,928,000.00	0.48
22282EAB8	COVANTA HOLDIN 3.25% 06/01/14	3.25		Ba3	7,000,000.000	113.0000	7,910,000.00	0.48
018581AD0	ALLIANCE DATA 1.75% 8/1/13	1.75			8,020,000.000	96.5000	7,739,300.00	0.47
963320106	WHIRLPOOL CORP				100,000.000	75.1800	7,518,000.00	0.46
31430F200	FELCOR LODGING A CV PFD \$1.95				602,400.000	12.3000	7,409,520.00	0.45
165167826	CHESAPEAKE ENERGY CORP PFD				84,950.000	85.0000	7,220,750.00	0.44
440543AE6	HORNBECK OFFSH S/UP 11/15/26	1.63	11/15/2026		8,480,000.000	82.6600	7,009,568.00	0.43
281020107	EDISON INTERNATIONAL				204,000.000	33.3200	6,797,280.00	0.41
887319AC5	TIME WARNER 2.375% CV 4/1/26	2.38		B3	6,495,000.000	104.0000	6,754,800.00	0.41
09067JAC3	BIOVAIL CORPOR 5.375% 08/01/14	5.38			5,500,000.000	119.1250	6,551,875.00	0.40
369300AD0	GENERAL CABLE 0.875% 11/15/13	0.88	11/15/2013	Ba3	7,510,000.000	87.7500	6,590,025.00	0.40
459902AQ5	INTL GAME TECH 3.25% 05/01/14	3.25		Baa2	5,495,000.000	118.7500	6,525,312.50	0.40
912909AE8	US STEEL CORP 4% 05/15/14	4.00	05/15/2014	Ba3	4,000,000.000	157.7500	6,310,000.00	0.39
001084AM4	AGCO CORP 1.25% 12/15/36 CV	1.25	12/15/2036		6,035,000.000	102.6250	6,193,418.75	0.38
316773209	FIFTH THIRD BANCORP /PFD/CONV//				41,950.000	136.8850	5,742,325.75	0.35
42217KAP1	HEALTH CARE 4.75% 12/1/26 CV	4.75		Baa2	5,000,000.000	109.3750	5,468,750.00	0.33
52078PAA0	LAWSON SOFTWARE 2.5% 04/15/12	2.50	04/15/2012		5,000,000.000	99.0000	4,950,000.00	0.30
150870202	CELANESE CORP CONV PFD				129,800.000	36.7500	4,770,150.00	0.29
91136H306	UNITED RENTALS TR I /QUIPS/				161,160.000	28.3125	4,562,842.50	0.28
29444UAF3	EQUINIX INC 2.5% 04/15/12	2.50	04/15/2012		4,200,000.000	105.5000	4,431,000.00	0.27
039483201	ARCHER DANIELS PREFERRED				99,370.000	42.9000	4,262,973.00	0.26
00208J702	ATP OIL & GAS CV PREFERRED				45,100.000	89.6250	4,042,087.50	0.25
345370CF5	FORD MOTOR 4.25% 12/15/36 /CNV	4.25	12/15/2036	Caa1	3,000,000.000	134.2500	4,027,500.00	0.25
530718AF2	LIBERTY MEDIA 3.125% 3/30/23	3.13	03/30/2023	B1	3,765,000.000	103.7500	3,906,187.50	0.24
015271505	ALEXANDRIA REAL ESTATE E REITS				176,800.000	21.5000	3,801,200.00	0.23
G0585R122	ASSURED GUARANTY LTD PFD				38,500.000	93.9300	3,616,305.00	0.22
91911XAD6	VALEANT PHARM 4% 11/15/13	4.00	11/15/2013		3,000,000.000	122.7500	3,682,500.00	0.22
651195307	NEWELL FINANCIAL 5.25% 12/1/27				97,900.000	35.1250	3,438,737.50	0.21
46126PAD8	INVERNESS MEDI 3% 05/15/16	3.00	05/15/2016		3,000,000.000	114.0000	3,420,000.00	0.21
460690803	INTERPUBLIC GROUP OF COS PFD				4,200.000	712.7500	2,993,550.00	0.18
018581AB4	ALLIANCE DATA 4.75% 5/15/14	4.75	05/15/2014		2,000,000.000	143.3750	2,867,500.00	0.18
10112RAG9	BOSTON PROPER 3.75% 5/15/36 CV	3.75	05/15/2036		2,950,000.000	100.8750	2,975,812.50	0.18
165167BZ9	CHESAPEAKE ENE 2.5% 05/15/37	2.50	05/15/2037	Ba3	3,500,000.000	85.3750	2,988,125.00	0.18
858119AP5	STEEL DYNAMICS 5.125% 06/15/14	5.13	06/15/2014		2,500,000.000	115.5000	2,887,500.00	0.18
099724AF3	BORGWARNER INC 3.5% 04/15/12	3.50	04/15/2012		2,200,000.000	125.8750	2,769,250.00	0.17
233326AE7	DST SYSTEMS IN 4.125% 08/15/23	4.13	08/15/2023		2,540,000.000	110.1250	2,797,175.00	0.17
31787AAJ0	FINISAR CORP 5% 10/15/29	5.00	10/15/2029		2,000,000.000	122.5000	2,450,000.00	0.15
G16962113	BUNGE LTD CV PREFERRED				4,000.000	592.5000	2,370,000.00	0.14
053611307	AVERY DENNISON CORP HIMEDS UNIT				61,900.000	36.5000	2,259,350.00	0.14
42805TAA3	HERTZ GLOBAL H 5.25% 06/01/14	5.25			1,500,000.000	145.0000	2,175,000.00	0.13
52522L350	LEHMAN BROS 6% 10/12/10 CV PFD				630,200.000	3.2188	2,028,487.76	0.12

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19259PAF9	COINSTAR INC 4% 09/01/14	4.00			2,000,000.000	96.2500	1,925,000.00	0.12
562567AK3	MANDALAY RESORT V/R 3/21/33 CV	1.00	03/21/2033	Caa2	1,401,824.000	108.0000	1,513,969.92	0.09
52522L822	LEHMAN BROTHERS HOLDINGS				97,700.000	13.6313	1,331,778.01	0.08
651229AH9	NEWELL RUBBERM 5.5% 03/15/14	5.50	03/15/2014		750,000.000	172.7500	1,295,625.00	0.08
91912C208	VALE CAPITAL LTD SERIES 1 PFD				21,250.000	51.1000	1,085,875.00	0.07
302571609	FPL GROUP 8.375% 6/1/12/PFD/CV				18,150.000	51.0000	925,650.00	0.06
867652AC3	SUNPOWER CORP 4.75% 4/15/14	4.75	04/15/2014		1,000,000.000	104.1250	1,041,250.00	0.06
210796306	CONTL AIR 6% 11/15/30/PFD/CONV				24,100.000	25.7500	620,575.00	0.04
169483AC8	CHINA MEDICAL TECHNOLOGIES INC	4.00	08/15/2013		1,000,000.000	61.8750	618,750.00	0.04
G98255105	XL CAPITAL LTD CL A				19,230.000	16.7700	322,487.10	0.02
251591AS2	DEVELOPERS DIV 3% 03/15/12	3.00	03/15/2012		45,000.000	93.2500	41,962.50	0.00
2V599U183	C/O S P 500 INDE FEB 01135.0		02/20/2010		(300.000)	2.1500	(64,500.00)	0.00
2V599U308	C/O S&P 500 INDEX FEB10 1130		02/20/2010		(300.000)	2.7000	(81,000.00)	0.00
825679	C/O FLEX BZJ INDX 2/5/10 55.00				(6,000.000)	0.0000	0.00	0.00
827657	C/O CYC INDEX FLEX FEB10 840.0				(400.000)	0.0520	(2,080.00)	0.00
830753	C/O SPX INDEX FLEX FEB10 1130				(300.000)	0.0000	0.00	0.00
832430	C/O BZJ INDEX FLEX 54 2/12/10				(6,000.000)	0.0400	(24,000.00)	0.00
832452	C/O CYC INDEX FLEX 865 FEB10				(400.000)	0.1390	(5,560.00)	0.00
832464	C/O SPX INDEX FLEX OPT 1125				(300.000)	0.8510	(25,530.00)	0.00
843133	C/O SPX INDEX FLEX MAR10 1160				(250.000)	1.7420	(43,550.00)	0.00
843519	C/O CYC INDEX FLEX CAL OPT @920__				(350.000)	0.2210	(7,735.00)	0.00
843593	C/O BZJ INDEX FLEX CAL OPT @ 56.0				(6,000.000)	0.0990	(59,400.00)	0.00
845273	C/O CYC INDEX FLEX MAR10 925.00				(350.000)	0.4020	(14,070.00)	0.00
03R99U399	C/O BZJ INDEX FEB10 57.50		02/20/2010		(3,000.000)	0.3000	(90,000.00)	-0.01
03R99U530	C/O NYSE ARCHA MIN MAR 00052.5		03/20/2010		(1,500.000)	1.1500	(172,500.00)	-0.01
03R99U548	C/O NYSE ARCHA MIN MAR 00055.0		03/20/2010		(4,500.000)	0.3500	(157,500.00)	-0.01
3VK99T899	C/O AMEX M S CYCLI MAR 00880.0		03/20/2010		(400.000)	4.0000	(160,000.00)	-0.01
845272	C/O BZJ INDEX FLEX MAR10 56.00				(6,000.000)	0.1530	(91,800.00)	-0.01
8WP99U167	C/O MORGAN STAN CYCL FEB10 870		02/20/2010		(400.000)	4.1000	(164,000.00)	-0.01
03R99U381	C/O BZJ INDEX FEB10 55.00		02/20/2010		(15,000.000)	0.2500	(375,000.00)	-0.02
2V599U423	C/O S&P 500 INDEX MAR10 1120		03/20/2010		(300.000)	12.1000	(363,000.00)	-0.02
2V599U431	C/O S P 500 INDE MAR 01130.0		03/20/2010		(600.000)	9.3000	(558,000.00)	-0.03
7W899U985	C/O PHLX BK INDEX FEB 00045.0		02/20/2010		(2,000.000)	2.4250	(485,000.00)	-0.03
69D99S804	C/O ISHARES DJ TEL MAR 00019.0		03/20/2010		(20,000.000)	0.3000	(600,000.00)	-0.04
7W899U431	C/O PHLX BK INDEX MAR 00051.0		03/20/2010		(9,500.000)	0.6750	(641,250.00)	-0.04
845271	C/O BKX INDEX FLEX MAR10 49.50				(7,000.000)	0.8420	(589,400.00)	-0.04
03D99U121	C/O PHLX BK INDEX FEB 00046.0		02/20/2010		(5,000.000)	1.7500	(875,000.00)	-0.05
2X999Q903	C/O PHLX BK INDEX MAR 00050.0		03/20/2010		(9,500.000)	0.9250	(878,750.00)	-0.05