

AllianzGI NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND
Form N-Q
December 16, 2015

**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-21417

AllianzGI NFJ Dividend, Interest & Premium Strategy Fund
(Exact name of registrant as specified in charter)

1633 Broadway, New York, New York
(Address of principal executive offices)

10019
(Zip code)

Lawrence G. Altadonna 1633 Broadway, New York, New York 10019
(Name and address of agent for service)

Registrant's telephone number, including area code: 212-739-3371

Date of fiscal year January 31, 2016
end:

Date of reporting period: October 31, 2015

Item 1. Schedule of Investments**Schedule of Investments****AllianzGI NFJ Dividend, Interest & Premium Strategy Fund**

October 31, 2015 (unaudited)

Shares		Value*
COMMON STOCK 70.3%		
Aerospace & Defense 1.5%		
221,000	United Technologies Corp.	\$21,748,610
Automobiles 3.3%		
2,820,200	Ford Motor Co. (a)	41,767,162
144,179	General Motors Co.	5,033,289
		46,800,451
Banks 9.8%		
355,200	Citigroup, Inc. (a)	18,885,984
967,900	Fifth Third Bancorp (a)	18,438,495
632,200	JP Morgan Chase & Co. (a)	40,618,850
225,000	PNC Financial Services Group, Inc. (a)	20,308,500
767,000	Wells Fargo & Co. (a)	41,525,380
		139,777,209
Biotechnology 2.6%		
335,000	AbbVie, Inc. (a)	19,949,250
72,664	Baxalta, Inc.	2,504,002
138,610	Gilead Sciences, Inc. (a)	14,987,899
		37,441,151
Capital Markets 1.2%		
150,000	Ameriprise Financial, Inc. (a)	17,304,000
Chemicals 1.5%		
312,800	Celanese Corp., Class A (a)	22,224,440
Communications Equipment 1.4%		
700,900	Cisco Systems, Inc. (a)	20,220,965
Consumer Finance 1.5%		
264,300	Capital One Financial Corp.	20,853,270
Diversified Telecommunications Services 4.4%		
1,240,100	AT&T, Inc. (a)	41,555,751
438,400	Verizon Communications, Inc. (a)	20,552,192
		62,107,943
Electric Utilities 1.0%		
250,100	American Electric Power Co., Inc. (a)	14,168,165
Electrical Equipment 1.7%		
432,900	Eaton Corp. PLC (a)	24,203,439

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	Energy Equipment & Services 0.1%	
17,126	Baker Hughes, Inc.	902,198
	Food & Staples Retailing 2.5%	
614,500	Wal-Mart Stores, Inc.	35,173,980
	Household Products 1.0%	
190,105	Procter & Gamble Co.	14,520,220
	Insurance 6.7%	
445,900	Hartford Financial Services Group, Inc.	20,627,334
750,000	MetLife, Inc. (a)	37,785,000
323,700	The Travelers Cos, Inc. (a)	36,542,493
		94,954,827
	IT Services 2.8%	
286,640	International Business Machines Corp. (a)	40,152,531
	Leisure Products 1.5%	
866,200	Mattel, Inc.	21,291,196
	Machinery 1.5%	
203,000	Cummins, Inc.	21,012,530
	Multiline Retail 1.2%	
324,300	Macy's, Inc. (a)	16,532,814
	Multi-Utilities 1.2%	
410,000	Public Service Enterprise Group, Inc. (a)	16,928,900

Schedule of Investments

AllianzGI NFJ Dividend, Interest & Premium Strategy Fund

October 31, 2015 (unaudited) (continued)

Shares		Value*
	Oil, Gas & Consumable Fuels 11.8%	
79,781	Apache Corp.	\$3,760,078
240,000	Chevron Corp. (a)	21,811,200
257,600	Exxon Mobil Corp. (a)	21,313,824
821,100	Royal Dutch Shell PLC, Class A, ADR (a)	43,074,906
573,400	Sasol Ltd., ADR (a)	18,440,544
894,300	Total SA, ADR (a)	43,132,089
246,400	Valero Energy Corp. (a)	16,242,688
		167,775,329
	Paper & Forest Products 1.3%	
425,000	International Paper Co. (a)	18,143,250
	Pharmaceuticals 3.6%	
200,000	Johnson & Johnson (a)	20,206,000
458,700	Pfizer, Inc. (a)	15,513,234
275,200	Teva Pharmaceutical Industries Ltd., ADR (a)	16,289,088
		52,008,322
	Road & Rail 1.6%	
318,700	Ryder System, Inc. (a)	22,876,286
	Semiconductors & Semiconductor Equipment 1.2%	
500,000	Intel Corp. (a)	16,930,000
	Software 1.0%	
539,000	CA, Inc. (a)	14,935,690
	Technology Hardware, Storage & Peripherals 1.4%	
168,200	Apple, Inc.	20,099,900
		1,001,087,616
	Total Common Stock (cost-\$986,347,300)	
		1,001,087,616
	Convertible Bonds & Notes 18.1%	
	Automobiles 1.1%	
\$65,000	Fiat Chrysler, 7.875%, 12/15/16	8,433,750
7,500	Tesla Motors, Inc., 0.25%, 3/1/19	6,806,250
		15,240,000
	Biotechnology 0.4%	
2,150	Cepheid, 1.25%, 2/1/21	1,935,000
1,250	Clovis Oncology, Inc., 2.50%, 9/15/21	2,248,437
450	Incyte Corp., 0.375%, 11/15/18	1,040,625
		5,224,062
	Capital Markets 0.3%	
6,615	Walter Investment Management Corp., 4.50%, 11/1/19	4,771,069

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Commercial Services 0.1%		
1,640	Cenveo Corp., 7.00%, 5/15/17	1,403,225
Communications Equipment 1.3%		
2,500	Brocade Communications Systems, Inc., 1.375%, 1/1/20 (b)(c)	2,464,063
Ciena Corp.,		
1,000	0.875%, 6/15/17	1,003,750
4,000	3.75%, 10/15/18 (b)(c)	5,515,000
10,250	Ixia, 3.00%, 12/15/15	10,282,031
19,264,844		
Consumer Finance 0.7%		
5,000	Encore Capital Group, Inc., 2.875%, 3/15/21	4,471,875
5,505	PRA Group, Inc., 3.00%, 8/1/20	5,952,281
10,424,156		
Electronic Equipment, Instruments & Components 0.1%		
2,000	TTM Technologies, Inc., 1.75%, 12/15/20	1,927,500

Schedule of Investments

AllianzGI NFJ Dividend, Interest & Premium Strategy Fund

October 31, 2015 (unaudited) (continued)

Principal Amount (000s)		Value*
Electrical Equipment 0.1%		
\$1,575	SolarCity Corp., 1.625%, 11/1/19	\$1,100,531
Energy Equipment & Services 0.1%		
2,000	Hornbeck Offshore Services, Inc., 1.50%, 9/1/19	1,483,750
Health Care Equipment & Supplies 0.4%		
3,000	Hologic, Inc., zero coupon, 12/15/43 (d)	3,815,625
1,000	NuVasive, Inc., 2.75%, 7/1/17	1,260,625
		5,076,250
Health Care Technology 0.3%		
4,250	Allscripts Healthcare Solutions, Inc., 1.25%, 7/1/20	4,433,281
Household Durables 1.1%		
6,500	CalAtlantic Group, Inc., 0.25%, 6/1/19	5,980,000
2,510	Jarden Corp., 1.125%, 3/15/34	2,779,825
2,000	KB Home, 1.375%, 2/1/19	1,848,750
2,400	Lennar Corp., 3.25%, 11/15/21 (b)(c)	5,122,500
		15,731,075
Independent Power & Renewable Electricity Producers 0.5%		
NRG Yield, Inc. (b)(c),		
4,300	3.25%, 6/1/20	3,821,625
2,500	3.50%, 2/1/19	2,346,875
		6,168,500
Internet & Catalog Retail 0.8%		
Ctrip.com International Ltd.,		
1,000	1.00%, 7/1/20 (b)(c)	1,116,250
3,620	1.25%, 10/15/18	4,807,812
Priceline Group, Inc.,		
500	0.35%, 6/15/20	650,000
5,000	0.90%, 9/15/21	5,318,750
		11,892,812
Internet Software & Services 2.4%		
4,000	Akamai Technologies, Inc., zero coupon, 2/15/19	4,057,520
5,000	Gogo, Inc., 3.75%, 3/1/20 (b)(c)	4,362,525
3,950	LinkedIn Corp., 0.50%, 11/1/19 (b)(c)	4,295,645
2,335	Qihoo 360 Technology Co. Ltd., 2.50%, 9/15/18	2,282,462
1,000	SINA Corp., 1.00%, 12/1/18	968,750
12,530	Twitter, Inc., 0.25%, 9/15/19	11,167,363
5,000	Web.com Group, Inc., 1.00%, 8/15/18	4,909,375
2,000	WebMD Health Corp., 1.50%, 12/1/20	2,081,250
		34,124,890
Life Science Tools & Services 0.2%		
2,500	Illumina, Inc., 0.50%, 6/15/21	2,692,188

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Machinery 0.6%

4,020	Meritor, Inc., 7.875%, 3/1/26	5,545,087
4,500	Navistar International Corp., 4.75%, 4/15/19	3,150,000
		8,695,087

Media 0.3%

1,500	Liberty Media Corp., 1.375%, 10/15/23	1,542,188
2,000	Live Nation Entertainment, Inc., 2.50%, 5/15/19	2,167,500
		3,709,688

Oil, Gas & Consumable Fuels 0.7%

5,315	Cheniere Energy, Inc., 4.25%, 3/15/45	3,305,266
5,500	Cobalt International Energy, Inc., 2.625%, 12/1/19	3,966,875
1,000	Energy XXI Ltd., 3.00%, 12/15/18	155,000
4,452	Goodrich Petroleum Corp., 5.00%, 10/1/32	1,764,105
750	Stone Energy Corp., 1.75%, 3/1/17	686,250
		9,877,496

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AllianzGI NFJ Dividend, Interest & Premium Strategy Fund

October 31, 2015 (unaudited) (continued)

Principal Amount (000s)		Value*
	Personal Products 0.2%	
\$3,950	Herbalife Ltd., 2.00%, 8/15/19	\$3,513,051
	Pharmaceuticals 0.5%	
3,800	Teligent, Inc., 3.75%, 12/15/19 (b)(c)	3,448,500
2,385	Teva Pharmaceutical Finance Co. LLC, 0.25%, 2/1/26	3,401,606
		6,850,106
	Semiconductors & Semiconductor Equipment 3.1%	
1,000	Lam Research Corp., 1.25%, 5/15/18	1,410,000
5,150	Microchip Technology, Inc., 1.625%, 2/15/25 (b)(c)	5,365,656
7,000	Micron Technology, Inc., 3.00%, 11/15/43	6,370,000
4,500	NVIDIA Corp., 1.00%, 12/1/18	6,600,938
5,000	NXP Semiconductors NV, 1.00%, 12/1/19 (b)(c)	5,381,250
	ON Semiconductor Corp.,	
5,000	1.00%, 12/1/20 (b)(c)	4,937,500
2,000	2.625%, 12/15/26	2,400,000
	SunEdison, Inc. (b)(c),	
4,000	0.25%, 1/15/20	2,137,500
2,915	2.625%, 6/1/23	1,371,872
1,820	3.375%, 6/1/25	853,125
4,000	SunPower Corp., 0.875%, 6/1/21	3,677,500
2,000	Xilinx, Inc., 2.625%, 6/15/17	3,307,500
		43,812,841
	Software 1.5%	
570	Electronic Arts, Inc., 0.75%, 7/15/16	1,286,062
	FireEye, Inc. (b)(c),	
1,000	1.00%, 6/1/35	870,000
4,500	1.625%, 6/1/35	3,816,563
1,000	NetSuite, Inc., 0.25%, 6/1/18	1,019,375
2,000	Take-Two Interactive Software, Inc., 1.00%, 7/1/18	3,195,000
3,230	TeleCommunication Systems, Inc., 7.75%, 6/30/18	3,181,550
7,500	Verint Systems, Inc., 1.50%, 6/1/21	7,607,812
		20,976,362
	Specialty Retail 0.4%	
5,950	Restoration Hardware Holdings, Inc., zero coupon, 7/15/20 (b)(c)	6,165,688
	Technology Hardware, Storage & Peripherals 0.8%	
5,575	Electronics For Imaging, Inc., 0.75%, 9/1/19	5,954,797
5,660	SanDisk Corp., 0.50%, 10/15/20	5,996,062
		11,950,859
	Thriffs & Mortgage Finance 0.1%	
1,295	Radian Group, Inc., 2.25%, 3/1/19	1,799,241
	Total Convertible Bonds & Notes (cost-\$281,707,006)	258,308,552

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Shares		
CONVERTIBLE PREFERRED STOCK 9.0%		
Banks 0.6%		
3,525	Huntington Bancshares, Inc., 8.50% (e)	4,723,500
2,790	Wells Fargo & Co., 7.50%, Ser. L (e)	3,306,150
		8,029,650
Commercial Services & Supplies 0.3%		
45,000	Stericycle, Inc., 5.25%, 9/15/18	4,194,900
Diversified Financial Services 0.6%		
7,665	Bank of America Corp., 7.25%, Ser. L (e)	8,469,825
Diversified Telecommunications Services 0.8%		
110,050	Frontier Communications Corp., 11.125%, 6/29/18	10,909,257
50,000		