

AllianzGI NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND
Form N-Q
June 21, 2016

**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, 2017
end:

Date of reporting period: April 30, 2016

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

April 30, 2016 (unaudited)

Shares		Value*
COMMON STOCK 68.6%		
Aerospace & Defense 1.5%		
200,000	United Technologies Corp. (a)	\$20,874,000
Automobiles 2.9%		
1,479,700	Ford Motor Co. (a)	20,064,732
614,000	General Motors Co. (a)	19,525,200
		39,589,932
Banks 9.6%		
489,300	Citigroup, Inc. (a)	22,644,804
967,900	Fifth Third Bancorp (a)	17,722,249
580,500	JPMorgan Chase & Co. (a)	36,687,600
195,000	PNC Financial Services Group, Inc. (a)	17,117,100
717,000	Wells Fargo & Co. (a)	35,835,660
		130,007,413
Biotechnology 2.8%		
335,000	AbbVie, Inc. (a)	20,435,000
195,000	Gilead Sciences, Inc. (a)	17,200,950
		37,635,950
Capital Markets 1.1%		
150,000	Ameriprise Financial, Inc. (a)	14,385,000
Chemicals 1.5%		
290,900	Celanese Corp., Class A (a)	20,566,630
Communications Equipment 1.1%		
546,900	Cisco Systems, Inc. (a)	15,034,281
Consumer Finance 1.4%		
264,300	Capital One Financial Corp. (a)	19,132,677
Containers/Packaging 1.4%		
429,400	International Paper Co. (a)	18,580,138
Diversified Telecommunications Services 4.0%		
910,000	AT&T, Inc. (a)	35,326,200
365,000	Verizon Communications, Inc. (a)	18,593,100
		53,919,300
Electric Utilities 1.2%		
250,100	American Electric Power Co., Inc. (a)	15,881,350
Electrical Equipment 1.7%		

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362,900	Eaton Corp. PLC (a)	22,960,683
	Food & Staples Retailing 2.6%	
526,000	Wal-Mart Stores, Inc.	35,173,620
	Health Care Providers & Services 1.6%	
297,000	Quest Diagnostics, Inc. (a)	22,325,490
	Household Products 1.3%	
229,305	Procter & Gamble Co. (a)	18,371,917
	Insurance 6.7%	
355,000	Hartford Financial Services Group, Inc.	15,754,900
865,100	MetLife, Inc. (a)	39,016,010
323,700	The Travelers Cos, Inc. (a)	35,574,630
		90,345,540
	IT Services 2.2%	
206,140	International Business Machines Corp. (a)	30,084,071
	Leisure Products 1.6%	
696,900	Mattel, Inc. (a)	21,666,621
	Metals & Mining 0.3%	
613,335	ArcelorMittal	3,453,076
	Multiline Retail 1.3%	
440,900	Macy's, Inc. (a)	17,455,231
	Multi-Utilities 1.4%	
410,000	Public Service Enterprise Group, Inc. (a)	18,913,300

Schedule of Investments

AllianzGI NFJ Dividend, Interest & Premium Strategy Fund

April 30, 2016 (unaudited) (continued)

Shares		Value*
	Oil, Gas & Consumable Fuels 10.4%	
207,000	Chevron Corp. (a)	\$21,151,260
220,000	Exxon Mobil Corp. (a)	19,448,000
813,700	Royal Dutch Shell PLC, Class A, ADR (a)	43,036,593
573,400	Sasol Ltd., ADR (a)	18,801,786
424,600	Total SA, ADR (a)	21,548,450
301,600	Valero Energy Corp. (a)	17,755,192
		141,741,281
	Pharmaceuticals 3.9%	
170,000	Johnson & Johnson (a)	19,053,600
526,100	Pfizer, Inc. (a)	17,208,731
311,400	Teva Pharmaceutical Industries Ltd., ADR (a)	16,955,730
		53,218,061
	Road & Rail 1.6%	
318,700	Ryder System, Inc. (a)	21,964,804
	Semiconductors & Semiconductor Equipment 0.9%	
400,000	Intel Corp. (a)	12,112,000
	Software 1.6%	
711,200	CA, Inc. (a)	21,094,192
	Technology Hardware, Storage & Peripherals 1.0%	
152,200	Apple, Inc.	14,267,228
	Total Common Stock (cost-\$911,871,105)	930,753,786
Principal Amount (000s)		
	CONVERTIBLE BONDS & NOTES 17.3%	
	Automobiles 0.9%	
\$65,000	Fiat Chrysler, 7.875%, 12/15/16	4,732,813
7,500	Tesla Motors, Inc., 0.25%, 3/1/19	7,082,812
		11,815,625
	Biotechnology 0.7%	
3,500	Anacor Pharmaceuticals, Inc., 2.00%, 4/15/23 (c)(d)	4,029,375
2,150	Cepheid, 1.25%, 2/1/21	1,854,375
745	Gilead Sciences, Inc., 1.625%, 5/1/16	2,943,942
		8,827,692
	Capital Markets 0.3%	
6,615	Walter Investment Management Corp., 4.50%, 11/1/19	4,039,284
	Commercial Services 0.1%	
1,640	Cenveo Corp., 7.00%, 5/15/17	762,600
	Communications Equipment 0.3%	

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2,500	Brocade Communications Systems, Inc., 1.375%, 1/1/20	2,432,812
	Ciena Corp.,	
1,000	0.875%, 6/15/17	986,250
500	3.75%, 10/15/18 (c)(d)	563,750
		3,982,812
	Consumer Finance 0.7%	
5,000	Encore Capital Group, Inc., 2.875%, 3/15/21	3,843,750
7,130	PRA Group, Inc., 3.00%, 8/1/20	6,158,538
		10,002,288
	Electronic Equipment, Instruments & Components 0.2%	
2,840	TTM Technologies, Inc., 1.75%, 12/15/20	2,548,900
	Electrical Equipment 0.2%	
4,975	SolarCity Corp., 1.625%, 11/1/19	3,261,734

Schedule of Investments

AllianzGI NFJ Dividend, Interest & Premium Strategy Fund

April 30, 2016 (unaudited) (continued)

Principal Amount (000s)		Value*
Energy Equipment & Services 0.1%		
\$2,000	Hornbeck Offshore Services, Inc., 1.50%, 9/1/19	\$1,245,000
Health Care Equipment & Supplies 0.5%		
	Hologic, Inc. (e),	
3,750	zero coupon, 12/15/43	4,633,594
55	2.00%, 3/1/42	69,678
2,000	Wright Medical Group, Inc., 2.00%, 2/15/20	1,911,250
		6,614,522
Health Care Technology 0.3%		
4,250	Allscripts Healthcare Solutions, Inc., 1.25%, 7/1/20	4,393,438
Household Durables 0.9%		
6,500	CalAtlantic Group, Inc., 0.25%, 6/1/19	5,882,500
2,000	KB Home, 1.375%, 2/1/19	1,928,750
2,400	Lennar Corp., 3.25%, 11/15/21	4,650,000
		12,461,250
Independent Power & Renewable Electricity Producers 0.5%		
	NRG Yield, Inc. (c)(d),	
4,300	3.25%, 6/1/20	3,913,000
2,500	3.50%, 2/1/19	2,414,063
		6,327,063
Insurance 0.1%		
2,530	AmTrust Financial Services, Inc., 2.75%, 12/15/44	1,924,381
Internet & Catalog Retail 0.9%		
2,230	Ctrip.com International Ltd., 1.00%, 7/1/20 (c)(d)	2,447,425
	Priceline Group, Inc.,	
4,000	0.35%, 6/15/20	4,905,000
5,000	0.90%, 9/15/21	5,175,000
		12,527,425
Internet Software & Services 2.1%		
4,000	Akamai Technologies, Inc., zero coupon, 2/15/19	3,870,020
1,500	Cornerstone OnDemand, Inc., 1.50%, 7/1/18	1,505,625
5,000	Gogo, Inc., 3.75%, 3/1/20	3,853,150
3,950	LinkedIn Corp., 0.50%, 11/1/19	3,708,063
12,530	Twitter, Inc., 0.25%, 9/15/19	10,948,087
5,000	Web.com Group, Inc., 1.00%, 8/15/18	4,862,500
		28,747,445
IT Services 0.3%		
4,300	Cardtronics, Inc., 1.00%, 12/1/20	4,321,500
Life Sciences Tools & Services 0.2%		
400	Fluidigm Corp., 2.75%, 2/1/34	253,750
2,500	Illumina, Inc., 0.50%, 6/15/21	2,587,500

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		2,841,250
Machinery 0.6%		
4,020	Meritor, Inc., 7.875%, 3/1/26 (e)	4,808,925
4,500	Navistar International Corp., 4.75%, 4/15/19	3,048,750
		7,857,675
Media 0.3%		
1,500	Liberty Media Corp., 1.375%, 10/15/23	1,515,000
2,000	Live Nation Entertainment, Inc., 2.50%, 5/15/19	2,001,250
		3,516,250
Oil, Gas & Consumable Fuels 0.4%		
5,315	Cheniere Energy, Inc., 4.25%, 3/15/45	3,089,344
5,500	Cobalt International Energy, Inc., 2.625%, 12/1/19	2,794,687
1,000	Energy XXI Ltd., 3.00%, 12/15/18 (f)	5,500
		5,889,531
Personal Products 0.3%		
4,030	Herbalife Ltd., 2.00%, 8/15/19	3,841,114
Pharmaceuticals 0.8%		
4,425	Impax Laboratories, Inc., 2.00%, 6/15/22 (c)(d)	4,118,016
1,600	Jazz Investments I Ltd., 1.875%, 8/15/21	1,788,000
3,800	Teligent, Inc., 3.75%, 12/15/19	3,146,875
885	Teva Pharmaceutical Finance Co. LLC, 0.25%, 2/1/26	1,168,753
		10,221,644

Schedule of Investments

AllianzGI NFJ Dividend, Interest & Premium Strategy Fund

April 30, 2016 (unaudited) (continued)

Principal Amount (000s)		Value*
	Real Estate Investment Trust 0.2%	
\$2,000	Extra Space Storage LP, 3.125%, 10/1/35 (c)(d)	\$2,207,500
	Semiconductors & Semiconductor Equipment 3.2%	
4,900	Inphi Corp., 1.125%, 12/1/20 (c)(d)	5,086,813
2,500	Integrated Device Technology, Inc., 0.875%, 11/15/22 (c)(d)	2,342,188
1,610	Intel Corp., 3.25%, 8/1/39	2,451,233
2,400	Lam Research Corp., 1.25%, 5/15/18	3,351,000
6,150	Microchip Technology, Inc., 1.625%, 2/15/25	6,407,531
7,345	Micron Technology, Inc., 3.00%, 11/15/43	5,237,903
20	NVIDIA Corp., 1.00%, 12/1/18	35,737
5,000	NXP Semiconductors NV, 1.00%, 12/1/19	5,687,500
	ON Semiconductor Corp.,	
5,000	1.00%, 12/1/20 (c)(d)	4,559,375
2,000	2.625%, 12/15/26	2,133,750
	SunEdison, Inc. (c)(d)(f),	
2,915	2.625%, 6/1/23	116,600
3,820	3.375%, 6/1/25	152,800
	SunPower Corp.,	
5,000	0.875%, 6/1/21	4,009,375
2,365	4.00%, 1/15/23 (c)(d)	2,297,006
		43,868,811
	Software 1.5%	
	FireEye, Inc. (c)(d),	
1,000	1.00%, 6/1/35	869,375
4,500	1.625%, 6/1/35	3,735,000
1,000	NetSuite, Inc., 0.25%, 6/1/18	1,001,250
2,950	Nuance Communications, Inc., 1.00%, 12/15/35 (c)(d)	2,680,813
1,500	Proofpoint, Inc., 0.75%, 6/15/20 (c)(d)	1,539,375
2,500	Red Hat, Inc., 0.25%, 10/1/19	3,092,188
450	Salesforce.com, Inc, 0.25%, 4/1/18	568,687
1,700	Take-Two Interactive Software, Inc., 1.00%, 7/1/18	2,791,187
4,500	Verint Systems, Inc., 1.50%, 6/1/21	4,066,875
		20,344,750
	Specialty Retail 0.3%	
5,950	Restoration Hardware Holdings, Inc., zero coupon, 7/15/20 (c)(d)	4,503,406
	Technology Hardware, Storage & Peripherals 0.4%	
5,345	Electronics For Imaging, Inc., 0.75%, 9/1/19	5,488,647
	Total Convertible Bonds & Notes (cost-\$267,963,462)	234,383,537
	Shares	
	CONVERTIBLE PREFERRED STOCK 9.2%	
	Banks 0.6%	
3,525	Huntington Bancshares, Inc., 8.50% (g)	4,827,470

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2,790	Wells Fargo & Co., Ser. L, 7.50% (g)	3,476,340
		8,303,810
	Commercial Services & Supplies 0.3%	
45,000	Stericycle, Inc., 5.25%, 9/15/18	3,494,700
	Diversified Financial Services 0.7%	
7,665	Bank of America Corp., Ser. L, 7.25% (g)	9,031,669