

AllianzGI NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND
Form N-Q
June 19, 2014

**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, 2015
end:

Date of reporting period: April 30, 2014

Item 1. Schedule of Investments

Schedule of Investments

AllianzGI NFJ Dividend, Interest & Premium Strategy Fund

April 30, 2014 (unaudited)

Shares		Value*
Common Stock 70.2%		
Aerospace & Defense 1.8%		
85,000	Lockheed Martin Corp.	\$13,951,900
150,000	Northrop Grumman Corp. (a)	18,226,500
		32,178,400
Automobiles 2.2%		
2,100,000	Ford Motor Co. (a)	33,915,000
144,179	General Motors Co.	4,971,292
		38,886,292
Beverages 0.8%		
253,800	Molson Coors Brewing Co., Class B	15,220,386
Capital Markets 1.3%		
200,000	Ameriprise Financial, Inc. (a)	22,326,000
Chemicals 0.8%		
200,000	EI du Pont de Nemours & Co. (a)	13,464,000
Banks 9.3%		
630,200	Citigroup, Inc. (a)	30,192,882
1,300,000	Fifth Third Bancorp (a)	26,793,000
590,000	JP Morgan Chase & Co. (a)	33,028,200
300,000	PNC Financial Services Group, Inc. (a)	25,212,000
1,000,000	Wells Fargo & Co. (a)	49,640,000
		164,866,082
Communications Equipment 1.2%		
830,900	Cisco Systems, Inc. (a)	19,202,099
24,500	Harris Corp.	1,801,240
		21,003,339
Consumer Finance 1.5%		
1,010,000	SLM Corp. (a)	26,007,500
Diversified Telecommunication Services 4.4%		
1,482,300	AT&T, Inc.	52,918,110
522,500	Verizon Communications, Inc.	24,416,425
		77,334,535
Electric Utilities 0.0%		
500	American Electric Power Co., Inc.	26,905
Energy Equipment & Services 0.7%		
90,000	Diamond Offshore Drilling, Inc.	4,914,900
150,000	Ensc PLC, Class A	7,567,500
		12,482,400
Food & Staples Retailing 0.3%		

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75,000	Wal-Mart Stores, Inc.	5,978,250
	Food Products 0.2%	
39,038	Bunge Ltd.	3,109,377
	Health Care Equipment & Supplies 1.5%	
364,100	Baxter International, Inc. (a)	26,502,839
	Health Care Providers & Services 1.4%	
254,300	WellPoint, Inc.	25,602,924
	Industrial Conglomerates 2.0%	
1,353,217	General Electric Co. (a)	36,388,005

Schedule of Investments

AllianzGI NFJ Dividend, Interest & Premium Strategy Fund

April 30, 2014 (unaudited) (continued)

Shares		Value*
Insurance 5.2%		
57,396	American International Group, Inc.	\$3,049,449
1,022,100	MetLife, Inc. (a)	53,506,935
300,000	The Allstate Corp. (a)	17,085,000
200,000	The Travelers Cos, Inc. (a)	18,116,000
		91,757,384
IT Services 1.6%		
83,784	Unisys Corp. (b)	2,041,816
2,125,000	Xerox Corp. (a)	25,691,250
		27,733,066
Metals & Mining 4.2%		
38,872	Alcoa, Inc.	523,606
2,029,900	Barrick Gold Corp. (a)	35,462,353
1,130,700	Freeport-McMoRan Copper & Gold, Inc. (a)	38,862,159
		74,848,118
Multi-Utilities 1.6%		
682,600	Ameren Corp. (a)	28,198,206
Oil, Gas & Consumable Fuels 11.4%		
79,781	Apache Corp.	6,924,991