

AllianzGI NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND
Form N-Q
December 23, 2013

**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 end: January 31, 2014

Date of reporting period: October 31, 2013

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

October 31, 2013 (unaudited)

Shares		Value*
COMMON STOCK	72.6%	
	Aerospace & Defense 2.1%	
115,300	Lockheed Martin Corp.	\$15,374,102
200,000	Northrop Grumman Corp. (a)	21,502,000
		36,876,102
	Automobiles 2.1%	
2,100,000	Ford Motor Co. (a)	35,931,000
	Beverages 0.8%	
253,800	Molson Coors Brewing Co., Class B	13,705,200
	Capital Markets 1.2%	
200,000	Ameriprise Financial, Inc. (a)	20,108,000
	Chemicals 1.6%	
450,000	EI du Pont de Nemours & Co. (a)	27,540,000
	Commercial Banks 5.5%	
1,300,000	Fifth Third Bancorp (a)	24,739,000
300,000	PNC Financial Services Group, Inc. (a)	22,059,000
1,164,900	Wells Fargo & Co. (a)	49,729,581
		96,527,581
	Commercial Services & Supplies 1.1%	
575,000	Pitney Bowes, Inc. (a)	12,270,500
360,000	RR Donnelley & Sons Co.	6,685,200
		18,955,700
	Communications Equipment 0.9%	
600,000	Cisco Systems, Inc. (a)	13,500,000
24,500	Harris Corp.	1,518,020
		15,018,020
	Consumer Finance 1.5%	
1,010,000	SLM Corp. (a)	25,623,700
	Diversified Financial Services 3.1%	
492,700	Citigroup, Inc.	24,033,906
590,000	JP Morgan Chase & Co. (a)	30,408,600
		54,442,506
	Diversified Telecommunication Services 1.5%	
715,500	AT&T, Inc.	25,901,100
	Electric Utilities 0.0%	
500	American Electric Power Co., Inc.	23,420
	Energy Equipment & Services 1.2%	
200,000	Diamond Offshore Drilling, Inc.	12,386,000
150,000	EnSCO PLC, Class A	8,647,500

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		21,033,500
	Food & Staples Retailing 0.3%	
75,000	Wal-Mart Stores, Inc.	5,756,250
	Food Products 0.2%	
39,038	Bunge Ltd.	3,206,191
	Health Care Equipment & Supplies 1.1%	
350,000	Medtronic, Inc. (a)	20,090,000
	Household Durables 1.5%	
898,100	Newell Rubbermaid, Inc. (a)	26,610,703
	Industrial Conglomerates 2.2%	
1,443,217	General Electric Co. (a)	37,725,692

AllianzGI NFJ Dividend, Interest & Premium Strategy Fund Schedule of Investments

October 31, 2013 (unaudited)

Shares		Value*
Insurance 6.2%		
57,396	American International Group, Inc.	\$2,964,504
603,600	Lincoln National Corp. (a)	27,409,476
508,381	MetLife, Inc. (a)	24,051,505
700,000	The Allstate Corp. (a)	37,142,000
200,000	The Travelers Cos, Inc. (a)	17,260,000
		108,827,485
Metals & Mining 4.6%		
2,029,900	Barrick Gold Corp. (a)	39,359,761
1,130,700	Freeport-McMoRan Copper & Gold, Inc. (a)	41,564,532
		80,924,293
Multi-Utilities 1.4%		
682,600	Ameren Corp. (a)	24,696,468
Office Electronics 1.3%		
2,300,000	Xerox Corp. (a)	22,862,000
Oil, Gas & Consumable Fuels 12.9%		
79,781	Apache Corp.	7,084,553
200,000	Chevron Corp. (a)	23,992,000
650,000	ConocoPhillips (a)	47,645,000
464,369	HollyFrontier Corp. (a)	21,388,836
700,000	Marathon Oil Corp. (a)	24,682,000
770,500	Royal Dutch Shell PLC, Class A, ADR (a)	51,361,530
800,000	Total SA, ADR (a)	48,944,000
		225,097,919
Paper & Forest Products 1.3%		
500,000	International Paper Co. (a)	22,305,000
Pharmaceuticals 7.3%		
483,000	AstraZeneca PLC, ADR (a)	25,531,380
250,000	Johnson & Johnson (a)	23,152,500
430,200	Merck & Co., Inc. (a)	19,397,718
800,000	Pfizer, Inc. (a)	24,544,000
959,642	Teva Pharmaceutical Industries Ltd., ADR	35,593,122
		128,218,720
Real Estate Investment Trust 1.5%		
2,219,000	Annaly Capital Management, Inc. (a)	26,162,010
Road & Rail 0.9%		
184,100	Norfolk Southern Corp.	15,836,282
Semiconductors & Semiconductor Equipment 2.2%		
1,597,800	Intel Corp. (a)	39,034,254
Software 2.6%		
600,000	CA, Inc. (a)	19,056,000
770,000	Microsoft Corp.	27,219,500
		46,275,500
Specialty Retail 1.6%		
1,700,000	Staples, Inc.	27,404,000

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Tobacco 0.9%	
300,000	Reynolds American, Inc. (a) 15,411,000
Total Common Stock (cost-\$1,222,801,215) 1,268,129,596	

AllianzGI NFJ Dividend, Interest & Premium Strategy Fund Schedule of Investments

October 31, 2013 (unaudited)

Principal Amount (000s)		Value*
CONVERTIBLE BONDS & NOTES 16.8%		
	Aerospace & Defense 0.5%	
\$3,300	Triumph Group, Inc., 2.625%, 10/1/26	\$8,763,563
	Airlines 0.6%	
2,760	United Continental Holdings, Inc., 6.00%, 10/15/29	10,867,500
	Automobiles 0.1%	
1,000	Ford Motor Co., 4.25%, 11/15/16	2,020,000
	Biotechnology 1.1%	
	BioMarin Pharmaceutical, Inc.,	
465	0.75%, 10/15/18	483,891
2,000	1.50%, 10/15/20	2,062,500
6,750	Corsicanto Ltd., 3.50%, 1/15/32	4,687,031
	Cubist Pharmaceuticals, Inc.,	
3,500	1.875%, 9/1/20 (b)(c)	3,769,063
1,265	2.50%, 11/1/17	2,799,603
3,340	Medivation, Inc., 2.625%, 4/1/17	4,728,187
		18,530,275
	Capital Markets 0.9%	
7,580	Ares Capital Corp., 5.75%, 2/1/16	8,181,663
6,795	BGC Partners, Inc., 4.50%, 7/15/16	7,020,084
		15,201,747
	Commercial Services 0.2%	
3,640	Cenveo Corp., 7.00%, 5/15/17	3,792,425
	Communications Equipment 0.6%	
10,250	Ixia, 3.00%, 12/15/15	11,505,625
	Computers & Peripherals 0.3%	
5,000	SanDisk Corp., 0.50%, 10/15/20 (b)(c)	5,118,750
	Construction Materials 0.1%	
1,005	Cemex S.A.B. de C.V., 4.875%, 3/15/15	1,165,800
	Energy Equipment & Services 0.5%	
4,000	Exterran Holdings, Inc., 4.25%, 6/15/14	5,090,000
2,500	Helix Energy Solutions Group, Inc., 3.25%, 3/15/32	3,178,125
		8,268,125
	Health Care Equipment & Supplies 0.4%	
5,655	HeartWare International, Inc., 3.50%, 12/15/17	6,269,981
	Health Care Providers & Services 0.4%	
2,725	Healthways, Inc., 1.50%, 7/1/18 (b)(c)	2,120,391
2,200	Molina Healthcare, Inc., 1.125%, 1/15/20 (b)(c)	2,250,875
610	Omnicare, Inc., 3.50%, 2/15/44	589,031
1,500	WellPoint, Inc., 2.75%, 10/15/42 (b)(c)	1,955,625
		6,915,922

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Health Care Technology 0.1%		
1,000	Medidata Solutions, Inc., 1.00%, 8/1/18 (b)(c)	1,216,875
Hotels, Restaurants & Leisure 0.5%		
5,995	MGM Resorts International, 4.25%, 4/15/15	7,358,862
1,930	Morgans Hotel Group Co., 2.375%, 10/15/14	1,855,213
		9,214,075

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Principal Amount (000s)		Value*
Household Durables 1.1%		
\$5,765	DR Horton, Inc., 2.00%, 5/15/14	\$8,582,644
2,000	KB Home, 1.375%, 2/1/19	1,987,500
1,500	Lennar Corp., 3.25%, 11/15/21 (b)(c)	2,511,562
6,500	The Ryland Group, Inc., 0.25%, 6/1/19	6,045,000
		19,126,706
Insurance 0.1%		
1,500	Amtrust Financial Services, Inc., 5.50%, 12/15/21	2,304,375
Internet Software & Services 0.9%		
4,500	Dealertrack Technologies, Inc., 1.50%, 3/15/17	5,366,250
4,500	Equinix, Inc., 4.75%, 6/15/16	8,985,937
1,525	Qihoo 360 Technology Co. Ltd., 2.50%, 9/15/18 (b)(c)	1,661,297
		16,013,484
Liesure Equipment & Products 0.1%		
1,300	JAKKS Pacific, Inc., 4.25%, 8/1/18 (b)(c)	1,229,313
Machinery 2.4%		
500	Chart Industries, Inc., 2.00%, 8/1/18	838,750
6,190	Greenbrier Cos, Inc., 3.50%, 4/1/18	6,766,444
	Meritor, Inc.,	
7,000	4.625%, 3/1/26 (d)	7,122,500
5,020	7.875%, 3/1/26 (b)(c)	6,093,025
	Navistar International Corp.,	
7,000	3.00%, 10/15/14	7,223,125
3,845	4.50%, 10/15/18 (b)(c)	3,890,659
2,000	Terex Corp., 4.00%, 6/1/15	4,401,250
4,450	Wabash National Corp., 3.375%, 5/1/18	5,709,906
		42,045,659
Marine 0.2%		
3,090	DryShips, Inc., 5.00%, 12/1/14	2,950,950
Media 0.1%		
4,000	Liberty Interactive LLC, 3.50%, 1/15/31	2,100,000
Metals & Mining 0.3%		
250	Alcoa, Inc., 5.25%, 3/15/14	362,501
4,805	Steel Dynamics, Inc., 5.125%, 6/15/14	5,438,660
		5,801,161
Oil, Gas & Consumable Fuels 1.6%		
10,800	Alpha Natural Resources, Inc., 2.375%, 4/15/15	10,179,000
2,000	Chesapeake Energy Corp., 2.50%, 5/15/37	2,040,000
7,500	Cobalt International Energy, Inc., 2.625%, 12/1/19	7,701,562
8,975	Peabody Energy Corp., 4.75%, 12/15/41	7,471,688
		27,392,250
Pharmaceuticals 0.1%		
740	Pacira Pharmaceuticals, Inc., 3.25%, 2/1/19 (b)(c)	1,595,625
Real Estate Investment Trust 0.5%		

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3,000	DDR Corp., 1.75%, 11/15/40	3,570,000
6,000	Redwood Trust, Inc., 4.625%, 4/15/18	6,082,500
		9,652,500
	Road & Rail 0.8%	
5,000	Avis Budget Group, Inc., 3.50%, 10/1/14	9,800,000
1,500	Hertz Global Holdings, Inc., 5.25%, 6/1/14	4,184,070
		13,984,070

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Principal Amount (000s)		Value*
	Semiconductors & Semiconductor Equipment 0.7%	
\$1,500	Novellus Systems, Inc., 2.625%, 5/15/41	\$2,505,937
2,000	ON Semiconductor Corp., 2.625%, 12/15/26	2,168,750
6,500	SunPower Corp., 4.75%, 4/15/14	7,820,313
		12,495,000
	Software 1.6%	
3,015	Bottomline Technologies (DE), Inc., 1.50%, 12/1/17	3,740,484
3,875	Cadence Design Systems, Inc., 2.625%, 6/1/15	6,771,563
3,000	Concur Technologies, Inc., 0.50%, 6/15/18 (b)(c)	3,555,000
2,000	NetSuite, Inc., 0.25%, 6/1/18 (b)(c)	2,212,500
2,900	Nuance Communications, Inc., 2.75%, 8/15/27	3,055,875
1,500	Salesforce.com, Inc., 0.25%, 4/1/18 (b)(c)	1,640,625
3,000	Take-Two Interactive Software, Inc., 1.75%, 12/1/16	3,585,000
3,230	TeleCommunication Systems, Inc., 7.75%, 6/30/18	3,133,100
		27,694,147
	Total Convertible Bonds & Notes (cost-\$312,437,843)	293,235,903
	Shares	
	CONVERTIBLE PREFERRED STOCK 9.3%	
	Aerospace & Defense 0.2%	
44,500	United Technologies Corp., 7.50%, 8/1/15	2,815,960
	Airlines 0.6%	
228,685	Continental Airlines Finance Trust II, 6.00%, 11/15/30	10,433,753
	Auto Components 0.4%	
121,700	Goodyear Tire & Rubber Co., 5.875%, 4/1/14	7,294,698
	Automobiles 0.6%	
203,705	General Motors Co., 4.75%, 12/1/13, Ser. B	10,454,141
	Biotechnology 0.5%	
148,560	Credit Suisse, 8.00%, 5/9/14 (Gilead Sciences, Inc.) (e)	9,427,618
	Capital Markets 0.4%	
111,360	AMG Capital Trust I, 5.10%, 4/15/36	7,412,400
	Commercial Banks 0.3%	
3,525	Huntington Bancshares, Inc., 8.50%, 12/31/49 (f)	4,508,475
790	Wells Fargo & Co., 7.50%, 12/31/49, Ser. L (f)	899,810
		5,408,285
	Communications Equipment 0.2%	
41,930	The Goldman Sachs Group, Inc., 8.00%, 1/15/14 (QualComm) (e)	2,633,707
	Diversified Financial Services 0.4%	
6,665	Bank of America Corp., 7.25%, 12/31/49, Ser. L (f)	7,181,537
	Diversified Telecommunication Services 0.7%	
50,000	Intelsat SA, 5.75%, 5/1/16	2,710,000

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8,780	Lucent Technologies Capital Trust I, 7.75%, 3/15/17	8,869,995
		11,579,995
	Food Products 0.5%	
78,830	Bunge Ltd., 4.875%, 12/31/49 (f)	8,663,417
	Health Care Providers & Services 0.2%	
2,500	HealthSouth Corp., 6.50%, 12/31/49, Ser. A (f)	3,283,438
	Insurance 0.6%	
133,805	JPMorgan Chase & Co., 7.00%, 3/10/14 (American International Group, Inc.) (e)	5,983,759
155,875	MetLife, Inc., 5.00%, 3/26/14	4,478,289
		10,462,048

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Shares		Value*
IT Services 0.1%		
31,360	Unisys Corp., 6.25%, 3/1/14	\$2,264,819
Metals & Mining 1.2%		
470,810	ArcelorMittal, 6.00%, 1/15/16	11,402,453
220,000	Cliffs Natural Resources, Inc., 7.00%, 2/1/16	4,996,200
315,000	Thompson Creek Metals Co., Inc., 6.50%, 5/15/15	5,361,300
		21,759,953
Multi-Utilities 0.6%		
204,100	AES Trust III, 6.75%, 10/15/29	10,278,476
Oil, Gas & Consumable Fuels 1.0%		
45,100	ATP Oil & Gas Corp., 8.00%, 12/31/49 (b)(c)(f)	2,706
	Chesapeake Energy Corp.,	
99,950	5.00%, 12/31/49 (f)	9,782,606
2,000	5.75%, 12/31/49 (b)(c)(f)	2,366,750
16,265	Energy XXI Bermuda Ltd., 5.625%, 12/31/49 (f)	5,047,233
		17,199,295
Real Estate Investment Trust 0.4%		
176,800	Alexandria Real Estate Equities, Inc., 7.00%, 12/31/49 (f)	4,508,400
35,385	Health Care REIT, Inc., 6.50%, 12/31/49, Ser. I (f)	2,086,300
		6,594,700
Road & Rail 0.4%		
375,515	2010 Swift Mandatory Common Exchange Security Trust, 6.00%, 12/31/13 (c)	6,728,778
	Total Convertible Preferred Stock (cost-\$166,017,407)	161,877,018

Principal Amount (000s)		
SHORT-TERM INVESTMENTS 1.8%		
	Time Deposits 1.8%	
\$23,315	Bank of America-London, 0.03%, 11/1/13	23,315,274
8,478	JP Morgan Chase & Co.-Nassau, 0.03%, 11/1/13	8,478,456
	Total Short Term Investments (cost-\$31,793,730)	31,793,730
	Total Investments, before call options written	
	(cost-\$1,733,050,195) (h) 100.5%	1,755,036,247

Contracts		
CALL OPTIONS WRITTEN (g) (1.1)%		
250	Morgan Stanley Cyclical Flex Index, (CBOE), strike price \$1340, expires 11/1/13	(1,013,397)
200	Morgan Stanley Cyclical Index, (ASE), strike price \$1340, expires 11/16/13	(822,000)
250	strike price \$1350, expires 11/16/13	(820,000)
300	strike price \$1390, expires 12/21/13	(624,000)
100	NASDAQ 100 Flex Index, (CBOE), strike price \$3275, expires 11/8/13	(1,040,417)
	NASDAQ 100 Index, (CBOE),	