

AllianzGI NFJ DIVIDEND, INTEREST & PREMIUM STRATEGY FUND  
Form N-Q  
December 18, 2018

**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)

Scott Whisten 1633 Broadway New York, New York 10019  
(Name and address of agent for service)

Registrant's telephone number, including area code: 212-739-3367

Date of fiscal year January 31  
end:

Date of reporting period: October 31, 2018

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

October 31, 2018 (unaudited)

Shares		Value*
<b>COMMON STOCK - 71.2%</b>		
<b>Aerospace &amp; Defense - 2.7%</b>		
58,897	Lockheed Martin Corp.	\$17,306,883
143,680	United Technologies Corp.	17,846,493
		35,153,376
<b>Auto Components - 0.0%</b>		
12,184	Garrett Motion, Inc. (i)	184,831
<b>Automobiles - 1.2%</b>		
452,200	General Motors Co.	16,545,998
<b>Banks - 9.7%</b>		
644,200	Bank of America Corp.	17,715,500
269,790	Citigroup, Inc.	17,660,453
484,310	Citizens Financial Group, Inc.	18,088,978
206,300	Comerica, Inc.	16,825,828
345,230	JPMorgan Chase & Co. (g)	37,636,975
364,640	U.S. Bancorp (g)	19,059,733
		126,987,467
<b>Biotechnology - 0.7%</b>		
49,867	Amgen, Inc.	9,613,859
<b>Building Products - 0.0%</b>		
20,306	Resideo Technologies, Inc. (i)	427,441
<b>Capital Markets - 2.0%</b>		
75,169	Ameriprise Financial, Inc.	9,564,504
368,570	Morgan Stanley (g)	16,828,906
		26,393,410
<b>Chemicals - 1.1%</b>		
183,010	Eastman Chemical Co.	14,338,833
<b>Commercial Services &amp; Supplies - 0.1%</b>		
22,304	Stericycle, Inc. (i)	1,114,531
<b>Communications Equipment - 1.5%</b>		
422,410	Cisco Systems, Inc.	19,325,257
<b>Containers &amp; Packaging - 0.8%</b>		
227,080	International Paper Co.	10,300,349
<b>Diversified Telecommunication Services - 2.9%</b>		
577,491	AT&T, Inc. (g)	17,717,424
146,729	Frontier Communications Corp.	705,766
341,750	Verizon Communications, Inc.	19,510,508

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			37,933,698
<b>Electric Utilities - 2.1%</b>			
	224,960	Entergy Corp. (g)	18,885,392
	208,236	Exelon Corp.	9,122,819
			28,008,211
<b>Electrical Equipment - 1.2%</b>			
	231,350	Eaton Corp. PLC	16,580,854
<b>Energy Equipment &amp; Services - 1.0%</b>			
	246,480	Schlumberger Ltd.	12,646,889
<b>Equity Real Estate Investment Trusts (REITs) - 1.4%</b>			
	940,532	Host Hotels & Resorts, Inc.	17,973,567
<b>Food &amp; Staples Retailing - 1.5%</b>			
	193,750	Walmart, Inc. (g)	19,429,250
<b>Food Products - 2.7%</b>			
	493,564	Conagra Brands, Inc.	17,570,878
	428,560	Mondelez International, Inc., Class A	17,990,949
			35,561,827

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<b>Healthcare Equipment &amp; Supplies - 2.8%</b>		
273,610	Abbott Laboratories	18,862,673
195,330	Medtronic PLC	17,544,541
		36,407,214
<b>Healthcare Providers &amp; Services - 2.7%</b>		
69,830	Anthem, Inc.	19,243,053
170,290	Quest Diagnostics, Inc. (g)	16,025,992
		35,269,045
<b>Industrial Conglomerates - 1.3%</b>		
121,840	Honeywell International, Inc. (g)	17,644,869
<b>Insurance - 4.0%</b>		
192,930	Allstate Corp.	18,467,260
393,950	MetLife, Inc. (g)	16,226,800
125,780	Reinsurance Group of America, Inc.	17,907,299
		52,601,359
<b>Media - 1.5%</b>		
537,523	Comcast Corp., Class A	20,501,127
<b>Multi-Line Retail - 1.5%</b>		
231,608	Target Corp.	19,369,377
<b>Multi-Utilities - 1.3%</b>		
311,100	Public Service Enterprise Group, Inc. (g)	16,622,073
<b>Oil, Gas &amp; Consumable Fuels - 9.6%</b>		
264,820	ConocoPhillips	18,510,918
164,693	Kinder Morgan, Inc.	2,803,075
143,980	Magellan Midstream Partners L.P. (g)	8,880,686
252,439	Occidental Petroleum Corp.	16,931,084
576,160	Royal Dutch Shell PLC, Class A, ADR (g)	36,407,551
193,488	Southwestern Energy Co. (i)	1,033,226
304,030	Total S.A., ADR	17,816,158
235,400	TransCanada Corp.	8,879,288
160,580	Valero Energy Corp.	14,627,232
		125,889,218
<b>Pharmaceuticals - 6.0%</b>		
20,721	Allergan PLC	3,274,125
169,989	Eli Lilly & Co.	18,433,607
135,730	Johnson & Johnson	19,000,843
260,850	Merck & Co., Inc.	19,201,169
436,004	Pfizer, Inc. (g)	18,774,332
		78,684,076
<b>Road &amp; Rail - 1.3%</b>		
174,160	Kansas City Southern	17,757,354
<b>Semiconductors &amp; Semiconductor Equipment - 2.1%</b>		
414,430	Intel Corp. (g)	19,428,478
138,968	QUALCOMM, Inc.	8,739,698
		28,168,176
<b>Technology Hardware, Storage &amp; Peripherals - 2.9%</b>		
86,230	Apple, Inc. (g)	18,872,298
788,700	HP, Inc. (g)	19,039,218
		37,911,516
<b>Textiles, Apparel &amp; Luxury Goods - 0.7%</b>		
108,322	VF Corp.	8,977,727
<b>Tobacco - 0.9%</b>		
178,150	Altria Group, Inc.	11,586,876

Total Common Stock (cost-\$913,719,453)

935,909,655

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Principal Amount (000s)		
<b>CONVERTIBLE BONDS &amp; NOTES - 22.4%</b>		
<b>Aerospace &amp; Defense - 0.1%</b>		
\$1,610	Arconic, Inc., 1.625%, 10/15/19	1,620,993
<b>Auto Manufacturers - 0.4%</b>		
1,770	Tesla, Inc., 0.25%, 3/1/19	1,884,434
2,485	2.375%, 3/15/22	3,034,908
		4,919,342
<b>Biotechnology - 1.9%</b>		
5,050	BioMarin Pharmaceutical, Inc., 0.599%, 8/1/24	5,254,939
1,610	1.50%, 10/15/20	1,901,961
1,635	Exact Sciences Corp., 1.00%, 1/15/25	1,913,768
2,820	Illumina, Inc., 0.50%, 6/15/21	3,813,072
865	Innoviva, Inc., 2.50%, 8/15/25 (a)	912,294
1,940	Insmmed, Inc., 1.75%, 1/15/25	1,466,952
2,665	Intercept Pharmaceuticals, Inc., 3.25%, 7/1/23	2,503,967
1,245	Ionis Pharmaceuticals, Inc., 1.00%, 11/15/21	1,302,155
3,050	Ligand Pharmaceuticals, Inc., 0.75%, 5/15/23 (a)(b)	2,921,260
2,150	Medicines Co., 2.75%, 7/15/23	1,824,309
965	PTC Therapeutics, Inc., 3.00%, 8/15/22	1,034,782
		24,849,459
<b>Building Materials - 0.0%</b>		
290	Patrick Industries, Inc., 1.00%, 2/1/23 (a)(b)	245,231
<b>Commercial Services - 0.7%</b>		
1,835	Macquarie Infrastructure Corp., 2.875%, 7/15/19	1,826,934
	Square, Inc., 0.375%, 3/1/22	2,559,823
800	0.50%, 5/15/23 (a)(b)	4,891,365
4,075		9,278,122
<b>Computers - 1.1%</b>		
3,570	Electronics For Imaging, Inc., 0.75%, 9/1/19	3,517,025
2,585	Lumentum Holdings, Inc., 0.25%, 3/15/24	2,945,825
1,995	Nutanix, Inc., zero coupon, 1/15/23 (a)(b)	2,202,631
2,750	Pure Storage, Inc., 0.125%, 4/15/23 (a)(b)	2,818,676
3,875	Western Digital Corp., 1.50%, 2/1/24 (a)(b)	3,275,929
		14,760,086
<b>Consumer Discretionary - 0.3%</b>		
3,215	Altaba, Inc., zero coupon, 12/1/18	3,609,429
<b>Diversified Financial Services - 0.8%</b>		
5,000	Encore Capital Group, Inc., 2.875%, 3/15/21	4,393,560
1,670	LendingTree, Inc., 0.625%, 6/1/22	1,970,111
4,990	PRA Group, Inc., 3.00%, 8/1/20	4,710,520
		11,074,191
<b>Electric Utilities - 0.2%</b>		
2,270	NRG Energy, Inc., 2.75%, 6/1/48 (a)(b)	2,368,180
<b>Electrical Equipment - 0.1%</b>		
2,195	SunPower Corp., 4.00%, 1/15/23	1,800,997
<b>Electronics - 0.2%</b>		
2,530	OSI Systems, Inc., 1.25%, 9/1/22	2,322,684
<b>Energy-Alternate Sources - 0.2%</b>		

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	SunEdison, Inc. (a)(b)(c)(d)(f),	
2,915	2.625%, 6/1/23	65,588
3,820	3.375%, 6/1/25	85,950
2,205		