

NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND
Form N-Q
May 30, 2013

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

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

Investment Company Act file number 811-21407

Nuveen Diversified Dividend and Income Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Kevin J. McCarthy Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

Registrant's telephone number, including area code:

312-917-7700

Date of fiscal year

end: 12/31

Date of reporting period: 3/31/2013

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)
Nuveen Diversified Dividend and Income Fund (JDD)
March 31, 2013

Shares	Description (1)	Value
	Common Stocks - 35.9% (24.8% of Total Investments)	
	Aerospace & Defense - 0.6%	
25,000	Raytheon Company	\$ 1,469,750
	Automobiles - 0.8%	
77,000	General Motors Company, (2)	2,142,140
	Building Products - 0.6%	
35,400	Masonite Worldwide Holdings, (2)	1,584,150
	Capital Markets - 0.4%	
33,050	Bank of New York Company, Inc.	925,070
	Chemicals - 0.5%	
23,000	Mosaic Company	1,371,030
	Commercial Banks - 1.3%	
91,800	Wells Fargo & Company	3,395,682
	Communications Equipment - 1.4%	
144,800	Cisco Systems, Inc.	3,027,768
44,000	LM Ericsson Telefonaktiebolget, Sponsored ADR	554,400
	Total Communications Equipment	3,582,168
	Consumer Finance - 1.1%	
52,700	Capital One Financial Corporation	2,895,865
	Diversified Financial Services - 2.5%	
75,400	Citigroup Inc.	3,335,696
66,000	JPMorgan Chase & Co.	3,132,360
	Total Diversified Financial Services	6,468,056
	Diversified Telecommunication Services - 0.3%	
181,200	Frontier Communications Corporation	721,176
	Energy Equipment & Services - 0.4%	
22,800	Halliburton Company	921,348
	Food & Staples Retailing - 0.9%	
43,900	CVS Caremark Corporation	2,414,061
	Industrial Conglomerates - 0.4%	
45,500	General Electric Company	1,051,960
	Insurance - 4.5%	
88,600	American International Group, (2)	3,439,452
120,000	Hartford Financial Services Group, Inc.	3,096,000
37,500	MetLife, Inc.	1,425,750
15,425	Symetra Financial Corporation	206,849
122,600	Unum Group	3,463,450
	Total Insurance	11,631,501
	Machinery - 0.8%	
18,800	Ingersoll Rand Company Limited, Class A	1,034,188
17,400	PACCAR Inc.	879,744
	Total Machinery	1,913,932
	Media - 4.5%	
147,000	Interpublic Group Companies, Inc.	1,915,410
16,393	Metro-Goldwyn-Mayer, (2), (3)	672,797
107,600	National CineMedia, Inc.	1,697,928
32,400	News Corporation, Class A	988,848
50,300	Time Warner Inc.	2,898,286
3,958	Tribune Company, (2)	225,012
3,185	Tribune Company, (15)	
51,000	Viacom Inc., Class B	3,140,070
	Total Media	11,538,351
	Metals & Mining - 1.4%	
40,000	AngloGold Ashanti Limited, Sponsored ADR	942,000
150,500	AuRico Gold Inc.	946,645
61,550	Barrick Gold Corporation	1,809,570
	Total Metals & Mining	3,698,215
	Oil, Gas & Consumable Fuels - 3.1%	
30,800	Canadian Natural Resources Limited	989,604

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9,900	Occidental Petroleum Corporation	775,863
41,650	Royal Dutch Shell PLC, Class A	2,713,914
114,600	Talisman Energy Inc.	1,403,850
43,900	Total SA, Sponsored ADR	2,106,322
	Total Oil, Gas & Consumable Fuels	7,989,553
	Pharmaceuticals - 5.4%	
20,375	AstraZeneca PLC, Sponsored ADR	1,018,343
74,500	GlaxoSmithKline PLC, Sponsored ADR	3,494,795
32,200	Merck & Company Inc.	1,424,206
139,100	Pfizer Inc., (4)	4,014,426
76,900	Sanofi-Aventis, ADR	3,928,052
	Total Pharmaceuticals	13,879,822
	Semiconductors & Equipment - 0.4%	
80,000	Applied Materials, Inc.	1,078,400
	Software - 2.3%	
142,500	CA Technologies, Inc.	3,586,725
83,000	Microsoft Corporation	2,374,630
	Total Software	5,961,355
	Specialty Retail - 0.4%	
41,000	Best Buy Co., Inc.	908,150
	Tobacco - 0.9%	
25,000	Philip Morris International	2,317,750
	Wireless Telecommunication Services - 1.0%	
92,900	Vodafone Group PLC, Sponsored ADR	2,639,288
	Total Common Stocks (cost \$78,233,012)	92,498,773

Shares	Description (1)	Value
	Real Estate Investment Trust Common Stocks - 37.1% (25.6% of Total Investments)	
	Diversified - 2.8%	
154,550	Colonial Properties Trust	\$ 3,494,376
43,750	Vornado Realty Trust	3,659,250
	Total Diversified	7,153,626
	Hotels, Restaurants & Leisure - 2.5%	
164,142	Host Hotels & Resorts Inc.	2,870,844
46,450	Starwood Hotels & Resorts Worldwide, Inc.	2,960,259
59,600	Sunstone Hotel Investors Inc., (2)	733,676
	Total Hotels, Restaurants & Leisure	6,564,779
	Industrial - 1.4%	
90,498	Prologis Inc.	3,618,110
	Mortgage - 0.5%	
56,000	Redwood Trust Inc.	1,298,080
	Office - 6.9%	
164,250	BioMed Realty Trust Inc.	3,547,800
31,350	Boston Properties, Inc.	3,168,231
130,900	Douglas Emmett Inc.	3,263,337
136,500	Mack-Cali Realty Corporation	3,905,265
45,900	SL Green Realty Corporation	3,952,449
	Total Office	17,837,082
	Residential - 6.8%	
130,876	Apartment Investment & Management Company, Class A	4,012,658
45,375	AvalonBay Communities, Inc.	5,747,651
84,700	Equity Residential	4,663,582
130,850	UDR Inc.	3,165,262
	Total Residential	17,589,153
	Retail - 8.9%	
80,660	General Growth Properties Inc.	1,603,521
154,900	Kimco Realty Corporation	3,469,760
57,491	Macerich Company	3,701,271
74,600	Regency Centers Corporation	3,947,086
37,735	Simon Property Group, Inc.	5,983,258
129,750	Weingarten Realty Trust	4,093,613
	Total Retail	22,798,509
	Specialized - 7.3%	
82,400	Extra Space Storage Inc.	3,235,848
79,000	HCP, Inc.	3,938,940
58,650	Health Care REIT, Inc.	3,982,922
24,324	Public Storage, Inc.	3,705,032
52,650	Ventas Inc.	3,853,980
	Total Specialized	18,716,722

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Total Real Estate Investment Trust Common Stocks (cost \$65,757,334)					95,576,061
Shares	Description (1)	Coupon			Value
	Real Estate Investment Trust Preferred Stocks - 1.5% (1.1% of Total Investments)				
	Residential - 1.5%				
151,450	Equity Lifestyle Properties Inc.	6.750%			\$ 3,907,410
	Total Real Estate Investment Trust Preferred Stocks (cost \$3,843,751)				3,907,410
Shares	Description (1)	Coupon		Ratings (5)	Value
	\$1,000 Par (or similar) Institutional Structures - 0.6% (0.4% of Total Investments)				
	Food Products - 0.6%				
15	HJ Heinz Finance Company, 144A	8.000%		BBB-	\$ 1,534,688
	Total \$1,000 Par (or similar) Institutional Structures (cost \$1,310,000)				1,534,688
Principal Amount (000)	Description (1)	Coupon	Maturity (6)	Ratings (5)	Value
	Variable Rate Senior Loan Interests - 32.3% (22.3% of Total Investments) (7)				
	Aerospace & Defense - 0.2%				
\$ 439	Hamilton Sundstrand, Term Loan, First Lien	4.000%	12/13/19	B1	\$ 442,402
	Airlines - 0.2%				
500	Delta Air Lines, Inc., Term Loan B1	5.250%	10/18/18	Ba2	508,594
	Auto Components - 1.1%				
1,297	Federal-Mogul Corporation, Tranche B, Term Loan	2.138%	12/29/14	B1	1,215,709
662	Federal-Mogul Corporation, Tranche C, Term Loan	2.138%	12/28/15	B1	620,259
1,000	Goodyear Tire & Rubber Company, Term Loan, Second Lien	4.750%	4/30/19	Ba1	1,012,492
2,959	Total Auto Components				2,848,460
	Biotechnology - 0.3%				
881	Grifols, Inc., Term Loan	4.250%	6/01/17	BB	891,318
	Capital Markets - 0.4%				
987	Walter Investment Management First Lien, Term Loan	5.750%	11/28/17	B+	1,006,348
	Chemicals - 0.4%				
977	Univar, Inc., Term Loan	5.000%	6/30/17	B+	988,414
	Commercial Services & Supplies - 0.8%				
1,042	Aramark Corporation, Term Loan D	4.000%	2/20/20	BB-	1,054,218
983	KAR Auction Services, Inc., Term Loan B	3.750%	5/19/17	BB-	994,205
2,025	Total Commercial Services & Supplies				2,048,423
	Communications Equipment - 0.6%				
1,500	Arris Group, Inc., Term Loan B, WI/DD	TBD	TBD	BB-	1,504,688
	Consumer Finance - 0.3%				
750	Springleaf Financial Funding Company, Term Loan	5.500%	5/10/17	B3	756,211
	Containers & Packaging - 0.8%				
1,590	Reynolds Group Holdings, Inc., Term Loan	4.750%	9/28/18	B+	1,615,515
356	Sealed Air Corporation, Term Loan B1	4.000%	10/03/18	Ba1	361,862
1,946	Total Containers & Packaging				1,977,377
	Diversified Financial Services - 0.3%				
451	Pinafore LLC, Term Loan	3.750%	9/29/16	BB	455,317
438	WideOpenWest Finance LLC, Term Loan B, WI/DD	TBD	TBD	B1	442,451
889	Total Diversified Financial Services				897,768
	Diversified Telecommunication Services - 0.6%				
854	Intelsat Jackson Holdings, Ltd., Term Loan B1	4.500%	4/02/18	BB-	868,100
748	Windstream Corporation, Term Loan B	3.500%	1/23/20	Baa3	756,541
1,602	Total Diversified Telecommunication Services				1,624,641
	Electric Utilities - 0.7%				
2,312	TXU Corporation, 2014 Term Loan	3.733%	10/10/14	B2	1,705,874
	Electrical Equipment - 0.1%				
294	Sensus Metering Systems, Inc., Term Loan, First Lien	4.750%	5/09/17	Ba3	294,735

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	Food Products - 2.3%				
998	AdvancePierre Foods, Inc., Term Loan, First Lien	5.750%	7/10/17	B1	1,013,709
	H.J Heinz Company, Term Loan B2, WI/DD	TBD	TBD	BB	1,817,775
1,800					
1,238	Michael Foods Group, Inc., Term Loan	4.250%	2/25/18	Ba3	1,259,306
1,947	U.S. Foodservice, Inc., Extended Term Loan	5.750%	3/31/17	B2	1,976,293
5,983	Total Food Products				6,067,083
	Health Care Equipment & Supplies - 1.1%				
1,481	Kinetic Concepts, Inc., Term Loan C1	5.500%	5/04/18	Ba2	1,509,978
1,410	United Surgical Partners International, Inc., Term Loan, First Lien, WI/DD	TBD	TBD	B1	1,413,017
	Total Health Care Equipment & Supplies				2,922,995
2,891					
	Health Care Providers & Services - 3.0%				
4	Community Health Systems, Inc., Extended Term Loan	3.787%	1/25/17	BB	4,293
998	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	1,009,112
1,955	DaVita, Inc., Tranche B, Term Loan	4.500%	10/20/16	Ba2	1,979,438
1,964	Golden Living, Term Loan	5.000%	5/04/18	B1	1,903,942
76	HCA, Inc., Tranche B2, Term Loan	3.534%	3/31/17	BB	76,677
901	Kindred Healthcare, Term Loan	5.250%	6/01/18	Ba3	910,194
993	Select Medical Corporation, Tranche B, Term Loan A	5.501%	6/01/18	BB-	998,703
	Universal Health Services, Inc., Term Loan B	3.750%	11/15/16	BB+	813,004
805					
7,696	Total Health Care Providers & Services				7,695,363
	Health Care Technology - 0.4%				
988	Emdeon Business Services LLC, Term Loan B1	5.000%	11/02/18	BB-	1,002,030
	Hotels, Restaurants & Leisure - 2.7%				
1,950	24 Hour Fitness Worldwide, Inc., New Term Loan	7.500%	4/22/16	Ba3	1,971,532
736	Cedar Fair LP, Term Loan B	3.250%	3/06/20	BB-	746,656
182	Las Vegas Sands Corporation, Extended Delayed Draw Term Loan	2.710%	11/23/16	BBB-	182,848
	Las Vegas Sands Corporation, Extended Term Loan B	2.710%	11/23/16	BBB-	578,408
576	MGM Resorts International, Term Loan B	4.250%	12/20/19	BB	507,745
499					
1,965	Seaworld Parks and Entertainment, Inc., Term Loan B	4.000%	8/17/17	BB-	1,983,664
	Six Flags Theme Parks, Inc., Term Loan B, First Lien	4.001%	12/20/18	BB+	1,028,415
1,013					
6,921	Total Hotels, Restaurants & Leisure				6,999,268
	Household Durables - 0.4%				
1,000	AOT Bedding Super Holdings LLC, Term Loan B	5.003%	10/01/19	B+	1,015,208
	Industrial Conglomerates - 1.5%				
1,000	DuPont Performance Coatings, Dollar Term Loan B	4.750%	1/17/20	B+	1,014,432
	U.S. Foodservice, Inc., Term Loan, First Lien	5.750%	3/31/17	B2	2,974,912
2,940					
3,940	Total Industrial Conglomerates				3,989,344
	Internet & Catalog Retail - 0.3%				
653	Burlington Coat Factory Warehouse Corporation, Term Loan B1	5.500%	2/23/17	B+	662,773
	IT Services - 0.1%				
302	SunGard Data Systems, Inc., Term Loan B	1.953%	2/28/14	BB	303,632
	Media - 3.3%				
582	Bresnan Broadband Holdings LLC, Term Loan B	4.500%	12/14/17	BB+	586,638
969	Cequel Communications LLC, Term Loan	4.000%	2/14/19	Ba2	979,192
987		4.500%	9/18/18	Ba2	1,000,677

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	Cumulus Media, Inc., Term Loan B, First Lien				
750	Cumulus Media, Inc., Term Loan, Second Lien	7.500%	9/16/19	B2	780,000
1,246	Interactive Data Corporation, Term Loan	3.750%	1/31/18	Ba3	1,262,436
537	Nielsen Finance LLC, Term Loan E	2.952%	5/25/16	BBB-	542,812
499	Tribune Company, Exit Term Loan B	4.000%	12/17/19	BB+	504,112
1,564	Univision Communications, Inc., Term Loan C1	4.750%	2/14/20	B+	1,574,842
1,000	UPC Broadband Holding BV, Term Loan N	3.704%	12/31/17	Ba3	1,007,969
1,549	Yell Group PLC, Term Loan, (8)	0.000%	7/31/14	N/R	282,465
9,683	Total Media				8,521,143
	Metals & Mining - 0.2%				
635	FMG Resources, Ltd., Term Loan B	5.250%	10/18/17	BB+	643,285
	Multi-Utilities - 0.4%				
998	ADS Waste Holdings Inc., Term Loan B	4.250%	8/05/19	B+	1,009,844
	Oil, Gas & Consumable Fuels - 1.4%				
500	El Paso Corporation, Tranche B1, Term Loan	5.000%	5/24/18	Ba3	506,473
1,160	Energy Transfer Partners LP, Term Loan B	3.750%	3/24/17	BB	1,167,734
131	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B+	124,484
1,000	Plains Exploration and Production Company, Term Loan	4.000%	11/30/19	Ba1	1,003,750
833	Samson Investment Company, Initial Term Loan, Second Lien	6.000%	9/25/18	B1	845,417
3,624	Total Oil, Gas & Consumable Fuels				3,647,858
	Pharmaceuticals - 3.3%				
499	Bausch & Lomb, Inc., Delayed Draw, Term Loan	4.750%	9/30/15	B+	503,738
1,489	Bausch & Lomb, Inc., Term Loan B	5.250%	5/17/19	B+	1,504,828
1,000	ConvaTec Healthcare, Incremental Term Loan B	5.000%	12/22/16	Ba3	1,017,813
912	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	923,392
736	Quintiles Transnational Corp., Term Loan B2	4.500%	6/08/18	BB-	747,660
1,990	Valeant Pharmaceuticals International, Inc., Series D, Term Loan	3.500%	2/19/19	BBB-	2,010,388
282	Warner Chilcott Corporation, Term Loan B	4.250%	3/15/18	BBB-	285,964
647	Warner Chilcott PLC, Term Loan B1	4.250%	3/15/18	BBB-	656,926
229	Warner Chilcott PLC, Term Loan B2	4.250%	3/15/18	BBB-	232,781
510	Warner Chilcott PLC, Term Loan B3	4.250%	3/15/18	BBB-	517,665
8,294	Total Pharmaceuticals				8,401,155
	Real Estate Investment Trust - 0.4%				
919	iStar Financial, Inc., Term Loan	4.500%	10/16/17	B+	930,377
	Real Estate Management & Development - 0.5%				
866	Capital Automotive LP, Tranche B	5.250%	3/11/17	Ba3	871,717
361	LNR Property Corporation, Term Loan	4.750%	4/29/16	BB+	361,953
1,227	Total Real Estate Management & Development				1,233,670
	Road & Rail - 0.2%				
404	Swift Transportation Company, Inc., Term Loan B2	4.000%	12/01/17	BB	410,228
	Semiconductors & Equipment - 0.7%				
748	NXP Semiconductor LLC, Incremental Term Loan C	4.750%	12/06/19	B+	766,205
980	NXP Semiconductor LLC, Term Loan	4.500%	3/03/17	B1	1,003,888
1,728	Total Semiconductors & Equipment				1,770,093
	Software - 1.2%				
872	Datatel Parent Corp, Term Loan B	4.500%	7/19/18	B+	886,812
868	Infor Enterprise Applications, Term Loan B	5.250%	4/05/18	Ba3	884,551
1,190	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan	5.000%	6/07/19	BB-	1,204,594

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123	B1 SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan	5.000%	6/07/19	BB-	125,075
3,053	B2 Total Software				3,101,032
	Specialty Retail - 1.6%				
254	J Crew Group, Term Loan B1	4.000%	3/07/18	B1	257,307
1,763	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	2/05/18	B+	1,779,798
995	Pilot Travel Centers LLC, First Amendment, Tranche B, Term Loan	4.250%	8/07/19	BB	1,007,282
950	Tempur-Pedic International, Inc., Term Loan B	5.000%	11/20/19	BB	964,505
3,962	Total Specialty Retail				4,008,892
	Wireless Telecommunication Services - 0.5%				
442	Clear Channel Communications, Inc., Tranche B, Term Loan	3.854%	1/29/16	CCC+	393,238
1,000	Cricket Communications, Inc., Term Loan C, WI/DD	TBD	TBD	Ba3	1,007,657
1,442	Total Wireless Telecommunication Services				1,400,895
\$ 84,404	Total Variable Rate Senior Loan Interests (cost \$83,770,146)				83,231,421

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (5)	Value
	Corporate Bonds - 0.2% (0.1% of Total Investments)				
	Media - 0.1%				
\$ 132	Clear Channel Communications, Inc., 144A	9.000%	12/15/19	CCC+	\$ 126,885
	Metals & Mining - 0.1%				
215	Southern Copper Corporation	7.500%	7/27/35	BBB+	257,956
\$ 347	Total Corporate Bonds (cost \$380,740)				384,841

Principal Amount (000) (9)	Description (1)	Coupon	Maturity	Ratings (5)	Value
	Emerging Markets Debt and Foreign Corporate Bonds - 32.4% (22.4% of Total Investments)				
	Argentina - 0.5%				
130	City of Buenos Aires, Argentina, 144A	12.500%	4/06/15	B-	\$ 123,500
145	Republic of Argentina	7.000%	10/03/15	B-	122,525
80	Republic of Argentina	8.750%	6/02/17	B	58,800
451	Republic of Argentina	8.280%	12/31/33	CC	243,688
395	Republic of Argentina	8.280%	12/31/33	B-	205,481
228 EUR	Republic of Argentina	7.820%	12/31/33	CC	150,839
1,388	Republic of Argentina	2.500%	12/31/38	CC	433,750
	Total Argentina				1,338,583
	Azerbaijan - 0.2%				
465	Azerbaijan State Oil Company, Reg S	5.450%	2/09/17	BBB-	495,225
	Brazil - 3.8%				
300	Banco BTG Pactual SA Cayman, 144A	5.750%	9/28/22	Ba1	301,140
170	Banco do Brasil, Reg S	8.500%	N/A (10)	Baa2	203,150
340	Banco do Brasil, 144A	6.250%	N/A (10)	BB	334,900
255	Banco do Nordeste do Brasil, 144A	3.625%	11/09/15	BBB	261,375
875	Brazil Minas SPE via State of Minas Gerais, Pass Through Notes, 144A, WI/DD	5.333%	2/15/28	BBB	963,926
36 BRL	Brazil Notas do Tesouro Nacional	6.000%	5/15/15	Baa2	438,434
300	Centrais Eletricas Brasileiras SA, 144A	5.750%	10/27/21	BBB	319,875
400	Centrais Eletricas Brasileiras SA, Reg S	5.750%	10/27/21	BBB	426,500
695 BRL	Companhia Energetica de Sao Paulo, 144A	9.750%	1/15/15	Ba1	535,845
291	Federative Republic of Brazil	8.250%	1/20/34	BBB	442,320
1,635	Federative Republic of Brazil	7.125%	1/20/37	BBB	2,268,541
385	Federative Republic of Brazil	5.625%	1/07/41	BBB	450,450
150	Fibria Overseas Finance, 144A	6.750%	3/03/21	BB+	165,675
120	Globo Comunicacao Participacoes, SA, 144A	6.250%	N/A (10)	BBB+	127,560
295		5.307%	5/11/22	BBB+	317,863

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	Globo Comunicacao Participacoes, SA, 144A				
415	Itau Unibanco Holdings SA, Reg S	5.500%	8/06/22	BBB	431,600
200	OGX Petroleo e Gas Participacoes SA, 144A	8.375%	4/01/22	B1	151,000
260	Petrobras International Finance Company	6.750%	1/27/41	A3	293,876
175	Petrobras International Finance Company	5.375%	1/27/21	A3	188,824
215	Rearden G Holdings, 144A	7.875%	3/30/20	BB	236,500
310	Samarco Mineracao SA, 144A	4.125%	11/01/22	BBB	301,630
294	Telemar Norte Leste SA, 144A	5.500%	10/23/20	BBB	306,495
430	Vale SA	5.625%	9/11/42	A-	425,405
	Total Brazil				9,892,884
	Canada - 0.3%				
431	Pacific Rubiales Energy Corporation, 144A	7.250%	12/12/21	BB+	489,832
150	Pacific Rubiales Energy Corporation, 144A	5.125%	3/28/23	BB+	151,350
	Total Canada				641,182
	Chile - 1.3%				
640	Coporacion Nacional del Cobre de Chile, Reg S	3.750%	11/04/20	A1	670,168
305	Coporacion Nacional del Cobre de Chile, Reg S	3.875%	11/03/21	A1	319,895
200	Corporacion Geo SA DE CV, Reg S	8.875%	3/27/22	BB-	171,000
420	Corporacion Nacional del Cobre, 144A	3.750%	11/04/20	A1	439,798
210	Corporacion Nacional del Cobre, 144A	3.000%	7/17/22	A1	205,170
545	Corporacion Nacional del Cobre, 144A	4.250%	7/17/42	A1	500,490
195	E-CL SA, 144A	5.625%	1/15/21	BBB-	219,626
225	Empresa Nacional del Petroleo, Reg S	6.250%	7/08/19	A	252,062
395	Empresa Nacional del Petroleo, Reg S, 144A	4.750%	12/06/21	A	407,475
	Total Chile				3,185,684
	China - 0.1%				
255	Sinopec Group Overseas Development 2012, 144A	3.900%	5/17/22	Aa3	270,907
	Colombia - 1.6%				
395	Bancolombia SA	6.125%	7/26/20	BBB-	423,638
275	Bancolombia SA	5.125%	9/11/22	BBB-	276,375
215	Grupo Aval Acciones y Valores, 144A	4.750%	9/26/22	Baa3	215,538
708,000 COP	Republic of Colombia	12.000%	10/22/15	BBB-	466,764
730	Republic of Colombia	7.375%	3/18/19	BBB-	939,875
420,000 COP	Republic of Colombia	7.750%	4/14/21	BBB-	291,688
175,000 COP	Republic of Colombia	9.850%	6/28/27	BBB-	147,535
535	Republic of Colombia	10.375%	1/28/33	BBB-	920,200
245	Republic of Colombia	7.375%	9/18/37	BBB-	350,350
100	Republic of Colombia	6.125%	1/18/41	BBB-	125,800
	Total Colombia				4,157,763
	Costa Rica - 0.2%				
590	Republic of Costa Rica, 144A	4.250%	1/26/23	Baa3	589,115
	Cote d Ivoire (Ivory Coast) - 0.3%				
905	Ivory Coast Republic, Reg S	5.750%	12/31/32	D	837,125
	Croatia - 0.6%				
280	Republic of Croatia, 144A	6.250%	4/27/17	BBB-	299,922
590	Republic of Croatia	5.375%	11/29/19	BBB-	646,103
575	Republic of Croatia, 144A, WI/DD	5.500%	4/04/23	BBB-	572,459
130	Republic of Croatia, 144A	6.625%	7/14/20	BBB-	141,375
	Total Croatia				1,659,859
	Dominican Republic - 0.1%				
202	Dominican Republic, Reg S	9.040%	1/23/18	B+	225,151
	El Salvador - 0.6%				
260	Republic of El Salvador, 144A	5.875%	1/30/25	BB	272,610
30	Republic of El Salvador	8.250%	4/10/32	BB	37,425
165	Republic of El Salvador, Reg S	7.375%	12/01/19	BB	195,773
616	Republic of El Salvador, Reg S	7.750%	1/24/23	BB	745,360
75	Republic of El Salvador, Reg S	7.625%	9/21/34	BB	90,188
20	Republic of El Salvador, Reg S	7.650%	6/15/35	BB	22,930
260	Republic of El Salvador, Reg S	7.625%	2/01/41	BB	298,350
	Total El Salvador				1,662,636

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	Georgia - 0.1%				
225	Georgian Railway LLC, 144A	7.750%	7/11/22	BB-	257,063
	Guatemala - 0.2%				
310	Republic of Guatemala, 144A	4.875%	2/13/28	Ba1	303,025
245	Republic of Guatemala, 144A	5.750%	6/06/22	Ba1	269,868
	Total Guatemala				572,893
	Hungary - 1.0%				
395	Republic of Hungary, Government	4.375%	7/04/17	Ba1	489,572
	EUR Bond				
276	Republic of Hungary, Government	4.125%	2/19/18	Ba1	263,580
	Bond				
90	Republic of Hungary, Government	5.750%	6/11/18	Ba1	115,789
	EUR Bond				
230	Republic of Hungary, Government	3.875%	2/24/20	Ba1	262,256
	EUR Bond				
444	Republic of Hungary, Government	5.375%	2/21/23	Ba1	417,915
	Bond				
940	Republic of Hungary, Government	7.625%	3/29/41	Ba1	958,800
	Bond				
	Total Hungary				2,507,912
	Iceland - 0.1%				
231	Republic of Iceland, Treasury	5.875%	5/11/22	BBB	264,844
	Obligations, 144A				
	India - 0.4%				
200	Bank of India London, 144A, WI/DD	3.625%	9/21/18	BBB-	200,800
200	Bharti Airtel International Company,	5.125%	3/11/23	BBB-	200,800
	144A				
285	Reliance Holdings USA Inc., 144A	5.400%	2/14/22	BBB	317,691
245	Vedanta Resources PLC, 144A	8.250%	6/07/21	BB	279,300
	Total India				998,591
	Indonesia - 1.8%				
185	Majapahit Holdings BV, Reg S	8.000%	8/07/19	Baa3	228,013
200	Perusahaan Listrik Negara PT, Reg S	5.500%	11/22/21	Baa3	217,000
590	Republic of Indonesia, Reg S	10.375%	5/04/14	Baa3	645,313
520	Republic of Indonesia, Reg S	7.250%	4/20/15	Baa3	575,900
1,445	Republic of Indonesia, Reg S	7.500%	1/15/16	Baa3	1,656,331
165	Republic of Indonesia, Reg S	6.875%	1/17/18	Baa3	194,700
395	Republic of Indonesia, Reg S	11.625%	3/04/19	Baa3	572,750
520	Republic of Indonesia, Reg S	6.625%	2/17/37	Baa3	640,900
	Total Indonesia				4,730,907
	Ireland - 0.2%				
200	RZD Capital Limited, Russian	5.700%	4/05/22	Baa1	220,500
	Railways, Reg S				
200	VTB Capital SA, Reg S	6.875%	5/29/18	Baa1	220,500
	Total Ireland				441,000
	Isle of Man - 0.1%				
305	Sasol Financing International	4.500%	11/14/22	Baa1	301,569
	Kazakhstan - 1.5%				
295	Halyk Savings Bank of Kazakhstan,	9.250%	10/16/13	BB	301,638
	Reg S				
330	Kazakhstan Development Bank	6.500%	6/03/20	BBB+	372,735
200	Kazakhstan Development Bank, 144A	4.125%	12/10/22	BBB+	193,500
200	Kazakhstan Development Bank, Reg S	5.500%	12/20/15	BBB+	215,000
375	Kazakhstan Temir Zholy JSC	7.000%	5/13/16	BBB	420,938
200	Kazakhstan Temir Zholy JSC, 144A	6.950%	7/10/42	BBB	234,000
225	Kazatomprom, Reg S	6.250%	5/20/15	Baa3	239,906
435	Kazmunaygas National, Reg S	11.750%	1/23/15	BBB	504,056
430	KazMuniaGaz Finance Subsidiary,	11.750%	1/23/15	BBB	498,263
	144A				
265	KazMuniaGaz Finance Subsidiary,	9.125%	7/02/18	BBB	333,868
	144A				
445	KazMuniaGaz Finance Subsidiary, Reg	9.125%	7/02/18	BBB	560,647
	S				
	Total Kazakhstan				3,874,551
	Latvia - 0.6%				
295	Latvia Republic	5.250%	2/22/17	BBB	326,713
520	Latvia Republic, 144A	5.250%	2/22/17	BBB	575,900
715	Latvia Republic, 144A	3.625%	1/12/20	BBB	687,473
	Total Latvia				1,590,086
	Lithuania - 0.7%				

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175	Republic of Lithuania, 144A	7.375%	2/11/20	Baa1	220,063
145	Republic of Lithuania, 144A	6.125%	3/09/21	Baa1	171,825
670	Republic of Lithuania, 144A	6.625%	2/01/22	Baa1	820,750
120	Republic of Lithuania, Reg S	5.125%	9/14/17	Baa1	132,900
315	Republic of Lithuania, Reg S	6.125%	3/09/21	Baa1	373,275
	Total Lithuania				1,718,813
	Luxembourg - 0.1%				
250	Gaz Capital SA, Reg S	8.625%	4/28/34	Baa1	339,375
	Malaysia - 0.5%				
765	Pertoliam Nasional Berhad, 144A	5.625%	3/15/16	A-	856,759
360	Petronas Capital Limited, Reg S	5.250%	8/12/19	A1	418,659
	Total Malaysia				1,275,418
	Mexico - 1.7%				
200	Alpek SA DE CV, Reg S	4.500%	11/20/22	BBB-	207,500
196	America Movil SA de C.V.	6.125%	3/30/40	A2	228,148
8,018 MXN	Mexico Bonos de DeSarrolo	8.000%	6/11/20	A-	774,134
230	United Mexican States	8.300%	8/15/31	Baa1	349,025
365	United Mexican States	7.500%	4/08/33	Baa1	521,950
275	United Mexican States	6.750%	9/27/34	Baa1	365,750
386	United Mexican States, WI/DD	6.050%	1/11/40	Baa1	477,675
1,092	United Mexican States	4.750%	3/08/44	Baa1	1,132,950
260	United Mexican States	5.750%	10/12/00	Baa1	285,220
	Total Mexico				4,342,352
	Morocco - 0.2%				
215	Kingdom of Morocco, 144A	4.250%	12/11/22	BBB-	219,408
235	Kingdom of Morocco, 144A	5.500%	12/11/42	BBB-	233,238
	Total Morocco				452,646
	Panama - 0.7%				
180	AES Panama	6.350%	12/21/16	BBB-	198,000
30	Republic of Panama	7.250%	3/15/15	BBB	33,450
490	Republic of Panama	8.875%	9/30/27	BBB	756,315
465	Republic of Panama	9.375%	4/01/29	BBB	756,323
	Total Panama				1,744,088
	Peru - 0.7%				
165	El Fondo Mivivienda SA, 144A	3.500%	1/31/23	BBB	159,968
590	Republic of Peru	8.375%	5/03/16	BBB	718,620
140	Republic of Peru	7.125%	3/30/19	BBB	179,690
110	Republic of Peru	8.750%	11/21/33	BBB	179,850
265	Republic of Peru	6.550%	3/14/37	BBB	359,075
249 PEN	Republic of Peru Treasury Bond	7.840%	8/12/20	BBB+	121,126
	Total Peru				1,718,329
	Philippines - 1.1%				
185	National Power Corporation	9.625%	5/15/28	BB+	291,838
230	Republic of the Philippines	9.875%	1/15/19	BBB-	324,875
270	Republic of the Philippines	10.625%	3/16/25	BBB-	452,925
425	Republic of the Philippines	9.500%	2/02/30	BBB-	696,469
210	Republic of the Philippines	7.750%	1/14/31	BBB-	303,713
550	Republic of the Philippines	6.375%	1/15/32	BBB-	710,188
	Total Philippines				2,780,008
	Poland - 0.7%				
95	Republic of Poland	3.875%	7/16/15	A2	100,743
190	Republic of Poland	6.375%	7/15/19	A2	233,425
575	Republic of Poland	5.125%	4/21/21	A2	664,125
710	Republic of Poland	5.000%	3/23/22	A2	811,125
	Total Poland				1,809,418
	Qatar - 0.5%				
282	Nakilat, Inc., Reg S	6.067%	12/31/33	AA-	341,925
567	State of Qatar, Reg S	4.000%	1/20/15	AA	597,618
215	State of Qatar, Reg S	5.250%	1/20/20	AA	251,120
	Total Qatar				1,190,663
	Romania - 0.6%				
315 EUR	Republic of Romania	4.875%	11/07/19	Baa3	422,571
226	Republic of Romania, Reg S	6.750%	2/07/22	Baa3	263,008
390	Republic of Romania, 144A	6.750%	2/07/22	Baa3	453,863
294	Republic of Romania, 144A	4.375%	8/22/23	Baa3	287,879
	Total Romania				1,427,321
	Russia - 2.2%				
290	Alrosa Finance SA, 144A	7.750%	11/03/20	BB-	339,576
215	EuroChem Mineral & Chemical GI Limited, 144A	5.125%	12/12/17	BB	218,225

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255	Gazprom International SA, Reg S	4.375%	9/19/22	BBB-	251,494
200	Gazprom Neft OAO Via GPN Capital SA, 144A	4.375%	9/19/22	BBB-	197,250
200	Gazprom OAO Via Gaz Capital SA, Reg S	5.999%	1/23/21	Baa1	224,000
5,995 RUB	Russian Federal Bond - OFZ	8.150%	2/03/27	BBB+	207,995
200	Russian Federation	4.500%	4/04/22	Baa1	217,900
700	Russian Federation, Reg S	3.625%	4/29/15	Baa1	730,800
600	Russian Federation, Reg S	5.000%	4/29/20	Baa1	678,000
1,422	Russian Federation, Reg S	7.500%	3/31/30	Baa1	1,761,950
200	Russian Federation, Reg S	5.625%	4/04/42	Baa1	224,500
200	Sberbank of Russia Loan	5.717%	6/16/21	A3	217,500
365	VTB Capital SA	6.551%	10/13/20	Baa1	400,588
	Total Russia				5,669,778
	Senegal - 0.2%				
400	Republic of Senegal	8.750%	5/13/21	B+	474,000
	Serbia - 0.5%				
455	Republic of Serbia, 144A	4.875%	2/25/20	BB-	449,768
265	Republic of Serbia, 144A	7.250%	9/28/21	BB-	293,488
440	Republic of Serbia, Reg S	7.250%	9/28/21	BB-	487,300
	Total Serbia				1,230,556
	Singapore - 0.2%				
210	DBS Bank Limited Singapore, Reg S	3.625%	9/21/22	Aa2	219,704
210	Oversea-Chinese Banking Corporation	3.750%	11/15/22	Aa2	220,828
	Total Singapore				440,532
	Slovakia - 0.2%				
550	Slovakia Government, 144A	4.375%	5/21/22	A+	580,349
	South Africa - 0.7%				
200	Esckom Holdings Limited, Reg S	5.750%	1/26/21	BBB+	216,500
375	Republic of South Africa	6.875%	5/27/19	Baa1	456,563
325	Republic of South Africa	5.500%	3/09/20	Baa1	371,313
180	Republic of South Africa	4.665%	1/17/24	Baa1	192,600
2,590 ZAR	Republic of South Africa	8.750%	2/28/48	BBB+	294,655
335	Transnet SOC Limited, 144A	4.500%	2/10/16	A3	351,904
	Total South Africa				1,883,535
	Spain - 0.1%				
150	Santander Issuances, Reg S	4.125%	11/09/22	BBB+	150,750
	Sri Lanka - 0.4%				
170	Republic of Sri Lanka, 144A	6.250%	10/04/20	BB-	181,050
200	Republic of Sri Lanka, 144A	6.250%	7/27/21	BB-	211,748
290	Republic of Sri Lanka, 144A	5.875%	7/25/22	BB-	300,875
175	Republic of Sri Lanka, Reg S	6.250%	10/04/20	BB-	186,375
200	Republic of Sri Lanka, Reg S	6.250%	7/27/21	BB-	211,748
	Total Sri Lanka				1,091,796
	Sweden - 0.1%				
285	PKO Finance AB, 144A	4.630%	9/26/22	A2	295,263
	Tailand - 0.1%				
200	PTT Global Chemical PCL, 144A	4.250%	9/19/22	BBB	208,736
	Turkey - 1.8%				
210	Akbank TAX, Reg S	3.875%	10/24/17	Baa2	213,938
775	Republic of Turkey, Government Bond	7.000%	9/26/16	BBB-	891,250
321	Republic of Turkey, Government Bond	7.500%	7/14/17	BBB-	382,793
185	Republic of Turkey, Government Bond	6.750%	4/03/18	BBB-	218,300
1,495	Republic of Turkey, Government Bond, WI/DD	7.375%	2/05/25	BBB-	1,909,863
360	Republic of Turkey, Government Bond	6.875%	3/17/36	BBB-	443,700
215	Turkiye Garanti Bankasi AS, 144A	4.000%	9/13/17	Baa2	220,913
235	Turkiye Halk Bankasi, 144A	3.875%	2/05/20	Baa2	230,888
210	Turkiye IS Bankasi (Isbank)	3.875%	11/07/17	Baa2	213,150
	Total Turkey				4,724,795
	Ukraine - 0.9%				
220	Republic of Ukraine	9.250%	7/24/17	B	238,172
355	Republic of Ukraine, 144A	6.250%	6/17/16	B	347,510
445	Republic of Ukraine, 144A	9.250%	7/24/17	B	481,757
220	Republic of Ukraine, 144A	7.800%	11/28/22	B	222,750
200	Republic of Ukraine, Reg S	6.875%	9/23/15	B	199,420
315	Republic of Ukraine, Reg S	6.580%	11/21/16	B	309,488
440	Republic of Ukraine, Reg S	6.750%	11/14/17	B	434,500
200	Republic of Ukraine, Reg S	7.800%	11/28/22	B	202,500
	Total Ukraine				2,436,097

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United Arab Emirates - 0.2%					
242	Dubai Electricity and Water Authority, 144A	7.375%	10/21/20	Baa3	294,030
65	Emirate of Abu Dhabi	6.750%	4/08/19	AA	81,250
233	Waha Aerospace BV, 144A	3.925%	7/28/20	AA	247,903
	Total United Arab Emirates				623,183
Uruguay - 0.2%					
243	Republic of Uruguay	7.875%	1/15/33	BBB-	351,981
116	Republic of Uruguay	6.875%	9/28/25	BBB-	153,120
	Total Uruguay				505,101
Venezuela - 1.5%					
255	Petroleos de Venezuela SA	5.250%	4/12/17	B+	220,952
475	Petroleos de Venezuela SA, 144A	8.500%	11/02/17	B+	461,938
555	Petroleos de Venezuela SA, Reg S	8.500%	11/02/17	B+	539,738
230	Republic of Venezuela, Reg S	5.750%	2/26/16	B+	216,775
325	Republic of Venezuela, Reg S	12.750%	8/23/22	B+	379,113
1,050	Republic of Venezuela, Reg S, WI/DD	11.750%	10/21/26	B+	1,161,825
490	Republic of Venezuela, WI/DD	9.375%	1/13/34	B+	471,625
300	Republic of Venezuela, Reg S	9.000%	5/07/23	B+	287,250
	Total Venezuela				3,739,216
	Total Emerging Markets Debt and Foreign Corporate Bonds (cost \$78,952,349)				83,347,648

Principal Amount (000)	Description (1)	Coupon	Maturity	Value
	Short-Term Investments - 4.8% (3.3% of Total Investments)			
\$ 7,612	Repurchase Agreement with Fixed Income Clearing Corporation, dated 3/28/13, repurchase price \$7,611,937, collateralized by \$7,480,000 U.S. Treasury Notes, 1.500%, due 6/30/16, value \$7,768,765	0.010%	4/01/13	\$ 7,611,929
4,720	Repurchase Agreement with Fixed Income Clearing Corporation, dated 3/28/13, repurchase price \$4,719,526, collateralized by \$4,840,000 U.S. Treasury Notes, 0.500%, due 7/31/17, value \$4,817,654	0.010%	4/01/13	4,719,521
\$ 12,332	Total Short-Term Investments (cost \$12,331,450)			12,331,450
	Total Investments (cost \$324,578,782) - 144.8%			372,812,292
	Borrowings - (41.9)% (11)			(107,800,000)
	Other Assets Less Liabilities - (2.9)% (12)			(7,604,677)
	Net Assets Applicable to Common Shares - 100%			\$ 257,407,615

Investments in Derivatives as of March 31, 2013

Call Options Written outstanding:

Number of Contracts	Type	Notional Amount (13)	Expiration Date	Strike Price	Value (12)
(655)	AuRico Gold Inc.	\$ (458,500)	6/22/13	\$ 7	\$ (18,012)
(655)	AuRico Gold Inc.	(524,000)	6/22/13	8	(6,550)
(410)	Best Buy Co., Inc.	(779,000)	6/22/13	19	(160,925)
(498)	CA Technologies, Inc.	(1,245,000)	5/18/13	25	(43,575)
(375)	MetLife, Inc.	(1,350,000)	4/20/13	36	(85,313)
(318)	Talisman Energy Inc.	(381,600)	4/20/13	12	(15,900)
(2,911)	Total Call Options Written (premium received \$243,066)	\$ (4,738,100)			\$ (330,275)

Forward Foreign Currency Exchange Contracts outstanding:

Currency Contracts	Notional Amount	In Exchange For	Notional Amount (Local)	Settlement	Unrealized Appreciation (Depreciation)
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Counterparty	to Deliver	(Local Currency)	Currency	Currency)	Date	(U.S. Dollars)	(12)
Bank of America	Colombian Peso	1,717,617,000	U.S. Dollar	947,703	6/19/13	\$	12,959
Citibank N.A.	U.S. Dollar	397,540	Nigerian Naira	69,331,000	12/09/13		16,882
Credit Suisse	U.S. Dollar	213,745	Turkish Lira	390,000	6/19/13		(333)
JPMorgan Chase	Euro	1,116,000	U.S. Dollar	1,446,883	6/19/13		15,545
JPMorgan Chase	Mexican Peso	1,572,000	U.S. Dollar	125,206	6/19/13		(1,142)
JPMorgan Chase	South African Rand	2,555,000	U.S. Dollar	274,752	6/19/13		(230)
JPMorgan Chase	U.S. Dollar	223,614	Israeli Shekel	825,000	6/19/13		2,576
JPMorgan Chase	U.S. Dollar	204,755	Malaysian Ringgit	645,000	6/19/13		3,227
JPMorgan Chase	U.S. Dollar	220,988	Philippine Peso	8,950,000	6/19/13		(1,479)
Standard Chartered Bank	Chilean Peso	104,500,000	U.S. Dollar	218,140	6/19/13		(1,074)
Standard Chartered Bank	U.S. Dollar	51,526	Colombian Peso	94,525,000	6/19/13		(85)
Standard Chartered Bank	U.S. Dollar	51,535	Colombian Peso	94,516,000	6/19/13		(99)
Standard Chartered Bank	U.S. Dollar	102,777	Colombian Peso	189,059,000	6/19/13		110
State Street Bank and Trust	Peruvian Nuevo Sol	240,000	U.S. Dollar	92,546	6/19/13		69
UBS AG	Brazilian Real	1,482,000	U.S. Dollar	744,376	6/04/13		16,050
UBS AG	U.S. Dollar	219,091	Chilean Peso	104,500,000	6/19/13		123
UBS AG	U.S. Dollar	431,619	Indian Rupee	24,080,000	6/19/13		3,300
UBS AG	U.S. Dollar	211,099	Russian Ruble	6,600,000	6/19/13		(1,582)
						\$	64,817

Interest Rate Swaps outstanding:

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Effective Date (14)	Termination Date	Unrealized Appreciation
JPMorgan	\$ 19,950,000	Receive	USD-LIBOR 1-Month	1.193%	Monthly	3/21/11	3/21/14	\$ (189,392)
JPMorgan	30,450,000	Receive	USD-LIBOR 1-Month	1.255	Monthly	12/01/14	12/01/18	132,479
JPMorgan	30,450,000	Receive	USD-LIBOR 1-Month	1.673	Monthly	12/01/14	12/01/20	351,632
Morgan Stanley	19,950,000	Receive	USD-LIBOR 1-Month	2.064	Monthly	3/21/11	3/21/16	(977,336)
								\$ (682,617)

Fair Value Measurements

Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 - Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 - Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 - Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Common Stocks	\$ 91,825,976	\$ 672,797	\$ *	\$ 92,498,773
Real Estate Investment Trust Common Stocks	95,576,061			95,576,061
Real Estate Investment Trust Preferred Stocks	3,907,410			3,907,410
		1,534,688		1,534,688

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\$1,000 Par (or similar) Institutional Structures			
Variable Rate Senior Loan Interests	83,231,421		83,231,421
Corporate Bonds	384,841		384,841
Emerging Markets Debt and Foreign Corporate Bonds	83,347,648		83,347,648
Short-Term Investments: Repurchase Agreements	12,331,450		12,331,450
Derivatives:			
Call Options Written	(330,275)		(330,275)
Forward Foreign Currency Exchange Contracts**	64,817		64,817
Interest Rate Swaps**	(682,617)		(682,617)
Total	\$ 190,979,172	\$ 180,885,045	\$ 371,864,217

* Value equals zero as of the end of the reporting period.

** Represents net unrealized appreciation (depreciation) as reported in the Fund's Portfolio of Investments.

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to recognition of premium amortization and timing differences in recognizing certain gains and losses on investment transactions. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of March 31, 2013, the cost of investments (excluding investments in derivatives) was \$330,519,719.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of March 31, 2013, were as follows:

Gross unrealized:	
Appreciation	\$ 55,352,765
Depreciation	(13,060,192)
Net unrealized appreciation (depreciation) of investments	\$ 42,292,573

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
 - (2) Non-income producing; issuer has not declared a dividend within the past twelve months.
 - (3) For fair value measurement disclosure purposes, Common Stock classified as Level 2.
 - (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives.
 - (5) Ratings: Using the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (6) Senior Loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a Borrower to prepay, prepayments of Senior Loans may occur. As a result, the actual remaining maturity of Senior Loans held may be substantially less than the stated maturities shown.
 - (7) Senior Loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate (LIBOR), or (ii) the prime rate offered by one or more major United States banks.
- Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or borrower prior to the disposition of a Senior Loan.
- (8) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
 - (9) Principal Amount (000) denominated in U.S. Dollars, unless otherwise noted.
 - (10) Perpetual security. Maturity date is not applicable.

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(11)	Borrowings as a percentage of Total Investments is 28.9%.
(12)	Other Assets Less Liabilities includes the Value and the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
(13)	For disclosure purposes, Notional Amount is calculated by multiplying the Number of Contracts by the Strike Price by 100.
(14)	Effective date represents the date on which both the Fund and Counterparty commence interest payment accruals on each swap contract.
(15)	Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3.
N/A	Not applicable.
N/R	Not rated.
WI/DD	Purchased on a when-issued or delayed delivery basis.
144A	Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
ADR	American Depositary Receipt.
Reg S	Regulation S allows U.S. companies to sell securities to persons or entities located outside of the United States without registering those securities with the Securities and Exchange Commission. Specifically, Regulation S provides a safe harbor from the registration requirements of the Securities Act for the offers and sales of securities by both foreign and domestic issuers that are made outside the United States.
TBD	Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.
BRL	Brazilian Real
COP	Colombian Peso
EUR	Euro
MXN	Mexican Peso
PEN	Peruvian Nuevo Sol
RUB	Russian Ruble
ZAR	South African Rand
USD-LIBOR	United States Dollar - London Inter-Bank Offered Rate.

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: EX-99 CERT Attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Diversified Dividend and Income Fund

By (Signature and Title) /s/ Kevin J. McCarthy
Kevin J. McCarthy
Vice President and Secretary

Date: May 30, 2013

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Gifford R. Zimmerman
Gifford R. Zimmerman
Chief Administrative Officer (principal executive officer)

Date: May 30, 2013

By (Signature and Title) /s/ Stephen D. Foy
Stephen D. Foy
Vice President and Controller (principal financial officer)

Date: May 30, 2013

