

NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND
Form N-Q
May 29, 2009

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: 3/31/2009

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, 2009

| Shares | Description (1) | Value |
|---|---|--------------|
| Common Stocks 37.0% (25.4% of Total Investments) | | |
| Aerospace & Defense 3.6% | | |
| 16,700 | Lockheed Martin Corporation | \$ 1,152,801 |
| 45,600 | Northrop Grumman Corporation | 1,989,984 |
| 52,200 | Raytheon Company | 2,032,668 |
| | Total Aerospace & Defense | 5,175,453 |
| Commercial Banks 2.3% | | |
| 72,400 | JPMorgan Chase & Co. | 1,924,392 |
| 94,500 | Wells Fargo & Company | 1,345,680 |
| | Total Commercial Banks | 3,270,072 |
| Commercial Services & Supplies 2.2% | | |
| 135,100 | Pitney Bowes Inc. | 3,154,585 |
| Containers & Packaging 0.9% | | |
| 95,000 | Packaging Corp. of America | 1,236,900 |
| Diversified Telecommunication Services 2.1% | | |
| 49,000 | AT&T Inc. | 1,234,800 |
| 60,000 | Verizon Communications Inc. | 1,812,000 |
| | Total Diversified Telecommunication Services | 3,046,800 |
| Electric Utilities 0.8% | | |
| 32,200 | EDP Energias de Portugal, S.A., Sponsored ADR | 1,124,746 |

Food Products 0.9%

55,722 Kraft Foods Inc. 1,242,043

Hotels, Restaurants & Leisure 1.0%

118,000 Starwood Hotels & Resorts Worldwide, Inc. 1,498,600

Household Products 0.8%

25,000 Kimberly-Clark Corporation 1,152,750

Industrial Conglomerates 0.6%

80,000 General Electric Company 808,800

Insurance 3.5%

65,400 Hartford Financial Services Group, Inc. 513,390

90,900 MetLife, Inc. 2,069,793

60,500 Travelers Companies, Inc. 2,458,720

Total Insurance 5,041,903

Machinery 1.9%

32,700 Caterpillar Inc. 914,292

36,000 Illinois Tool Works Inc. 1,110,600

53,000 Ingersoll Rand Company Limited, Class A 731,400

Total Machinery 2,756,292

Media 0.1%

55,000 CBS Corporation, Class B 211,200

Metals & Mining 2.0%

48,000 Barrick Gold Corporation 1,556,160

13,000 POSCO, ADR 868,790

23,000 United States Steel Corporation 485,990

Total Metals & Mining 2,910,940

Multi-Utilities 0.6%

| | | |
|--------|-------------------------------------|---------|
| 63,981 | United Utilities PLC, Sponsored ADR | 882,938 |
|--------|-------------------------------------|---------|

Oil, Gas & Consumable Fuels 4.3%

| | | |
|--------|---------------------------|-----------|
| 20,000 | Chevron Corporation | 1,344,800 |
| 37,900 | ConocoPhillips | 1,484,164 |
| 50,000 | Eni S.p.A., Sponsored ADR | 1,916,000 |
| 30,000 | Total S.A., Sponsored ADR | 1,471,800 |

| | | |
|--|-----------------------------------|-----------|
| | Total Oil, Gas & Consumable Fuels | 6,216,764 |
|--|-----------------------------------|-----------|

Pharmaceuticals 4.6%

| | | |
|---------|--------------------------|-----------|
| 43,400 | GlaxoSmithKline PLC, ADR | 1,348,438 |
| 63,100 | Merck & Co. Inc. | 1,687,925 |
| 117,800 | Pfizer Inc. | 1,604,436 |
| 68,000 | Sanofi-Aventis, ADR | 1,899,240 |

| | | |
|--|-----------------------|-----------|
| | Total Pharmaceuticals | 6,540,039 |
|--|-----------------------|-----------|

Road & Rail 0.6%

| | | |
|--------|---------------------------|---------|
| 21,500 | Union Pacific Corporation | 883,865 |
|--------|---------------------------|---------|

Software 2.1%

| | | |
|--------|-----------------------|-----------|
| 83,700 | CA Inc. | 1,473,957 |
| 79,800 | Microsoft Corporation | 1,465,926 |

| | | |
|--|----------------|-----------|
| | Total Software | 2,939,883 |
|--|----------------|-----------|

Tobacco 2.1%

| | | |
|--------|-----------------------------|-----------|
| 21,900 | Lorillard Inc. | 1,352,106 |
| 46,300 | Philip Morris International | 1,647,354 |

| | | |
|--|---------------|-----------|
| | Total Tobacco | 2,999,460 |
|--|---------------|-----------|

| | | |
|--|--|-------------------|
| | Total Common Stocks (cost \$70,757,855) | 53,094,033 |
|--|--|-------------------|

| Shares | Description (1) | Value |
|--------|-----------------|-------|
|--------|-----------------|-------|

Real Estate Investment Trust Common Stocks 21.9% (15.0% of Total Investments)

Diversified - 0.7%

30,500 Vornado Realty Trust \$ 1,013,820

Industrial - 0.0%

21,600 First Industrial Realty Trust, Inc. 52,920

Office - 4.5%

54,400 Boston Properties, Inc. 1,905,632

200,300 Brandywine Realty Trust 570,855

194,000 Douglas Emmett Inc. 1,433,660

93,600 Mack-Cali Realty Corporation 1,854,216

61,900 SL Green Realty Corporation 668,520

Total Office 6,432,883

Residential - 5.0%

192,526 Apartment Investment & Management Company, Class A 1,055,042

38,375 AvalonBay Communities, Inc. 1,805,928

66,500 Camden Property Trust 1,435,070

81,500 Equity Residential 1,495,525

132,600 Post Properties, Inc. 1,344,564

Total Residential 7,136,129

Retail - 4.4%

50,900 Federal Realty Investment Trust 2,341,399

95,200 Macerich Company 595,952

40,000 Regency Centers Corporation 1,062,800

35,520 Simon Property Group, Inc. 1,230,413

66,600 Taubman Centers Inc. 1,134,864

Total Retail 6,365,428

Specialized - 7.3%

74,557 Cogdell Spencer Inc. 380,241

351,400 DiamondRock Hospitality Company 1,409,114

229,400 Extra Space Storage Inc. 1,263,994

79,600 Health Care Property Investors Inc. 1,420,860

139,800 Host Hotels & Resorts Inc. 548,016

28,874 Public Storage, Inc. 1,595,289

137,500 Senior Housing Properties Trust 1,927,750

82,400 Ventas Inc. 1,863,064

Total Specialized 10,408,328

Total Real Estate Investment Trust Common Stocks 31,409,508
(cost \$74,491,917)

| Shares | Description (1) | Coupon | | Ratings (2) | Value |
|---|---|-------------------------|---------------------|--------------------|------------------|
| Capital Preferred Securities 0.9% (0.6% of Total Investments) | | | | | |
| Food Products 0.9% | | | | | |
| 15 | HJ Heinz Finance Company, 144A | 8.000% | | BB+ | \$ 1,297,500 |
| Total Capital Preferred Securities (cost \$1,310,000) | | | | | 1,297,500 |
| | | | | | |
| | | Weighted Average | | | |
| Principal Amount (000) | Description (1) | Coupon | Maturity (3) | Ratings (2) | Value |
| Variable Rate Senior Loan Interests 45.1% (31.0% of Total Investments) (4) | | | | | |
| Aerospace & Defense 1.2% | | | | | |
| \$ 1,163 | Hexcel Corporation, Term Loan B | 3.400% | 3/01/12 | BB+ | \$ 1,035,044 |
| 694 | Vought Aircraft Industries, Inc., Term Loan | 3.020% | 12/22/11 | Ba3 | 551,444 |
| 242 | Vought Aircraft Industries, Inc., Tranche B, Letter of Credit | 2.936% | 12/22/10 | Ba3 | 179,394 |
| 2,099 | Total Aerospace & Defense | | | | 1,765,882 |
| Building Products 0.5% | | | | | |
| 955 | Stile Acquisition Corporation, Canadian Term Loan | 4.250% | 4/05/13 | Caa3 | 387,697 |
| 966 | Stile Acquisition Corporation, Term Loan B | 4.250% | 4/05/13 | Caa3 | 391,975 |
| 1,921 | Total Building Products | | | | 779,672 |
| Chemicals 2.6% | | | | | |
| 400 | Celanese US Holdings LLC, Credit Linked Deposit | 0.497% | 4/02/14 | BB+ | 343,727 |
| 916 | Celanese US Holdings LLC, Term Loan | 2.935% | 4/02/14 | BB+ | 787,095 |
| 874 | Georgia Gulf Corporation, Term Loan | 8.696% | 10/03/13 | B | 383,307 |
| 1,950 | Hexion Specialty Chemicals, Inc., Term Loan C4 | 3.438% | 5/05/13 | Ba3 | 585,000 |
| 1,890 | Rockwood Specialties Group, Inc., Term Loan E | 2.268% | 7/30/12 | BB+ | 1,661,851 |

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6,030 Total Chemicals 3,760,980

Containers & Packaging 2.0%

| | | | | | |
|-------|---|--------|----------|-----|-----------|
| 2,759 | Graham Packaging Company, L.P., Term Loan | 3.567% | 10/07/11 | B+ | 2,366,705 |
| 122 | Smurfit-Stone Container Corporation, Canadian Revolver, (5) | 3.070% | 11/01/09 | N/R | 81,985 |
| 74 | Smurfit-Stone Container Corporation, Deposit-Funded Commitment, (5) | 4.500% | 11/01/11 | N/R | 49,564 |
| 84 | Smurfit-Stone Container Corporation, Term Loan B, (5) | 2.750% | 11/01/11 | N/R | 56,406 |
| 158 | Smurfit-Stone Container Corporation, Term Loan C, (5) | 2.750% | 11/01/11 | N/R | 106,760 |
| 48 | Smurfit-Stone Container Corporation, Tranche C1, (5) | 2.750% | 11/01/11 | N/R | 32,278 |
| 312 | Smurfit-Stone Container Corporation, US Revolver, (5) | 3.070% | 11/01/09 | N/R | 192,384 |

3,557 Total Containers & Packaging 2,886,082

Diversified Consumer Services 1.3%

| | | | | | |
|-------|--|--------|---------|-----|-----------|
| 1,955 | Weight Watchers International, Inc., Term Loan B | 2.381% | 1/26/14 | BB+ | 1,824,667 |
|-------|--|--------|---------|-----|-----------|

Diversified Telecommunication Services 2.7%

| | | | | | |
|-------|------------------------------------|--------|----------|-----|-----------|
| 1,931 | Intelsat, Tranche B, Term Loan | 3.925% | 7/01/13 | BB- | 1,736,541 |
| 1,950 | MetroPCS Wireless, Inc., Term Loan | 3.213% | 11/03/13 | Ba2 | 1,779,646 |
| 458 | Verifone, Inc., Term Loan B | 3.270% | 10/31/13 | Ba2 | 372,863 |

4,339 Total Diversified Telecommunication Services 3,889,050

Electric Utilities 2.6%

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 1,702 | Dynegy Holdings, Inc., Delayed Term Loan | 2.020% | 4/02/13 | Ba1 | 1,490,426 |
| 293 | Dynegy Holdings, Inc., Term Loan | 2.020% | 4/02/13 | Ba1 | 256,912 |
| 1,970 | TXU Corporation, Term Loan B2 | 4.033% | 10/10/14 | Ba3 | 1,306,972 |
| 987 | TXU Corporation, Term Loan B3 | 4.033% | 10/10/14 | Ba3 | 653,493 |

4,952 Total Electric Utilities 3,707,803

Electrical Equipment 0.9%

| | | | | | |
|-------|---|--------|----------|----|-----------|
| 1,409 | Sensus Metering Systems, Inc., Term Loan B1 | 2.856% | 12/17/10 | BB | 1,274,870 |
|-------|---|--------|----------|----|-----------|

Electronic Equipment & Instruments 0.3%

| | | | | | |
|-----|--------------------------------------|--------|---------|---|---------|
| 972 | Sensata Technologies B.V., Term Loan | 2.934% | 4/27/13 | B | 420,120 |
|-----|--------------------------------------|--------|---------|---|---------|

Health Care Equipment & Supplies 1.2%

| | | | | | |
|-------|-------------------------|--------|---------|-----|-----------|
| 1,980 | Biomet, Inc., Term Loan | 4.155% | 3/24/15 | BB- | 1,790,274 |
|-------|-------------------------|--------|---------|-----|-----------|

Health Care Providers & Services 4.5%

| | | | | | |
|-------|---|--------|---------|------|-----------|
| 1,300 | Fresenius SE, Term Loan B1 | 6.750% | 7/06/14 | BBB- | 1,290,040 |
| 700 | Fresenius SE, Term Loan B2 | 6.750% | 7/06/14 | BBB- | 694,960 |
| 1,858 | Health Management Associates, Inc., Term Loan | 2.970% | 2/28/14 | BB- | 1,512,531 |
| 1,940 | Quintiles Transnational Corporation, Term Loan B | 2.957% | 3/29/13 | BB | 1,741,150 |
| 233 | United Surgical Partners International, Inc., Delayed Term Loan | 2.550% | 4/18/14 | Ba3 | 195,040 |
| 1,233 | United Surgical Partners International, Inc., Term Loan | 2.840% | 4/18/14 | Ba3 | 1,032,556 |
| 7,264 | Total Health Care Providers & Services | | | | 6,466,277 |

Hotels, Restaurants & Leisure 2.5%

| | | | | | |
|-------|---|--------|---------|-----|-----------|
| 1,940 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 3.489% | 6/08/12 | Ba3 | 989,400 |
| 763 | CBRL Group, Inc., Term Loan B1 | 2.688% | 4/27/13 | BB- | 657,589 |
| 92 | CBRL Group, Inc., Term Loan B2 | 2.000% | 4/28/13 | BB- | 79,108 |
| 89 | Travelport LLC, Letter of Credit | 3.470% | 8/23/13 | Ba2 | 52,344 |
| 445 | Travelport LLC, Term Loan | 3.023% | 8/23/13 | Ba2 | 260,869 |
| 595 | Venetian Casino Resort LLC, Delayed Term Loan | 2.270% | 5/23/14 | B- | 318,965 |
| 2,358 | Venetian Casino Resort LLC, Term Loan | 2.270% | 5/23/14 | B- | 1,263,004 |
| 6,282 | Total Hotels, Restaurants & Leisure | | | | 3,621,279 |

Independent Power Producers & Energy Traders 1.8%

| | | | | | |
|-------|--|--------|---------|-----|-----------|
| 750 | Kgen LLC, Synthetic Letter of Credit | 3.000% | 2/05/14 | BB | 521,250 |
| 1,222 | Kgen LLC, Term Loan B | 2.313% | 2/05/14 | BB | 849,203 |
| 469 | NRG Energy, Inc., Credit Linked Deposit | 2.720% | 2/01/13 | Ba1 | 422,962 |
| 877 | NRG Energy, Inc., Term Loan | 2.720% | 2/01/13 | Ba1 | 791,621 |
| 3,318 | Total Independent Power Producers & Energy Traders | | | | 2,585,036 |

Insurance 0.3%

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| | | | | | |
|---|--|--------|----------|------|------------|
| 1,152 | Conseco, Inc., Term Loan | 2.564% | 10/10/13 | Caa1 | 374,294 |
| IT Services 2.1% | | | | | |
| 1,970 | First Data Corporation, Term Loan B1 | 3.272% | 9/24/14 | Ba3 | 1,334,552 |
| 2,017 | SunGard Data Systems, Inc., Term Loan B | 2.696% | 2/28/14 | BB | 1,719,112 |
| 3,987 | Total IT Services | | | | 3,053,664 |
| Machinery 1.0% | | | | | |
| 1,995 | Manitowoc Company, Term Loan | 6.500% | 11/06/14 | BB+ | 1,433,906 |
| Media 10.4% | | | | | |
| 1,965 | CanWest Mediaworks LP, Term Loan | 3.256% | 7/10/15 | B3 | 751,612 |
| 980 | Cequel Communications LLC, Term Loan B | 2.521% | 11/05/13 | BB- | 849,878 |
| 2,173 | Charter Communications Operating Holdings LLC, Term Loan | 3.211% | 3/06/14 | B1 | 1,783,261 |
| 1,965 | Discovery Communications Holdings LLC, Term Loan | 3.220% | 5/14/14 | N/R | 1,824,191 |
| 1,852 | Emmis Operating Company, Term Loan | 2.288% | 11/01/13 | B+ | 780,202 |
| 1,955 | Idearc, Inc., Term Loan (5), (6) | 3.220% | 11/17/14 | B3 | 755,119 |
| 965 | Metro-Goldwyn-Mayer Studios, Inc., Term Loan B | 3.768% | 4/08/12 | N/R | 435,915 |
| 1,950 | Neilsen Finance LLC, Term Loan | 2.533% | 8/09/13 | Ba3 | 1,526,433 |
| 1,975 | Tribune Company, Term Loan B (5), (6) | 0.000% | 6/04/14 | Ca | 522,316 |
| 341 | Tribune Company, Term Loan X (5), (6) | 0.000% | 6/04/09 | Ca | 88,576 |
| 2,000 | Univision Communications, Inc., Term Loan | 2.768% | 9/29/14 | B2 | 1,048,750 |
| 2,000 | UPC Broadband Holding BV, Term Loan N | 2.247% | 12/31/14 | Ba3 | 1,738,000 |
| 1,887 | WMG Acquisition Corporation, Term Loan | 2.982% | 2/28/11 | BB | 1,666,244 |
| 2,000 | Yell Group PLC, Term Loan | 3.518% | 10/27/12 | N/R | 1,135,000 |
| 24,008 | Total Media | | | | 14,905,497 |
| Metals & Mining 1.0% | | | | | |
| 669 | Amsted Industries, Inc., Delayed Term Loan | 3.243% | 4/06/13 | BB | 605,362 |
| 921 | Amsted Industries, Inc., Term Loan | 3.124% | 4/06/13 | BB | 833,559 |
| 1,590 | Total Metals & Mining | | | | 1,438,921 |
| Paper & Forest Products 0.9% | | | | | |
| 1,450 | Georgia-Pacific Corporation, Term Loan B | 3.258% | 12/21/12 | BB+ | 1,282,771 |

Pharmaceuticals 1.4%

| | | | | | |
|-------|-------------------------------------|--------|----------|----|-----------|
| 2,118 | Mylan Laboratories, Inc., Term Loan | 4.367% | 10/02/14 | BB | 1,972,232 |
|-------|-------------------------------------|--------|----------|----|-----------|

Real Estate Management & Development 0.5%

| | | | | | |
|-------|---------------------------------------|--------|---------|----|---------|
| 1,320 | LNR Property Corporation, Term Loan B | 4.000% | 7/12/11 | BB | 717,750 |
|-------|---------------------------------------|--------|---------|----|---------|

Road & Rail 1.0%

| | | | | | |
|-------|---|--------|----------|-----|-----------|
| 111 | Hertz Corporation, Letter of Credit | 3.477% | 12/21/12 | BB+ | 84,667 |
| 608 | Hertz Corporation, Term Loan | 2.297% | 12/21/12 | BB+ | 463,571 |
| 1,767 | Swift Transportation Company, Inc., Term Loan | 3.750% | 5/10/14 | B- | 905,815 |
| 2,486 | Total Road & Rail | | | | 1,454,053 |

Specialty Retail 0.5%

| | | | | | |
|-------|---|--------|----------|----|---------|
| 1,480 | TRU 2005 RE Holding Co I LLC, Term Loan | 3.497% | 12/08/09 | B3 | 680,949 |
|-------|---|--------|----------|----|---------|

Textiles, Apparel & Luxury Goods 0.8%

| | | | | | |
|-------|--|--------|---------|-----|-----------|
| 1,216 | HBI Branded Apparel Limited, Inc., Term Loan | 5.909% | 9/05/13 | BB+ | 1,165,474 |
|-------|--|--------|---------|-----|-----------|

Trading Companies & Distributors 1.1%

| | | | | | |
|-------|---|--------|---------|-----|-----------|
| 912 | Ashtead Group Public Limited Company, Term Loan | 2.375% | 8/31/11 | BB+ | 775,200 |
| 196 | Brenntag Holdings GmbH & Co. KG, Acquisition Facility | 2.598% | 1/20/14 | B+ | 144,327 |
| 804 | Brenntag Holdings GmbH & Co. KG, Facility B2 | 3.206% | 1/20/14 | B+ | 590,673 |
| 1,912 | Total Trading Companies & Distributors | | | | 1,510,200 |

| | | | | | |
|------------------|--|--|--|--|-------------------|
| \$ 90,792 | Total Variable Rate Senior Loan Interests (cost \$90,610,599) | | | | 64,761,703 |
|------------------|--|--|--|--|-------------------|

**Principal
Amount
(000) (7)**

Description (1)

Coupon Maturity Ratings (2)

Value

Emerging Markets Debt and Foreign Corporate Bonds 32.6% (22.3% of Total Investments)

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Argentina 0.4%

| | | | | | | | |
|----|-------|-----------------------|--------|----------|----|----|---------|
| \$ | 2,246 | Republic of Argentina | 8.280% | 12/31/33 | B- | \$ | 617,738 |
|----|-------|-----------------------|--------|----------|----|----|---------|

Brazil 2.3%

| | | | | | |
|-----------|---|---------|----------|------|-----------|
| 900 BRL | Banco ABN AMRO Real S.A., Reg S | 16.200% | 2/22/10 | N/R | 398,836 |
| 190 | Centrais Eletricas Brasileiras S.A., 144A | 7.750% | 11/30/15 | BBB- | 190,950 |
| 225 | Cia Brasileira de Bebidas | 10.500% | 12/15/11 | Baa1 | 254,475 |
| 695 BRL | Companhia Energetica de Sao Paulo, Corporate Bond, 144A | 9.750% | 1/15/15 | Ba2 | 292,847 |
| 205 | Federative Republic of Brazil | 10.500% | 7/14/14 | BBB- | 253,688 |
| 220 | Federative Republic of Brazil | 7.875% | 3/07/15 | BBB- | 244,200 |
| 795 BRL | Federative Republic of Brazil | 12.500% | 1/05/22 | BBB- | 359,845 |
| 295 | Federative Republic of Brazil | 8.750% | 2/04/25 | BBB- | 337,775 |
| 265 | Globo Comunicacao Participacoes, S.A., 144A | 7.250% | 4/26/22 | BBB+ | 229,225 |
| 65 BRL | National Treasury Note of Brazil | 6.000% | 5/15/15 | Ba1 | 493,072 |
| 1,100 BRL | RBS Zero Hora Editora Jornalistica S.A., 144A | 11.250% | 6/15/17 | BB | 293,108 |
| | Total Brazil | | | | 3,348,021 |

Chile 2.7%

| | | | | | |
|-------|---|--------|----------|----|-----------|
| 600 | Codelco Inc., Reg S | 6.375% | 11/30/12 | A1 | 635,326 |
| 450 | Coporacion Nacional del Cobre de Chile, Reg S | 5.625% | 9/21/35 | A1 | 391,033 |
| 1,245 | Coporacion Nacional del Cobre de Chile, Reg S | 6.150% | 10/24/36 | A1 | 1,187,869 |
| 430 | Corporacion Nacional del Cobre, 144A | 5.500% | 10/15/13 | A1 | 445,168 |
| 240 | Corporacion Nacional del Cobre, 144A | 4.750% | 10/15/14 | A1 | 238,522 |
| 935 | Empresa Nacional del Petroleo, Reg S | 6.750% | 11/15/12 | A | 958,550 |
| 55 | Empresa Nacional del Petroleo, 144A | 4.875% | 3/15/14 | A | 50,963 |
| | Total Chile | | | | 3,907,431 |

Colombia 2.0%

| | | | | | |
|---------------|--------------------------------|---------|---------|------|-----------|
| 480,000 COP | Bogota Distrito Capital, Reg S | 9.750% | 7/26/28 | Baa3 | 160,213 |
| 135 | Republic of Colombia | 10.000% | 1/23/12 | BBB- | 154,913 |
| 745 | Republic of Colombia | 7.375% | 3/18/19 | BBB- | 746,863 |
| 335 | Republic of Colombia | 11.750% | 2/25/20 | BBB- | 419,420 |
| 1,912,000 COP | Republic of Colombia | 9.850% | 6/28/27 | BB+ | 746,686 |
| 700 | Republic of Colombia | 7.375% | 9/18/37 | BBB- | 628,250 |
| | Total Colombia | | | | 2,856,345 |

Dominican Republic 0.7%

| | | | | | |
|-------|---------------------------|--------|---------|---|---------|
| 1,230 | Dominican Republic, Reg S | 9.040% | 1/23/18 | B | 959,087 |
|-------|---------------------------|--------|---------|---|---------|

El Salvador 1.0%

| | | | | | |
|-----|--------------------------------|--------|---------|------|---------|
| 445 | Republic of El Salvador, Reg S | 7.750% | 1/24/23 | Baa3 | 422,750 |
| 860 | Republic of El Salvador, Reg S | 8.250% | 4/10/32 | Baa3 | 675,100 |
| 465 | Republic of El Salvador, Reg S | 7.625% | 9/21/34 | Baa3 | 383,625 |

| | | | | | |
|--|-------------------|--|--|--|-----------|
| | Total El Salvador | | | | 1,481,475 |
|--|-------------------|--|--|--|-----------|

Gabon 0.1%

| | | | | | |
|-----|-------------------|--------|----------|-----|---------|
| 185 | Republic of Gabon | 8.200% | 12/12/17 | BB- | 137,825 |
|-----|-------------------|--------|----------|-----|---------|

Ghana 0.4%

| | | | | | |
|-----|--------------------------|--------|----------|----|---------|
| 800 | Republic of Ghana, Reg S | 8.500% | 10/04/17 | B+ | 500,000 |
|-----|--------------------------|--------|----------|----|---------|

Hungary 0.9%

| | | | | | |
|-------------|--------------------------------------|--------|---------|------|---------|
| 108,000 HUF | Republic of Hungary, Government Bond | 5.500% | 2/12/14 | Baa1 | 345,740 |
| 1,125 | Republic of Hungary, Treasury Bill | 4.750% | 2/03/15 | Baa1 | 955,383 |

| | | | | | |
|--|---------------|--|--|--|-----------|
| | Total Hungary | | | | 1,301,123 |
|--|---------------|--|--|--|-----------|

India 0.4%

| | | | | | |
|-----|-----------------------------|--------|---------|----|---------|
| 905 | Vedanta Resources PLC, 144A | 9.500% | 7/18/18 | BB | 574,675 |
|-----|-----------------------------|--------|---------|----|---------|

Indonesia 2.1%

| | | | | | |
|-------|--------------------------------|---------|----------|-----|-----------|
| 255 | Majapahit Holdings B.V., 144A | 7.250% | 10/17/11 | BB- | 234,600 |
| 745 | Majapahit Holdings B.V., Reg S | 7.250% | 6/28/17 | BB- | 518,468 |
| 275 | Majapahit Holdings B.V., Reg S | 7.875% | 6/28/37 | BB- | 157,280 |
| 320 | Republic of Indonesia | 10.375% | 5/04/14 | BB- | 335,200 |
| 425 | Republic of Indonesia | 6.875% | 1/17/18 | BB- | 341,063 |
| 320 | Republic of Indonesia | 11.625% | 3/04/19 | BB- | 349,600 |
| 1,350 | Republic of Indonesia, 144A | 7.750% | 1/17/38 | BB- | 1,053,000 |

| | | | | | |
|--|-----------------|--|--|--|-----------|
| | Total Indonesia | | | | 2,989,211 |
|--|-----------------|--|--|--|-----------|

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Israel 0.5%

| | | | | | |
|-----|---|--------|---------|-----|---------|
| 390 | Israel Electric Corporation Limited, 144A | 7.250% | 1/15/19 | BBB | 392,141 |
| 310 | Israel Electric Corporation Limited, 144A | 9.375% | 1/28/20 | BBB | 347,030 |
| | Total Israel | | | | 739,171 |

Kazakhstan 1.3%

| | | | | | |
|-------|---------------------------------------|--------|----------|------|-----------|
| 454 | Intergas Finance B.V., Reg S | 6.375% | 5/14/17 | Baa1 | 265,590 |
| 465 | KazMuniaGaz Finance Subsidiary, 144A | 9.125% | 7/02/18 | Baa1 | 344,100 |
| 1,355 | KazMuniaGaz Finance Subsidiary, Reg S | 9.125% | 7/02/18 | Baa1 | 1,020,450 |
| 257 | Tengizchevroil LLP, 144A | 6.124% | 11/15/14 | Baa3 | 204,460 |
| | Total Kazakhstan | | | | 1,834,600 |

Malaysia 2.0%

| | | | | | |
|-------|------------------------------------|--------|----------|----|-----------|
| 950 | Penerbangan Malaysia Berhad, Reg S | 5.625% | 3/15/16 | A- | 950,323 |
| 525 | Pertoliam Nasional Berhad, Reg S | 7.625% | 10/15/26 | A1 | 529,563 |
| 135 | Pertoliam Nasional Berhad, Reg S | 7.750% | 8/15/15 | A1 | 151,663 |
| 140 | Petronas Capital Limited, Reg S | 7.000% | 5/22/12 | A1 | 149,984 |
| 1,100 | Republic of Malaysia | 8.750% | 6/01/09 | A- | 1,110,538 |
| | Total Malaysia | | | | 2,892,071 |

Mexico 1.4%

| | | | | | |
|-----------|--------------------------------------|---------|----------|------|-----------|
| 618 | Conproca S.A., Reg S | 12.000% | 6/16/10 | BBB+ | 646,275 |
| 80 | Banco Mercantil del Norte, Reg S (8) | 6.135% | 10/13/16 | A3 | 52,484 |
| 2,825 MXN | Mexico Bonos de DeSarrollo | 7.750% | 12/14/17 | A+ | 199,136 |
| 405 | Petroleos Mexicanos | 8.000% | 5/03/19 | BBB+ | 396,900 |
| 4,500 MXN | United Mexican States | 8.000% | 12/19/13 | A+ | 327,329 |
| 356 | United Mexican States | 6.050% | 1/11/40 | BBB+ | 306,160 |
| | Total Mexico | | | | 1,928,284 |

Morocco 0.7%

| | | | | | |
|---------|---------------------------|--------|---------|------|---------|
| 755 EUR | Kingdom of Morocco, Reg S | 5.375% | 6/27/17 | BBB- | 948,457 |
|---------|---------------------------|--------|---------|------|---------|

Pakistan 0.7%

| | | | | | |
|-------|-------------------------------------|--------|---------|----|---------|
| 885 | Islamic Republic of Pakistan, Reg S | 7.125% | 3/31/16 | B3 | 434,308 |
| 1,080 | Islamic Republic of Pakistan, Reg S | 6.875% | 6/01/17 | B3 | 531,900 |

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| | | | | | |
|---------|--|--------|----------|------|-----------|
| | Total Pakistan | | | | 966,208 |
| | Panama 0.8% | | | | |
| 630 | Republic of Panama | 7.250% | 3/15/15 | BB+ | 645,750 |
| 479 | Republic of Panama | 9.375% | 4/01/29 | BB+ | 528,098 |
| | Total Panama | | | | 1,173,848 |
| | Peru 1.5% | | | | |
| 340 | Republic of Peru | 9.125% | 2/21/12 | BBB- | 383,180 |
| 175 EUR | Republic of Peru | 7.500% | 10/14/14 | BBB- | 232,156 |
| 215 | Republic of Peru | 8.375% | 5/03/16 | BBB- | 239,833 |
| 505 | Republic of Peru | 7.125% | 3/30/19 | BBB- | 512,449 |
| 325 | Republic of Peru | 7.350% | 7/21/25 | BBB- | 328,250 |
| 525 | Republic of Peru | 6.550% | 3/14/37 | BBB- | 472,500 |
| | Total Peru | | | | 2,168,368 |
| | Philippines 1.3% | | | | |
| 255 | Bangko Sentral ng Pilipinas, Series A | 8.600% | 6/15/27 | BB- | 246,712 |
| 220 | National Power Corporation, Reg S | 5.501% | 8/23/11 | BB- | 218,396 |
| 265 | National Power Corporation, Reg S | 6.875% | 11/02/16 | BB- | 248,354 |
| 380 | National Power Corporation | 9.625% | 5/15/28 | BB- | 343,900 |
| 435 EUR | Republic of the Philippines | 6.250% | 3/15/16 | BB- | 505,698 |
| 235 | Republic of the Philippines | 8.375% | 6/17/19 | BB- | 257,325 |
| | Total Philippines | | | | 1,820,385 |
| | Poland 0.8% | | | | |
| 175 | Republic of Poland | 5.250% | 1/15/14 | A2 | 173,775 |
| 1,090 | Republic of Poland | 5.000% | 10/19/15 | A2 | 1,032,775 |
| | Total Poland | | | | 1,206,550 |
| | Qatar 0.4% | | | | |
| 50 | Ras Laffan Liquefied Natural Gas Co., Ltd., 144A | 3.437% | 9/15/09 | Aa2 | 49,194 |
| 105 | Ras Laffan Liquefied Natural Gas Company Limited, Reg S | 3.437% | 9/15/09 | Aa2 | 103,028 |
| 575 | Ras Laffan Liquefied Natural Gas II, Reg S | 5.298% | 9/30/20 | Aa2 | 474,892 |

| | | | | | |
|--------------------------------|-------------------------------------|---------|----------|------|-----------|
| | Total Qatar | | | | 627,114 |
| Russian Federation 0.8% | | | | | |
| 165 | Gaz Capital S.A., Reg S | 8.625% | 4/28/34 | A3 | 149,325 |
| 410 | Russian Agricultural Bank | 6.299% | 5/15/17 | Baa1 | 293,150 |
| 745 | Russia Federation, Reg S | 7.500% | 3/31/30 | Baa1 | 709,742 |
| | Total Russian Federation | | | | 1,152,217 |
| Serbia 1.1% | | | | | |
| 1,375 | Republic of Serbia, 144A | 3.750% | 11/01/24 | BB- | 976,250 |
| 775 | Republic of Serbia, Reg S | 3.750% | 11/01/24 | BB- | 550,560 |
| | Total Serbia | | | | 1,526,810 |
| South Africa 1.7% | | | | | |
| 1,205 | Republic of South Africa | 7.375% | 4/25/12 | BBB+ | 1,247,175 |
| 1,315 | Republic of South Africa | 5.875% | 5/30/22 | BBB+ | 1,186,788 |
| | Total South Africa | | | | 2,433,963 |
| Tunisia 1.6% | | | | | |
| 2,165 | Banque de Tunisie | 7.375% | 4/25/12 | BBB | 2,197,474 |
| 110 EUR | Banque de Tunisie, Reg S | 4.500% | 6/22/20 | BBB | 103,033 |
| | Total Tunisia | | | | 2,300,507 |
| Turkey 0.5% | | | | | |
| 513 TRY | Republic of Turkey, Government Bond | 10.000% | 2/15/12 | BB | 287,824 |
| 575 | Republic of Turkey, Government Bond | 7.250% | 3/05/38 | BB- | 468,625 |
| | Total Turkey | | | | 756,449 |
| Ukraine 0.2% | | | | | |
| 535 | Republic of Ukraine, Reg S | 6.875% | 3/04/11 | B1 | 294,164 |
| Uruguay 1.3% | | | | | |

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| | | | | | |
|-------|--|--------|----------|------|-------------------|
| 1,222 | Oriental Republic of Uruguay | 7.625% | 3/21/36 | BB | 983,431 |
| 830 | Republic of Uruguay | 8.000% | 11/18/22 | BB | 752,644 |
| 117 | Republic of Uruguay | 7.875% | 1/15/33 | BB | 96,784 |
| | Total Uruguay | | | | 1,832,859 |
| | United Arab Emirates 0.3% | | | | |
| 435 | Abu Dhabi National Energy Company, 144A | 7.250% | 8/01/18 | Aa2 | 415,523 |
| | United States 0.2% | | | | |
| 295 | Petrobras International Finance Company | 7.875% | 3/15/19 | Baa1 | 307,154 |
| | Venezuela 0.5% | | | | |
| 605 | Republic of Venezuela | 9.250% | 9/15/27 | BB- | 353,925 |
| 95 | Republic of Venezuela, Reg S | 9.250% | 5/07/28 | BB- | 48,260 |
| 615 | Republic of Venezuela | 9.375% | 1/13/34 | BB- | 318,263 |
| | Total Venezuela | | | | 720,448 |
| | Total Emerging Markets Debt and Foreign Corporate Bonds (cost \$51,148,211) | | | | 46,718,081 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Value |
|-------------------------------|--|---------------|-----------------|---------------------|
| | Short-Term Investments 8.3% (5.7% of Total Investments) | | | |
| \$ 11,899 | Repurchase Agreement with Fixed Income Clearing Corporation, dated 3/31/09, repurchase price \$11,899,517, collateralized by \$7,940,000 U.S. Treasury Bonds, 7.500%, due 11/15/24, value \$12,138,672 | 0.100% | 4/01/09 | \$ 11,899,484 |
| | Total Short-Term Investments (cost \$11,899,484) | | | 11,899,484 |
| | Total Investments (cost \$300,218,066) 145.8% | | | 209,180,309 |
| | Other Assets Less Liabilities (0.5%) | | | (698,970) |
| | | | | (65,000,000) |

Fund Preferred Shares, at Liquidation
Value (45.3)% (9)

Net Assets Applicable to Common Shares **\$143,481,339**
100%

Investments in Derivatives

Forward Foreign Currency Exchange Contracts outstanding at March 31, 2009:

| Currency Contracts to Deliver | Amount (Local Currency) | In Exchange For Currency | Amount (Local Currency) | Settlement Date | Unrealized Appreciation (U.S. Dollars) |
|-------------------------------|-------------------------------|-----------------------------|-------------------------------|--------------------|---|
| Brazilian Real | 1,700,000 | U.S. Dollar | 714,136 | 6/17/09 | \$ (5,327) |
| Brazilian Real | 1,700,000 | U.S. Dollar | 713,686 | 6/17/09 | (5,777) |
| Brazilian Real | 801,000 | U.S. Dollar | 336,060 | 6/17/09 | (2,933) |
| Brazilian Real | 125,000 | U.S. Dollar | 54,395 | 6/17/09 | 1,493 |
| Colombian Peso | 888,696,000 | U.S. Dollar | 371,995 | 4/23/09 | 23,240 |
| Colombian Peso | 1,650,434,000 | U.S. Dollar | 690,269 | 4/23/09 | 42,582 |
| Euro | 1,305,000 | U.S. Dollar | 1,658,616 | 6/17/09 | (75,370) |
| Euro | 37,000 | U.S. Dollar | 47,832 | 6/17/09 | (1,331) |
| Euro | 194,000 | U.S. Dollar | 262,851 | 6/17/09 | 5,078 |
| Euro | 50,000 | U.S. Dollar | 66,260 | 6/17/09 | (176) |
| Hungarian Forint | 41,800,000 | U.S. Dollar | 172,513 | 6/17/09 | (4,744) |
| Hungarian Forint | 41,800,000 | U.S. Dollar | 173,106 | 6/17/09 | (4,150) |
| Indonesian Rupiah | 5,605,688,000 | U.S. Dollar | 559,450 | 7/16/09 | 87,990 |
| Kazakhstan Tenge | 68,500,000 | U.S. Dollar | 538,099 | 5/15/09 | 88,770 |
| Mexican Peso | 7,715,000 | U.S. Dollar | 496,621 | 6/17/09 | (40,814) |
| New Romanian Leu | 834,000 | U.S. Dollar | 231,931 | 6/17/09 | (22,339) |
| Peruvian Nouveau Sol | 700,000 | U.S. Dollar | 219,298 | 6/05/09 | (875) |
| South Korean Won | 618,144,000 | U.S. Dollar | 614,000 | 7/01/09 | 165,674 |
| Turkish New Lira | 503,000 | U.S. Dollar | 277,563 | 6/17/09 | (19,204) |
| U.S. Dollar | 247,660 | Euro | 195,000 | 6/17/09 | 11,442 |
| U.S. Dollar | 17,717 | Euro | 13,000 | 6/17/09 | (444) |
| U.S. Dollar | 576,420 | Indonesian Rupiah | 5,605,688,000 | 7/16/09 | (104,960) |
| U.S. Dollar | 200,637 | Kazakhstan Tenge | 31,500,000 | 5/15/09 | 5,989 |
| U.S. Dollar | 509,062 | Mexican Peso | 7,300,000 | 6/17/09 | (537) |
| U.S. Dollar | 254,101 | New Romanian Leu | 834,000 | 6/17/09 | 168 |
| U.S. Dollar | 547,515 | South Korean Won | 618,144,000 | 7/01/09 | (99,189) |
| U.S. Dollar | 400,588 | Yuan Renminbi | 2,723,000 | 9/21/09 | (1,218) |
| U.S. Dollar | 394,559 | Yuan Renminbi | 2,683,000 | 9/21/09 | (1,055) |
| U.S. Dollar | 400,765 | Yuan Renminbi | 2,724,000 | 9/21/09 | (1,248) |
| Vietnamese Dong | 7,476,200,000 | U.S. Dollar | 393,484 | 5/29/09 | (21,918) |
| Yuan Renminbi | 2,522,000 | U.S. Dollar | 359,772 | 9/21/09 | (10,119) |
| Yuan Renminbi | 3,085,000 | U.S. Dollar | 440,872 | 9/21/09 | (11,591) |
| Yuan Renminbi | 2,523,000 | U.S. Dollar | 359,914 | 9/21/09 | (10,123) |
| Yuan Renminbi | 1,680,000 | U.S. Dollar | 239,658 | 2/22/10 | (6,969) |
| | | | | | \$ (19,985) |

Fair Value Measurements

During the current fiscal period, the Fund adopted the provisions of Statement of Financial Accounting Standards No. 157 (SFAS No. 157) Fair Value Measurements. SFAS No. 157 defines fair value, establishes a framework for measuring fair value in generally accepted accounting principles, and expands disclosure about fair value measurements. In determining the value of the Fund's investments various inputs are used. These inputs are summarized in the three broad levels listed below:

Level 1 Quoted prices in active markets for identical securities.

Level 2 Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 Significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodology used for valuing securities are not an indication of the risk associated with investing in those securities.

The following is a summary of the Fund's fair value measurements as of March 31, 2009:

| | Level 1 | Level 2 | Level 3 | Total |
|--------------|--------------|---------------|----------|---------------|
| Investments | \$94,395,341 | \$114,732,484 | \$52,484 | \$209,180,309 |
| Derivatives* | | (19,985) | | (19,985) |
| Total | \$94,395,341 | \$114,712,499 | \$52,484 | \$209,160,324 |

* Represents net unrealized appreciation (depreciation). Derivatives may include outstanding futures, forward and swap contracts.

The following is a reconciliation of the Fund's Level 3 investments held at the beginning and end of the measurement period:

| | Level 3 Investments |
|--|---------------------|
| Balance at beginning of period | \$ 1,269,746 |
| Gains (losses): | |
| Net realized gains (losses) | |
| Net change in unrealized appreciation (depreciation) | 86,947 |
| Net purchases at cost (sales at proceeds) | 54,800 |
| Net discounts (premiums) | 2,504 |
| Net transfers in to (out of) at end of period fair value | (1,361,513) |
| Balance at end of period | \$ 52,484 |

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 the treatment of paydown gains and losses, recognition of premium amortization, recognition of income on REIT investments 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.

At March 31, 2009, the cost of investments was \$302,223,350.

Gross unrealized appreciation and gross unrealized depreciation of investments at March 31, 2009, were as follows:

| | |
|---|---------------------|
| Gross unrealized: | |
| Appreciation | \$ 6,704,385 |
| Depreciation | (99,747,426) |
| | |
| Net unrealized appreciation (depreciation) of investments | \$ (93,043,041) |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Ratings: Using the higher of Standard & Poor's Group (Standard & Poor's) or Moody's Investor Service, Inc. (Moody's) rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.
- (3) 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.
- (4) 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.
- (5) This issue is under the protection of the Federal Bankruptcy Court.
- (6) Non-income producing; denotes that the issuer has defaulted on the payment of principal or interest or has filed for bankruptcy.
- (7) Principal Amount (000) denominated in U.S. Dollars, unless otherwise noted.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees.
- (9) Fund Preferred Shares, at Liquidation Value as a percentage of Total Investments is 31.1%.

N/R Not Rated.

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.

BRL Brazilian Real

COP Colombian Peso

EUR Euro

HUF Hungarian Forint

MXN Mexican Peso

TRY Turkish New Lira

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 29, 2009

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 29, 2009

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

Date May 29, 2009