

NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND
Form N-Q
November 28, 2014

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: 9/30/2014

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)**

September 30, 2014

Shares	Description (1)	Value
	LONG-TERM INVESTMENTS - 139.9% (94.7% of Total Investments)	
	COMMON STOCKS - 36.0% (24.4% of Total Investments)	
	Automobiles - 1.3%	
13,000	Daimler AG, (3)	\$ 991,770
88,000	Ford Motor Company	1,301,520
33,500	General Motors Company	1,069,990
	Total Automobiles	3,363,280
	Banks - 3.2%	
41,000	Citigroup Inc.	2,124,620
110,400	ING Groep N.V	1,566,576
42,000	JP Morgan Chase & Co.	2,530,080
42,000	Wells Fargo & Company	2,178,540
	Total Banks	8,399,816
	Capital Markets - 1.8%	
89,000	Ares Capital Corporation	1,438,240
58,500	Bank New York Mellon	2,265,705
81,500	Medley Capital Corporation	962,515
	Total Capital Markets	4,666,460
	Chemicals - 0.8%	
22,600	Agrium Inc.	2,011,400
	Communications Equipment - 1.4%	
61,500	Cisco Systems, Inc.	1,547,955
175,000	Ericsson	2,203,250
	Total Communications Equipment	3,751,205
	Consumer Finance - 0.6%	
18,100	Capital One Financial Corporation	1,477,322
	Containers & Packaging - 0.7%	
39,500	Avery Dennison Corporation	1,763,675
	Diversified Financial Services - 0.8%	
295,000	Deutsche Boerse AG, (3)	1,972,075
	Diversified Telecommunication Services - 1.0%	
65,000	Nippon Telegraph and Telephone Corporation, ADR	2,022,150
60,000	TDC A/S	455,685
	Total Diversified Telecommunication Services	2,477,835
	Food & Staples Retailing - 1.1%	
31,400	CVS Caremark Corporation	2,499,126
71,200	Metro AG, (3)	469,144
	Total Food & Staples Retailing	2,968,270
	Food Products - 0.4%	
110,000	Orkla ASA, (3)	998,800
	Hotels, Restaurants & Leisure - 0.8%	
22,600	Hyatt Hotels Corporation, Class A, (2)	1,367,752
8,850	Starwood Hotels & Resorts Worldwide, Inc.	736,409
	Total Hotels, Restaurants & Leisure	2,104,161
	Independent Power & Renewable Electricity Producers - 0.2%	
13,800	Abengoa Yield PLC, (2)	491,004
	Industrial Conglomerates - 0.9%	
38,000	General Electric Company	973,560
40,000	Philips Electronics	1,268,400
	Total Industrial Conglomerates	2,241,960
	Insurance - 3.6%	
3,000	Allianz AG ORD Shares	486,338
53,000	American International Group, Inc.	2,863,060
34,500	Hartford Financial Services Group, Inc.	1,285,125

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

29,000	Swiss Re AG, (3)	2,311,199
71,500	Unum Group	2,458,170
	Total Insurance	9,403,892
	Media - 4.6%	
151,000	Interpublic Group of Companies, Inc.	2,766,320
10,722	Metro-Goldwyn-Mayer, (2), (3)	830,955
83,000	National CineMedia, Inc.	1,204,330
86,400	ProSiebenSat.1 Media AG, (3)	860,976
135,000	RTL Group SA, (3)	1,158,125
42,000	Time Warner Inc.	3,158,820
3,958	Tribune Company, (2)	260,436
3,184	Tribune Company, (4)	
989	Tribune Publishing Company, (2)	19,958
23,500	Viacom Inc., Class B	1,808,090
	Total Media	12,068,010
	Metals & Mining - 0.3%	
28,000	AngloGold Ashanti Limited	336,000
120,000	AuRico Gold Inc.	418,800
	Total Metals & Mining	754,800
	Oil, Gas & Consumable Fuels - 2.7%	
23,000	Phillips 66	1,870,130
28,100	Royal Dutch Shell PLC, Class A	2,139,253
32,000	Suncor Energy, Inc.	1,156,800
30,000	Total SA, Sponsored ADR	1,933,500
	Total Oil, Gas & Consumable Fuels	7,099,683
	Pharmaceuticals - 6.3%	
18,400	AbbVie Inc.	1,062,784
20,500	AstraZeneca PLC	1,464,520
64,100	GlaxoSmithKline PLC	2,946,677
17,500	Merck & Company Inc.	1,037,400
101,500	Pfizer Inc., (5)	3,001,355
54,800	Roche Holdings AG, Sponsored ADR, (3)	2,027,052
35,700	Sanofi-Aventis	2,014,551
53,000	Teva Pharmaceutical Industries Limited, Sponsored ADR	2,848,750
	Total Pharmaceuticals	16,403,089
	Semiconductors & Semiconductor Equipment - 1.2%	
31,000	Analog Devices, Inc.	1,534,190
33,700	Microchip Technology Incorporated	1,591,651
	Total Semiconductors & Semiconductor Equipment	3,125,841
	Software - 1.5%	
246,734	Eagle Topco LP, (2), (4)	
60,300	Microsoft Corporation	2,795,508
31,000	Oracle Corporation	1,186,679
	Total Software	3,982,187
	Tobacco - 0.6%	
17,125	Imperial Tobacco Group, (3)	1,485,936
	Wireless Telecommunication Services - 0.2%	
15,000	Vodafone Group PLC, Sponsored ADR	493,350
	Total Common Stocks (cost \$76,018,233)	93,504,051
Shares	Description (1)	Value
	REAL ESTATE INVESTMENT TRUST (REIT) COMMON STOCKS - 36.8% (24.9% of Total Investments)	
	Diversified - 2.6%	
151,600	Duke Realty Corporation	2,604,488
26,600	Liberty Property Trust	884,716
33,550	Vornado Realty Trust	3,353,658
	Total Diversified	6,842,862
	Health Care - 4.4%	
83,850	Health Care Property Investors Inc.	3,329,684
76,350	Health Care REIT, Inc.	4,761,950
54,700	Ventas Inc.	3,388,665
	Total Health Care	11,480,299
	Hotels, Restaurants & Leisure - 2.5%	
147,742	Host Hotels & Resorts Inc.	3,151,337
31,450	LaSalle Hotel Properties	1,076,848
83,050	RLJ Lodging Trust	2,364,434
	Total Hotels, Restaurants & Leisure	6,592,619
	Industrial - 2.3%	
158,198	Prologis Inc.	5,964,065

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

	Mortgage - 0.7%		
57,300	PennyMac Mortgage Investment Trust		1,227,939
40,000	Redwood Trust Inc.		663,199
	Total Mortgage		1,891,138
	Office - 5.2%		
35,500	Alexandria Real Estate Equities Inc.		2,618,125
97,650	BioMed Realty Trust Inc.		1,972,530
28,900	Boston Properties, Inc.		3,345,464
98,400	Brandywine Realty Trust		1,384,488
53,150	Douglas Emmett Inc.		1,364,361
13,950	Kilroy Realty Corporation		829,188
19,050	SL Green Realty Corporation		1,930,145
	Total Office		13,444,301
	Residential - 6.3%		
75,926	Apartment Investment & Management Company, Class A		2,415,965
29,175	AvalonBay Communities, Inc.		4,112,800
37,100	Equity Lifestyles Properties Inc.		1,571,556
67,100	Equity Residential		4,132,018
8,500	Essex Property Trust Inc.		1,519,375
6,300	Post Properties, Inc.		323,442
83,050	UDR Inc.		2,263,112
	Total Residential		16,338,268
	Retail - 9.8%		
43,350	Brixmor Property Group Inc.		964,971
122,250	Developers Diversified Realty Corporation		2,045,243
10,700	Federal Realty Investment Trust		1,267,522
150,310	General Growth Properties Inc.		3,539,801
128,250	Kimco Realty Corporation		2,809,958
48,191	Macerich Company		3,076,032
24,900	Regency Centers Corporation		1,340,367
46,050	Retail Opportunity Investments Corporation		676,935
42,835	Simon Property Group, Inc.		7,042,931
36,000	Taubman Centers Inc.		2,627,999
	Total Retail		25,391,759
	Specialized - 3.0%		
112,100	CubeSmart		2,015,558
23,000	Extra Space Storage Inc.		1,186,110
27,874	Public Storage, Inc.		4,622,623
	Total Specialized		7,824,291
	Total Real Estate Investment Trust (REIT) Common Stocks (cost \$69,540,379)		95,769,602

Shares	Description (1)	Coupon	Ratings (6)	Value
	CONVERTIBLE PREFERRED SECURITIES - 0.3% (0.2% of Total Investments)			
	Diversified Telecommunication Services - 0.3%			
19,000	IntelSat SA	5.750%	N/R	\$ 902,120
	Total Convertible Preferred Securities (cost \$1,024,405)			902,120

Shares	Description (1)	Coupon	Ratings (6)	Value
	\$25 PAR (OR SIMILAR) RETAIL PREFERRED - 0.4% (0.3% of Total Investments)			
	Banks - 0.4%			
40,283	Texas Capital Bancshares	6.500%	BB+	\$ 968,403
	Total \$25 Par (or similar) Retail Preferred (cost \$921,612)			968,403

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (6)	Value
	\$1,000 PAR (OR SIMILAR) INSTITUTIONAL PREFERRED - 0.4% (0.3% of Total Investments)				
	Banks - 0.4%				
\$ 994	JPMorgan Chase & Company	6.000%	N/A (7)	BBB-	\$ 977,848

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

Principal					
Amount (000)	Description (1)	Coupon	Maturity (8)	Ratings (6)	Value
\$ 994	Total \$1,000 Par (or similar) Institutional Preferred (cost \$994,136)				977,848
	VARIABLE RATE SENIOR LOAN INTERESTS - 32.4% (21.9% of Total Investments) (9)				
	Aerospace & Defense - 0.2%				
\$ 415	Hamilton Sundstrand, Term Loan, First Lien	4.000%	12/13/19	B+	\$ 408,201
	Airlines - 0.4%				
494	American Airlines, Inc., Term Loan	3.750%	6/27/19	Ba2	485,932
491	Delta Air Lines, Inc., Term Loan B1	3.250%	10/18/18	Ba1	481,118
985	Total Airlines				967,050
	Automobiles - 1.2%				
992	Chrysler Group LLC, Term Loan B	3.500%	5/24/17	BB+	986,261
995	Chrysler Group LLC, Tranche B, Term Loan	3.250%	12/31/18	BB+	981,319
1,114	Formula One Group, Term Loan, First Lien	4.750%	7/30/21	B	1,099,716
3,101	Total Automobiles				3,067,296
	Building Products - 0.3%				
800	Gates Global LLC, Term Loan	4.250%	7/03/21	B+	787,714
	Capital Markets - 0.2%				
495	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	493,660
	Chemicals - 0.9%				
489	Minerals Technologies., First Lien Term Loan B	4.000%	3/06/21	BB	488,446
963	Univar, Inc., Term Loan	5.000%	6/30/17	B+	954,309
944	US Coatings Acquisition, Term Loan B	3.750%	2/01/20	B+	925,967
2,396	Total Chemicals				2,368,722
	Commercial Services & Supplies - 0.7%				
983	ADS Waste Holdings, Inc., Initial Term Loan, Tranche B2	3.750%	10/09/19	B+	960,189
998	Millennium Laboratories, Inc., Tranche B, Term Loan	5.250%	4/16/21	B+	997,492
1,981	Total Commercial Services & Supplies				1,957,681
	Computers & Peripherals - 0.4%				
993	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	986,545
	Construction & Engineering - 0.2%				
500	Aecom Technology Corporation, Term Loan B, WI/DD	TBD	TBD	BB+	499,870
	Containers & Packaging - 0.6%				
1,571	Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien	4.000%	12/01/18	B+	1,556,356
	Diversified Consumer Services - 0.9%				
1,395	Hilton Hotels Corporation, Term Loan B2	3.500%	10/25/20	BB+	1,375,310
500	Pilot Travel Centers LLC, First Lien Term Loan B, WI/DD	TBD	TBD	BB	497,500
420	ServiceMaster Company, Term Loan	4.250%	7/01/21	B+	414,067
2,315	Total Diversified Consumer Services				2,286,877
	Diversified Telecommunication Services - 1.5%				
821	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	3.750%	6/30/19	BB-	809,225
998	SBA Communication, Incremental Term Loan, Tranche B1	3.250%	3/24/21	BB	978,381
431	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	Ba3	430,065
737	Windstream Corporation, Term Loan B4	3.500%	1/23/20	BB+	729,967
370	Ziggo N.V., Term Loan B1	3.250%	1/15/22	BB-	359,948

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

238	Ziggo N.V., Term Loan B2	3.210%	1/15/22	BB-	231,957
392	Ziggo N.V., Term Loan B3, Delayed Draw	2.750%	1/15/22	BB-	381,487
3,987	Total Diversified Telecommunication Services				3,921,030
	Energy Equipment & Services - 0.1%				
200	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	192,510
	Food & Staples Retailing - 1.0%				
2,000	Albertson's LLC, Term Loan B4	4.500%	8/25/21	BB-	1,992,292
500	BJ's Wholesale Club, Inc., Replacement Loan, Second Lien	8.500%	3/26/20	CCC	505,312
2,500	Total Food & Staples Retailing				2,497,604
	Food Products - 2.9%				
2,765	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	2,735,968
1,000	Jacobs Douwe Egberts, Term Loan B, WI/DD	TBD	TBD	BB	977,500
3,828	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	3,817,469
7,593	Total Food Products				7,530,937
	Health Care Equipment & Supplies - 1.4%				
929	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	926,264
1,459	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB-	1,443,339
	United Surgical Partners International, Inc., Term Loan, First Lien	4.250%	4/19/17	B1	1,380,961
1,386	Total Health Care Equipment & Supplies				3,750,564
3,774	Health Care Providers & Services - 2.0%				
798	Amsurg Corporation, Term Loan	3.750%	7/16/21	Ba2	791,267
747	Community Health Systems, Inc., Term Loan D	4.250%	1/27/21	BB	746,176
1	Community Health Systems, Inc., Term Loan E	3.485%	1/25/17	BB	1,145
829	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	3.500%	6/24/21	Ba1	821,263
1,685	Drumm Investors LLC, Term Loan	6.750%	5/04/18	B	1,694,417
990	HCA, Inc., Tranche B4, Term Loan	2.983%	5/01/18	BB	979,997
75	HCA, Inc., Tranche B5, Term Loan	2.904%	3/31/17	BB	74,752
5,125	Total Health Care Providers & Services				5,109,017
	Hotels, Restaurants & Leisure - 1.4%				
1,056	Burger King Corporation, Term Loan B, First Lien, WI/DD	TBD	TBD	B+	1,048,812
984	MGM Resorts International, Term Loan B	3.500%	12/20/19	BB	968,360
1,842	Seaworld Parks and Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB	1,745,222
3,882	Total Hotels, Restaurants & Leisure				3,762,394
	Household Durables - 1.0%				
990	Jarden Corporation, Term Loan B1	2.904%	9/30/20	BBB-	984,555
931	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	B+	925,869
650	Tempur-Pedic International, Inc., New Term Loan B	3.500%	3/18/20	BB	643,704
2,571	Total Household Durables				2,554,128
	Household Products - 0.1%				
305	Spectrum Brands, Inc., Term Loan A	3.026%	9/04/17	BB	305,067
	Independent Power & Renewable Electricity Producers - 0.4%				
993	Calpine Corporation, Delayed Term Loan	4.000%	10/31/20	BB	984,879
	Internet & Catalog Retail - 0.4%				
1,000	Travelport LLC, Term Loan B, First Lien	6.000%	9/02/21	B2	999,531
	IT Services - 0.3%				

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

873	Vantiv, Inc., Term Loan B Leisure Equipment & Products - 0.8%	3.750%	6/13/21	BB+	869,758
1,995	24 Hour Fitness Worldwide, Inc., Term Loan B Machinery - 0.4%	4.750%	5/21/21	Ba3	1,992,494
665	Doosan Infracore International, Inc., Term Loan	4.500%	5/27/21	BB-	666,663
495	Rexnord LLC, Term Loan B	4.000%	8/21/20	BB-	487,987
1,160	Total Machinery Media - 3.5%				1,154,650
988	Charter Communications Operating Holdings LLC, Term Loan E	3.000%	7/01/20	BB+	959,589
50	Clear Channel Communications, Inc., Tranche B, Term Loan	3.804%	1/29/16	CCC+	49,203
748	Clear Channel Communications, Inc., Tranche D, Term Loan	6.904%	1/30/19	CCC+	715,341
92	Clear Channel Communications, Inc., Term Loan E	7.654%	7/30/19	CCC+	90,472
1,930	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B+	1,900,807
333	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	330,588
499	Interactive Data Corporation, Term Loan B	4.750%	5/02/21	B+	496,568
453	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB-	449,804
536	Numericable Group S.A., Term Loan B1	4.500%	5/21/20	Ba3	532,468
464	Numericable Group S.A., Term Loan B2	4.500%	5/21/20	Ba3	460,657
405	Springer Science & Business Media, Inc., Term Loan B3	4.750%	8/14/20	B	398,776
919	Tribune Company, Term Loan B	4.000%	12/27/20	BB+	908,028
1,540	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	1,513,217
302	Yell Group PLC, Term Loan A2	5.233%	3/01/19	CCC+	292,079
41	Yell Group PLC, Term Loan A2, (4)	0.000%	3/03/19	CCC+	
639	Yell Group PLC, Term Loan B2, PIK, (4)	0.000%	3/03/24	CCC-	
9,939	Total Media Multiline Retail - 0.2%				9,097,597
463	Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Fuels - 1.5%	4.750%	11/04/20	BB	463,463
1,500	Energy Transfer Equity L.P., Term Loan, First Lien	3.250%	12/02/19	BB	1,467,500
641	Fieldwood Energy LLC, Term Loan, First Lien	3.875%	9/28/18	Ba2	635,080
500	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B2	502,708
770	Samson Investment Company, Tranche 1, Term Loan, Second Lien	5.000%	9/25/18	B1	749,729
310	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	BB-	295,657
122	Southcross Energy Partners, L.P., First Lien Term Loan B	5.250%	7/29/21	B1	121,950
182	Southcross Holdings L.P., First Lien Term Loan	6.000%	7/29/21	B2	182,355
4,025	Total Oil, Gas & Consumable Fuels Pharmaceuticals - 2.1%				3,954,979
995	Grifols, Inc., Term Loan	3.154%	2/27/21	Ba1	978,970
895	Par Pharmaceutical Companies, Inc., Term Loan B2	4.000%	9/30/19	B1	879,749
734	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	725,287
1,194	Valeant Pharmaceuticals International, Inc., Term Loan E	3.750%	8/05/20	Ba1	1,181,926
1,697	Valeant Pharmaceuticals International, Inc., Tranche B, Term	3.750%	2/13/19	Ba1	1,681,149

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

5,515	Loan D2 Total Pharmaceuticals				5,447,081
	Professional Services - 0.1%				
373	Nielsen Finance LLC, Dollar Term Loan B2	3.153%	4/15/21	BBB-	373,799
	Real Estate Investment Trust - 0.3%				
870	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.750%	12/18/20	B+	838,938
	Real Estate Management & Development - 0.2%				
644	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	642,055
	Semiconductors & Semiconductor Equipment - 0.7%				
998	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB-	989,751
732	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BB+	720,452
1,730	Total Semiconductors & Semiconductor Equipment				1,710,203
	Software - 2.1%				
424	Activision Blizzard, Inc., Term Loan B	3.250%	10/12/20	BBB	423,338
480	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B1	473,106
802	Datatel Parent Corp, Term Loan B1	4.000%	7/19/18	B+	792,050
966	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	BB-	956,002
765	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	Ba3	748,649
757	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement Term Loan B1	3.250%	6/07/19	BBB-	78,018
78	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement Term Loan B2				
1,213	Zebra Technologies Corporation, Term Loan B, First Lien, WI/DD	TBD	TBD	BB+	1,203,854
5,485	Total Software				5,429,191
	Specialty Retail - 1.3%				
600	Burlington Coat Factory Warehouse Corporation, Term Loan B3	4.250%	8/13/21	B1	595,997
267	Gardner Denver, Inc., Term Loan Jo-Ann Stores, Inc., Term Loan, First Lien	4.250%	7/30/20	B1	262,439
1,737	Pilot Travel Centers LLC, First Amendment, Tranche B, Term Loan	4.000%	3/16/18	B+	1,674,067
980	Total Specialty Retail	4.250%	8/07/19	BB	980,409
3,584	Trading Companies & Distributors - 0.3%				3,512,912
	Wireless Telecommunication Services - 0.4%				
746	HD Supply, Inc., Term Loan	4.000%	6/28/18	B+	739,732
	UPC Broadband Holding BV, Term Loan AH				
1,000	UPC Broadband Holding BV, Term Loan AH	3.250%	6/30/21	BB-	974,625
\$ 85,884	Total Variable Rate Senior Loan Interests (cost \$85,403,306)				84,189,110

Principal

Amount (000)	Description (1)	Coupon	Maturity	Ratings (6)	Value
	CORPORATE BONDS - 0.1% (0.0% of Total Investments)				
	Media - 0.1%				
\$ 132	Clear Channel Communications, Inc.	9.000%	12/15/19	CCC+	\$ 132,990
\$ 132	Total Corporate Bonds (cost \$111,419)				132,990
Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (6)	Value

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

(10)

EMERGING MARKETS DEBT AND FOREIGN CORPORATE BONDS - 33.5% (22.7% of Total Investments)					
Azerbaijan - 0.3%					
335	Azerbaijan Government International Bond, 144A	4.750%	3/18/24	Baa3	\$ 341,700
465	Azerbaijan State Oil Company, Reg S Total Azerbaijan	5.450%	2/09/17	BBB-	484,763 826,463
Argentina - 0.8%					
130	City of Buenos Aires, Argentina, 144A	12.500%	4/06/15	CCC	130,000
145	Republic of Argentina	7.000%	10/03/15	CCC	134,850
560	Republic of Argentina	7.000%	4/17/17	CCC	499,800
897	Republic of Argentina	8.280%	12/31/33	N/R	731,303
234EUR	Republic of Argentina	7.820%	12/31/33	D	251,745
263	Republic of Argentina	2.500%	12/31/38	C	141,363
236	YPF Sociedad Anonima, 144A	8.750%	4/04/24	Caa1	240,720
	Total Argentina				2,129,781
Brazil - 2.9%					
255	Banco do Nordeste do Brasil, 144A	3.625%	11/09/15	BBB-	259,973
875	Brazil Minas SPE via State of Minas Gerais, Pass Through Notes, 144A	5.333%	2/15/28	BBB-	864,063
1,350BRL	Brazil Nota do Tesouro Nacional	10.000%	1/01/21	BBB+	513,130
927BRL	Brazil Nota do Tesouro Nacional	10.000%	1/01/23	BBB+	345,826
1,790BRL	Brazil Nota do Tesouro Nacional	10.000%	1/01/25	BBB+	655,639
352BRL	Brazil Nota do Tesouro Nacional	6.000%	8/15/50	BBB+	348,681
300	Centrais Eletricas Brasileiras S.A., 144A	5.750%	10/27/21	BBB-	303,375
315	Centrais Eletricas Brasileiras S.A., Reg S	5.750%	10/27/21	BBB-	318,544
695BRL	Companhia Energetica de Sao Paulo, 144A	9.750%	1/15/15	Baa3	450,013
600	Federative Republic of Brazil	6.000%	1/17/17	Baa2	655,500
358	Federative Republic of Brazil	8.000%	1/15/18	Baa2	394,092
355	Federative Republic of Brazil	2.625%	1/05/23	Baa2	319,500
296	Federative Republic of Brazil	8.250%	1/20/34	Baa2	397,380
1,690	Federative Republic of Brazil	5.000%	1/27/45	Baa2	1,588,600
	Total Brazil				7,414,316
Chile - 0.6%					
655	Coporation Nacional del Cobre de Chile, Reg S	3.875%	11/03/21	AA-	671,196
195	E-CL S.A., 144A	5.625%	1/15/21	BBB	213,535
225	Empresa Nacional del Petroleo, Reg S	6.250%	7/08/19	A	253,413
395	Empresa Nacional del Petroleo, 144A	4.750%	12/06/21	A	409,117
	Total Chile				1,547,261
China - 0.6%					
430	CNOOC Curtis Funding 1, Reg S	4.500%	10/03/23	AA-	446,132
255	Sinopec Group Overseas Development 2012, 144A	3.900%	5/17/22	AA-	256,492
920	Sinopec Group Overseas Development 2013 Limited, 144A	4.375%	10/17/23	AA-	947,504
	Total China				1,650,128
Colombia - 1.9%					
708COP	Republic of Colombia	12.000%	10/22/15	BBB	373,580
587	Republic of Colombia	11.750%	2/25/20	BBB	833,540
420COP	Republic of Colombia	7.750%	4/14/21	BBB	224,623
740	Republic of Colombia	4.000%	2/26/24	BBB	748,510
175COP	Republic of Colombia	9.850%	6/28/27	BBB	109,027
535	Republic of Colombia	10.375%	1/28/33	BBB	831,925
1,150	Republic of Colombia	7.375%	9/18/37	BBB	1,535,250
274COP	Titulos de Tesoreria B Bonds	3.500%	3/10/21	BBB+	136,589
211COP	Titulos de Tesoreria B Bonds	4.750%	2/23/23	BBB+	113,420
	Total Colombia				4,906,464
Cote d Ivoire (Ivory Coast) - 0.4%					
950	Ivory Coast Republic, 144A	5.375%	7/23/24	B1	906,063
Croatia - 0.8%					
280	Republic of Croatia, 144A	6.250%	4/27/17	Ba1	297,500
200	Republic of Croatia, Reg S	6.250%	4/27/17	Ba1	212,500

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

400	Republic of Croatia, Reg S	5.375%	11/29/19	Ba1	441,000
130	Republic of Croatia, 144A	6.625%	7/14/20	Ba1	143,000
880	Republic of Croatia, Reg S	6.625%	7/14/20	Ba1	968,000
	Total Croatia				2,062,000
	Dominican Republic - 0.6%				
335	Dominican Republic, 144A	6.600%	1/28/24	B+	359,288
405	Dominican Republic, 144A	5.875%	4/18/24	B+	417,150
500	Dominican Republic, 144A	7.450%	4/30/44	B+	537,500
142	Dominican Republic, Reg S	9.040%	1/23/18	B+	153,572
165	Dominican Republic, Reg S	5.875%	4/18/24	B+	169,950
	Total Dominican Republic				1,637,460
	El Salvador - 0.4%				
30	Republic of El Salvador, Reg S	8.250%	4/10/32	BB-	34,575
75	Republic of El Salvador, 144A	6.375%	1/18/27	BB-	75,000
616	Republic of El Salvador, Reg S	7.750%	1/24/23	BB-	689,920
75	Republic of El Salvador, Reg S	7.625%	9/21/34	BB-	81,000
120	Republic of El Salvador, Reg S	7.650%	6/15/35	BB-	127,500
	Total El Salvador				1,007,995
	Hungary - 0.7%				
542	Republic of Hungary, Government Bond	4.125%	2/19/18	Ba1	559,956
90EUR	Republic of Hungary, Government Bond	5.750%	6/11/18	Ba1	128,533
506	Republic of Hungary, Government Bond	4.000%	3/25/19	Ba1	516,120
86	Republic of Hungary, Government Bond	5.750%	11/22/23	Ba1	93,203
432	Republic of Hungary, Government Bond	5.375%	3/25/24	Ba1	455,760
	Total Hungary				1,753,572
	Iceland - 0.3%				
231	Republic of Iceland, 144A	5.875%	5/11/22	BBB	260,204
485	Republic of Iceland, Reg S	4.875%	6/16/16	BBB	504,827
	Total Iceland				765,031
	India - 0.1%				
285	Reliance Holdings USA Inc., 144A	5.400%	2/14/22	BBB+	311,115
	Indonesia - 2.3%				
200	Perusahaan Listrik Negara PT, Reg S	5.500%	11/22/21	Baa3	208,500
1,285	Republic of Indonesia, Reg S	11.625%	3/04/19	Baa3	1,709,050
235	Republic of Indonesia, Reg S	4.875%	5/05/21	Baa3	244,400
975	Republic of Indonesia, Reg S	8.500%	10/12/35	Baa3	1,316,250
1,610	Republic of Indonesia, Reg S	6.625%	2/17/37	Baa3	1,819,300
595	Republic of Indonesia, Reg S	7.750%	1/17/38	Baa3	755,650
	Total Indonesia				6,053,150
	Jamaica - 0.1%				
200	Jamaica Government	7.625%	7/09/25	B-	213,000
	Kenya - 0.1%				
265	Republic of Kenya, 144A	6.875%	6/24/24	B+	278,913
	Kazakhstan - 1.3%				
220	KazAgro National Management Holding JSC, 144A	4.625%	5/24/23	BBB+	208,494
330	Kazakhstan Development Bank	6.500%	6/03/20	BBB+	357,291
200	Kazakhstan Development Bank, Reg S	5.500%	12/20/15	BBB+	207,152
375	Kazakhstan Temir Zholy JSC, Reg S	7.000%	5/13/16	BBB	398,906
225	Kazakhstan Temir Zholy JSC, Reg S	6.375%	10/06/20	BBB	242,417
225	Kazatomprom, Reg S	6.250%	5/20/15	Baa3	230,218
435	Kazmunaygas National, Reg S	11.750%	1/23/15	BBB	447,702
835	Kazmunaygas National, Reg S	5.750%	4/30/43	BBB	781,727
430	KazMuniaGaz Finance Subsidiary, 144A	11.750%	1/23/15	BBB	442,556
	Total Kazakhstan				3,316,463
	Latvia - 1.1%				
520	Latvia Republic, 144A	5.250%	2/22/17	A-	564,200
715	Latvia Republic, 144A	3.625%	1/12/20	A-	701,594
145EUR	Latvia Republic, 144A	2.625%	1/21/21	A-	194,131
200	Latvia Republic, Reg S	5.250%	6/16/21	A-	222,124
295	Latvia Republic, Reg S	5.250%	2/22/17	A-	320,075
990	Latvia Republic, Reg S	2.750%	1/12/20	A-	971,438

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

	Total Latvia				2,973,562
	Lithuania - 1.5%				
175	Republic of Lithuania, 144A	7.375%	2/11/20	A-	210,875
145	Republic of Lithuania, 144A	6.125%	3/09/21	A-	167,294
670	Republic of Lithuania, 144A	6.625%	2/01/22	A-	797,300
955	Republic of Lithuania, Reg S	7.375%	2/11/20	A-	1,150,775
1,345	Republic of Lithuania, Reg S	6.125%	3/09/21	A-	1,551,794
	Total Lithuania				3,878,038
	Malaysia - 0.5%				
	Penerbangan Malaysia Berhad, Reg S				
765	S	5.625%	3/15/16	A-	812,471
360	Petronas Capital Limited, Reg S	5.250%	8/12/19	A1	402,517
	Total Malaysia				1,214,988
	Mexico - 1.8%				
200	Alpek SA DE CV, Reg S	4.500%	11/20/22	BBB-	199,500
1,485MXN	Mexican Udibonds Bonds	4.500%	12/04/25	A	129,542
970MXN	Mexican Udibonds Bonds	4.500%	11/22/35	A	83,454
9,111MXN	Mexico Bonos de DeSarrollo	10.000%	12/05/24	A	875,887
425	Petroleos Mexicanos	5.500%	1/21/21	A3	467,713
150	Petroleos Mexicanos, Reg S	6.375%	1/23/45	A3	169,620
210	United Mexican States	6.625%	3/03/15	A3	215,250
780	United Mexican States	3.625%	3/15/22	A3	792,870
61	United Mexican States	6.750%	9/27/34	A3	77,470
220	United Mexican States	6.050%	1/11/40	A3	259,600
822	United Mexican States	5.550%	1/21/45	A3	913,242
304	United Mexican States	4.750%	3/08/44	A3	301,720
116	United Mexican States	5.750%	10/12/10	A3	119,770
	Total Mexico				4,605,638
	Morocco - 0.5%				
215	Kingdom of Morocco, 144A	4.250%	12/11/22	BBB-	213,431
235	Kingdom of Morocco, 144A	5.500%	12/11/42	BBB-	233,825
560	Kingdom of Morocco, Reg S	5.500%	12/11/42	BBB-	557,200
235EUR	Kingdom of Morocco	4.500%	10/05/20	BBB-	325,757
	Total Morocco				1,330,213
	Nigeria - 0.1%				
	Nigerian Government International Bond, 144A				
240		5.125%	7/12/18	BB-	247,651
	Pakistan - 0.2%				
275	Islamic Republic of Pakistan, 144A	7.250%	4/15/19	B-	277,406
250	Islamic Republic of Pakistan, 144A	8.250%	4/15/24	B-	250,000
	Total Pakistan				527,406
	Panama - 0.6%				
180	AES Panama, Reg S	6.350%	12/21/16	BB+	184,500
5	Republic of Panama	7.250%	3/15/15	BBB	5,134
280	Republic of Panama	4.000%	9/22/24	BBB	279,300
645	Republic of Panama	9.375%	4/01/29	BBB	956,213
	Total Panama				1,425,147
	Peru - 1.3%				
215	BBVA Banco Continental SA, 144A	3.250%	4/08/18	A-	218,440
165	El Fondo Mivivienda SA, 144A	3.500%	1/31/23	BBB+	156,041
249PEN	Republic of Peru Treasury Bond	7.840%	8/12/20	A-	98,097
745	Republic of Peru	8.375%	5/03/16	A3	825,833
1,340	Republic of Peru	7.350%	7/21/25	A3	1,745,350
1,025PEN	Republic of Peru	6.950%	8/12/31	A3	368,312
	Total Peru				3,412,073
	Philippines - 1.7%				
185	National Power Corporation	9.625%	5/15/28	BBB	272,875
230	Republic of the Philippines	9.875%	1/15/19	BBB	299,575
430	Republic of the Philippines	8.375%	6/17/19	BBB	538,575
420	Republic of the Philippines	10.625%	3/16/25	BBB	659,400
200	Republic of the Philippines	5.500%	3/30/26	BBB	229,500
540	Republic of the Philippines	9.500%	2/02/30	BBB	842,400
1,050	Republic of the Philippines	7.750%	1/14/31	BBB	1,459,500
	Total Philippines				4,301,825
	Poland - 0.7%				
95	Republic of Poland	3.875%	7/16/15	A2	97,375
91	Republic of Poland	6.375%	7/15/19	A2	106,925
1,400	Republic of Poland	5.000%	3/23/22	A2	1,538,250
	Total Poland				1,742,550

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

	Romania - 1.4%				
390	Republic of Romania, 144A	6.750%	2/07/22	BBB-	461,175
150	Republic of Romania, 144A	4.875%	1/22/24	BBB-	159,000
736	Republic of Romania, 144A	6.125%	1/22/44	BBB-	845,729
536	Republic of Romania, Reg S	6.750%	2/07/22	BBB-	633,820
266	Republic of Romania, Reg S	4.375%	8/22/23	BBB-	272,052
296	Republic of Romania, Reg S	6.125%	1/22/44	BBB-	340,130
315EUR	Republic of Romania	4.875%	11/07/19	BBB-	451,214
405EUR	Republic of Romania	4.625%	9/18/20	BBB-	579,212
	Total Romania				3,742,332
	Russia - 1.3%				
70	Gaz Capital SA, Reg S	8.625%	4/28/34	Baa1	81,552
600	Russian Federation, Reg S	3.625%	4/29/15	Baa1	604,830
2,000	Russian Federation, Reg S	7.500%	3/31/30	Baa1	2,240,918
205	Russian Ministry of Finance, Reg S	12.750%	6/24/28	Baa1	336,713
	RZD Capital Limited, Russian				
200	Railways, Reg S	5.700%	4/05/22	Baa1	198,054
	Total Russia				3,462,067
	Senegal - 0.4%				
705	Republic of Senegal, 144A	6.250%	7/30/24	B+	703,238
400	Republic of Senegal, Reg S	8.750%	5/13/21	B+	466,000
	Total Senegal				1,169,238
	Serbia - 0.5%				
480	Republic of Serbia, 144A	5.875%	12/03/18	BB-	500,400
895	Republic of Serbia, Reg S	5.250%	11/21/17	BB-	919,613
	Total Serbia				1,420,013
	Slovakia - 0.1%				
210	Slovakia Government, Reg S	4.675%	5/21/22	A+	223,862
	Slovenia - 0.5%				
475	Republic of Slovenia, 144A	5.850%	5/10/23	A-	528,436
385	Republic of Slovenia, 144A	5.250%	2/18/24	A-	410,025
220	Republic of Slovenia, Reg S	4.750%	5/10/18	A-	235,125
200	Republic of Slovenia, Reg S	5.500%	10/26/22	A-	217,250
	Total Slovenia				1,390,836
	South Africa - 0.7%				
200	Eskom Holdings Limited, 144A	6.750%	8/06/23	BBB-	209,750
765	Eskom Holdings Limited, Reg S	6.750%	8/06/23	BBB-	802,292
4,590ZAR	Republic of South Africa	7.000%	2/28/31	Baa1	345,387
6,110ZAR	Republic of South Africa	8.750%	2/28/48	BBB+	527,888
	Total South Africa				1,885,317
	Sri Lanka - 0.8%				
720	Republic of Sri Lanka, 144A	6.000%	1/14/19	BB-	759,600
170	Republic of Sri Lanka, 144A	6.250%	10/04/20	BB-	179,775
200	Republic of Sri Lanka, 144A	6.250%	7/27/21	BB-	210,000
290	Republic of Sri Lanka, 144A	5.875%	7/25/22	BB-	298,700
175	Republic of Sri Lanka, Reg S	6.250%	10/04/20	BB-	185,061
510	Republic of Sri Lanka, Reg S	6.250%	7/27/21	BB-	535,500
	Total Sri Lanka				2,168,636
	Turkey - 1.2%				
775	Republic of Turkey, Government Bond	7.000%	9/26/16	Baa3	847,261
321	Republic of Turkey, Government Bond	7.500%	7/14/17	Baa3	359,520
185	Republic of Turkey, Government Bond	6.750%	4/03/18	BBB-	204,888
370	Republic of Turkey, Government Bond	5.625%	3/30/21	Baa3	393,125
310	Republic of Turkey, Government Bond	5.750%	3/22/24	Baa3	329,127
755	Republic of Turkey, Government Bond	7.375%	2/05/25	Baa3	896,561
	Total Turkey				3,030,482
	Ukraine - 0.5%				
355	Republic of Ukraine, 144A	6.250%	6/17/16	CCC	305,371
785	Republic of Ukraine, Reg S	6.580%	11/21/16	CCC	667,405
315	Republic of Ukraine, Reg S	9.250%	7/24/17	CCC	276,413
	Total Ukraine				1,249,189
	United Arab Emirates - 0.2%				
242	Dubai Electricity and Water Authority, 144A	7.375%	10/21/20	Baa2	294,331

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

186	Waha Aerospace BV, 144A Total United Arab Emirates	3.925%	7/28/20	AA	195,300 489,631
239	Uruguay - 0.7% Republic of Uruguay	4.500%	8/14/24	Baa2	250,353
12	Republic of Uruguay	4.125%	11/20/45	Baa2	9,975
1,718	Republic of Uruguay Total Uruguay	5.100%	6/18/50	Baa2	1,666,458 1,926,786
	Venezuela - 1.0%				
1,305	Petroleos de Venezuela S.A, Reg S	6.000%	11/15/26	B	678,600
390	Petroleos de Venezuela S.A, Reg S	5.250%	4/12/17	B	271,050
740	Petroleos de Venezuela S.A, Reg S	6.000%	5/16/24	B	379,250
800	Republic of Venezuela, Reg S	7.750%	10/13/19	B	554,000
423	Republic of Venezuela, Reg S	9.000%	5/07/23	B	285,525
270	Republic of Venezuela, Reg S	9.250%	5/07/28	B	177,525
215	Republic of Venezuela, Reg S	6.000%	12/09/20	B	132,761
150	Republic of Venezuela Total Venezuela	9.375%	1/13/34	B	99,000 2,577,711
	Total Emerging Markets Debt and Foreign Corporate Bonds (cost \$85,505,628)				87,174,366
	Total Long-Term Investments (cost \$319,519,118)				363,618,490

Principal Amount (000)	Description (1)	Coupon	Maturity	Value
	SHORT-TERM INVESTMENTS - 7.9% (5.3% of Total Investments)			
\$ 20,547	Repurchase Agreement with Fixed Income Clearing Corporation, dated 9/30/14 repurchase price \$20,547,365, collateralized by \$21,025,000 U.S. Treasury Notes, 1.750%, due 9/30/19, value \$20,972,438	0.000%	10/01/14	\$ 20,547,365
	Total Short-Term Investments (cost \$20,547,365)			20,547,365
	Total Investments (cost \$340,066,483) - 147.8%			384,165,855
	Borrowings - (44.6%) (11), (12)			(116,000,000)
	Other Assets Less Liabilities - (3.2%) (13)			(8,297,420)
	Net Assets Applicable to Common Shares - 100%			\$ 259,868,435

Investments in Derivatives as of September 30, 2014

Options Written outstanding:

Number of Contracts	Description	Notional Amount (14)	Expiration Date	Strike Price	Value (13)
(1,030)	Aurico Gold Inc	\$ (515,000)	12/20/14	\$ 5	\$ (7,725)
(50)	Interpublic Group of Companies Inc.	(105,000)	10/18/14	21	(625)
(154)	Microsoft Corporation	(708,400)	11/22/14	46	(20,328)
(56)	Time Warner Inc.	(448,000)	10/18/14	80	(3,360)
(1,290)	Total Options Written (premiums received \$57,204)	\$ (1,776,400)			\$ (32,038)

Forward Foreign Currency Exchange Contracts outstanding:

Counterparty	Currency Contracts to Deliver (Local Currency)	Notional Amount	In Exchange For	Notional Amount	Settlement Date	Unrealized Appreciation (Depreciation) (U.S. Dollars) (13)
Bank of America	Chilean Peso	125,500,000	U.S. Dollar	210,500	12/17/14	\$ 2,040
Bank of America	Colombian Peso	1,139,817,000	U.S. Dollar	570,302	12/17/14	11,638
BNP Paribas	Chilean Peso	62,750,000	U.S. Dollar	105,021	12/17/14	791
BNP Paribas	U.S. Dollar	468,243	Chilean Peso	278,300,000	12/17/14	(5,977)

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

BNP Paribas	U.S. Dollar	46,122	Peruvian Nuevo Sol	135,000	12/17/14	29
Citibank N.A.	Chilean Peso	27,300,000	U.S. Dollar	45,311	12/17/14	(35)
Citibank N.A.	U.S. Dollar	910,255	Indian Rupee	56,160,000	12/17/14	(15,327)
Deutsche Bank AG	Euro	1,709,000	U.S. Dollar	2,212,796	12/17/14	53,072
Deutsche Bank AG	South African Rand	4,600,000	U.S. Dollar	411,638	12/17/14	9,179
Goldman Sachs	South African Rand	4,890,000	U.S. Dollar	438,821	12/17/14	10,990
JPMorgan	Indian Rupee	28,440,000	U.S. Dollar	459,822	12/17/14	6,621
JPMorgan	U.S. Dollar	654,388	Mexican Peso	8,687,000	12/17/14	(10,913)
Standard Chartered Bank	Chilean Peso	62,750,000	U.S. Dollar	104,767	12/17/14	537
Standard Chartered Bank	Peruvian Nuevo Sol	1,395,000	U.S. Dollar	482,282	12/17/14	5,388
State Street Bank	Indian Rupee	27,720,000	U.S. Dollar	448,435	12/17/14	6,707
UBS AG	Brazilian Real	3,538,000	U.S. Dollar	1,519,498	12/02/14	98,101
UBS AG	U.S. Dollar	459,826	Indonesian Rupiah	5,534,000,000	12/17/14	(15,633)
UBS AG	U.S. Dollar	457,944	Malaysian Ringgit	1,470,000	12/17/14	(12,468)
UBS AG	U.S. Dollar	235,938	Euro	183,000	12/17/14	(4,674)
Total						\$ 140,066

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

Interest Rate Swaps outstanding:

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Effective Date (15)	Termination Date	Unrealized Appreciation (Depreciation) (13)
JPMorgan	\$30,450,000	Receive	1-Month USD-LIBOR-BBA	1.255%	Monthly	12/01/14	12/01/18	\$494,113
JPMorgan	30,450,000	Receive	1-Month USD-LIBOR-BBA	1.673	Monthly	12/01/14	12/01/20	764,640
Morgan Stanley	19,950,000	Receive	1-Month USD-LIBOR-BBA	2.064	Monthly	3/21/11	3/21/16	(478,563)
	\$80,850,000							\$780,190

Fair Value Measurements

Fair value is defined as the price that would be received 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	\$ 80,398,019	\$ 13,106,032	\$ *	\$ 93,504,051
Real Estate Investment Trust (REIT) Common Stocks	95,769,602			95,769,602
Convertible Preferred Securities	902,120			902,120
\$25 Par (or similar) Retail Preferred	968,403			968,403
\$1,000 Par (or similar) Institutional Preferred		977,848		977,848
Variable Rate Senior Loan Interests		84,189,110	*	84,189,110
Corporate Bonds		132,990		132,990
Emerging Markets Debt and Foreign Corporate Bonds		87,174,366		87,174,366
Short-Term Investments:				
Repurchase Agreements		20,547,365		20,547,365
Investments in Derivatives:				
Options Written	(32,038)			(32,038)
Forward Foreign Currency Exchange Contracts**		140,066		140,066

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

Interest Rate Swaps**		780,190		780,190
Total	\$ 178,006,106	\$ 207,047,967	\$	\$ 385,054,073

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

** Represents net unrealized appreciation (depreciation).

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 NAV of the Fund.

As of September 30, 2014, the cost of investments (excluding investments in derivatives) was \$346,030,152.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of September 30, 2014, were as follows:

Gross unrealized:		
Appreciation		\$ 51,135,127
Depreciation		(12,999,424)
Net unrealized appreciation (depreciation) of investments		\$ 38,135,703

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 valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
 - (5) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investment in derivatives.
 - (6) 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.
 - (7) Perpetual security. Maturity date is not applicable.
 - (8) 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.
 - (9) 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.
 - (10) Principal Amount (000) denominated in U.S. Dollars, unless otherwise noted.
 - (11) Borrowings as a percentage of Total Investments is 30.2%.
 - (12) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives) in the Portfolio of Investments as collateral for Borrowings.
 - (13) Other Assets Less Liabilities includes the Value and the Unrealized Appreciation (Depreciation) of derivative instruments as noted within Investments in Derivatives as of the end of the reporting period.
 - (14) For disclosure purposes, Notional Amount is calculated by multiplying the Number of Contracts by the Strike Price by 100.
 - (15) Effective date represents the date on which both the Fund and Counterparty commence interest payment accruals on each contract.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- N/A Not applicable.
- 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.
- 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

Edgar Filing: NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND - Form N-Q

	borrower or counterparty will provide the Fund with the final coupon rate and maturity date.
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
MXN	Mexican Peso
PEN	Peruvian Nuevo Sol
ZAR	South African Rand
USD-LIBOR-BBA	United States Dollar - London Inter-Bank Offered Rate British Bankers Association.

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: November 28, 2014

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: November 28, 2014

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

Date: November 28, 2014

