

NUVEEN DIVERSIFIED DIVIDEND & INCOME FUND  
Form N-Q  
May 30, 2018

**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)

**Gifford R. Zimmerman 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: December 31

Date of reporting period: March 31, 2018

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**

**JDD Nuveen Diversified Dividend and  
Income Fund**

**Portfolio of Investments March 31, 2018**  
(Unaudited)

<b>Shares</b>	<b>Description (1)</b>	<b>Value</b>
<b>LONG-TERM INVESTMENTS 143.3% (96.6% of Total Investments)</b>		
<b>COMMON STOCKS 38.3% (25.8% of Total Investments)</b>		
<b>Air Freight &amp; Logistics 0.6%</b>		
32,861	Deutsche Post AG, (4)	\$ 1,439,288
<b>Airlines 0.7%</b>		
29,357	Delta Air Lines, Inc.	1,609,057
<b>Automobiles 0.6%</b>		
17,619	Daimler AG, (4)	1,501,139
<b>Banks 7.0%</b>		
495,155	AIB Group PLC	2,980,516
218,620	Bank of Ireland Group PLC, (4)	1,908,263
46,228	CIT Group Inc.	2,380,742
41,979	Citigroup Inc., (2)	2,833,583
134,737	ING Groep N.V., ADR	2,281,097
13,255	JPMorgan Chase & Co.	1,457,652
32,068	The Bank of NT Butterfield and Son Limited	1,439,212
750,700	Unicaja Banco SA, 144A, (3), (4)	1,293,792
	<b>Total Banks</b>	<b>16,574,857</b>
<b>Biotechnology 0.6%</b>		
19,019	Gilead Sciences, Inc.	1,433,842
<b>Capital Markets 2.7%</b>		
71,800	Ares Capital Corporation	1,139,466
22,300	Aurelius AG, (4)	1,555,236
129,741	Deutsche Boerse AG, ADR, (4)	1,768,370
104,290	UBS Group AG, (4)	1,837,477
	<b>Total Capital Markets</b>	<b>6,300,549</b>
<b>Chemicals 1.7%</b>		
133,000	CVR Partners LP	432,250
56,325	DowDuPont, Inc.	3,588,466
	<b>Total Chemicals</b>	<b>4,020,716</b>
<b>Diversified Financial Services 0.5%</b>		
137,751	Challenger Limited, (4)	1,233,673
<b>Diversified Telecommunication Services 1.6%</b>		
48,290		2,247,900

	Nippon Telegraph and Telephone Corporation, ADR, (4)	
1,100	Nippon Telegraph and Telephone Corporation, (4)	50,656
102,100	Telefonica Brasil SA	1,558,661
	Total Diversified Telecommunication Services	3,857,217
	<b>Electric Utilities 0.9%</b>	
63,270	FirstEnergy Corp.	2,151,813
	<b>Electrical Equipment 0.5%</b>	
14,055	Eaton PLC	1,123,135
	<b>Energy Equipment &amp; Services 0.0%</b>	
3,347	Ocean Rig UDW Inc., (3)	84,445

**JDD Nuveen Diversified Dividend and Income Fund (continued)**  
**Portfolio of Investments March 31, 2018**  
(Unaudited)

<b>Shares</b>	<b>Description (1)</b>	<b>Value</b>
	<b>Food Products 0.7%</b>	
143,092	Orkla ASA, ADR, (4)	\$ 1,547,540
	<b>Gas Utilities 0.5%</b>	
176,600	Italgas SPA, (4)	1,055,245
	<b>Health Care Providers &amp; Services 0.0%</b>	
6,594	Millennium Health LLC, (3)	132
	<b>Hotels, Restaurants &amp; Leisure 0.4%</b>	
11,175	Hyatt Hotels Corporation, Class A	852,206
	<b>Household Durables 0.7%</b>	
95,024	Sekisui House, Ltd., (4)	1,734,285
	<b>Industrial Conglomerates 1.0%</b>	
27,222	General Electric Company	366,953
15,300	Siemens AG, (4)	1,952,238
	Total Industrial Conglomerates	2,319,191
	<b>Insurance 3.6%</b>	
43,361	Ageas, (4)	2,237,624
7,815	Allianz AG ORD Shares, (4)	1,766,637
25,440	CNA Financial Corporation	1,255,464
39,500	NN Group NV, (4)	1,754,982
11,255	RenaissanceRe Holdings, Limited	1,558,930
	Total Insurance	8,573,637
	<b>Media 0.9%</b>	
478,668	Hibu PLC, (3)	1
2,099	Metro-Goldwyn-Mayer, (3)	203,603
75,500	National CineMedia, Inc.	391,845
3,185	Tribune Media Company	319
46,954	Viacom Inc., Class B	1,458,391
	Total Media	2,054,159
	<b>Multi-Utilities 1.3%</b>	
125,492	Veolia Environment S.A., (4)	2,981,359
	<b>Oil, Gas &amp; Consumable Fuels 2.3%</b>	
13,404	Chevron Corporation	1,528,592
101,806	Enterprise Products Partnership LP	2,492,211
9	Southcross Holdings Borrower LP, (3)	2,700
24,800	Total SA, Sponsored ADR	1,430,712
	Total Oil, Gas & Consumable Fuels	5,454,215
	<b>Pharmaceuticals 3.0%</b>	

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36,799	AstraZeneca PLC, ADR	1,286,861
80,400	GlaxoSmithKline PLC, ADR	3,141,228
49,045	Roche Holdings AG, Sponsored ADR, (4)	1,403,913
28,039	Takeda Chemical Industries, (4)	1,365,783
	Total Pharmaceuticals	7,197,785
<b>Real Estate Management &amp; Development</b>		
<b>1.0%</b>		
187,200	Great Eagle Holdings Limited, (4)	953,624
836,690	Sino Land Company Limited, (4)	1,356,149
	Total Real Estate Management & Development	2,309,773
<b>Road &amp; Rail 0.7%</b>		
12,315	Union Pacific Corporation	1,655,505

Shares	Description (1)	Value
	<b>Semiconductors &amp; Semiconductor Equipment 1.2%</b>	
102,290	Cypress Semiconductor Corporation	\$ 1,734,838
44,754	Infineon Technologies AG, (4)	1,203,579
	<b>Total Semiconductors &amp; Semiconductor Equipment</b>	<b>2,938,417</b>
	<b>Software 2.2%</b>	
19,072	Microsoft Corporation	1,740,701
77,472	Oracle Corporation	3,544,344
	<b>Total Software</b>	<b>5,285,045</b>
	<b>Specialty Retail 0.4%</b>	
250,600	Kingfisher plc, (4)	1,028,036
	<b>Tobacco 1.0%</b>	
67,614	Imperial Brands PLC, ADR, (4)	2,342,825
	<b>Total Common Stocks (cost \$77,813,409)</b>	<b>90,659,086</b>

Principal Amount (000) (5)	Description (1)	Coupon	Maturity	Ratings (6)	Value
	<b>EMERGING MARKET DEBT AND FOREIGN CORPORATE BONDS 36.5% (24.6% of Total Investments)</b>				
	<b>Argentina 2.0%</b>				
\$ 345	City of Buenos Aires, Argentina, 144A	8.950%	2/19/21	B+	\$ 370,309
310	City of Buenos Aires, Argentina, 144A	7.500%	6/01/27	B+	323,423
320	City of Buenos Aires, Argentina, Reg S	7.500%	6/01/27	B+	333,856
210	Province of Buenos Aires, 144A	9.125%	3/16/24	B+	233,837
220	Province of Buenos Aires, 144A	7.875%	6/15/27	B+	228,250
171	Provincia de Cordoba, 144A	7.125%	6/10/21	B+	179,550
150	Republic of Argentina	6.250%	4/22/19	B+	154,125
409	Republic of Argentina	6.875%	4/22/21	B+	433,540
100	EUR Republic of Argentina	3.375%	1/15/23	B+	121,716
170	Republic of Argentina	7.500%	4/22/26	B+	181,560
850	Republic of Argentina	6.875%	1/26/27	B+	866,575
150	EUR Republic of Argentina	5.250%	1/15/28	B+	179,991
365	Republic of Argentina	2.500%	12/31/38	B+	242,360
150	Republic of Argentina	7.625%	4/22/46	B+	149,062
166	YPF Sociedad Anonima, 144A	8.750%	4/04/24	B2	183,845
139	YPF Sociedad Anonima, 144A	6.950%	7/21/27	B+	139,570
140	YPF Sociedad Anonima, 144A	7.000%	12/15/47	B+	125,510
180	YPF Sociedad Anonima, Reg S	8.500%	7/28/25	B2	198,689
	<b>Total Argentina</b>				<b>4,645,768</b>



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**Armenia 0.2%**

455	Republic of Armenia, Reg S	7.150%	3/26/25	B1	502,529
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**Azerbaijan 1.7%**

1,710	Azerbaijan Government International Bond, Reg S	4.750%	3/18/24	BB+	1,720,260
780	Azerbaijan Government International Bond, Reg S	3.500%	9/01/32	BB+	655,267
335	Azerbaijan State Oil Company, Reg S	4.750%	3/13/23	BB+	333,727
210	Azerbaijan State Oil Company, Reg S	6.950%	3/18/30	BB+	227,588
400	Southern Gas Corridor CJSC, 144A	6.875%	3/24/26	BB+	440,867
545	Southern Gas Corridor CJSC, Reg S	6.875%	3/24/26	BB+	600,857
Total Azerbaijan					3,978,566

**Brazil 0.8%**

730	BRL Brazil Nota do Tesouro Nacional	10.000%	1/01/21	Ba2	237,597
256	BRL Brazil Nota do Tesouro Nacional	6.000%	8/15/50	Ba2	269,561
225	Centrais Eletricas Brasileiras S.A, Reg S	5.750%	10/27/21	BB	230,063
240	Federative Republic of Brazil	4.625%	1/13/28	BB	235,200
200	Gerdau Trade Inc., 144A	4.875%	10/24/27	BBB	197,150
50	Petrobras Global Finance BV	6.125%	1/17/22	Ba2	53,425
110	Petrobras Global Finance BV	8.750%	5/23/26	Ba2	129,117

**JDD Nuveen Diversified Dividend and Income Fund (continued)**  
**Portfolio of Investments March 31, 2018**  
(Unaudited)

<b>Principal Amount (000) (5)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (6)</b>	<b>Value</b>
<b>Brazil (continued)</b>					
\$ 556	Petrobras Global Finance BV, 144A	5.999%	1/27/28	Ba2	\$ 550,440
	Total Brazil				1,902,553
<b>Bulgaria 0.2%</b>					
355 EUR	Republic of Bulgaria, Reg S	3.125%	3/26/35	Baa2	476,227
<b>Chile 0.2%</b>					
260	Corporacion Nacional del Cobre, 144A	3.625%	8/01/27	A+	252,535
200	Empresa Nacional del Petroleo, 144A	4.500%	9/14/47	A	185,900
	Total Chile				438,435
<b>China 0.6%</b>					
230	Sinopec Group Overseas Development 2016 Limited, 144A	3.500%	5/03/26	A+	221,403
925	Sinopec Group Overseas Development 2017 Limited, 144A	3.625%	4/12/27	A1	895,286
430	State Grid Overseas Investment 2016 Ltd, 144A	3.500%	5/04/27	A+	414,339
	Total China				1,531,028
<b>Colombia 0.6%</b>					
502,790 COP	Colombian TES	3.300%	3/17/27	N/R	182,051
260	EcoPetrol SA	5.875%	9/18/23	BBB	278,200
420,000 COP	Republic of Colombia	7.750%	4/14/21	Baa2	159,299
175,000 COP	Republic of Colombia	9.850%	6/28/27	Baa2	78,760
625	Republic of Colombia	5.000%	6/15/45	Baa2	633,594
	Total Colombia				1,331,904
<b>Costa Rica 0.3%</b>					
645	Republic of Costa Rica, Reg S	7.000%	4/04/44	Ba2	665,640
<b>Cote d'Ivoire (Ivory Coast) 1.1%</b>					
100 EUR	Ivory Coast Government International Bond, 144A	5.250%	3/22/30	Ba3	122,998
145 EUR	Ivory Coast Government International Bond, 144A	6.625%	3/22/48	Ba3	179,279
335	Ivory Coast Republic, 144A	5.375%	7/23/24	Ba3	328,240
390	Ivory Coast Republic, 144A	6.125%	6/15/33	Ba3	370,979
365	Ivory Coast Republic, Reg S	5.375%	7/23/24	Ba3	357,667
420	Ivory Coast Republic, Reg S	6.375%	3/03/28	Ba3	424,250
685	Ivory Coast Republic, Reg S	5.750%	12/31/32	B+	656,477

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250	Ivory Coast Republic, Reg S	6.125%	6/15/33	Ba3	237,807
	Total Cote d'Ivoire (Ivory Coast)				2,677,697
<b>Croatia 2.3%</b>					
1,045	Croatia Government International Bond, Reg S	6.000%	1/26/24	BB+	1,153,450
325	EUR Croatia Government International Bond, Reg S	3.000%	3/20/27	BB+	421,997
200	EUR Croatia Government International Bond, Reg S	2.750%	1/27/30	BB+	247,392
540	Republic of Croatia, Reg S	6.750%	11/05/19	BB+	572,127
535	Republic of Croatia, Reg S	6.625%	7/14/20	BB+	573,880
710	Republic of Croatia, Reg S	6.375%	3/24/21	BB+	767,301
660	Republic of Croatia, Reg S	5.500%	4/04/23	BB+	707,910
670	EUR Republic of Croatia, Reg S	3.000%	3/11/25	BB+	884,041
	Total Croatia				5,328,098
<b>Cyprus 0.1%</b>					
300	Novolipetsk Steel via Steel Funding DAC, 144A	4.000%	9/21/24	BBB	292,515
<b>Dominican Republic 1.5%</b>					
165	Dominican Republic, 144A	6.600%	1/28/24	BB	179,299
550	Dominican Republic, 144A	5.500%	1/27/25	BB	565,928
239	Dominican Republic, 144A	6.875%	1/29/26	BB	265,125
285	Dominican Republic, Reg S	6.600%	1/28/24	BB	309,698
1,140	Dominican Republic, Reg S	5.875%	4/18/24	BB	1,197,524
155	Dominican Republic, Reg S	6.875%	1/29/26	BB	171,943

Principal Amount (000) (5)	Description (1)	Coupon	Maturity	Ratings (6)	Value
<b>Dominican Republic (continued)</b>					
\$ 545	Dominican Republic, Reg S	7.450%	4/30/44	BB	\$ 615,850
290	Dominican Republic, Reg S	6.850%	1/27/45	BB	312,475
	Total Dominican Republic				3,617,842
<b>Ecuador 0.6%</b>					
255	Ecuador Government International Bond, 144A	7.875%	1/23/28	B	245,488
225	Republic of Ecuador, 144A	10.750%	3/28/22	B	246,150
786	Republic of Ecuador, 144A	9.650%	12/13/26	B	829,230
200	Republic of Ecuador, Reg S	7.950%	6/20/24	B	198,500
	Total Ecuador				1,519,368
<b>Egypt 0.8%</b>					
640	Arab Republic of Egypt, 144A	7.500%	1/31/27	B	692,579
200	Arab Republic of Egypt, Reg S	6.125%	1/31/22	B	206,948
200	Arab Republic of Egypt, Reg S	8.500%	1/31/47	B	223,224
270	Egypt Government International Bond, 144A	5.577%	2/21/23	B	273,834
305	Egypt Government International Bond, 144A	6.588%	2/21/28	B	309,605
250	Egypt Government International Bond, 144A	7.903%	2/21/48	B	262,858
	Total Egypt				1,969,048
<b>El Salvador 0.4%</b>					
60	Republic of El Salvador, 144A	6.375%	1/18/27	B3	59,100
361	Republic of El Salvador, Reg S	7.750%	1/24/23	B3	392,992
290	Republic of El Salvador, Reg S	6.375%	1/18/27	B3	285,650
45	Republic of El Salvador, Reg S	8.250%	4/10/32	B3	50,440
75	Republic of El Salvador, Reg S	7.625%	9/21/34	B3	79,500
	Total El Salvador				867,682
<b>Ethiopia 0.1%</b>					
200	Ethiopia International Bond, Reg S	6.625%	12/11/24	B1	205,584
<b>Ghana 0.2%</b>					
445	Republic of Ghana, 144A	10.750%	10/14/30	BB	581,393
<b>Honduras 0.2%</b>					
360	Honduras Government, 144A	6.250%	1/19/27	BB	380,509
<b>Hungary 2.3%</b>					
590	Hungarian Development Bank, Reg S	6.250%	10/21/20	Baa3	630,984
2,360	Republic of Hungary, Government Bond	6.375%	3/29/21	BBB	2,569,568
1,824	Republic of Hungary, Government Bond	5.375%	2/21/23	BBB	1,969,738
196	Republic of Hungary, Government Bond	5.750%	11/22/23	BBB	216,580

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Total Hungary					5,386,870
<b>Indonesia 1.3%</b>					
235	Majapahit Holdings BV, Reg S	8.000%	8/07/19	Baa2	249,265
365	Majapahit Holdings BV, Reg S	7.875%	6/28/37	Baa2	470,850
200	Republic of Indonesia, 144A	5.250%	1/08/47	Baa2	212,407
530	Republic of Indonesia, Reg S	4.750%	1/08/26	Baa2	553,580
200	Republic of Indonesia, Reg S	4.350%	1/08/27	Baa2	203,153
614	Republic of Indonesia, Reg S	7.750%	1/17/38	Baa2	831,505
200	Republic of Indonesia, Reg S	5.125%	1/15/45	Baa2	208,287
350	Republic of Indonesia Treasury Bill, Reg S	5.250%	1/08/47	Baa2	371,713
Total Indonesia					3,100,760
<b>Israel 0.2%</b>					
400	State of Israel	4.500%	1/30/43	A+	409,354

**JDD Nuveen Diversified Dividend and Income Fund (continued)**  
**Portfolio of Investments March 31, 2018**  
(Unaudited)

<b>Principal Amount (000) (5)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (6)</b>	<b>Value</b>
<b>Jamaica 0.4%</b>					
\$ 660	Jamaica Government	6.750%	4/28/28	B	\$ 732,600
200	Jamaica Government	7.875%	7/28/45	B	238,200
	<b>Total Jamaica</b>				<b>970,800</b>
<b>Jordan 0.1%</b>					
200	Kingdom of Jordan, 144A	7.375%	10/10/47	B+	202,000
<b>Kazakhstan 0.6%</b>					
330	Kazakhstan Development Bank, Reg S	6.500%	6/03/20	Baa3	346,517
220	KazAgro National Management Holding JSC, 144A	4.625%	5/24/23	BBB	218,796
380	Kazmunaygas National, 144A	3.875%	4/19/22	Baa3	378,423
395	Kazmunaygas National, 144A	5.750%	4/19/47	Baa3	388,148
	<b>Total Kazakhstan</b>				<b>1,331,884</b>
<b>Kenya 0.3%</b>					
200	Kenya Government International Bond, 144A	7.250%	2/28/28	B+	209,052
200	Kenya Government International Bond, 144A	8.250%	2/28/48	B+	214,076
200	Republic of Kenya, Reg S	6.875%	6/24/24	B+	208,750
	<b>Total Kenya</b>				<b>631,878</b>
<b>Kuwait 0.1%</b>					
200	State of Kuwait, Reg S	3.500%	3/20/27	AA	196,034
<b>Lebanon 0.2%</b>					
130	Lebanon Government International Bond, Reg S	5.800%	4/14/20	B	129,025
150	Republic of Lebanon	6.375%	3/09/20	B	150,827
160	Republic of Lebanon, Reg S	5.450%	11/28/19	B	158,984
130	Republic of Lebanon, Reg S	8.250%	4/12/21	B	136,909
	<b>Total Lebanon</b>				<b>575,745</b>
<b>Lithuania 0.2%</b>					
405	Republic of Lithuania, Reg S	7.375%	2/11/20	A	438,267
<b>Mexico 0.9%</b>					
325	Petroleos Mexicanos	6.875%	8/04/26	BBB+	355,810
145	Petroleos Mexicanos	6.500%	3/13/27	BBB+	154,860
1,307	Petroleos Mexicanos	6.750%	9/21/47	BBB+	1,322,527
311	Petroleos Mexicanos, 144A	6.350%	2/12/48	BBB+	300,504
110	United Mexican States	4.750%	3/08/44	A3	106,975
	<b>Total Mexico</b>				<b>2,240,676</b>

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**Mongolia 0.3%**

325	Mongolia Government International Bond, 144A	10.875%	4/06/21	B	374,009
400	Mongolia Government International Bond, 144A	5.625%	5/01/23	B	394,650
Total Mongolia					768,659

**Morocco 0.8%**

305	Kingdom of Morocco, Reg S	5.500%	12/11/42	BBB	324,136
760	Office Cherifien Des Phosphates SA, Reg S	5.625%	4/25/24	BBB	801,740
495	Office Cherifien Des Phosphates SA, Reg S	4.500%	10/22/25	BBB	487,626
280	Office Cherifien Des Phosphates SA, Reg S	6.875%	4/25/44	BBB	312,195
Total Morocco					1,925,697

**Nigeria 0.9%**

200	Nigeria Government International Bond, 144A	7.143%	2/23/30	B+	207,500
200	Nigeria Government International Bond, 144A	7.696%	2/23/38	B+	210,492
200	Nigerian Government International Bond, 144A	7.625%	11/28/47	B+	207,032
445	Nigerian Government International Bond, Reg S	7.875%	2/16/32	B+	484,946
465	Nigerian Republic Treasury Bond, 144A	6.500%	11/28/27	B+	471,073
200	Nigerian Republic Treasury Bond, 144A	7.875%	2/16/32	B+	217,728

Principal Amount (000) (5)	Description (1)	Coupon	Maturity	Ratings (6)	Value
<b>Nigeria (continued)</b>					
\$ 425	Nigerian Republic Treasury Bond, Reg S	5.125%	7/12/18	B+	\$ 425,548
	Total Nigeria				2,224,319
<b>Oman 1.3%</b>					
260	Oman Government International Bond, 144A	3.625%	6/15/21	Baa3	253,413
410	Oman Government International Bond, 144A	4.125%	1/17/23	Baa3	394,112
435	Oman Government International Bond, 144A	5.375%	3/08/27	Baa3	424,170
265	Oman Government International Bond, 144A	5.625%	1/17/28	Baa3	258,375
400	Oman Government International Bond, 144A	6.500%	3/08/47	Baa3	378,000
305	Oman Government International Bond, 144A	6.750%	1/17/48	Baa3	292,668
700	Oman Government International Bond, Reg S	5.375%	3/08/27	Baa3	683,108
200	Oman Government International Bond, Reg S	5.625%	1/17/28	Baa3	195,128
225	Oman Government International Bond, Reg S	6.750%	1/17/48	Baa3	215,903
	Total Oman				3,094,877
<b>Pakistan 0.1%</b>					
275	Islamic Republic of Pakistan, 144A	7.250%	4/15/19	B	280,018
<b>Paraguay 0.3%</b>					
200	Republic of Paraguay, 144A	4.700%	3/27/27	Ba1	202,500
200	Republic of Paraguay, Reg S	4.625%	1/25/23	Ba1	205,360
315	Republic of Paraguay, Reg S	6.100%	8/11/44	Ba1	338,625
	Total Paraguay				746,485
<b>Peru 0.1%</b>					
220	Peru LNG Srl, 144A	5.375%	3/22/30	BBB	221,210
<b>Qatar 0.4%</b>					
965	State of Qatar, Reg S	2.375%	6/02/21	AA	933,506
<b>Romania 0.7%</b>					
306	EUR Republic of Romania, 144A	2.875%	5/26/28	BBB	394,117
760	EUR Republic of Romania, Reg S	3.875%	10/29/35	BBB	1,005,681
95	EUR Romanian Government International Bond, 144A	2.500%	2/08/30	BBB	115,889
45	EUR Romanian Government International Bond, 144A	3.375%	2/08/38	BBB	55,377
	Total Romania				1,571,064



**Russian Federation 2.5%**

195		Gaz Capital SA, Reg S	9.250%	4/23/19	BBB	206,657
235		Gazprom Neft OAO Via GPN Capital SA, Reg S	6.000%	11/27/23	BBB	251,709
235		Lukoil International Finance, 144A	4.750%	11/02/26	BBB+	238,098
575		Rosneft International Finance, Reg S	4.199%	3/06/22	Baa3	567,859
30,265	RUB	Russian Federal Bond OFZ	8.500%	9/17/31	BBB	593,281
600		Russian Federation, 144A	4.250%	6/23/27	BBB	597,217
300		Russian Federation, Reg S	5.000%	4/29/20	BBB	309,713
800		Russian Federation, Reg S	4.875%	9/16/23	BBB	842,000
600		Russian Federation, Reg S	4.750%	5/27/26	BBB	619,975
400		Russian Federation, Reg S	4.250%	6/23/27	BBB	398,000
200		Russian Federation, Reg S	5.625%	4/04/42	BBB	214,500
600		Russian Federation, Reg S	5.250%	6/23/47	BBB	599,280
400		Russian Foreign Bond Eurobond, 144A	4.375%	3/21/29	BBB	395,054
200		Russian Foreign Bond Eurobond, 144A	5.250%	6/23/47	BBB	199,760
Total Russian Federation						6,033,103

**Saudi Arabia 0.7%**

240		Saudi Government International Bond, 144A	2.375%	10/26/21	A1	231,120
465		Saudi Government International Bond, 144A	2.875%	3/04/23	A1	447,425
215		Saudi Government International Bond, 144A	4.625%	10/04/47	A1	205,056
680		Saudi Government International Bond, Reg S	2.375%	10/26/21	A1	654,840
Total Saudi Arabia						1,538,441

**JDD Nuveen Diversified Dividend and Income Fund (continued)**  
**Portfolio of Investments March 31, 2018**  
(Unaudited)

Principal Amount (000) (5)	Description (1)	Coupon	Maturity	Ratings (6)	Value
<b>Senegal 0.6%</b>					
\$ 200	Republic of Senegal, 144A	6.250%	5/23/33	Ba3	\$ 197,000
200	Republic of Senegal, Reg S	8.750%	5/13/21	Ba3	224,984
565	Republic of Senegal, Reg S	6.250%	7/30/24	Ba3	588,610
100 EUR	Senegal Government International Bond, 144A	4.750%	3/13/28	Ba3	123,012
200	Senegal Government International Bond, 144A	6.750%	3/13/48	Ba3	195,880
	Total Senegal				1,329,486
<b>Serbia 0.3%</b>					
570	Serbia International Bond, Reg S	7.250%	9/28/21	BB	633,851
<b>South Africa 1.0%</b>					
270	Eskom Holdings Limited, Reg S	6.750%	8/06/23	B3	273,118
665	Republic of South Africa	5.875%	9/16/25	Baa3	708,192
320	Republic of South Africa	4.850%	9/27/27	Baa3	315,584
435	Republic of South Africa	4.300%	10/12/28	Baa3	407,012
4,800 ZAR	Republic of South Africa	6.250%	3/31/36	Baa3	315,531
200	Republic of South Africa	5.000%	10/12/46	Baa3	181,976
3,315 ZAR	Republic of South Africa Government Bond	8.000%	1/31/30	Baa3	272,448
	Total South Africa				2,473,861
<b>Sri Lanka 1.5%</b>					
720	Republic of Sri Lanka, 144A	6.000%	1/14/19	B+	732,595
505	Republic of Sri Lanka, 144A	6.850%	11/03/25	B+	522,590
335	Republic of Sri Lanka, 144A	6.200%	5/11/27	B+	329,528
310	Republic of Sri Lanka, Reg S	6.250%	7/27/21	B+	321,405
200	Republic of Sri Lanka, Reg S	5.875%	7/25/22	B+	202,946
615	Republic of Sri Lanka, Reg S	6.850%	11/03/25	B+	636,421
200	Republic of Sri Lanka, Reg S	6.825%	7/18/26	B+	205,609
680	Republic of Sri Lanka, Reg S	6.200%	5/11/27	B+	668,893
	Total Sri Lanka				3,619,987
<b>Tajikistan 0.1%</b>					
200	Republic or Tajikistan, 144A	7.125%	9/14/27	B	185,250
<b>Tunisia 0.4%</b>					
205 EUR	Banque de Tunisie, Reg S	5.625%	2/17/24	B+	257,737
785	Banque de Tunisie, Reg S	5.750%	1/30/25	B+	746,731
	Total Tunisia				1,004,468
<b>Turkey 1.3%</b>					

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1,215	Republic of Turkey, Government Bond	7.000%	6/05/20	BB+	1,287,329
245	Republic of Turkey, Government Bond	5.625%	3/30/21	BB+	253,575
615	Republic of Turkey, Government Bond	7.375%	2/05/25	BB+	681,542
200	Republic of Turkey, Government Bond	6.000%	3/25/27	BB+	202,516
680	Republic of Turkey, Government Bond	5.750%	5/11/47	BB+	604,180
	Total Turkey				3,029,142
	<b>Ukraine 0.8%</b>				
117	Republic of Ukraine, 144A	7.750%	9/01/21	B	122,485
103	Republic of Ukraine, 144A	7.750%	9/01/22	B	107,326
103	Republic of Ukraine, 144A	7.750%	9/01/23	B	106,514
103	Republic of Ukraine, 144A	7.750%	9/01/25	B	105,458
200	Republic of Ukraine, 144A	7.750%	9/01/27	B	204,447
643	Republic of Ukraine, 144A	7.375%	9/25/32	B	619,852
105	Republic of Ukraine, Reg S	7.750%	9/01/23	B	108,477
230	Republic of Ukraine, Reg S	7.750%	9/01/25	B	235,488
215	Republic of Ukraine, Reg S	7.750%	9/01/26	B	219,838
100	Republic of Ukraine, Reg S	7.750%	9/01/27	B	102,160
	Total Ukraine				1,932,045

Principal Amount (000) (5)	Description (1)	Coupon	Maturity	Ratings (6)	Value
United Arab Emirates 0.8%					
\$ 360	Abu Dhabi National Energy Company, Reg S	4.375%	6/22/26	A	\$ 358,855
915	Emirate of Abu Dhabi, 144A	2.500%	10/11/22	AA	881,282
710	Emirate of Abu Dhabi, 144A	3.125%	10/11/27	AA	670,950
	Total United Arab Emirates				1,911,087
Uruguay 0.2%					
496	Republic of Uruguay	5.100%	6/18/50	BBB	508,371
Venezuela 0.7%					
595	Petrobras Global Finance BV	5.750%	2/01/29	Ba2	575,740
1,877	Petroleos de Venezuela S.A, Reg S, (7)	6.000%	11/15/26	C	506,723
360	Republic of Venezuela, Reg S, (7)	9.000%	5/07/23	C	106,812
1,170	Republic of Venezuela, Reg S, (7)	9.250%	5/07/28	C	345,969
	Total Venezuela				1,535,244
Zambia 0.2%					
215	Republic of Zambia, Reg S	8.500%	4/14/24	B	224,640
325	Republic of Zambia, Reg S	8.970%	7/30/27	B	342,624
	Total Zambia				567,264
	Total Emerging Market Debt and Foreign Corporate Bonds (cost \$85,553,352)				86,464,089
Shares	Description (1)	Value			
REAL ESTATE INVESTMENT TRUST (REIT) COMMON STOCKS 33.6% (22.7% of Total Investments)					
Diversified 1.2%					
124,700	Colony Northstar, Inc.				\$ 700,814
54,800	Liberty Property Trust				2,177,204
	Total Diversified				2,878,018
Health Care 3.6%					
124,325	Health Care Property Investors Inc.				2,888,070
71,935	Senior Housing Properties Trust				1,126,502
45,975	Ventas Inc.				2,277,142
43,640	Welltower Inc.				2,375,325
	Total Health Care				8,667,039
Hotels, Restaurant & Leisure 1.9%					
115,267	Host Hotels & Resorts Inc.				2,148,577
26,925	LaSalle Hotel Properties				781,094
19,731	Park Hotels & Resorts, Inc.				533,132
29,325	Pebblebrook Hotel Trust				1,007,314
	Total Hotels, Restaurant & Leisure				4,470,117
Industrial 2.3%					
23,600	Industrial Logistics Properties Trust.				480,024

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77,823	Prologis Inc.	4,902,071
	Total Industrial	5,382,095
	<b>Office 4.7%</b>	
18,425	Alexandria Real Estate Equities Inc.	2,301,098
17,800	Boston Properties, Inc.	2,193,316
44,875	Brandywine Realty Trust	712,615
39,200	Douglas Emmett Inc.	1,440,992
45,050	Hudson Pacific Properties Inc.	1,465,476
22,925	JBG Smith Properties	772,802
8,625	SL Green Realty Corporation	835,159
22,750	Vornado Realty Trust	1,531,075
	Total Office	11,252,533

**JDD Nuveen Diversified Dividend and Income Fund (continued)**  
**Portfolio of Investments March 31, 2018**  
(Unaudited)

<b>Shares</b>	<b>Description (1)</b>	<b>Value</b>
<b>Residential 6.4%</b>		
87,325	American Homes 4 Rents, Class A	\$ 1,753,486
71,550	Apartment Investment & Management Company, Class A	2,915,662
21,200	AvalonBay Communities, Inc.	3,486,552
54,250	Equity Residential	3,342,885
3,400	Essex Property Trust Inc.	818,312
57,175	Invitation Homes, Inc.	1,305,305
7,425	Sun Communities Inc.	678,422
22,925	UDR Inc.	816,588
	<b>Total Residential</b>	<b>15,117,212</b>
<b>Retail 6.3%</b>		
100,100	Developers Diversified Realty Corporation	733,733
7,650	Federal Realty Investment Trust	888,241
67,500	GGP, Inc.	1,381,050
37,400	Kimco Realty Corporation	538,560
63,600	Kite Realty Group Trust	968,628
36,716	Macerich Company	2,056,830
25,575	Regency Centers Corporation	1,508,414
29,835	Simon Property Group, Inc.	4,605,032
11,750	Taubman Centers Inc.	668,692
52,700	Weingarten Realty Trust	1,479,816
	<b>Total Retail</b>	<b>14,828,996</b>
<b>Specialized 7.2%</b>		
19,150	Coresite Realty Corporation	1,919,979
88,425	CubeSmart	2,493,585

18,875	Digital Realty Trust Inc.	1,989,048
10,275	Equinix Inc.	4,296,389
30,575	Life Storage, Inc.	2,553,624
19,099	Public Storage, Inc.	3,827,249
	Total Specialized	17,079,874
	Total Real Estate Investment Trust (REIT) Common Stocks (cost \$66,586,456)	79,675,884

Principal Amount (000)	Description (1)	Coupon (8)	Reference Rate (8)	Spread (8)	Maturity (8)	Rating (6)	Value
	<b>VARIABLE RATE SENIOR LOAN INTERESTS 32.9% (22.2% of Total Investments) (8)</b>						
	<b>Aerospace &amp; Defense 0.2%</b>						
\$ 491	Transdigm, Inc., Term Loan F	4.773%	1-Month LIBOR	2.750%	6/09/23	Ba2	\$ 493,239
	<b>Airlines 1.2%</b>						
480	American Airlines, Inc., Replacement Term Loan	3.875%	1-Month LIBOR	2.000%	6/27/20	BB+	481,510
1,980	American Airlines, Inc., Term Loan B	3.877%	1-Month LIBOR	2.000%	4/28/23	BB+	1,982,228
475	Delta Air Lines, Inc., Term Loan B1	4.322%	1-Month LIBOR	2.500%	10/18/18	Baa2	477,971
2,935	Total Airlines						2,941,709
	<b>Automobiles 0.2%</b>						
576	Chrysler Group LLC, Term Loan	3.860%	1-Month LIBOR	2.000%	12/31/18	Baa2	578,343
	<b>Biotechnology 0.3%</b>						
742	Grifols, Inc., Term Loan B	3.986%	1-Week LIBOR	2.250%	1/31/25	BB	745,964
	<b>Building Products 0.4%</b>						
865	Quikrete Holdings, Inc., Term Loan B	4.627%	1-Month LIBOR	2.750%	11/15/23	BB	869,369
	<b>Capital Markets 0.2%</b>						
488	RPI Finance Trust, Term Loan B6	4.302%	3-Month LIBOR	2.000%	3/27/23	BBB	490,824
	<b>Chemicals 0.9%</b>						
655	Axalta Coating Systems, Term Loan, First Lien	4.302%	3-Month LIBOR	2.000%	6/01/24	BBB	657,183





Principal Amount (000)	Description (1)	Coupon (8)	Reference Rate (8)	Spread (8)	Maturity (8)	Rating (6)	Value
<b>Chemicals (continued)</b>							
\$ 497	H.B. Fuller Company, Term Loan B	4.072%	1-Month LIBOR	2.250%	10/20/24	BB+	\$ 500,517
199	Mineral Technologies, Inc., Term Loan B2	4.750%	N/A	N/A	5/07/21	BB+	202,112
668	Univar, Inc., Term Loan B	4.377%	1-Month LIBOR	2.500%	7/01/24	BB	673,220
2,019	Total Chemicals						2,033,032
<b>Commercial Services &amp; Supplies 0.4%</b>							
730	ADS Waste Holdings, Inc., Term Loan B	3.981%	1-Week LIBOR	2.250%	11/10/23	BB+	732,993
231	West Corporation, Term Loan B , (DD1)	5.877%	1-Month LIBOR	4.000%	10/10/24	BB+	233,864
961	Total Commercial Services & Supplies						966,857
<b>Communications Equipment 0.1%</b>							
192	CommScope, Inc., Term Loan B	3.877%	1-Month LIBOR	2.000%	12/29/22	Baa3	193,372
<b>Containers &amp; Packaging 0.7%</b>							
372	Berry Global, Inc., Term Loan Q	3.823%	1-Month LIBOR	2.000%	10/01/22	BBB	374,166
1,258	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.627%	1-Month LIBOR	2.750%	2/05/23	B+	1,265,195
1,630	Total Containers & Packaging						1,639,361
<b>Diversified Financial Services 0.3%</b>							
339	Travelport LLC, Term Loan B	4.401%	2-Month LIBOR	2.500%	3/09/25	B+	340,002
410	Veritas US, Inc., Term Loan B1	6.802%	3-Month LIBOR	4.500%	1/27/23	B+	409,426
749	Total Diversified Financial Services						749,428
<b>Diversified Telecommunication Services 2.0%</b>							
1,221	CenturyLink, Inc., Term Loan B	4.627%	1-Month LIBOR	2.750%	1/31/25	BBB	1,203,492
770	Frontier Communications Corporation, Term Loan B	5.630%	1-Month LIBOR	3.750%	6/15/24	BB	761,358
494	Greeneden U.S. Holdings II LLC, Term Loan B	5.802%	3-Month LIBOR	3.500%	12/01/23	B	497,209

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511	Intelsat Jackson Holdings, S.A., Term Loan B	5.706%	3-Month LIBOR	3.750%	11/30/23	B1	512,073
78	Intelsat Jackson Holdings, S.A., Term Loan B4	6.456%	3-Month LIBOR	4.500%	1/02/24	B1	80,724
125	Intelsat Jackson Holdings, S.A., Term Loan B5	6.625%	N/A	N/A	1/02/24	B1	127,138
227	Level 3 Financing, Inc., Tranche B, Term Loan	4.111%	1-Month LIBOR	2.250%	2/22/24	BBB	227,449
262	WideOpenWest Finance LLC, Term Loan B	5.104%	1-Month LIBOR	3.250%	8/18/23	B	257,210
1,000	Ziggo B.V., Term Loan E	4.277%	1-Month LIBOR	2.500%	4/15/25	BB	994,115
4,688	Total Diversified Telecommunication Services						4,660,768
	<b>Electric Utilities 0.4%</b>						
804	Vistra Operations Co., Term Loan B	4.377%	1-Month LIBOR	2.500%	8/04/23	BB+	810,359
143	Vistra Operations Co., Term Loan C	4.377%	1-Month LIBOR	2.500%	8/04/23	BB+	143,968
947	Total Electric Utilities						954,327
	<b>Electrical Equipment 0.3%</b>						
606	Zebra Technologies Corporation, Term Loan B	3.753%	3-Month LIBOR	2.000%	10/27/21	BB	609,756
	<b>Energy Equipment &amp; Services 0.0%</b>						
15	Ocean Rig UDW, Inc., Term Loan	8.000%	N/A	N/A	9/20/24	B	15,658
	<b>Equity Real Estate Investment Trusts 0.9%</b>						
563	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.877%	1-Month LIBOR	3.000%	10/24/22	BB+	544,705
962	SBA Communication, Incremental Tranche B1, Term Loan	3.990%	1-Week LIBOR	2.250%	3/24/21	BB	966,273
664	Walter Investment Management Corp., Tranche Term Loan B, (7)	7.877%	1-Month LIBOR	6.000%	6/30/22	Caa2	647,439
2,189	Total Equity Real Estate Investment Trusts						2,158,417
	<b>Food &amp; Staples Retailing 0.7%</b>						

1,622	Albertson's LLC, Term Loan B4	4.627%	1-Month LIBOR	2.750%	8/25/21	Ba2	1,604,323
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**JDD Nuveen Diversified Dividend and Income Fund (continued)**  
**Portfolio of Investments March 31, 2018**  
(Unaudited)

Principal Amount (000)	Description (1)	Coupon (8)	Reference Rate (8)	Spread (8)	Maturity (9)	Ratings (6)	Value
<b>Food Products 1.2%</b>							
\$ 573	Jacobs Douwe Egberts, Term Loan B	4.063%	3-Month LIBOR	2.250%	7/04/22	BB	\$ 575,791
2,299	US Foods, Inc., Term Loan B	4.377%	1-Month LIBOR	2.500%	6/27/23	BBB	2,317,008
2,872	Total Food Products						2,892,799
<b>Health Care Equipment &amp; Supplies 0.4%</b>							
400	ConvaTec, Inc., Term Loan B	4.552%	3-Month LIBOR	2.250%	10/25/23	BB	400,990
441	Acelity, Term Loan B	5.552%	3-Month LIBOR	3.250%	2/02/24	B1	443,304
841	Total Health Care Equipment & Supplies						844,294
<b>Health Care Providers &amp; Services 2.0%</b>							
955	Acadia Healthcare, Inc., Term Loan B3	4.377%	1-Month LIBOR	2.500%	2/11/22	Ba2	963,750
249	Air Medical Group Holdings, Inc., Term Loan B	6.015%	1-Month LIBOR	4.250%	3/14/25	B1	251,830
261	Community Health Systems, Inc., Term Loan G	4.734%	3-Month LIBOR	3.000%	12/31/19	B2	254,816
304	Community Health Systems, Inc., Term Loan H	4.984%	3-Month LIBOR	3.250%	1/27/21	B2	292,659
800	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	4.627%	1-Month LIBOR	2.750%	6/24/21	BBB	808,513
479	Envision Healthcare Corporation, Term Loan B, First Lien	4.880%	1-Month LIBOR	3.000%	12/01/23	BB	481,599
47	HCA, Inc., Term Loan B11	3.627%	1-Month LIBOR	1.750%	3/17/23	BBB	47,077
1,239	HCA, Inc., Term Loan B10	3.877%	1-Month LIBOR	2.000%	3/13/25	BBB	1,249,955
328	Millennium Laboratories, Inc., Term Loan B, First Lien	8.377%	1-Month LIBOR	6.500%	12/21/20	CCC+	95,238
250	PharMerica, Term Loan, First Lien	5.211%	1-Month LIBOR	3.500%	12/06/24	B1	251,302
4,912							4,696,739

Total Health Care Providers & Services							
<b>Health Care Technology 0.4%</b>							
990	Emdeon, Inc., Term Loan	4.627%	1-Month LIBOR	2.750%	3/01/24	Ba3	993,529
<b>Hotels, Restaurants &amp; Leisure 3.2%</b>							
499	Aramark Corporation, Term Loan B1	3.877%	1-Month LIBOR	2.000%	3/11/25	BBB	502,802
1,765	Burger King Corporation, Term Loan B3	4.294%	1-Month LIBOR	2.250%	2/16/24	Ba3	1,768,341
564	Caesars Entertainment Operating Company, Inc., Term Loan B	4.377%	1-Month LIBOR	2.500%	10/07/24	BB	567,678
748	Caesars Resort Collection, Term Loan, First Lien	4.627%	1-Month LIBOR	2.750%	12/23/24	BB	753,945
1,071	Hilton Hotels Corporation, Term Loan B2	3.872%	1-Month LIBOR	2.000%	10/25/23	BBB	1,078,096
735	MGM Growth Properties, Term Loan B	3.877%	1-Month LIBOR	2.000%	4/25/25	BB+	737,870
1,781	Seaworld Parks and Entertainment, Inc., Term Loan B5	5.302%	3-Month LIBOR	3.000%	4/01/24	B	1,776,725
493	YUM Brands, Term Loan B	3.644%	1-Month LIBOR	2.000%	3/28/25	BBB	492,525
7,656	Total Hotels, Restaurants & Leisure						7,677,982
<b>Household Products 0.6%</b>							
709	Revlon Consumer Products Corporation, Term Loan B, First Lien	5.377%	1-Month LIBOR	3.500%	11/16/20	B3	560,922
631	Serta Simmons Holdings LLC, Term Loan, First Lien	5.216%	3-Month LIBOR	3.500%	11/08/23	B2	572,705
342	Spectrum Brands, Inc., Refinanced Term Loan	3.856%	2-Month LIBOR	2.000%	6/23/22	BBB	343,062
1,682	Total Household Products						1,476,689
<b>Independent Power &amp; Renewable Electricity Producers 0.1%</b>							
135	Dynegy, Inc., Tranche Term Loan C2	4.604%	1-Month LIBOR	2.750%	2/07/24	Ba1	135,822

**Industrial****Conglomerates 0.2%**

448	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	6.001%	3-Month LIBOR	4.250%	6/16/24	B	452,278
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**Internet and Direct Marketing Retail 0.2%**

500	Uber Technologies, Inc., Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	N/R	502,890
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**Internet Software & Services 0.2%**

491	Ancestry.com, Inc., Term Loan, First Lien	5.130%	1-Month LIBOR	3.250%	10/19/23	B	494,566
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Principal Amount (000)	Description (1)	Coupon (8)	Reference Rate (8)	Spread (8)	Maturity (8)	Rating (6)	Value
<b>IT Services 2.3%</b>							
\$ 620	Computer Sciences Government Services, Term Loan B	5.750%	N/A	N/A	11/30/23	BB+	\$ 620,912
916	First Data Corporation, Term Loan, First Lien	4.122%	1-Month LIBOR	2.250%	7/10/22	BB+	918,574
412	First Data Corporation, Term Loan, First Lien	4.122%	1-Month LIBOR	2.250%	4/26/24	BB+	413,534
376	Gartner, Inc., Term Loan A	3.877%	1-Month LIBOR	2.000%	3/21/22	Ba1	379,641
248	Gartner, Inc., Term Loan B	3.877%	1-Month LIBOR	2.000%	4/05/24	BB+	249,434
988	Leidos Holdings, Inc., Term Loan B	3.688%	1-Month LIBOR	1.750%	8/16/23	BBB	994,783
496	Tempo Acquisition LLC, Term Loan B	4.877%	1-Month LIBOR	3.000%	5/01/24	B1	499,275
472	Vantiv, Inc., Term Loan B	3.777%	1-Month LIBOR	2.000%	10/14/23	BBB	475,099
500	Vantiv, Inc., Term Loan B	3.777%	1-Month LIBOR	2.000%	8/09/24	BBB	503,215
491	WEX, Inc., Term Loan B	4.127%	1-Month LIBOR	2.250%	7/01/23	BB	495,207
5,519	Total IT Services						5,549,674
<b>Leisure Products 0.5%</b>							
1,026	24 Hour Fitness Worldwide, Inc., Term Loan B	6.052%	3-Month LIBOR	3.750%	5/28/21	Ba3	1,036,243
91	Academy, Ltd., Term Loan B	5.776%	1-Month LIBOR	4.000%	7/01/22	B3	72,977
1,117	Total Leisure Products						1,109,220
<b>Life Sciences Tools &amp; Services 0.2%</b>							
371	Inventiv Health, Inc., Term Loan B	4.127%	1-Month LIBOR	2.250%	8/01/24	BB	373,240
<b>Machinery 0.2%</b>							
288	Gates Global LLC, Term Loan B	5.052%	3-Month LIBOR	2.750%	4/01/24	B+	289,673
205	Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien	4.111%	1-Month LIBOR	2.250%	8/21/24	BB+	206,564
493	Total Machinery						496,237
<b>Media 3.4%</b>							
986	Cequel Communications LLC, Term Loan B	4.127%	1-Month LIBOR	2.250%	7/28/25	BB	986,123
955	Charter Communications	3.880%	1-Month LIBOR	2.000%	4/30/25	BBB	959,729

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Operating Holdings LLC, Term Loan B							
250	Cineworld Group PLC, Term Loan B	4.377%	1-Month LIBOR	2.500%	2/28/25	BB	249,966
92	Clear Channel Communications, Inc., Term Loan E, (7)	0.000%	N/A	N/A	7/30/19	Caa2	73,005
748	Clear Channel Communications, Inc., Tranche D, Term Loan, (7)	0.000%	N/A	N/A	1/30/19	Caa2	592,991
1,079	Cumulus Media, Inc., Term Loan B, (7)	4.900%	1-Month LIBOR	3.250%	12/23/20	N/R	912,080
295	Gray Television, Inc., Term Loan B2	3.920%	1-Month LIBOR	2.250%	2/07/24	BB	296,174
212	Lions Gate Entertainment Corp., Term Loan B	4.104%	1-Month LIBOR	2.250%	3/20/25	Ba2	212,907
667	Meredith, Term Loan B	4.877%	1-Month LIBOR	3.000%	1/31/25	BB	671,500
84	Nexstar Broadcasting Group, Term Loan	4.164%	1-Month LIBOR	2.500%	1/17/24	BB+	84,090
650	Nexstar Broadcasting Group, Term Loan B	4.164%	1-Month LIBOR	2.500%	1/17/24	BB+	652,992
486	Springer Science & Business Media, Inc., Term Loan B13, First Lien	5.377%	1-Month LIBOR	3.500%	8/15/22	B	488,098
1,484	Univision Communications, Inc., Term Loan C5	4.627%	1-Month LIBOR	2.750%	3/15/24	BB	1,462,457
113	Yell Group PLC, Term Loan A2, First Lien	8.000%	3-Month LIBOR	7.000%	9/07/21	N/R	113,711
114	Yell Group PLC, Term Loan B2, First Lien	8.500%	N/A	N/A	9/07/65	N/R	335,135
8,215	Total Media						8,090,958
<b>Multiline Retail 0.4%</b>							
740	Dollar Tree, Inc., Term Loan B2	4.250%	N/A	N/A	7/06/22	Baa2	744,166
250	EG America LLC, Term Loan, First Lien, (WI/DD)	TBD	TBD	TBD	TBD	B2	249,750
990	Total Multiline Retail						993,916
<b>Oil, Gas &amp; Consumable Fuels 0.4%</b>							
7	Fieldwood Energy LLC, DIP Term Loan, (10)	1.000%	N/A	N/A	8/15/18	N/R	7,073
208	Fieldwood Energy LLC, Term Loan, First Lien, (7)	8.877%	1-Month LIBOR	7.000%	8/31/20	N/R	207,523



122	Fieldwood Energy LLC, Term Loan, Second Lien, (7)	0.000%	N/A	N/A	9/30/20	N/R	25,623
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**JDD Nuveen Diversified Dividend and Income Fund (continued)**  
**Portfolio of Investments March 31, 2018**  
(Unaudited)

Principal Amount (000)	Description (1)	Coupon (8)	Reference Rate (8)	Spread (8)	Maturity (9)	Ratings (6)	Value
<b>Oil, Gas &amp; Consumable Fuels</b> (continued)							
\$ 294	Fieldwood Energy LLC, Term Loan, Second Lien (cash 7.002%, PIK 2.000%), (7)	9.002%	1-Month LIBOR	7.125%	9/30/20	N/R	\$ 282,505
162	Harvey Gulf International Marine, Inc., Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	D	71,758
22	Harvey Gulf International Marine, Inc., Term Loan A, (WI/DD)	TBD	TBD	TBD	TBD	D	9,779
209	Harvey Gulf International Marine, Inc., Term Loan B, (DD1), (7)	0.000%	N/A	N/A	6/18/20	D	90,571
404	Seadrill Partners LLC, Initial Term Loan, (DD1)	8.302%	3-Month LIBOR	6.000%	2/21/21	CCC+	340,714
9	Southcross Holdings Borrower L.P., Term Loan B, First Lien (cash 3.500%, PIK 5.500%)	3.500%	N/A	N/A	4/13/23	CCC+	8,902
1,437	Total Oil, Gas & Consumable Fuels						1,044,448
<b>Pharmaceuticals</b> <b>0.0%</b>							
37	Valeant Pharmaceuticals International, Inc., Term Loan B	5.240%	1-Month LIBOR	3.500%	4/01/22	BB	37,159
<b>Professional Services</b> <b>0.7%</b>							
1,037	Formula One Group, Term Loan B	4.377%	1-Month LIBOR	2.500%	2/01/24	B+	1,036,384
247		3.718%	1-Month LIBOR	2.000%	10/04/23	BBB	247,900

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Nielsen Finance LLC,  
Term Loan B4

500	On Assignment, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BB	502,502
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1,784	Total Professional Services						1,786,786
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**Real Estate Management & Development 0.2%**

443	Capital Automotive LP, Term Loan, First Lien	4.380%	1-Month LIBOR	2.500%	3/25/24	B1	444,566
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**Semiconductors & Semiconductor Equipment 0.8%**

868	Cavium, Inc., Term Loan B	4.127%	1-Month LIBOR	2.250%	8/16/22	BB	870,253
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582	MaxLinear, Inc., Term Loan B	4.277%	1-Month LIBOR	2.500%	5/13/24	BB	583,809
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347	Microsemi Corporation, Term Loan B	3.742%	2-Month LIBOR	2.000%	1/15/23	BB	347,697
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1,797	Total Semiconductors & Semiconductor Equipment						1,801,759
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**Software 2.6%**

472	BMC Software, Inc., Term Loan, First Lien	5.127%	1-Month LIBOR	3.250%	9/10/22	B+	474,585
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723	Ellucian, Term Loan B, First Lien	5.552%	3-Month LIBOR	3.250%	9/30/22	B	725,657
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609	Infor (US), Inc., Term Loan B	4.627%	1-Month LIBOR	2.750%	2/01/22	BB	610,750
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495	Kronos Incorporated, Term Loan B	4.880%	2-Month LIBOR	3.000%	11/20/23	B	498,749
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290	McAfee LLC, Term Loan	6.377%	1-Month LIBOR	4.500%	9/30/24	B1	293,284
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129	Micro Focus International PLC, New Term Loan	4.627%	1-Month LIBOR	2.750%	6/21/24	BB	127,830
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871	Micro Focus International PLC, Term Loan B	4.627%	1-Month LIBOR	2.750%	6/21/24	BB	863,265
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1,149	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3, (WI/DD)	TBD	TBD	TBD	TBD	BB	1,156,037
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410	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4, (WI/DD)	TBD	TBD	TBD	TBD	BB	412,396
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916	Tibco Software, Inc., Term Loan, First Lien	5.380%	1-Month LIBOR	3.500%	12/04/20	B1	920,001
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6,064	Total Software						6,082,554
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**Specialty Retail 0.6%**

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997	Belron Finance US LLC, Initial Term Loan B	4.293%	3-Month LIBOR	2.500%	11/07/24	BB	1,004,148
462	Petco Animal Supplies, Inc., Term Loan B1	4.772%	3-Month LIBOR	3.000%	1/26/23	B2	340,738
147	Petsmart Inc., Term Loan B, First Lien	4.680%	1-Month LIBOR	3.000%	3/11/22	B1	118,624
1,606	Total Specialty Retail						1,463,510
	<b>Technology Hardware, Storage &amp; Peripherals</b>	<b>1.1%</b>					
742	Dell International LLC, Refinancing Term Loan B	3.880%	1-Month LIBOR	2.000%	9/07/23	BBB	743,214
674	Dell International LLC, Replacement Term Loan A3	3.380%	1-Month LIBOR	1.500%	12/31/18	BBB	674,062
1,066	Western Digital U.S., Term Loan B3	3.877%	1-Month LIBOR	2.000%	4/29/23	Baa2	1,073,116
2,482	Total Technology Hardware, Storage & Peripherals						2,490,392
	<b>Textiles, Apparel &amp; Luxury Goods</b>	<b>0.4%</b>					
997	Hanesbrands, Term Loan B	3.627%	1-Month LIBOR	1.750%	12/16/24	BBB	1,003,525

Principal Amount (000)	Description (1)	Coupon (8)	Reference Rate (8)	Spread (8)	Maturity (9)	Rating (6)	Value
<b>Trading Companies &amp; Distributors 0.2%</b>							
\$ 574	HD Supply Waterworks, Ltd., Term Loan B	5.116%	3-Month LIBOR	3.000%	8/01/24	B+	\$ 577,506
<b>Transportation Infrastructure 0.4%</b>							
879	Avolon, Repriced Term Loan B2	4.072%	1-Month LIBOR	2.250%	3/21/22	BBB	880,775
<b>Wireless Telecommunication Services 0.8%</b>							
990	Sprint Corporation, Term Loan, First Lien	4.438%	1-Month LIBOR	2.500%	2/02/24	Ba2	991,341
920	UPC Financing Partnership, Term Loan AR1, First Lien	4.277%	1-Month LIBOR	2.500%	1/15/26	BB	924,005
1,910	Total Wireless Telecommunication Services						1,915,346
\$ 78,957	Total Variable Rate Senior Loan Interests (cost \$78,440,046)						78,013,906
Shares	Description (1)	Coupon	Issue Price	Cap Price	Maturity		Value
<b>STRUCTURED NOTES 1.3% (0.9% of Total Investments)</b>							
12,000	JPMorgan Chase & Co., Mandatory Exchangeable Note, Linked to Class A Common Stock of Qorvo, Inc (Cap of 114.56% of Issue Price), 144A	10.000%	\$66.2300	\$ 75.8731	7/24/18	\$	809,640
18,890	JPMorgan Chase & Co., Mandatory Exchangeable Note, Linked to Common Stock of Delta Air Lines, Inc. (Cap of 115.38% of Issue Price), 144A	8.000%	\$55.5165	\$ 64.0549	7/24/18		1,038,950
78,700	JPMorgan Chase & Co., Mandatory Exchangeable Note, Linked to Common Stock of First Data Corp (Cap of 110.12% of Issue Price), 144A	8.000%	\$16.6770	\$ 18.3647	6/19/18		1,250,543
	Total Structured Notes (cost \$3,154,234)						3,099,133

Principal	Description (1)	Coupon	Maturity	Rating (6)	Value
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**Amount (000)**

<b>\$1,000 PAR (OR SIMILAR) INSTITUTIONAL PREFERRED 0.3% (0.2% of Total Investments)</b>							
<b>Food Products 0.3%</b>							
\$	630	Land O Lakes Incorporated, 144A	8.000%	N/A (11)	BB	\$	706,387
\$	630	Total \$1,000 Par (or similar) Institutional Preferred (cost \$630,000)					706,387

<b>Shares</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Ratings (6)</b>	<b>Value</b>
<b>\$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.3% (0.2% of Total Investments)</b>				
<b>Consumer Finance 0.3%</b>				
27,000	GMAC Capital Trust I	5.785%	B+	\$ 701,460
	Total \$25 Par (or similar) Retail Preferred (cost \$671,550)			701,460

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (6)</b>	<b>Value</b>
<b>CORPORATE BONDS 0.1% (0.0% of Total Investments)</b>					
<b>Media 0.1%</b>					
\$ 132	iHeartCommunications, Inc., (7)	9.000%	12/15/19	Caa2	\$ 104,115
\$ 132	Total Corporate Bonds (cost \$123,709)				104,115

**JDD Nuveen Diversified Dividend and Income Fund (continued)**  
**Portfolio of Investments March 31, 2018**  
(Unaudited)

Shares	Description (1)	Value
	<b>COMMON STOCK RIGHTS 0.0% (0.0% of Total Investments)</b>	
	<b>Banks 0.0%</b>	
103	Freeport Energy Inc., (3)	\$ 2,403
103	Freeport Energy Inc.	2,403
	Total Banks	4,806
	Total Common Stock Rights (cost \$4,806)	4,806
	<b>Total Long-Term Investments (cost \$313,026,884)</b>	<b>339,428,866</b>

Principal Amount (000)/ Shares	Description (1)	Coupon	Maturity	Value
	<b>SHORT-TERM INVESTMENTS 5.1% (3.4% of Total Investments)</b>			
	<b>REPURCHASE AGREEMENTS 3.2% (2.1% of Total Investments)</b>			
\$ 7,547	Repurchase Agreement with Fixed Income Clearing Corporation, dated 3/29/18, repurchase price \$7,547,288, collateralized by \$7,860,000 U.S. Treasury Notes, 2.250%, due 11/15/24, value \$7,706,321	0.740%	4/02/18	\$ 7,546,667
	<b>INVESTMENT COMPANIES 1.9% (1.3% of Total Investments)</b>			
4,580,813	BlackRock Liquidity Funds T-Fund Portfolio, (12)	1.553% (13)	N/A	4,580,813
	<b>Total Short-Term Investments (cost \$12,127,480)</b>			<b>12,127,480</b>
	<b>Total Investments (cost \$325,105,042)</b>			<b>351,556,346</b>
	<b>148.4%</b>			
	<b>Borrowings (47.7)% (14), (15)</b>			<b>(112,900,000)</b>
	<b>Other Assets Less Liabilities (0.7)% (16)</b>			<b>(1,772,009)</b>
	<b>Net Assets Applicable to Common Shares</b>			<b>\$ 236,884,337</b>
	<b>100%</b>			

Investments in Derivatives

Forward Foreign Currency Contracts

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Currency Purchased	Notional Amount (Local Currency)	Currency Sold	Notional Amount (Local Currency)	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
Chinese Yuan	\$ 4,524,000	U.S. Dollar	\$ 712,677	Bank of America, N.A.	6/20/18	\$ 6,059
U.S. Dollar	536,880	South African Rand	6,401,000	Barclays Bank PLC	6/20/18	1,780
Euro	45,000	U.S. Dollar	55,661	BNP Paribas	6/20/18	24
Polish Zloty	775,000	U.S. Dollar	228,536	Citibank, National Association	6/20/18	(1,812)
Turkish Lira	5,000	U.S. Dollar	1,260	Citibank, National Association	6/20/18	(21)
U.S. Dollar	4,524,724	Euro	3,648,000	Deutsche Bank AG	6/20/18	10,529
U.S. Dollar	303,061	Euro	245,000	Goldman Sachs	6/20/18	(113)
U.S. Dollar	234,675	Chinese Yuan	1,493,000	Goldman Sachs	6/20/18	(2,521)
U.S. Dollar	476,299	Chinese Yuan	3,031,000	Goldman Sachs	6/20/18	(5,241)
Euro	112,000	U.S. Dollar	139,223	HSBC Bank, USA	6/20/18	(629)
Chilean Peso	140,800,000	U.S. Dollar	232,820	JPMorgan Chase Bank N.A.	6/20/18	282
Egyptian Pound	8,420,000	U.S. Dollar	452,445	JPMorgan Chase Bank N.A.	4/26/18	22,063
Egyptian Pound	8,420,000	U.S. Dollar	438,999	JPMorgan Chase Bank N.A.	1/08/19	9,851
Indonesian Rupiah	6,222,000,000	U.S. Dollar	450,152	JPMorgan Chase Bank N.A.	6/20/18	455
Peruvian Sol	1,492,000	U.S. Dollar	456,479	JPMorgan Chase Bank N.A.	6/20/18	4,880
Philippine Piso	23,620,000	U.S. Dollar	450,068	JPMorgan Chase Bank N.A.	6/20/18	(1,189)
U.S. Dollar	469,604	Egyptian Pound	8,420,000	JPMorgan Chase Bank N.A.	4/26/18	(4,904)
U.S. Dollar	286,073	Brazilian Real	933,000	JPMorgan Chase Bank N.A.	6/04/18	4,880
U.S. Dollar	193,471	Colombian Peso	555,117,000	JPMorgan Chase Bank N.A.	6/20/18	(4,686)
U.S. Dollar	138,477	Russian Ruble	7,951,000	JPMorgan Chase Bank N.A.	6/20/18	971
U.S. Dollar	236,797	Russian Ruble	13,810,000	JPMorgan Chase Bank N.A.	6/20/18	(2,036)
Total						\$ 38,622



**Futures Contracts**

Description	Contract Position	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation (Depreciation)	Variation Margin Receivable/ (Payable)
Eurex Euro-Bobl	Short	(6)	6/18	\$ (962,870)	\$ (968,979)	\$ (6,109)
Eurex Euro-Bund	Short	(11)	6/18	(2,128,986)	(2,157,876)	(28,890)
Eurex Euro-Buxl	Short	(5)	6/18	(992,524)	(1,017,459)	(24,935)
Total				\$ (4,084,380)	\$ (4,144,314)	\$ (59,934)

**Interest Rate Swaps OTC Uncleared**

Counterparty	Notional Amount	Fund Pay/Receive	Fixed Rate	Fixed Rate Payment Effect	Optional Termination Date	Maturity Date	Value
JPMorgan Chase Bank	\$ 56,200,000	Receive	1-Month LIBOR	1.969%	Monthly	6/01/18 7/01/25 7/1/27	\$ 2,059,896

**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 risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end the reporting period:

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Common Stocks	\$ 51,139,473	\$ 39,519,613	\$	\$ 90,659,086

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Emerging Market Debt and Foreign Corporate Bonds	86,464,089	86,464,089
Real Estate Investment Trust (REIT) Common Stocks	79,675,884	79,675,884
Variable Rate Senior Loan Interests	78,013,906	78,013,906
Structured Notes	3,099,133	3,099,133
\$1,000 Par (or similar) Institutional Preferred	706,387	706,387
\$25 Par (or similar) Retail Preferred	701,460	701,460
Corporate Bonds	104,115	104,115
Common Stock Rights	4,806	4,806
Short-Term Investments:		
Investment Companies	4,580,813	4,580,813
Repurchase Agreements	7,546,667	7,546,667
Investments in Derivatives		
Forward Foreign Currency Contracts*	38,622	38,622
Futures Contracts*	(59,934)	(59,934)
Interest Rate Swaps*	2,059,896	2,059,896
Total	\$ 136,042,502	\$ 217,552,428
		\$ 353,594,930

\* Represents net unrealized appreciation (depreciation).

**JDD Nuveen Diversified Dividend and Income Fund (continued)**  
**Portfolio of Investments March 31, 2018**  
(Unaudited)

The table below presents the transfers in and out of the three valuation levels for the Fund as of the end of the reporting period when compared to the valuation levels at the end of the previous fiscal year. Changes in valuation inputs or methodologies may result in transfers into or out of an assigned level within the fair value hierarchy. Transfers in or out of levels are generally due to the availability of publicly available information and to the significance or extent the Adviser determines that the valuation inputs or methodologies may impact the valuation of those securities.

	<b>Level 1</b>		<b>Level 2</b>		<b>Level 3</b>	
	<b>Transfers In</b>	<b>(Transfers Out)</b>	<b>Transfers In</b>	<b>(Transfers Out)</b>	<b>Transfers In</b>	<b>(Transfers Out)</b>
Common Stocks	\$ 1,558,660	\$ (2,321,829)	\$ 2,321,829	\$ (1,558,660)	\$	\$

**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.

The tables below present the cost and unrealized appreciation (depreciation) of the Fund's investment portfolio, as determined on a federal income tax basis, as of March 31, 2018.

For purposes of this disclosure, derivative tax cost is generally the sum of any upfront fees or premiums exchanged and any amounts unrealized for income statement reporting but realized in income and/or capital gains for tax reporting. If a particular derivative category does not disclose any tax unrealized appreciation or depreciation, the change in value of those derivatives have generally been fully realized for tax purposes.

Tax cost of investments	\$ 327,740,547
Gross unrealized:	
Appreciation	38,412,949
Depreciation	(14,597,150)
Net unrealized appreciation (depreciation) of investments	\$ 23,815,799
Tax cost of forwards	\$ 38,622
Net unrealized appreciation (depreciation) of forwards	
Tax cost of futures	\$ (59,934)
Net unrealized appreciation (depreciation) of futures	
Tax cost of swaps	\$
Net unrealized appreciation (depreciation) of swaps	2,059,896



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) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives.
- (3) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (4) For fair value measurement disclosure purposes, investment classified as Level 2.
- (5) Principal Amount (000) denominated in U.S. Dollars, unless otherwise noted.
- (6) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, 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 ceased accruing additional income on the Fund's records.
- (8) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). 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. The rate shown is the coupon as of the end of the reporting period.
- (9) 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.

- (10) Investment, or portion of investment, represents an outstanding unfunded senior loan commitment.
- (11) Perpetual security. Maturity date is not applicable.
- (12) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at the [http:// www.sec.gov](http://www.sec.gov).
- (13) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (14) Borrowings as a percentage of Total Investments is 32.1%.
- (15) 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.
- (16) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter ( OTC ) derivatives as well as the unrealized appreciation (depreciation) of OTC-cleared and exchange-traded derivatives, when applicable.
- (17) Effective date represents the date on which both the Fund and counterparty commence interest payment accruals on each contract.
- 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.
- DD1 Portion of investment purchased on a delayed delivery basis.
- LIBOR London Interbank Offered Rate
- N/A Not applicable
- PIK

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Payment-in-kind ( PIK ) security. Depending on the terms of the security, income may be received in the form of cash, securities, or a combination of both. The PIK rate shown, where applicable, represents the annualized rate of the last PIK payment made by the issuer as of the end of the reporting period.

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.
WI/DD	Purchased on a when-issued or delayed delivery basis.
BRL	Brazilian Real
COP	Colombian Peso
EUR	Euro
RUB	Russian Ruble
ZAR	South African Rand

**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.



Date: May 30, 2018