Nuveen Core Equity Alpha Fund Form N-Q November 27, 2013

#### UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

## **FORM N-Q**

# QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-22003

## **Nuveen Core Equity Alpha 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) 312-917-7700

Date of fiscal year

end: 12/31

Date of reporting period: 9/30/2013

Registrant s telephone number, including area code:

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 Core Equity Alpha Fund (JCE)

02/28/2014 A 107.968 Common 107.968  $\frac{(2)}{(2)}$  Stock 107.968  $\frac{\$}{0}$  114,770.968 D

## **Reporting Owners**

**Reporting Owner Name / Address** 

Relationships

Director 10% Owner Officer Other

HALEY JOHN J MAXIMUS, INC. ATTN: TREASURY DEPT. 1891 METRO CENTER DRIVE RESTON, VA 20190

X

**Signatures** 

David R. Francis: As Attorney-In-Fact for: John J Haley

03/04/2014

\*\*Signature of Reporting Person

Date

## **Explanation of Responses:**

- \* If the form is filed by more than one reporting person, see Instruction 4(b)(v).
- \*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- Weighted average sales price for prices ranging from \$48.57 to \$49.05. The reporting person will provide full information regarding the number of shares purchased or sold at each separate price upon request by the Commission staff, the issuer, or a security holder of the issuer.
- (2) Dividend equivalent rights accrued on previously-awarded restricted stock units ("RSU") which vest proportionately with the RSUs to which they relate. Each dividend equivalent right is the economic equivalent of one share of MAXIMUS common stock.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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Common Stocks - 98.6%

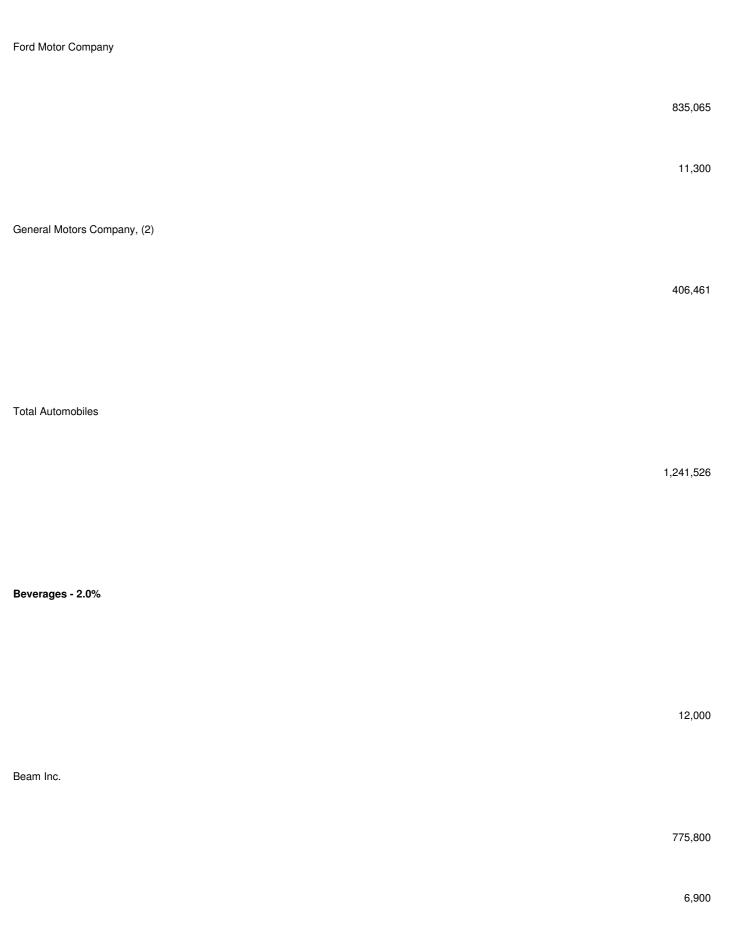
Reporting Owners 4

Aerospace & Defense - 2.9%	
	22,300
Boeing Company	
	\$ 2,620,250
	Ψ 2,020,200
	400
	400
Harry will let a wall a second less	
Honeywell International Inc.	
	33,216
	1,100
L-3 Communications Holdings, Inc.	
	103,950
	9,100
Lockheed Martin Corporation	
	1,160,705
	32,400

Northrop Grumman Corporation	
	3,086,424
	1,700
Precision Castparts Corporation	
	386,308
	4,900
Raytheon Company	
naytheon Company	
	377,643
	1,600
Rockwell Collins, Inc.	
	108,576
	200
United Technologies Corporation	
United Technologies Corporation	
	21,564

Total Aerospace & Defense	
	7,898,636
Airlines - 0.4%	
	12,100
Delta Air Lines, Inc.	285,439
	62,500
Southwest Airlines Co.	910,000
Total Airlines	1,195,439

Auto Components - 0.6%	
	25,000
Policki Automatica PLO	
Delphi Automotive PLC	
	1,460,500
	1 000
	1,000
Johnson Controls, Inc.	
	41,500
	41,000
Total Auto Components	
	1,502,000
Automobiles - 0.5%	
	49.500



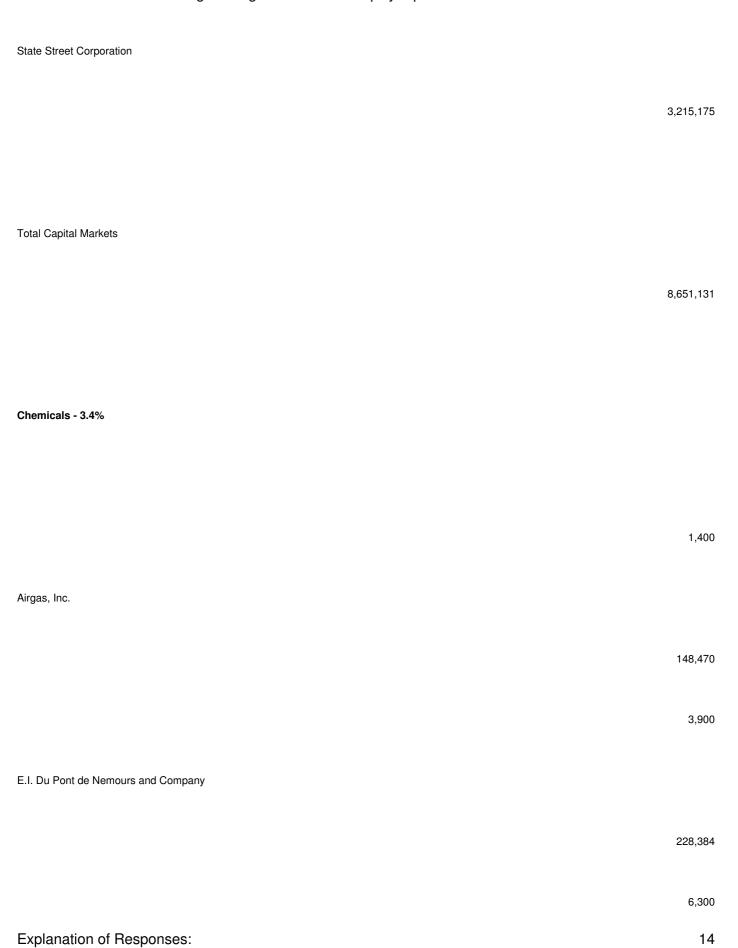
Brown-Forman Corporation	
	470,097
	11,000
Coca-Cola Company	
	416,680
	45,900
Constellation Brands, Inc., Class A, (2)	
	2,634,660
	6,300
Dr. Pepper Snapple Group	
	282,366
	6,700
Monster Beverage Corporation, (2)	
	350,075
	6,800

Explanation of Responses:

PepsiCo, Inc.	
	540,600
Total Beverages	
	5,470,278
Biotechnology - 3.2%	
	28,600
Amgen Inc.	
	3,201,484
	7,900
Biogen Idec Inc., (2)	
	1,902,004
	5,700



Capital Markets - 3.2%	
	12,900
America Financial Inc	
Ameriprise Financial, Inc.	
	1,174,932
	1,174,002
	8,700
BlackRock Inc.	
	2,354,394
	39,300
Charles Schwab Corporation	
	220 202
	830,802
	6,800
	5,500
Goldman Sachs Group, Inc.	
	1,075,828
	48,900

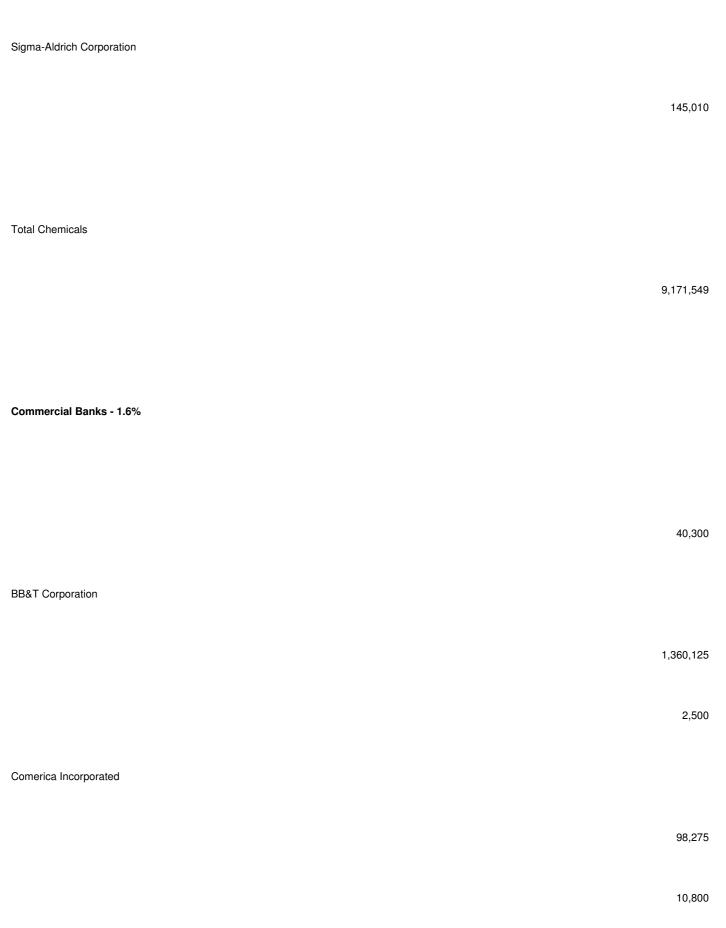


Eastman Chemical Company	
	490,770
	2,700
Ecolab Inc.	
	266,652
	8,700
FMC Corporation	
	623,964
	3,800
International Flavors & Fragrances Inc.	
	312,740
	5,600
LyondellBasell Industries NV	
	410,088
	1,600

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Explanation of Responses:

Monsanto Company	
	166,992
	2,500
Mosaic Company	
	107,550
	14,500
PPG Industries, Inc.	
	2,422,370
	6,100
Praxair, Inc.	
	733,281
	17,100
Sherwin-Williams Company	
	3,115,278
	1,700



KeyCorp	
	123,120
	13,200
M&T Bank Corporation	
	1,477,344
	22,000
Regions Financial Corporation	
	203,720
	11,500
U.S. Bancorp	
	420,670
	16,450
Wells Fargo & Company	
none raige a company	670.714
	679,714

J	J	1 7 1	
Total Commercial Banks			
			4,362,968
Commercial Services & Supplies - 0.7%			
Commercial cervices a cappiles on //			
			4,600
ADT Corporation			
			187,036
			19,600
Cintas Corporation			
			1,003,520
			3,500
Republic Services, Inc.			
•			
			116,760
			1,400
Explanation of Responses:			19

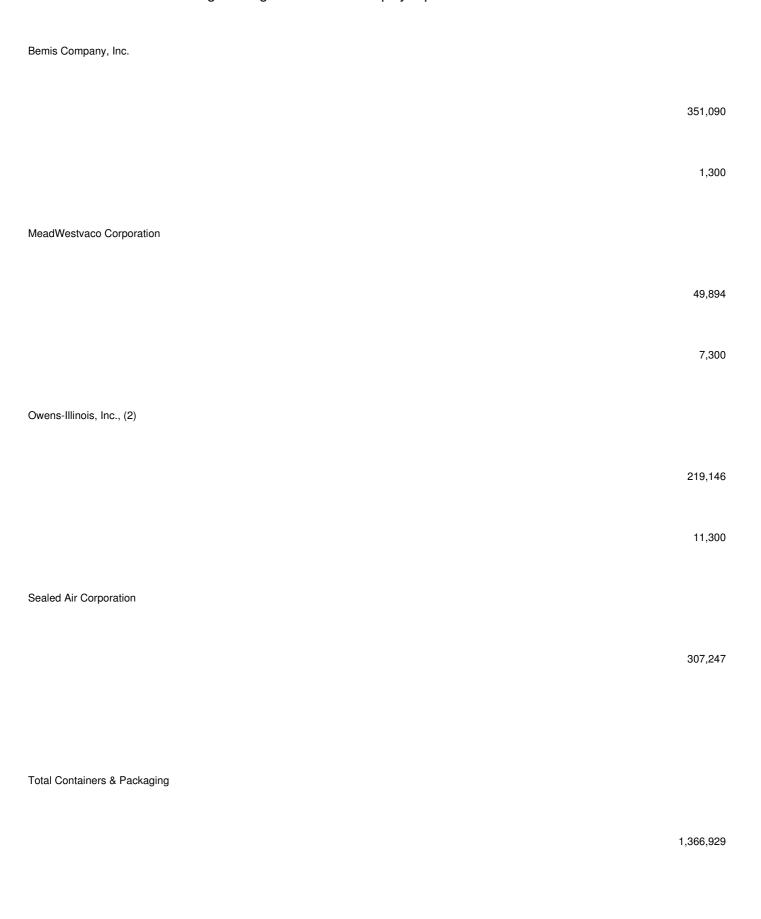
Stericycle Inc., (2)	
	161,560
	9,300
Waste Management, Inc.	
	383,532
Total Commercial Services & Supplies	
	1,852,408
Communications Equipment - 0.2%	
	7,900
Cisco Systems, Inc.	
	185,018
	5,600
Explanation of Responses:	20



Dell Inc.	
	984,555
	19,400
Hewlett-Packard Company	
	407,012
	5,200
NetApp, Inc.	
	221,624
	7,300
Seagate Technology PLC	
	319,302
	17,700
Western Digital Corporation	11,700
Western Digital Corporation	
	1,122,180







Distributors - 0.1%	
	1,700
Genuine Parts Company	
	137,513
Diversified Consumer Services - 0.8%	
	80,200
H & R Block Inc.	
	2,138,132
Diversified Financial Services - 3.2%	
	1,200

Explanation of Responses:

Berkshire Hathaway Inc., Class B, (2)	
	136,212
	10,600
Citigroup Inc.	
	514,206
	20,500
CME Group, Inc.	
	1,514,540
	2,600
Intercontinental Exchange, Inc., (2)	
	471,692
	24,105
JPMorgan Chase & Co.	
	1,245,987
	23,900

Leucadia National Corporation	
	651,036
	16,400
McGraw-Hill Companies, Inc.	
	1,075,676
	26,100
Moody s Corporation	
	1,835,613
	12,500
NASDAQ Stock Market, Inc.	
	401,125
	20,400
New York Stock Exchange Euronext	
	856,392

Total Diversified Financial Services	
	8,702,479
Diversified Telecommunication Services - 0.8%	
	53,000
AT&T Inc.	
	1,792,460
	4,900
Verizon Communications Inc.	
	228,634
Total Diversified Telecommunication Services	
	2,021,094

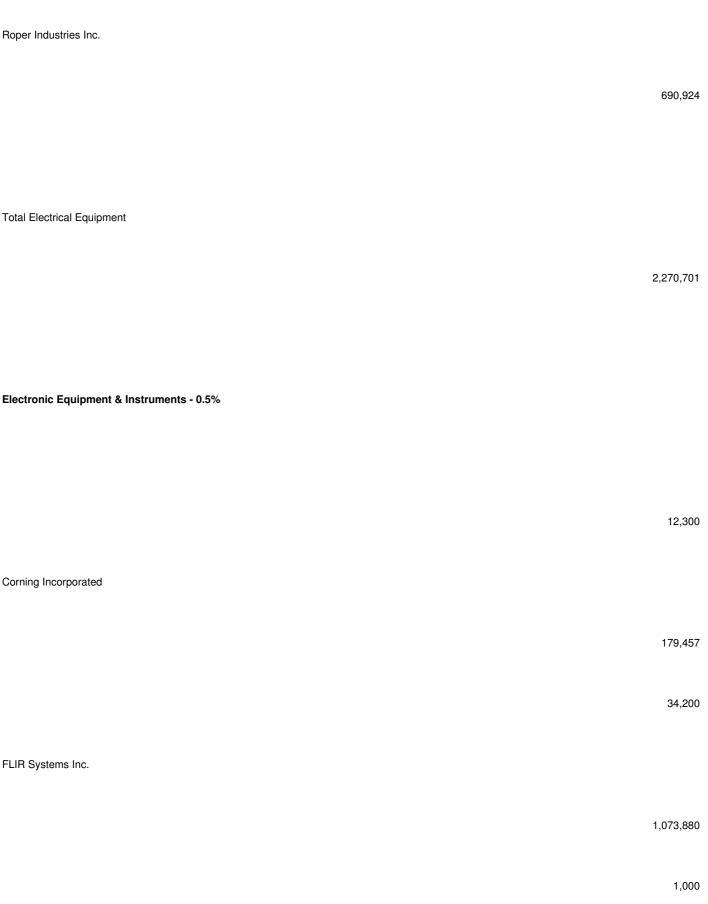
# Electric Utilities - 1.6% 2,400 American Electric Power Company, Inc. 104,040 39,256 **Duke Energy Corporation** 2,621,516 7,600 **Entergy Corporation** 480,244 14,100 **Exelon Corporation** 417,924 4,200

30

Explanation of Responses:

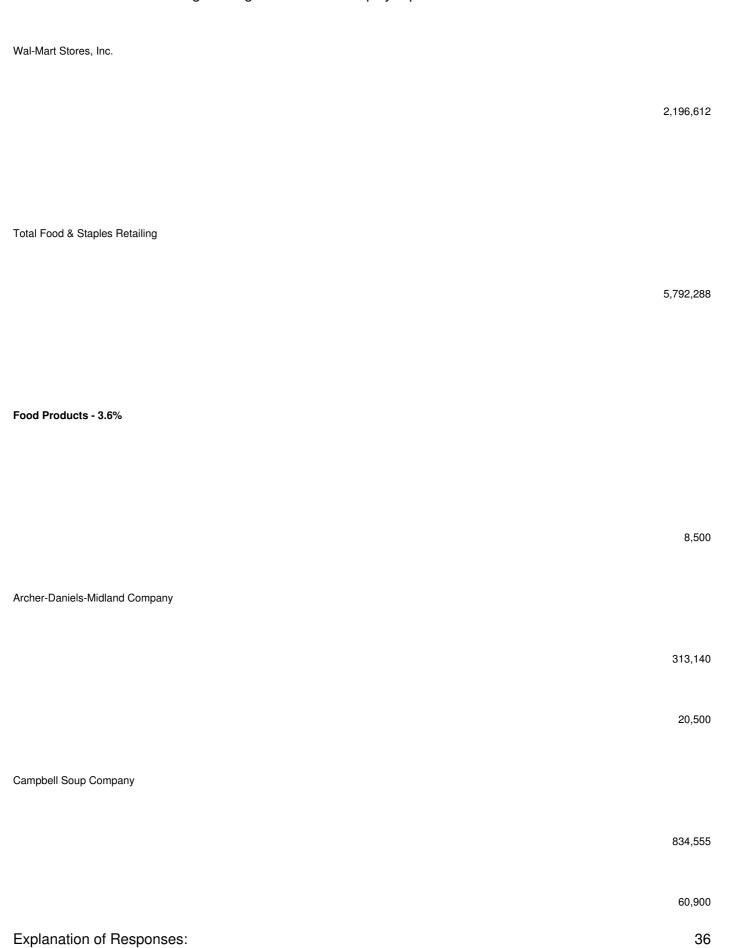
NextEra Energy Inc.	
	336,672
	1,800
Pinnacle West Capital Corporation	
	98,532
	6,300
PPL Corporation	
	191,394
	2,900
Southern Company	
	119,422
	1,900
Xcel Energy Inc.	
	52,459





TE Connectivity Limited	
	51,780
Total Electronic Equipment & Instruments	
Total Electronic Equipment & Instruments	
	1,305,117
Energy Equipment & Services - 0.0%	
	1,400
Helmerich & Payne Inc.	
	96,530
Food & Staples Retailing - 2.2%	
	800

Costco Wholesale Corporation	
	92,096
	2,400
CVS Caremark Corporation	
	136,200
	49,500
Kroger Co.	
	1,996,830
	3,000
Sysco Corporation	
	95,490
	23,700
Walgreen Co.	
	1,275,060
	29,700



ConAgra Foods, Inc.	
	1,847,706
	12,100
General Mills, Inc.	
	579,832
	14,200
Hershey Foods Corporation	
	1,313,500
	31,400
Hormel Foods Corporation	
	1,322,568
	6,500
JM Smucker Company	
	682,760
	8,500

Kellogg Company	
	499,205
	2,300
Kraft Foods Inc.	
	120,612
	16,100
McCormick & Company, Incorporated	
	1,041,670
	3,500
Mead Johnson Nutrition Company	
	259,910
	31,800
Tyson Foods, Inc., Class A	
	899,304
	033,304

Edgar Filling. Nuveen Core Equity Alpha Fund - Form N-Q	
Total Food Products	
	9,714,762
Health Care Equipment & Supplies - 1.7%	
	7,900
Abbott Laboratories	
	000 004
	262,201
	11,300
Baxter International, Inc.	
	742,297
	9,900
Becton, Dickinson and Company	
250ton, 250ton and 55mpany	
	990,198
	134,400
Explanation of Responses:	39



Health Care Providers & Services - 3.8%	
	27,959
Aetna Inc.	
	1,789,935
	31,300
AmerisourceBergen Corporation	
	1,912,430
	1,700
	,
Cardinal Health, Inc.	
	88,655
	50,000
	20,900
	20,900
CICNIA Corneyation	
CIGNA Corporation	
	1,606,374
	26,800



Quest Diagnostics Incorporated	
	481,962
	3,200
UnitedHealth Group Incorporated	
	229,152
	19,200
Wellpoint Inc.	
	1,605,312
Total Health Care Providers & Services	
	10,175,475
Hotels, Restaurants & Leisure - 0.6%	
	700

Chipotle Mexican Grill, (2)	
	300,090
	2,500
Darden Restaurants, Inc.	
	115,725
	5,300
McDonald s Corporation	
	509,913
	1,100
Starbucks Corporation	
	84,667
	6,800
Wyndham Worldwide Corporation	
	414,596
Explanation of Responses:	4,200

YUM! Brands, Inc.	
	299,838
Total Hotels, Restaurants & Leisure	
	1,724,829
Household Durables - 0.6%	
	10,300
Leggett and Platt Inc.	
	310,545
	45,700
Newell Rubbermaid Inc.	
	1,256,750
	700

45

Whirlpool Corporation	
	102,508
Total Household Durables	
	1,669,803
Household Products - 0.8%	
	3,400
Clorox Company	3,400
	277,848
	13,400
Colgate-Palmolive Company	
	794,620
	7,100

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Kimberly-Clark Corporation	
	668,962
	4,100
Procter & Gamble Company	
	309,919
Total Household Products	
	2,051,349
Independent Power Producers & Energy Traders - 0.6%	
	57,600
NRG Energy Inc.	
	1,574,208
	1,017,200

Industrial Conglomerates - 0.2%	
	900
3M Co.	
	107,469
	12,200
General Electric Company	
	291,458
	291,400
Total Industrial Conglomerates	
	398,927
Insurance - 7.5%	
	32,700

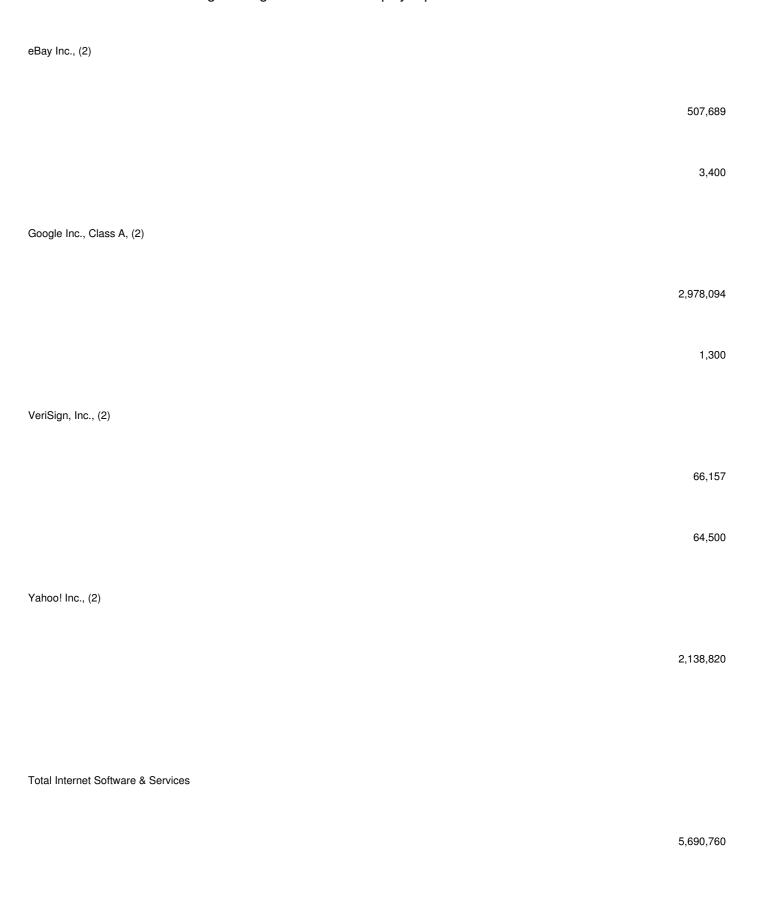
AFLAC Incorporated	
	2,027,073
	91,900
Allstate Corporation	
	4,645,545
	17,300
AON PLC	
	1,287,812
	32,500
Assurant Inc.	
	1,758,250
	45,300
Cincinnati Financial Corporation	
	2,136,348
	27,800

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Hartford Financial Services Group, Inc.	
	865,136
	8,900
Lincoln National Corporation	
	373,711
	3,000
Marsh & McLennan Companies, Inc.	
	130,650
	9,300
MetLife, Inc.	
	436,635
	20,000
Principal Financial Group, Inc.	
	856,400
	8,200

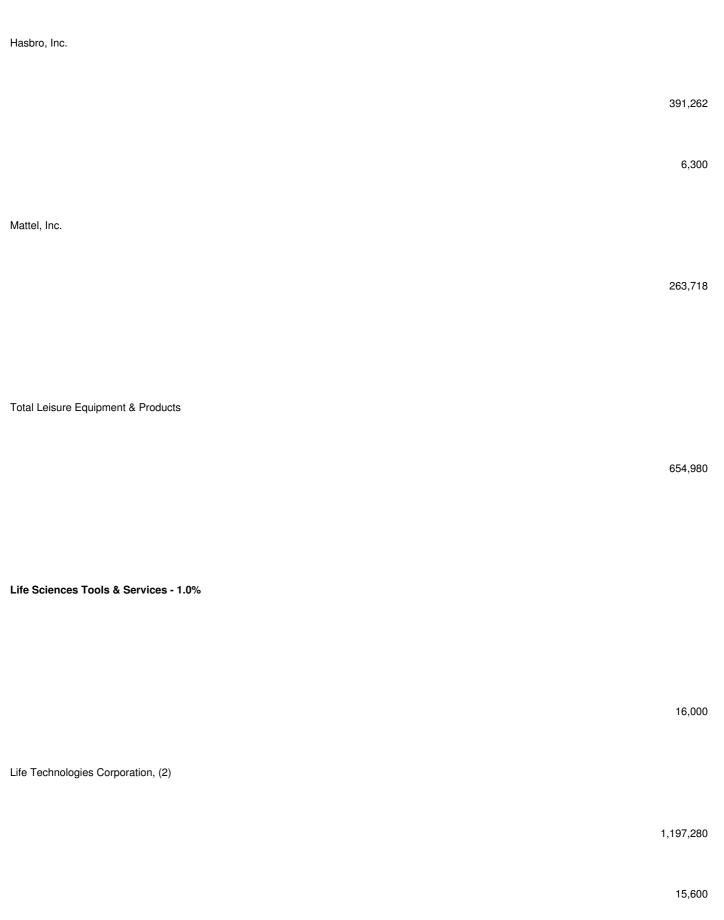
Progressive Corporation	
	223,286
	10,400
Prudential Financial, Inc.	
	810,992
	13,750
Torchmark Corporation	
	994,813
	8,100
Travelers Companies, Inc.	
	686,637
	48,100
Unum Group	
	1,464,164
	46,900

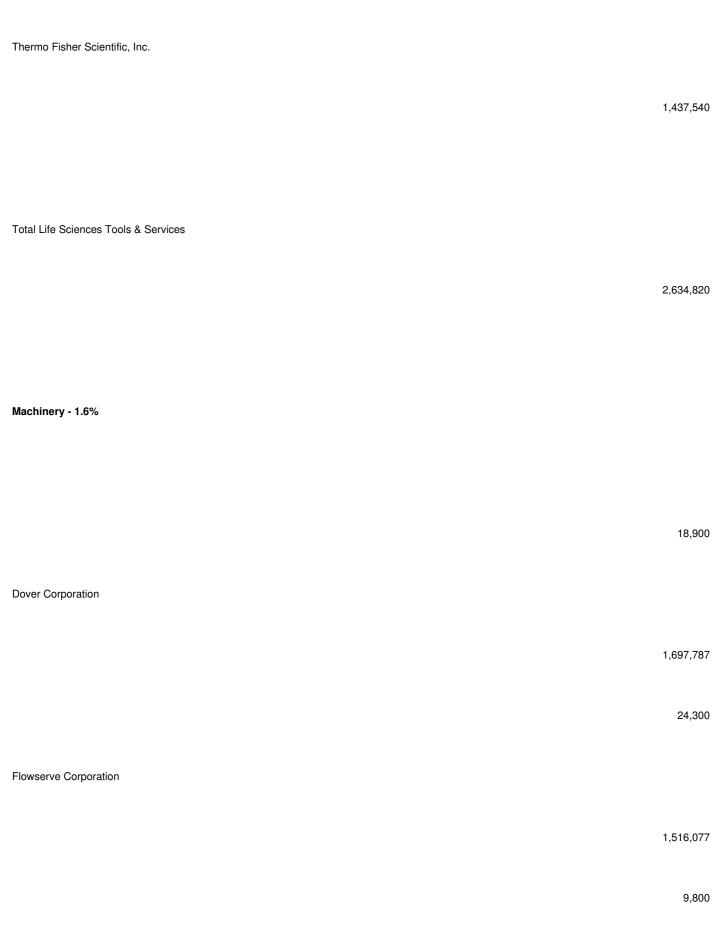
XL Group PLC	
	1,445,458
Total Insurance	
	20,142,910
Internet & Catalog Retail - 0.1%	
	4,300
TripAdvisor, Inc., (2)	
	326,112
Internet Software & Services - 2.1%	
	9,100

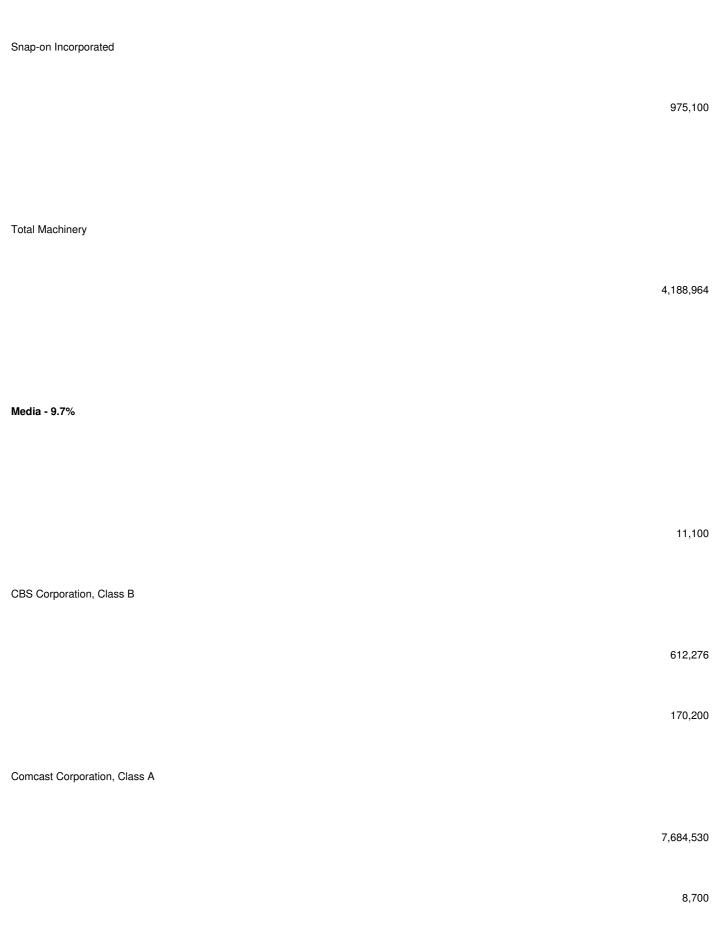


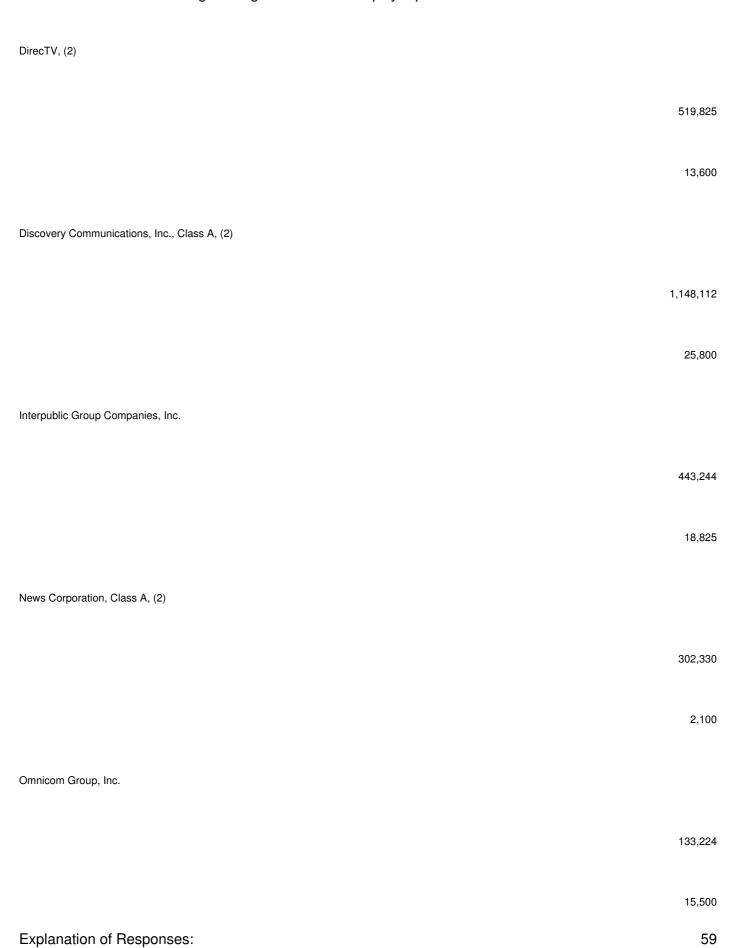
IT Services - 3.2%	
	10.500
	10,500
Accenture Limited	
	773,220
	1,600
Automatic Data Processing, Inc.	
	115,808
	113,000
	39,200
Computer Sciences Corporation	
	2,028,208
	31,300
Fidelity National Information Services	
	1,453,572
	12,100

International Business Machines Corporation (IBM)	
	2,240,678
	6,200
Paychex, Inc.	
	251,968
	9,600
Visa Inc., Class A	
	1,834,560
Total IT Services	
	8,698,014
Leisure Equipment & Products - 0.2%	
	8,300

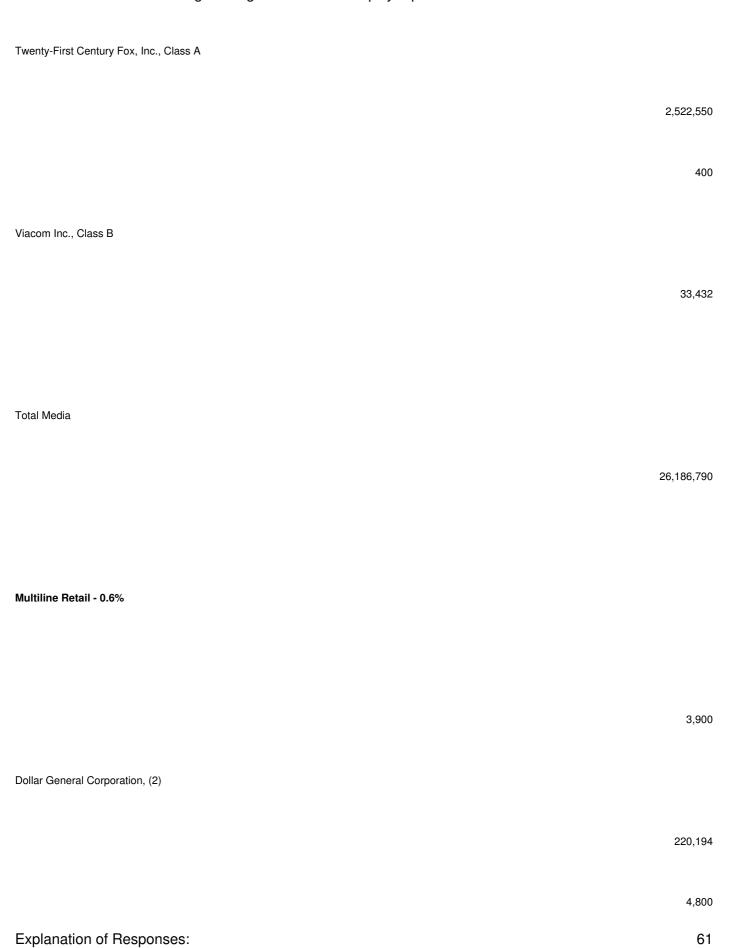








Scripps Networks Interactive, Inc., Class A	
	1,210,705
	57,100
The Walt Disney Company	
	3,682,379
	900
The Washington Post Company	
	550,215
	15,800
Time Warner Cable	
	1,763,280
	84,800
Time Warner Inc.	
	5,580,688
	75,300



Dollar Tree, Inc., (2)	
	274,368
	28,900
J.C. Penney Company, Inc., (2)	
	254,898
	1,500
Kohl s Corporation	
	77.005
	77,625
	9,000
Macy s, Inc.	
	389,430
	4,800
Target Corporation	
	307,104

Lagar Filling. Navoon Coro Equity Filpha Fe	and Tomitte
Total Multiline Retail	
	1,523,619
Multi-Utilities - 2.6%	
	15,900
CMS Energy Corporation	
	418,488
	3,000
Consolidated Edison, Inc.	
	165,420
	15,800
Dominion Resources, Inc.	
	987,184
Explanation of Responses:	6,300 <b>63</b>
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DTE Energy Company	
	415,674
	1,100
Integrys Energy Group, Inc.	
	61,479
	29,900
NiSource Inc.	
	923,611
	4,500
PG&E Corporation	
	184,140
	9,700
Public Service Enterprise Group Incorporated	
	319,421
	6,200

64

Scana Corporation	
	285,448
	27,600
Sempra Energy	
	2,362,560
	3,500
TECO Energy, Inc.	
	57,890
	22,800
Wisconsin Energy Corporation	
	920,664
Total Multi-Utilities	
	7,101,979

Oil, Gas & Consumable Fuels - 2.8%	
	00.000
	29,600
Cabot Oil & Gas Corporation	
	1,104,672
	3,500
Chevron Corporation	
	425,250
	1,700
ConocoPhillips	
	118,167
	7,800
	7,000
EQT Corporation	
	692,016
	1,100

66

Exxon Mobil Corporation	
	94,644
	1,000
Hess Corporation	
	77,340
	32,150
Marathon Petroleum Corporation	
	2,067,888
	7,400
Murphy Oil Corporation	
	446,368
	2,100
Occidental Petroleum Corporation	
	196,434
	1,100

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Range Resources Corporation	
	83,479
	15,500
Spectra Energy Corporation	
	530,565
	21,500
Tesoro Corporation	
	945,570
	9,500
Volore Energy Corporation	
Valero Energy Corporation	
	324,425
	- , -
	8,100
Williams Companies, Inc.	
	294,516

Total Oil, Gas & Consumable Fuels	
	7,401,334
Personal Products - 0.1%	
	9,500
Avon Products, Inc.	
	195,700
	1,000
Estee Lauder Companies Inc., Class A	
	69,900
Total Decreased Decreases	
Total Personal Products	265,600

Pharmaceuticals - 3.3%	
	0.000
	8,200
AbbVie Inc.	
	366,786
	16,500
Actavis PLC, (2)	
	2,376,000
	48,000
Bristol-Myers Squibb Company	
	2,221,440
	17,000
	,
Eli Lilly and Company	
	855,610
	4,100

Johnson & Johnson	
	355,429
	18,932
Merck & Company Inc.	
	901,352
	34,100
Mylan Laboratories Inc., (2)	
	1,301,597
	800
Perrigo Company	
	98,704
	2,400
Pfizer Inc.	69.004
	68,904 9,300
Explanation of Responses:	71

Zoetis Inc	
	289,416
Total Pharmaceuticals	
	8,835,238
Professional Services - 1.3%	
	9,900
Dun and Bradstreet Inc.	
	1,028,115
	32,200
Equifax Inc.	
	1,927,170
	12,700



24,952
6,800
,091,740
8,800
,304,424
500
30,750
53,800
,540,294

Total Real Estate Investment Trust	
	4,168,182
Road & Rail - 0.1%	
	700
Kansas City Southern Industries	
	76,552
	1,300
Union Pacific Corporation	
	201,942
Total Road & Rail	278,494
	270,434

# Semiconductors & Equipment - 1.1% 72,500 Applied Materials, Inc. 1,271,650 17,600 First Solar Inc., (2) 707,696 11,900 Intel Corporation 272,748 1,700 Lam Research Corporation, (2) 87,023 1,800

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Linear Technology Corporation	
	71,388
	29,300
Micron Technology, Inc., (2)	
	511,871
	600
Xilinx, Inc.	
	28,116
Total Semiconductors & Equipment	
	2,950,492
Software - 1.4%	
	13,400

Adobe Systems Incorporated, (2)	
	695,996
	35,600
CA Inc.	
	1,056,252
	29,500
Electronic Arts Inc., (2)	
	753,725
	27,200
Microsoft Corporation	
	906,032
	15,500
Symantec Corporation	
	383,625

	3 9	' ' '	
Total Software			
			3,795,630
Specialty Retail - 8.3%			
			500
AutoZone, Inc., (2)			
, iato=5.10, 1.10.1, (=)			
			211,365
			2,400
Pad Path and Payand Inc. (2)			
Bed Bath and Beyond Inc., (2)			
			185,664
			23,100
			_0,.00
Best Buy Co., Inc.			
			866,250
			0.000
			3,900
Evaluation of D			70
Explanation of Response	95.		79

CarMax, Inc., (2)	
	189,033
	20,500
GameStop Corporation	
	1,017,825
	37,500
Gap, Inc.	
	1,510,500
	108,300
Home Depot, Inc.	
	8,214,555
	-,,
	4,200
L Brands Inc.	
	256,620
	12,600

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Total Specialty Retail	
	22,262,876
Textiles, Apparel & Luxury Goods - 0.4%	
	4,300
Nike, Inc., Class B	
	312,352
	1,200
PVH Corporation	
	142,428
	3,200
VF Corporation	
	636,960

1,091,740
5,500
49,775
50,600
1,738,110 8,000

83

Lorillard Inc.	
	358,240
	12,700
Philip Morris International	
	1,099,693
	13,100
Reynolds American Inc.	
	639,018
Total Tobacco	
	3,835,061
Trading Companies & Distributors - 1.7%	
	21,000



Total Long-Term Investments (cos	t \$209,376,862)	
		265,008,920
		Principal
		Amount (000)
Description (1)		
Description (1)		
		Coupon
		Maturity
Explanation of Responses:		86

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Ratings (3)

Value

Short-Term Investments - 3.5%

Repurchase Agreements - 2.6%

\$ 6,869

Repurchase Agreement with State Street Bank, dated 9/30/13, repurchase price \$6,869,149, collateralized by \$6,995,000 U.S. Treasury Notes,

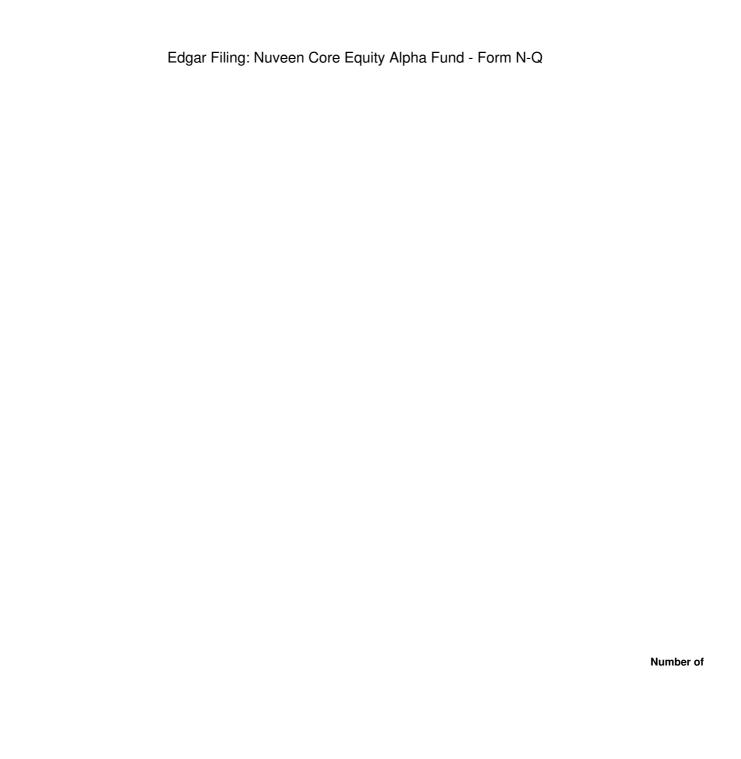
0.8/5%, due 2/28/17, value \$7,008,815	
	0.000
%	10/01/13
	N/A
	\$ 6,869,149
U.S. Government and Agency Obligations - 0.9%	
	2,500
U.S. Treasury Bills, (4)	
	0.010
%	2/13/14

88



Other Assets Less Liabilities - (2.1)% (5)	
)	(5,718,005
Net Assets - 100%	
	\$ 268,659,924

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vestments in Derivatives as of September 30, 2013	
all Options Written outstanding:	
unlanation of Decomposit	0.4
xplanation of Responses:	91



Notional

Expiration

Strike

	Contracts
Гуре	
	Amount (6)
	Date
	Price
	Value (5)
	(150)
Russell 2000® INDEX	

) 10/11/13 \$1,059.5507 (333,985 ) (150)Russell 2000® INDEX (16,310,850 ) 10/17/13 1,087.3900 (141,376 ) (200)Russell 2000® INDEX (21,712,000 ) 10/21/13 1,085.6000 (236,346

) (200)S&P MidCap 400® Index (24,500,000 ) 10/07/13 1,225.0000 (472,117 ) (260)S&P MidCap 400® Index (33,923,302 ) 10/28/13 1,304.7424 (41,464 ) (960) Total Call Options Written (premiums received \$742,193)

\$ (112,339,413

)

\$ (1,225,288

)

#### **Futures Contracts outstanding:**

					Unrealized
	Contract	Number of	Contractio	tional Amount	Appreciation
Type	Position	Contracts	Expiration	at Value	(Depreciation)
E-mini S&P 500®	Long	60	12/13	\$ 5,022,900	\$ (12,330)

#### **Fair Value Measurements**

Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity is 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	\$ 265,008,920	\$	\$	\$ 265,008,920
Short-Term Investments:				
Repurchase Agreements		6,869,149		6,869,149
U.S. Government and Agency Obligations		2,499,860		2,499,860
Derivatives:				
Call Options Written		(1,225,288)		(1,225,288)
Futures Contracts*	(12,330)			(12,330)
Total	\$ 264,996,590	\$ 8,143,721	\$	\$ 273,140,311
* Represents net unrealized appreciation (dep	reciation).			

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 timing differences in recognizing certain gains and losses on investment transactions and the recognition of unrealized gain or loss for tax (mark-to-market) on futures contracts. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of September 30, 2013, the cost of investments (excluding investments in derivatives) was \$218,863,859.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of September 30, 2013, were as follows:

Gross unrealized:

Appreciation \$ 57,212,537
Depreciation (1,698,467)

Net unrealized appreciation (depreciation) of investments

\$ 55,514,070

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.
- (2) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (3) 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.
- (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives.
- (5) Other Assets Less Liabilities includes the Value of certain derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- (6) For disclosure purposes, Notional Amount is calculated by multiplying the Number of Contracts by the Strike Price by 100.
- N/A Not applicable.

#### 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-1	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	e 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
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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 Core Equity Alpha Fund

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

Kevin J. McCarthy

Vice President and Secretary

Date: November 27, 2013

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

By (Signature and Title)  $$\sc/s/$$  Gifford R. Zimmerman

Gifford R. Zimmerman

Chief Administrative Officer (principal executive officer)

Date: November 27, 2013

By (Signature and Title) /s/ Stephen D. Foy

Stephen D. Foy

Vice President and Controller (principal financial officer)

Date: November 27, 2013