

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)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year

end: 12/31

Date of reporting period: 9/30/2013

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

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

Item 1. Schedule of Investments

**Portfolio of Investments
(Unaudited)**

**Nuveen Core Equity Alpha Fund
(JCE)**

02/28/2014 A 107.968 (2) (2) Common Stock 107.968 \$ 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

- (1) 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%

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Aerospace & Defense - 2.9%

	22,300
Boeing Company	
	\$ 2,620,250
	400
Honeywell International Inc.	
	33,216
	1,100
L-3 Communications Holdings, Inc.	
	103,950
	9,100
Lockheed Martin Corporation	
	1,160,705
	32,400
Explanation of Responses:	5

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Northrop Grumman Corporation

3,086,424

1,700

Precision Castparts Corporation

386,308

4,900

Raytheon Company

377,643

1,600

Rockwell Collins, Inc.

108,576

200

United Technologies Corporation

21,564

Explanation of Responses:

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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

Explanation of Responses:

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Auto Components - 0.6%

	25,000
Delphi Automotive PLC	
	1,460,500
	1,000
Johnson Controls, Inc.	
	41,500
Total Auto Components	
	1,502,000

Automobiles - 0.5%

49,500

Explanation of Responses:

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Ford Motor Company

835,065

11,300

General Motors Company, (2)

406,461

Total Automobiles

1,241,526

Beverages - 2.0%

12,000

Beam Inc.

775,800

6,900

Explanation of Responses:

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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:

10

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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

Explanation of Responses:

11

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Celgene Corporation, (2)

877,401

32,300

Gilead Sciences, Inc., (2)

2,029,732

400

Regeneron Pharmaceuticals, Inc., (2)

125,148

5,000

Vertex Pharmaceuticals Incorporated, (2)

379,100

Total Biotechnology

8,514,869

Explanation of Responses:

12

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Capital Markets - 3.2%

	12,900
Ameriprise Financial, Inc.	
	1,174,932
	8,700
BlackRock Inc.	
	2,354,394
	39,300
Charles Schwab Corporation	
	830,802
	6,800
Goldman Sachs Group, Inc.	
	1,075,828
	48,900
Explanation of Responses:	13

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State Street Corporation

3,215,175

Total Capital Markets

8,651,131

Chemicals - 3.4%

1,400

Airgas, Inc.

148,470

3,900

E.I. Du Pont de Nemours and Company

228,384

6,300

Explanation of Responses:

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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

Explanation of Responses:

15

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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

Explanation of Responses:

16

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Sigma-Aldrich Corporation

145,010

Total Chemicals

9,171,549

Commercial Banks - 1.6%

40,300

BB&T Corporation

1,360,125

2,500

Comerica Incorporated

98,275

10,800

Explanation of Responses:

17

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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

679,714

Explanation of Responses:

18

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Total Commercial Banks

4,362,968

Commercial Services & Supplies - 0.7%

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

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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

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Juniper Networks Inc., (2)

111,216

3,000

Motorola Solutions Inc.

178,140

Total Communications Equipment

474,374

Computers & Peripherals - 2.2%

6,100

Apple, Inc.

2,908,175

71,500

Explanation of Responses:

21

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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

1,122,180

Explanation of Responses:

22

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Total Computers & Peripherals

5,962,848

Construction & Engineering - 0.2%

8,100

Jacobs Engineering Group, Inc., (2)

471,258

Consumer Finance - 1.6%

12,200

American Express Company

921,344

37,800

Explanation of Responses:

23

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Discover Financial Services

1,910,412

55,000

SLM Corporation

1,369,500

Total Consumer Finance

4,201,256

Containers & Packaging - 0.5%

10,100

Avery Dennison Corporation

439,552

9,000

Explanation of Responses:

24

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Bemis Company, Inc.

351,090

1,300

MeadWestvaco Corporation

49,894

7,300

Owens-Illinois, Inc., (2)

219,146

11,300

Sealed Air Corporation

307,247

Total Containers & Packaging

1,366,929

Explanation of Responses:

25

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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:

26

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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

Explanation of Responses:

27

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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

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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

Explanation of Responses:

29

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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
Explanation of Responses:	30

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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

Explanation of Responses:

31

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Total Electric Utilities

4,422,203

Electrical Equipment - 0.8%

5,200

AMETEK, Inc.

239,304

15,744

Eaton PLC

1,083,817

2,400

Rockwell Automation, Inc.

256,656

5,200

Explanation of Responses:

32

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Roper Industries Inc.

690,924

Total Electrical Equipment

2,270,701

Electronic Equipment & Instruments - 0.5%

12,300

Corning Incorporated

179,457

34,200

FLIR Systems Inc.

1,073,880

1,000

Explanation of Responses:

33

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TE Connectivity Limited

51,780

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

Explanation of Responses:

34

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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

Explanation of Responses:

35

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Wal-Mart Stores, Inc.

2,196,612

Total Food & Staples Retailing

5,792,288

Food Products - 3.6%

8,500

Archer-Daniels-Midland Company

313,140

20,500

Campbell Soup Company

834,555

60,900

Explanation of Responses:

36

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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

Explanation of Responses:

37

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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

Explanation of Responses:

38

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Total Food Products

9,714,762

Health Care Equipment & Supplies - 1.7%

7,900

Abbott Laboratories

262,201

11,300

Baxter International, Inc.

742,297

9,900

Becton, Dickinson and Company

990,198

134,400

Explanation of Responses:

39

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Boston Scientific Corporation, (2)

1,577,856

500

C. R. Bard, Inc.

57,600

14,300

CareFusion Corporation, (2)

527,670

1,300

Intuitive Surgical, Inc., (2)

489,151

Total Health Care Equipment & Supplies

4,646,973

Explanation of Responses:

40

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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
	20,900
CIGNA Corporation	
	1,606,374
	26,800
Explanation of Responses:	41

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Davita Inc., (2)

1,524,920

3,900

Express Scripts Holding Company, (2)

240,942

2,900

Humana Inc.

270,657

3,900

Laboratory Corporation of America Holdings, (2)

386,646

300

McKesson HBOC Inc.

38,490

7,800

Explanation of Responses:

42

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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

Explanation of Responses:

43

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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

4,200

Explanation of Responses:

44

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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

Explanation of Responses:

45

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Whirlpool Corporation

102,508

Total Household Durables

1,669,803

Household Products - 0.8%

3,400

Clorox Company

277,848

13,400

Colgate-Palmolive Company

794,620

7,100

Explanation of Responses:

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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

Explanation of Responses:

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Industrial Conglomerates - 0.2%

900

3M Co.

107,469

12,200

General Electric Company

291,458

Total Industrial Conglomerates

398,927

Insurance - 7.5%

32,700

Explanation of Responses:

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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

Explanation of Responses:

49

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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

Explanation of Responses:

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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

Explanation of Responses:

51

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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

Explanation of Responses:

52

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eBay Inc., (2)

507,689

3,400

Google Inc., Class A, (2)

2,978,094

1,300

VeriSign, Inc., (2)

66,157

64,500

Yahoo! Inc., (2)

2,138,820

Total Internet Software & Services

5,690,760

Explanation of Responses:

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IT Services - 3.2%

	10,500
Accenture Limited	
	773,220
	1,600
Automatic Data Processing, Inc.	
	115,808
	39,200
Computer Sciences Corporation	
	2,028,208
	31,300
Fidelity National Information Services	
	1,453,572
	12,100
Explanation of Responses:	54

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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

Explanation of Responses:

55

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Hasbro, Inc.

391,262

6,300

Mattel, Inc.

263,718

Total Leisure Equipment & Products

654,980

Life Sciences Tools & Services - 1.0%

16,000

Life Technologies Corporation, (2)

1,197,280

15,600

Explanation of Responses:

56

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Thermo Fisher Scientific, Inc.

1,437,540

Total Life Sciences Tools & Services

2,634,820

Machinery - 1.6%

18,900

Dover Corporation

1,697,787

24,300

FlowsERVE Corporation

1,516,077

9,800

Explanation of Responses:

57

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Snap-on Incorporated

975,100

Total Machinery

4,188,964

Media - 9.7%

11,100

CBS Corporation, Class B

612,276

170,200

Comcast Corporation, Class A

7,684,530

8,700

Explanation of Responses:

58

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DirecTV, (2)

519,825

13,600

Discovery Communications, Inc., Class A, (2)

1,148,112

25,800

Interpublic Group Companies, Inc.

443,244

18,825

News Corporation, Class A, (2)

302,330

2,100

Omnicom Group, Inc.

133,224

15,500

Explanation of Responses:

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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

Explanation of Responses:

60

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Twenty-First Century Fox, Inc., Class A

2,522,550

400

Viacom Inc., Class B

33,432

Total Media

26,186,790

Multiline Retail - 0.6%

3,900

Dollar General Corporation, (2)

220,194

4,800

Explanation of Responses:

61

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Dollar Tree, Inc., (2)

274,368

28,900

J.C. Penney Company, Inc., (2)

254,898

1,500

Kohl's Corporation

77,625

9,000

Macy's, Inc.

389,430

4,800

Target Corporation

307,104

Explanation of Responses:

62

Edgar Filing: Nuveen Core Equity Alpha Fund - Form N-Q

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

6,300

Explanation of Responses:

63

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DTE Energy Company

415,674

1,100

Integrus 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

Explanation of Responses:

64

Edgar Filing: Nuveen Core Equity Alpha Fund - Form N-Q

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

Explanation of Responses:

65

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Oil, Gas & Consumable Fuels - 2.8%

	29,600
Cabot Oil & Gas Corporation	1,104,672
	3,500
Chevron Corporation	425,250
	1,700
ConocoPhillips	118,167
	7,800
EQT Corporation	692,016
	1,100
Explanation of Responses:	66

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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

Explanation of Responses:

67

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Range Resources Corporation

83,479

15,500

Spectra Energy Corporation

530,565

21,500

Tesoro Corporation

945,570

9,500

Valero Energy Corporation

324,425

8,100

Williams Companies, Inc.

294,516

Explanation of Responses:

68

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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 Personal Products

265,600

Explanation of Responses:

69

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Pharmaceuticals - 3.3%

	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
Explanation of Responses:	70

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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.

68,904

9,300

Explanation of Responses:

71

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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

Explanation of Responses:

72

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Nielsen Holdings NV

462,915

3,400

Robert Half International Inc.

132,702

Total Professional Services

3,550,902

Real Estate Investment Trust - 1.6%

6,300

Apartment Investment & Management Company, Class A

176,022

400

Explanation of Responses:

73

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Health Care REIT, Inc.

24,952

6,800

Public Storage, Inc.

1,091,740

8,800

Simon Property Group, Inc.

1,304,424

500

Ventas Inc.

30,750

53,800

Weyerhaeuser Company

1,540,294

Explanation of Responses:

74

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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

Explanation of Responses:

75

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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
Explanation of Responses:	76

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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

Explanation of Responses:

77

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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

Explanation of Responses:

78

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Total Software

3,795,630

Specialty Retail - 8.3%

500

AutoZone, Inc., (2)

211,365

2,400

Bed Bath and Beyond Inc., (2)

185,664

23,100

Best Buy Co., Inc.

866,250

3,900

Explanation of Responses:

79

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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

Explanation of Responses:

80

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Lowe's Companies, Inc.

599,886

3,400

O'Reilly Automotive Inc., (2)

433,806

28,500

Ross Stores, Inc.

2,074,800

2,400

Tiffany & Co.

183,888

115,600

TJX Companies, Inc.

6,518,684

Explanation of Responses:

81

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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

Explanation of Responses:

82

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Total Textiles, Apparel & Luxury Goods

1,091,740

Thrifts & Mortgage Finance - 0.0%

5,500

Hudson City Bancorp, Inc.

49,775

Tobacco - 1.4%

50,600

Altria Group, Inc.

1,738,110

8,000

Explanation of Responses:

83

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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

Explanation of Responses:

84

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Fastenal Company

1,055,250

13,300

W.W. Grainger, Inc.

3,480,743

Total Trading Companies & Distributors

4,535,993

Wireless Telecommunication Services - 1.4%

50,100

Crown Castle International Corporation, (2)

3,658,803

Explanation of Responses:

85

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Total Long-Term Investments (cost \$209,376,862)

265,008,920

Principal

Amount (000)

Description (1)

Coupon

Maturity

Explanation of Responses:

86

Ratings (3)

Value

Short-Term Investments - 3.5%

Repurchase Agreements - 2.6%

\$ 6,869

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Repurchase Agreement with State Street Bank, dated 9/30/13, repurchase price \$6,869,149, collateralized by \$6,995,000 U.S. Treasury Notes, 0.875%, 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

Aaa

2,499,860

Total Short-Term Investments (cost \$9,368,516)

9,369,009

Total Investments (cost \$218,745,378) - 102.1%

274,377,929

Other Assets Less Liabilities - (2.1)% (5)

(5,718,005

)

Net Assets - 100%

\$ 268,659,924

Investments in Derivatives as of September 30, 2013

Call Options Written outstanding:

Explanation of Responses:

Number of

Notional

Expiration

Strike

Contracts

Type

Amount (6)

Date

Price

Value (5)

(150)

Russell 2000® INDEX

\$ (15,893,261

Explanation of Responses:

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)	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

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)	(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:

Type	Contract Position	Number of Contracts	Contract Expiration	Notional Amount at Value	Unrealized Appreciation (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's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

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

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

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

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

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Common Stocks	\$ 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 (depreciation).

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to 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.

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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-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

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

SIGNATURES

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

(Registrant) Nuveen 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) /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