

Nuveen Core Equity Alpha Fund
Form N-Q
May 30, 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: 3/31/2013

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

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Portfolio of Investments (Unaudited)
Nuveen Core Equity Alpha Fund (JCE)
 March 31, 2013

Shares	Description (1)	Value
	Common Stocks 98.4%	
	Aerospace & Defense 0.6%	
1,100	L-3 Communications Holdings, Inc.	\$ 89,012
2,400	Northrop Grumman Corporation	168,360
4,300	Raytheon Company	252,797
3,800	Rockwell Collins, Inc.	239,856
29,900	Textron Inc.	891,319
	Total Aerospace & Defense	1,641,344
	Air Freight & Logistics 0.2%	
900	C.H. Robinson Worldwide, Inc.	53,514
4,900	FedEx Corporation	481,180
	Total Air Freight & Logistics	534,694
	Airlines 0.0%	
7,600	Southwest Airlines Co.	102,448
	Auto Components 0.1%	
5,200	Delphi Automotive PLC	230,880
	Automobiles 0.3%	
49,500	Ford Motor Company	650,925
	Beverages 2.0%	
12,000	Beam Inc.	762,480
6,900	Brown-Forman Corporation	492,660
2,100	Coca-Cola Enterprises Inc.	77,532
11,000	Coca-Cola Company	444,840
45,900	Constellation Brands, Inc., Class A, (2)	2,186,676
20,300	Dr. Pepper Snapple Group	953,085
3,200	PepsiCo, Inc.	253,152
	Total Beverages	5,170,425
	Biotechnology 2.9%	
8,000	Alexion Pharmaceuticals Inc., (2)	737,120
28,600	Amgen Inc.	2,931,786
14,700	Biogen Idec Inc., (2)	2,835,777
1,200	Celgene Corporation, (2)	139,092
16,800	Gilead Sciences, Inc., (2)	822,024
	Total Biotechnology	7,465,799
	Building Products 0.0%	
4,200	Masco Corporation	85,050
	Capital Markets 1.0%	
7,000	Ameriprise Financial, Inc.	515,550
3,400	Bank of New York Company, Inc.	95,166
1,700	BlackRock Inc.	436,696
1,800	Franklin Resources, Inc.	271,458
2,400	Goldman Sachs Group, Inc.	353,160
11,900	Invesco LTD	344,624
15,500	Morgan Stanley	340,690
1,800	State Street Corporation	106,362
	Total Capital Markets	2,463,706
	Chemicals 4.0%	
13,500	Eastman Chemical Company	943,245
3,100	Ecolab Inc.	248,558
16,000	FMC Corporation	912,480
3,800	International Flavors & Fragrances Inc.	291,346
14,000	LyondellBasell Industries NV	886,060
1,900	Monsanto Company	200,697
800	Mosaic Company	47,688
14,500	PPG Industries, Inc.	1,942,130
27,700	Sherwin-Williams Company	4,678,253
	Total Chemicals	10,150,457
	Commercial Banks 2.4%	
93,400	BB&T Corporation	2,931,826

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5,400	First Horizon National Corporation	57,672
13,200	M&T Bank Corporation	1,361,712
49,400	Regions Financial Corporation	404,586
16,400	SunTrust Banks, Inc.	472,484
11,500	U.S. Bancorp	390,195
16,450	Wells Fargo & Company	608,486
	Total Commercial Banks	6,226,961
	Commercial Services & Supplies 0.7%	
11,800	ADT Corporation	577,492
3,100	Avery Dennison Corporation	133,517
19,600	Cintas Corporation	864,948
7,800	Iron Mountain Inc.	283,218
600	Waste Management, Inc.	23,526
	Total Commercial Services & Supplies	1,882,701
	Communications Equipment 0.4%	
12,800	Harris Corporation	593,152
11,400	Juniper Networks Inc., (2)	211,356
2,400	Motorola Solutions Inc.	153,672
	Total Communications Equipment	958,180
	Computers & Peripherals 3.1%	
15,800	Apple, Inc.	6,993,554
6,000		