

NUVEEN SELECT MATURITIES MUNICIPAL FUND
Form N-Q
August 29, 2012

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 811-7056

Nuveen Select Maturities Municipal Fund
(Exact name of registrant as specified in charter)

Nuveen Investments
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: 3/31

Date of reporting period: 6/30/12

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.

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Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)
 Nuveen Select Maturities Municipal Fund (NIM)
 June 30, 2012

| Principal Amount | Description (1) | Optional Call Provisions | (2) Ratings | (3) Value |
|------------------|--|--------------------------|-------------|------------|
| \$ 180 | Alabama – 0.1% Birmingham Special Care Facilities Financing Authority, Alabama, Revenue Bonds, Baptist Health System Inc., Series 2005A, 5.000%, 11/15/30 | 11/15 at 100.00 | Baa2 | \$ 180,655 |
| 155 | Alaska – 0.1% Alaska State, Sport Fishing Revenue Bonds, Series 2011, 5.000%, 4/01/21 | 4/20 at 100.00 | A1 | 181,029 |
| 425 | Arizona – 2.6% Arizona Sports and Tourism Authority, Senior Revenue Refunding Bonds, Multipurpose Stadium Facility Project, Series 2012A: 5.000%, 7/01/25 | 7/22 at 100.00 | A1 | 481,878 |
| 685 | 5.000%, 7/01/26 | 7/22 at 100.00 | A1 | 773,886 |
| 685 | 5.000%, 7/01/27 Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007: | 7/22 at 100.00 | A1 | 767,111 |
| 100 | 5.000%, 12/01/17 | No Opt. Call | A– | 106,910 |
| 85 | 5.250%, 12/01/19 | No Opt. Call | A– | 92,920 |
| 35 | 5.000%, 12/01/32 | No Opt. Call | A– | 35,864 |
| 380 | 5.000%, 12/01/37 Surprise Municipal Property Corporation, Arizona, Wastewater | No Opt. Call | A– | 385,491 |
| 750 | System Revenue Bonds, Series 2007, 4.500%, 4/01/17 | 10/12 at 100.00 | A– | 753,360 |
| 3,145 | Total Arizona | | | 3,397,420 |
| 1,500 | Arkansas – 2.7% Jefferson County, Arkansas, Pollution Control Revenue Bonds, Entergy Arkansas Inc. Project, Series 2006, 4.600%, 10/01/17 | 9/12 at 100.00 | A– | 1,503,075 |
| 1,000 | | | A | 1,016,390 |

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|-------|---|--------------------|-----|-----------|
| | Jonesboro, Arkansas, Industrial Development Revenue Bonds, Anheuser Busch Inc. Project, Series 2002, 4.600%, 11/15/12 | No Opt. Call | | |
| 880 | North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 – NPFPG Insured | No Opt. Call | BBB | 953,621 |
| 3,380 | Total Arkansas California – 4.0% | | | 3,473,086 |
| 470 | California Health Facilities Financing Authority, Revenue Bonds, Catholic Healthcare West, Series 2008H, 5.125%, 7/01/22 | 7/15 at 100.00 | A+ | 507,309 |
| 125 | California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children’s Hospital, Series 2008A, 1.450%, 8/15/33 (Mandatory put 3/15/17) | No Opt. Call | AA | 125,934 |
| 160 | California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children’s Hospital, Series 2012C, 1.450%, 8/15/23 (Mandatory put 3/15/17) | No Opt. Call | AA | 161,195 |
| 500 | California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40 | 3/20 at 100.00 | A1 | 562,630 |
| 135 | California Statewide Communities Development Authority, Revenue Bonds, Kaiser Permanente, Series 2009E-1, 5.000%, 4/01/44 (Mandatory put 5/01/17) | No Opt. Call | A+ | 156,601 |
| 1,000 | Ceres Unified School District, Stanislaus County, California, General Obligation Bonds, Series 2002B, 0.000%, 8/01/31 – FGIC Insured | 8/12 at 33.14 | A+ | 327,090 |
| 340 | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1, 4.500%, 6/01/27 | 6/17 at 100.00 | BB– | 281,051 |
| 365 | Lake Elsinore Redevelopment Agency, California, Special Tax Bonds, Community Facilities District 90-2, Series 2007A, 4.500%, 10/01/24 | 10/17 at 100.00 | AA– | 376,822 |
| 250 | Moulton Niguel Water District, California, Certificates of Participation, Refunding Series 2003: 5.000%, 9/01/21 – AMBAC Insured | 9/16 at 100.00 | AAA | 275,808 |
| 250 | 5.000%, 9/01/22 – AMBAC Insured | 9/16 at 100.00 | AAA | 273,623 |
| 500 | 5.000%, 9/01/23 – AMBAC Insured | 9/16 at 100.00 | AAA | 545,175 |
| 2,000 | Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 – AGC Insured | No Opt. Call | AA– | 1,113,900 |
| 2,000 | San Diego Community College District, California, General Obligation Bonds, Refunding Series 2011, 0.000%, 8/01/37 | No Opt. Call | AA+ | 569,360 |
| 8,095 | Total California Colorado – 6.8% | | | 5,276,498 |
| 2,895 | Centennial Downs Metropolitan District, Colorado, General Obligation Bonds, Series 1999, 5.000%, 12/01/20 – AMBAC Insured | 12/14 at 100.00 | N/R | 3,003,997 |
| 1,000 | | | BBB | 1,000,870 |

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|-------|--|--------------------|------|-----------|
| | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Douglas County School District RE-1 – DCS Montessori School, Series 2002A, 6.000%, 7/15/22 | 7/12 at 100.00 | | |
| 1,175 | Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Classical Academy Charter School, Series 2003, 4.500%, 12/01/18 – SYNCORA GTY Insured | 12/13 at 100.00 | A | 1,200,932 |
| 125 | Colorado Housing Finance Authority, Single Family Program Senior Bonds, Series 2000D-2, 6.900%, 4/01/29 (Alternative Minimum Tax) | 10/12 at 104.50 | AA | 130,750 |
| 1,465 | Denver West Metropolitan District, Colorado, General Obligation Refunding and Improvement Bonds, Series 2003, 4.500%, 12/01/18 – RAAI Insured | 12/13 at 100.00 | A– | 1,484,499 |
| 1,500 | E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2007C-2, 5.000%, 9/01/39 (Mandatory put 9/02/13) – NPMFG Insured | No Opt. Call | BBB | 1,559,040 |
| 1,000 | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%, 3/01/36 – NPMFG Insured | 9/20 at 41.72 | BBB | 248,730 |
| 200 | Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010, 6.000%, 1/15/41 | 7/20 at 100.00 | Baa3 | 223,272 |
| 9,360 | Total Colorado Connecticut – 1.3% | | | 8,852,090 |
| | Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A: | | | |
| 185 | 5.500%, 1/01/14 (Alternative Minimum Tax) | 1/13 at 100.00 | BBB | 185,653 |
| 1,570 | 5.500%, 1/01/15 (Alternative Minimum Tax) | 1/15 at 100.00 | BBB | 1,574,993 |
| 1,755 | Total Connecticut | | | 1,760,646 |
| | Florida – 7.1% | | | |
| 160 | Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal Account Senior Secured Series 2011A-1, 5.000%, 6/01/18 | No Opt. Call | A+ | 179,986 |
| 2,400 | Deltona, Florida, Utility Systems Water and Sewer Revenue Bonds, Series 2003, 5.250%, 10/01/17 – NPMFG Insured | 10/13 at 100.00 | A1 | 2,489,712 |
| | Florida Citizens Property Insurance Corporation, High Risk Account Revenue Bonds, Series 2007A: | | | |
| 1,165 | 5.000%, 3/01/15 – NPMFG Insured | No Opt. Call | A+ | 1,269,757 |
| 210 | 5.000%, 3/01/16 – NPMFG Insured | No Opt. Call | A+ | 232,548 |
| 455 | Florida Citizens Property Insurance Corporation, Personal and Commercial Lines Account Bonds, Senior Secured Series 2012A-1, 5.000%, 6/01/20 | No Opt. Call | A+ | 511,934 |
| 600 | Florida Department of Environmental Protection, Florida Forever Revenue Bonds, Series 2007B, | 7/17 at 101.00 | AA– | 699,192 |

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| | 5.000%, 7/01/19 – NPMG Insured | | | |
| | JEA, Florida, Electric Revenue Certificates, Series 1973-2, 6.800%, | No Opt. | | |
| 15 | 7/01/12 (ETM) | Call | AAA | 15,000 |
| | Miami-Dade County, Florida, Public Facilities Revenue Bonds, | | | |
| | Jackson Health System, Series 2009: | | | |
| | | 6/19 at | | |
| 10 | 5.500%, 6/01/29 – AGM Insured | 100.00 | AA– | 11,061 |
| | | 6/19 at | | |
| 10 | 5.625%, 6/01/34 – AGC Insured | 100.00 | AA– | 10,895 |
| | North Sumter County Utility Dependent District, Florida, Utility | No Opt. | | |
| 750 | Revenue Bonds, Series 2010, | Call | A | 832,290 |
| | 5.000%, 10/01/20 | | | |
| | Orange County, Florida, Tourist Development Tax Revenue Bonds, | 10/15 at | | |
| 2,000 | Series 2005, 5.000%, 10/01/22 – | 100.00 | AA– | 2,232,720 |
| | AMBAC Insured | | | |
| | Port Everglades Authority, Florida, Port Facilities Revenue Bonds, | No Opt. | | |
| 200 | Series 1986, 7.125%, | Call | Aaa | 227,900 |
| | 11/01/16 (ETM) | | | |
| | South Miami Health Facilities Authority, Florida, Hospital Revenue, | 8/17 at | | |
| 500 | Baptist Health System | 100.00 | AA | 546,215 |
| | Obligation Group, Series 2007, 5.000%, 8/15/27 | | | |
| 8,475 | Total Florida | | | 9,259,210 |
| | Georgia – 0.8% | | | |
| | Cherokee County Water and Sewerage Authority, Georgia, Revenue | 8/22 at | | |
| 355 | Bonds, Series 1995, 5.200%, | 100.00 | BBB (4) | 418,481 |
| | 8/01/25 (Pre-refunded 8/01/22) – NPMG Insured | | | |
| | Private Colleges and Universities Authority, Georgia, Revenue | 10/22 at | | |
| 600 | Bonds, Mercer University | 100.00 | Baa2 | 671,664 |
| | Project, Refunding Series 2012C, 5.250%, 10/01/23 | | | |
| 955 | Total Georgia | | | 1,090,145 |
| | Idaho – 0.1% | | | |
| | Madison County, Idaho, Hospital Revenue Certificates of | 9/16 at | | |
| 100 | Participation, Madison Memorial | 100.00 | BB+ | 99,508 |
| | Hospital, Series 2006, 5.250%, 9/01/37 | | | |
| | Illinois – 13.0% | | | |
| | Chicago, Illinois, Tax Increment Allocation Bonds, Irving/Cicero | 1/13 at | | |
| 325 | Redevelopment Project, Series | 100.00 | N/R | 325,770 |
| | 1998, 7.000%, 1/01/14 | | | |
| | Cook County Township High School District 208, Illinois, General | 12/15 at | | |
| 1,500 | Obligation Bonds, Series 2006, | 100.00 | Aa3 | 1,693,665 |
| | 5.000%, 12/01/21 – NPMG Insured | | | |
| | Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series | 3/17 at | | |
| 2,000 | 2007, 5.100%, 3/01/28 – | 100.00 | AA– | 2,148,780 |
| | AGC Insured | | | |
| | Illinois Educational Facilities Authority, Revenue Bonds, Art | No Opt. | | |
| 2,000 | Institute of Chicago, Series 2000C, | Call | A+ | 2,146,960 |
| | 4.450%, 3/01/34 (Mandatory put 3/01/15) | | | |
| | Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, | 11/17 at | | |
| 85 | Series 2007A, 5.750%, 11/15/37 | 100.00 | A | 91,980 |
| | Illinois Finance Authority, Revenue Bonds, Roosevelt University, | 4/17 at | | |
| 250 | Series 2007, 5.250%, 4/01/22 | 100.00 | BBB+ | 259,445 |

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Illinois Health Facilities Authority, Revenue Bonds, Sherman Health Systems, Series 1997:

| | | | | |
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| 135 | 5.250%, 8/01/17 – AMBAC Insured | 9/12 at 100.00 | BBB | 135,296 |
| 85 | 5.250%, 8/01/22 – AMBAC Insured | 8/12 at 100.00 | BBB | 85,125 |
| 700 | Illinois Health Facilities Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 1999, 5.500%, 8/15/19 | 9/12 at 100.00 | BBB– | 701,057 |
| 110 | Illinois Health Facilities Authority, Revenue Refunding Bonds, Elmhurst Memorial Healthcare, Series 2002, 5.625%, 1/01/28 | 1/13 at 100.00 | BBB+ | 112,077 |
| 100 | Illinois State, General Obligation Bonds, Refunding Series 2006, 5.000%, 1/01/15 | No Opt. Call | A+ | 108,125 |
| 235 | Illinois State, General Obligation Bonds, Refunding Series 2007B, 5.000%, 1/01/16 | No Opt. Call | A+ | 259,804 |
| 315 | Illinois State, General Obligation Bonds, Refunding Series 2008, 4.250%, 4/01/16 | No Opt. Call | A+ | 341,558 |
| 1,165 | Illinois State, General Obligation Bonds, Refunding Series 2010, 5.000%, 1/01/19 | No Opt. Call | A+ | 1,311,674 |
| | Illinois State, General Obligation Bonds, Refunding Series 2012: | | | |
| 390 | 5.000%, 8/01/20 | No Opt. Call | A+ | 439,226 |
| 320 | 5.000%, 8/01/21 | No Opt. Call | A+ | 359,654 |
| 275 | 5.000%, 8/01/23 | No Opt. Call | A+ | 306,314 |
| 110 | 5.000%, 8/01/24 | No Opt. Call | A+ | 120,548 |
| 230 | Illinois State, General Obligation Bonds, Series 2006, 5.000%, 1/01/17 | 1/16 at 100.00 | A+ | 251,408 |
| 25 | Illinois State, General Obligation Bonds, Series 2007A, 5.500%, 6/01/15 | No Opt. Call | A+ | 27,685 |
| 300 | Illinois State, General Obligation Bonds, Series 2012A, 4.000%, 1/01/20 | No Opt. Call | A+ | 317,028 |
| 275 | Illinois, General Obligation Bonds, Illinois FIRST Program, Series 2002, 5.250%, 12/01/19 (Pre-refunded 12/01/12) – AGM Insured | 12/12 at 100.00 | AA– (3) | 280,717 |
| 1,355 | Kane & DeKalb Counties Community Unit School District 301, Illinois, General Obligation Bonds, Series 2006, 0.000%, 12/01/18 – NPMG Insured | No Opt. Call | Aa3 | 1,131,032 |
| 55 | Metropolitan Pier and Exposition Authority, Illinois, Dedicated State Tax Revenue Bonds, Series 2002, 5.375%, 6/01/15 (Pre-refunded 6/01/13) – FGIC Insured | 6/13 at 100.00 | AAA | 57,613 |
| 1,000 | Peoria Public Building Commission, Illinois, School District Facility Revenue Bonds, Peoria County School District 150 Project, Series 2009A, 0.000%, 12/01/22 – AGC Insured | 12/18 at 79.62 | AA– | 627,250 |
| 500 | Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010: 5.000%, 6/01/19 | | A | 568,805 |

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| | | No Opt. Call | | |
| 1,000 | 5.250%, 6/01/21 | No Opt. Call | A | 1,164,240 |
| | Regional Transportation Authority, Cook, DuPage, Kane, Lake, | | | |
| 700 | McHenry and Will Counties, Illinois, | No Opt. Call | AA | 871,752 |
| | General Obligation Bonds, Series 1994D, 7.750%, 6/01/19 – FGIC Insured | | | |
| | Williamson & Johnson Counties Community Unit School District 2, | 10/19 at | | |
| 715 | Marion, Illinois, Limited Tax | 103.00 | BBB | 792,149 |
| | General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22 | | | |
| 16,255 | Total Illinois | | | 17,036,737 |
| | Indiana – 0.6% | | | |
| | Indiana Finance Authority, Educational Facilities Revenue Bonds, | 10/19 at | | |
| 250 | Drexel Foundation For Educational | 100.00 | BB+ | 263,480 |
| | Excellence, Inc., Series 2009A, 6.000%, 10/01/21 | | | |
| | Jasper County, Indiana, Pollution Control Revenue Refunding Bonds, | No Opt. | | |
| 250 | Northern Indiana Public | Call | BBB | 293,280 |
| | Service Company Project, Series 1994A Remarketed, 5.850%, 4/01/19 – NPMFG Insured | | | |
| | Lake County Building Corporation, Indiana, First Mortgage Bonds, | No Opt. | | |
| 250 | Series 2012, 4.750%, 2/01/21 | Call | NA | 258,270 |
| 750 | Total Indiana | | | 815,030 |
| | Iowa – 0.4% | | | |
| | Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical | 6/20 at | | |
| 500 | Center, Series 2011, 5.250%, 6/15/27 | 100.00 | A2 | 548,315 |
| | Kansas – 0.3% | | | |
| | Wyandotte County-Kansas City Unified Government, Kansas, Sales | 12/15 at | | |
| 95 | Tax Special Obligation Bonds, | 100.00 | AA– | 100,721 |
| | Redevelopment Project Area B, Series 2005, 5.000%, 12/01/20 | | | |
| | Wyandotte County-Kansas City Unified Government, Kansas, Sales | No Opt. | | |
| 370 | Tax Special Obligation Capital | Call | BBB | 249,032 |
| | Appreciation Revenue Bonds Redevelopment Project Area B – Major Multi-Sport Athletic | | | |
| | Complex Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21 | | | |
| 465 | Total Kansas | | | 349,753 |
| | Kentucky – 1.3% | | | |
| | Kentucky Economic Development Finance Authority, Louisville | 6/18 at | | |
| 325 | Arena Project Revenue Bonds, | 100.00 | AA– | 358,225 |
| | Louisville Arena Authority, Inc., Series 2008-A1, 5.750%, 12/01/28 – AGC Insured | | | |
| | Kentucky Housing Corporation, Housing Revenue Bonds, Series | 1/15 at | | |
| 460 | 2005G, 5.000%, 7/01/30 | 100.60 | AAA | 466,251 |
| | (Alternative Minimum Tax) | | | |
| | Lexington-Fayette Urban County Government Public Facilities | 6/21 at | | |
| 340 | Corporation, Kentucky State Lease | 100.00 | Aa3 | 385,948 |
| | Revenue Bonds, Eastern State Hospital Project, Series 2011A, 5.250%, 6/01/29 | | | |
| | Louisville-Jefferson County Metropolitan Government, Kentucky, | No Opt. | | |
| 150 | Environmental Facilities Revenue, | Call | A– | 151,329 |

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| | Louisville Gas & Electric Company Project, 1.600%, 6/01/33 (Mandatory put 6/01/17) | | | |
| 320 | Louisville-Jefferson County Metropolitan Government, Kentucky, Pollution Control Revenue Bonds, Louisville Gas and Electric Company Project, Sereis 2003A, 1.650%, 10/01/33 (Mandatory put 4/03/17) | No Opt. Call | A+ | 325,197 |
| 1,595 | Total Kentucky | | | 1,686,950 |
| | Louisiana – 1.6% | | | |
| 1,010 | Louisiana Public Facilities Authority, Revenue Bonds, Baton Rouge General Hospital, Series 2004, 5.250%, 7/01/24 – NPMG Insured | 7/14 at 100.00 | BBB | 1,066,237 |
| 55 | Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38 | 5/17 at 100.00 | Baa1 | 56,266 |
| 385 | Saint Charles Parish, Louisiana, Gulf Opportunity Zone Revenue Bonds, Valero Project, Series 2010, 4.000%, 12/01/40 (Mandatory put 6/01/22) | No Opt. Call | BBB | 398,167 |
| | Tobacco Settlement Financing Corporation, Louisiana, Tobacco Settlement Asset-Backed Bonds, Series 2001B: | | | |
| 330 | 5.500%, 5/15/30 | 11/12 at 100.00 | A1 | 337,395 |
| 245 | 5.875%, 5/15/39 | 11/12 at 100.00 | A– | 250,172 |
| 2,025 | Total Louisiana | | | 2,108,237 |
| | Maryland – 0.8% | | | |
| 1,100 | Maryland Energy Financing Administration, Revenue Bonds, AES Warrior Run Project, Series 1995, 7.400%, 9/01/19 (Alternative Minimum Tax) | 9/12 at 100.00 | N/R | 1,106,138 |
| | Massachusetts – 1.0% | | | |
| 500 | Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19 | 10/17 at 100.00 | N/R | 505,950 |
| 250 | Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street Redevelopment, M/SRBC Project, Series 2002A, 5.125%, 2/01/34 – NPMG Insured | 9/12 at 100.00 | BBB | 250,158 |
| | Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A: | | | |
| 100 | 5.200%, 1/01/20 – AMBAC Insured (Alternative Minimum Tax) | 9/12 at 100.00 | N/R | 96,537 |
| 470 | 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) | 1/13 at 100.00 | N/R | 418,949 |
| 1,320 | Total Massachusetts | | | 1,271,594 |
| | Michigan – 1.6% | | | |
| 400 | Detroit, Michigan, Downtown Development Authority, Tax Increment Refunding Bonds, Development Area 1 Projects, Series 1996B, 0.000%, 7/01/23 | No Opt. Call | A– | 218,276 |
| 280 | Michigan Finance Authority, Revenue Bonds, Detroit City School District, Series 2012, | No Opt. Call | A+ | 314,045 |

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| | 5.000%, 6/01/18 | | | |
| 1,000 | Michigan Hospital Finance Authority, Refunding and Project Revenue Bonds, Ascension Health Senior Credit Group, Series 2010F-5, 1.500%, 11/15/47 (Mandatory put 3/15/17) | No Opt. Call | AA+ | 1,005,220 |
| 500 | Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16 | No Opt. Call | A | 557,695 |
| 2,180 | Total Michigan | | | 2,095,236 |
| | Minnesota – 2.2% | | | |
| 1,100 | Becker, Minnesota, Pollution Control Revenue Bonds, Northern States Power Company, Series 1993A, 8.500%, 9/01/19 | 8/12 at 101.00 | A1 | 1,124,123 |
| 250 | Northern Municipal Power Agency, Minnesota, Electric System Revenue Bonds, Refunding Series 2009A, 5.000%, 1/01/15 – AGC Insured Tobacco Securitization Authority, Minnesota, Tobacco Settlement Revenue Bonds, Tax-Exempt Series 2011B: | No Opt. Call | AA– | 275,895 |
| 135 | 5.000%, 3/01/20 | No Opt. Call | A | 155,513 |
| 180 | 5.000%, 3/01/21 | No Opt. Call | A | 207,986 |
| 145 | 5.000%, 3/01/22 | No Opt. Call | A | 167,603 |
| 385 | 5.250%, 3/01/23 | 3/22 at 100.00 | A– | 447,582 |
| 400 | 5.250%, 3/01/24 | 3/22 at 100.00 | A– | 460,188 |
| 2,595 | Total Minnesota | | | 2,838,890 |
| | Mississippi – 0.5% | | | |
| | Mississippi Hospital Equipment and Facilities Authority, Revenue Bonds, Baptist Memorial Healthcare, Series 2004B-1: | | | |
| 115 | 5.000%, 9/01/16 | 9/14 at 100.00 | AA | 124,000 |
| 300 | 5.000%, 9/01/24 | 9/14 at 100.00 | AA | 312,867 |
| 250 | Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company, Series 2006A, 4.800%, 8/01/30 | 9/12 at 100.00 | BBB | 250,143 |
| 665 | Total Mississippi | | | 687,010 |
| | Missouri – 1.2% | | | |
| 300 | St. Louis County, Missouri, GNMA Collateralized Mortgage Revenue Bonds, Series 1989A, 8.125%, 8/01/20 (Pre-refunded 7/01/20) (Alternative Minimum Tax) | 7/20 at 100.00 | AA+ (4) | 369,453 |
| 1,000 | St. Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series 2005, 5.500%, 7/01/19 – NPMFG Insured | No Opt. Call | A– | 1,159,300 |
| 1,300 | Total Missouri | | | 1,528,753 |
| | Montana – 0.1% | | | |

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| 90 | University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPMG Insured (ETM) Nebraska – 0.9% | 9/12 at 100.00 | BBB (4) | 107,497 |
| 1,000 | Dodge County School District 1, Nebraska, Fremont Public Schools, General Obligation Bonds, Series 2004, 5.000%, 12/15/19 – AGM Insured | 12/14 at 100.00 | Aa3 | 1,097,720 |
| 100 | Douglas County School District 10 Elkhorn, Nebraska, General Obligation Bonds, Public Schools Series 2012, 4.000%, 6/15/23 | 6/22 at 100.00 | AA– | 112,057 |
| 1,100 | Total Nebraska Nevada – 1.8% | | | 1,209,777 |
| 1,000 | Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42 | 1/20 at 100.00 | A+ | 1,126,650 |
| 250 | Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30 | 6/19 at 100.00 | BBB– | 276,608 |
| 775 | Washoe County, Nevada, General Obligation Bonds, Reno-Sparks Convention & Visitors Authority, Refunding Series 2011, 5.000%, 7/01/23 | 7/21 at 100.00 | AA | 910,222 |
| 2,025 | Total Nevada New Jersey – 3.4% | | | 2,313,480 |
| 305 | Bayonne Redevelopment Agency, New Jersey, Revenue Bonds, Royal Caribbean Cruises Project, Series 2006A, 4.750%, 11/01/16 (Alternative Minimum Tax) | No Opt. Call | BB | 305,454 |
| 150 | New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004, 5.375%, 6/15/14 | No Opt. Call | Aaa | 164,709 |
| 15 | New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004: 5.375%, 6/15/15 – RAAI Insured (ETM) | No Opt. Call | Aaa | 17,155 |
| 110 | 5.500%, 6/15/16 – RAAI Insured (ETM) New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: | No Opt. Call | Aaa | 131,387 |
| 200 | 5.000%, 6/15/21 | No Opt. Call | BBB+ | 228,706 |
| 350 | 5.000%, 6/15/23 | 6/22 at 100.00 | BBB+ | 396,599 |
| 210 | 5.000%, 6/15/24 | 6/22 at 100.00 | BBB+ | 234,499 |
| 85 | 4.250%, 6/15/27 New Jersey Health Care Facilities Financing Authority, State | 10/18 at 100.00 | BBB+ | 85,597 |
| 25 | Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38 | | A+ | 26,863 |
| 1,730 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/33 | No Opt. Call | A+ | 612,783 |
| 1,515 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, | No Opt. Call | A+ | 1,823,166 |

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| | | | | |
|-------|---|----------------|----------|------------|
| | 5.000%, 12/15/23 | | | |
| 425 | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A, 4.500%, 6/01/23 | 6/17 at 100.00 | B1 | 399,415 |
| 5,120 | Total New Jersey | | | 4,426,333 |
| | New York – 7.8% | | | |
| 220 | Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.000%, 7/15/30 | 1/20 at 100.00 | BBB– | 247,797 |
| 1,000 | Dormitory Authority of the State of New York, Revenue Bonds, Brooklyn Law School, Series 2003A, 5.500%, 7/01/15 (Pre-refunded 7/01/13) – RAAI Insured | 7/13 at 100.00 | BBB+ (4) | 1,046,000 |
| 770 | Dormitory Authority of the State of New York, Third General Resolution Revenue Bonds, State University Educational Facilities Issue, Series 2012A, 5.000%, 5/15/25 | 5/22 at 100.00 | AA– | 916,523 |
| 400 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.750%, 2/15/47 | 2/21 at 100.00 | A | 460,236 |
| 100 | New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2008A-1, 5.700%, 7/01/13 | No Opt. Call | N/R | 101,125 |
| | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1: | | | |
| 250 | 5.250%, 6/01/20 – AMBAC Insured | 6/13 at 100.00 | AA– | 261,035 |
| 200 | 5.250%, 6/01/21 – AMBAC Insured | 6/13 at 100.00 | AA– | 208,828 |
| 640 | 5.250%, 6/01/22 – AMBAC Insured | 6/13 at 100.00 | AA– | 668,250 |
| | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003B-1C: | | | |
| 500 | 5.500%, 6/01/21 | 6/13 at 100.00 | AA– | 523,220 |
| 350 | 5.500%, 6/01/22 | 6/13 at 100.00 | AA– | 366,254 |
| | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2011B: | | | |
| 360 | 5.000%, 6/01/17 | No Opt. Call | AA– | 424,004 |
| 565 | 5.000%, 6/01/18 | No Opt. Call | AA– | 675,418 |
| 4,300 | Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997, 7.000%, 12/01/12 – NPMFG Insured (Alternative Minimum Tax) | No Opt. Call | BBB | 4,362,479 |
| 9,655 | Total New York | | | 10,261,169 |
| | North Carolina – 1.5% | | | |

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| 1,880 | Union County, North Carolina, Certificates of Participation, Series 2003, 5.000%, 6/01/18 (Pre-refunded 6/01/13) – AMBAC Insured Ohio – 1.7% | 6/13 at 101.00 | Aa2 (4) | 1,971,988 |
| 45 | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-1, 5.000%, 6/01/17 | No Opt. Call | Baa1 | 49,068 |
| 1,200 | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2, 5.125%, 6/01/24 New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C: | 6/17 at 100.00 | B | 968,916 |
| 25 | 4.000%, 10/01/18 | No Opt. Call | A1 | 27,696 |
| 30 | 4.000%, 10/01/19 | No Opt. Call | A1 | 33,362 |
| 40 | 4.000%, 10/01/20 | No Opt. Call | A1 | 44,377 |
| 45 | 5.000%, 10/01/21 | No Opt. Call | A1 | 53,202 |
| 35 | 5.000%, 10/01/22 | No Opt. Call | A1 | 41,369 |
| 1,000 | Toledo-Lucas County Port Authority, Ohio, Port Revenue Bonds, Cargill Inc., Series 2004B, 4.500%, 12/01/15 | No Opt. Call | A | 1,075,580 |
| 2,420 | Total Ohio | | | 2,293,570 |
| 1,000 | Oklahoma – 0.8% Oklahoma Capitol Improvement Authority, State Facilities Revenue Bonds, Series 2005F, 5.000%, 7/01/27 – AMBAC Insured Pennsylvania – 7.0% Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Presbyterian Homes Inc., Refunding Series 2005A, 5.000%, 12/01/15 – RAAI Insured | 7/15 at 100.00 | AA | 1,100,930 |
| 100 | Luzerne County Industrial Development Authority, Pennsylvania, Guaranteed Lease Revenue Bonds, Series 2009, 7.750%, 12/15/27 | No Opt. Call | BBB+ | 107,468 |
| 200 | Pennsylvania Higher Educational Facilities Authority, College Revenue Bonds, Ninth Series 1976, 7.625%, 7/01/15 (ETM) | 12/19 at 100.00 | N/R | 208,454 |
| 495 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Arts, Series 1999, 5.150%, 3/15/20 – RAAI Insured (ETM) | No Opt. Call | Aaa | 544,119 |
| 225 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Subordinate Special Revenue Bonds, Series 2010A, 0.000%, 12/01/34 | 9/12 at 100.00 | N/R (4) | 262,044 |
| 580 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Eighteenth Series 2004, 5.000%, 8/01/15 – AMBAC Insured | 12/20 at 100.00 | AA | 532,486 |
| 4,120 | | 8/14 at 100.00 | BBB+ | 4,393,238 |
| 1,235 | | | BBB (4) | 1,544,886 |

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| | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 – NPMFG Insured (ETM) | No Opt. Call | | |
| 1,085 | Pittsburgh School District, Allegheny County, Pennsylvania, General Obligation Bonds, Series 2006B, 5.000%, 9/01/12 – AMBAC Insured | No Opt. Call | Aa3 | 1,093,474 |
| 95 | St. Mary Hospital Authority, Pennsylvania, Health System Revenue Bonds, Catholic Health East, Series 2009D, 6.250%, 11/15/34 | 5/19 at 100.00 | A+ | 110,181 |
| 330 | Union County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Evangelical Community Hospital Project, Refunding and Improvement Series 2011, 5.750%, 8/01/21 | No Opt. Call | BBB+ | 372,184 |
| 8,465 | Total Pennsylvania | | | 9,168,534 |
| | Puerto Rico – 0.8% | | | |
| 1,000 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2009A, 0.000%, 8/01/32 | 8/26 at 100.00 | A+ | 1,021,260 |
| | Rhode Island – 1.0% | | | |
| | Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A: | | | |
| 380 | 6.125%, 6/01/32 | 9/12 at 100.00 | BBB+ | 387,182 |
| 865 | 6.250%, 6/01/42 | 9/12 at 100.00 | BBB+ | 879,973 |
| 1,245 | Total Rhode Island | | | 1,267,155 |
| | South Carolina – 5.0% | | | |
| 750 | Berkeley County School District, South Carolina, Installment Purchase Revenue Bonds, Securing Assets for Education, Series 2003, 5.250%, 12/01/19 | 12/13 at 100.00 | A1 | 786,615 |
| 1,540 | Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%, 1/01/19 – FGIC Insured (ETM) | No Opt. Call | Baa1 (4) | 2,039,899 |
| 2,835 | Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%, 1/01/19 – FGIC Insured | No Opt. Call | Baa1 | 3,645,640 |
| 5 | South Carolina JOBS Economic Development Authority, Economic Development Revenue Bonds, Bon Secours Health System Inc., Series 2002A, 5.625%, 11/15/30 (Pre-refunded 11/15/12) | 11/12 at 100.00 | A3 (4) | 5,103 |
| 20 | South Carolina JOBS Economic Development Authority, Economic Development Revenue Bonds, Bon Secours Health System Inc., Series 2002B, 5.625%, 11/15/30 | 11/12 at 100.00 | A– | 20,317 |
| 5,150 | Total South Carolina | | | 6,497,574 |
| | South Dakota – 0.8% | | | |
| 1,000 | South Dakota Health and Educational Facilities Authority, Revenue Bonds, Sanford Health, Series 2007, 5.000%, 11/01/27 | 5/17 at 100.00 | AA– | 1,065,140 |
| | Tennessee – 1.9% | | | |

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Shelby County Health, Educational and Housing Facilities Board,
Tennessee, Hospital Revenue
Bonds, Methodist Healthcare, Series 2002:

| | | | | |
|-------|--|--------------------|---------|-----------|
| 750 | 6.000%, 9/01/17 (Pre-refunded 9/01/12) | 9/12 at 100.00 | AA+ (4) | 757,545 |
| 1,250 | 6.000%, 9/01/17 (Pre-refunded 9/01/12) | 9/12 at 100.00 | AA+ (4) | 1,262,575 |
| 400 | The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006A, 5.000%, 9/01/13 | No Opt. Call | A | 416,100 |
| 2,400 | Total Tennessee Texas – 9.3% | | | 2,436,220 |
| 1,055 | Austin, Texas, General Obligation Bonds, Series 2004, 5.000%, 9/01/20 (Pre-refunded 9/01/14) – NPFPG Insured | 9/14 at 100.00 | AAA | 1,160,458 |
| 565 | Bexar County Housing Finance Corporation, Texas, FNMA Guaranteed Multifamily Housing Revenue Bonds, Villas Sonterra Apartments Project, Series 2007A, 4.700%, 10/01/15 (Alternative Minimum Tax) | No Opt. Call | N/R | 598,973 |
| 25 | Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas Utilities Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory put 10/01/14) | No Opt. Call | CC | 7,087 |
| 2,000 | Brazos River Authority, Texas, Collateralized Revenue Refunding Bonds, CenterPoint Energy Inc., Series 2004B, 4.250%, 12/01/17 – FGIC Insured | 6/14 at 100.00 | A | 2,075,160 |
| 15 | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC, Series 2003A, 6.750%, 4/01/38 (Mandatory put 4/01/13) (Alternative Minimum Tax) | No Opt. Call | CC | 11,762 |
| 500 | Central Texas Regional Mobility Authority, Senior Lien Revenue Bonds, Series 2011, 6.250%, 1/01/46 | 1/21 at 100.00 | BBB– | 562,025 |
| 1,875 | Denton Independent School District, Denton County, Texas, General Obligation Bonds, Series 2006, 5.000%, 8/15/20 | 8/16 at 100.00 | AAA | 2,167,725 |
| 1,000 | Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25 | 9/16 at 100.00 | A2 | 1,122,580 |
| 500 | Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Project, Series 2001B, 0.000%, 9/01/23 – AMBAC Insured | No Opt. Call | A2 | 309,420 |
| 300 | Kerrville Health Facilities Development Corporation, Texas, Revenue Bonds, Sid Peterson Memorial Hospital Project, Series 2005, 5.125%, 8/15/26 | 2/16 at 100.00 | BBB– | 305,823 |
| 200 | Love Field Airport Modernization Corporation, Texas, Special Facilities Revenue Bonds, Southwest Airlines Company, Series 2010, 5.250%, 11/01/40 North Central Texas Health Facilities Development Corporation, Texas, Revenue Bonds, Children’s | 11/20 at 100.00 | BBB– | 210,818 |

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Medical Center Dallas Project, Series 2012:

| | | | | |
|--------|---|--------------------|------|------------|
| 370 | 5.000%, 8/15/24 | 8/22 at 100.00 | AA | 426,347 |
| 380 | 5.000%, 8/15/25 North Texas Tollway Authority, Second Tier System Revenue | 8/22 at 100.00 | AA | 433,637 |
| 325 | Refunding Bonds, Series 2008F, 5.750%, 1/01/38 North Texas Tollway Authority, Special Projects System Revenue | 1/18 at 100.00 | A3 | 352,437 |
| 750 | Bonds, Current Interest Series 2011D, 5.000%, 9/01/24 North Texas Tollway Authority, Special Projects System Revenue Bonds, Series 2011A: | 9/21 at 100.00 | AA | 895,485 |
| 100 | 0.000%, 9/01/43 | 9/31 at 100.00 | AA | 67,023 |
| 490 | 0.000%, 9/01/45 Texas Municipal Gas Acquisition and Supply Corporation I, Gas | 9/31 at 100.00 | AA | 362,708 |
| 1,195 | Supply Revenue Bonds, Series 2006B, 0.863%, 12/15/17 | 9/12 at 100.00 | A- | 1,112,091 |
| 11,645 | Total Texas Virgin Islands – 0.4% | | | 12,181,559 |
| 525 | Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29 Virginia – 0.6% | 10/20 at 100.00 | BBB+ | 561,383 |
| 250 | Virginia College Building Authority, Educational Facilities Revenue Refunding Bonds, Marymount University, Series 1998, 5.100%, 7/01/18 – RAAI Insured | 1/13 at 100.00 | N/R | 250,450 |
| 500 | Virginia Small Business Financing Authority, Senior Lien Revenue Bonds, Elizabeth River Crossing, Opco LLC Project, Series 2012, 5.500%, 1/01/42 (Alternative Minimum Tax) | 7/22 at 100.00 | BBB- | 527,145 |
| 750 | Total Virginia Washington – 1.6% | | | 777,595 |
| 1,050 | Washington Health Care Facilities Authority, Revenue Bonds, Fred Hutchinson Cancer Research Center, Series 2011A, 5.375%, 1/01/31 | 1/21 at 100.00 | A | 1,134,746 |
| 305 | Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 3, Series 1989B, 7.125%, 7/01/16 – NPFG Insured | No Opt. Call | Aa1 | 379,762 |
| 565 | Washington State Tobacco Settlement Authority, Tobacco Settlement Asset-Backed Revenue Bonds, Series 2002, 6.500%, 6/01/26 | 6/13 at 100.00 | A3 | 589,227 |
| 1,920 | Total Washington Wisconsin – 1.4% | | | 2,103,735 |
| 285 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20 | No Opt. Call | A | 330,124 |
| 675 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., | 7/21 at 100.00 | A | 747,826 |

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Series 2012A, 5.000%, 7/15/25
 Wisconsin Health and Educational Facilities Authority, Revenue
 Bonds, Wheaton Franciscan
 Healthcare System, Series 2006:

| | | | | |
|------------|--|---------|-----|-------------|
| | | 8/16 at | | |
| 500 | 5.250%, 8/15/18 | 100.00 | A- | 550,395 |
| | | 8/16 at | | |
| 180 | 5.250%, 8/15/34 | 100.00 | A- | 186,499 |
| 1,640 | Total Wisconsin | | | 1,814,844 |
| \$ 125,380 | Total Long-Term Investments (cost \$120,600,768) – 97.9% | | | 128,222,673 |
| | Short-Term Investments – 1.2% | | | |
| | Missouri – 1.2% | | | |
| | St. Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis | No Opt. | | |
| \$ 1,530 | International Airport, Variable Rate | Call | A-2 | 1,530,000 |
| | Demand Obligations, Tender Option Bond Trust DCL-017, 0.870%, 7/01/22 (5) | | | |
| | Total Short-Term Investments (cost \$1,530,000) | | | 1,530,000 |
| | Total Investments (cost \$122,130,768) – 99.1% | | | 129,752,673 |
| | Other Assets Less Liabilities – 0.9% | | | 1,138,891 |
| | | | | \$ |
| | Net Assets – 100% | | | 130,891,564 |

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: | | | | |

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| | | | | |
|-------------------------|------|---------------|------|---------------|
| Municipal Bonds | \$ — | \$128,222,673 | \$ — | \$128,222,673 |
| Short-Term Investments: | | | | |
| Municipal Bonds | — | 1,530,000 | — | 1,530,000 |
| Total | \$ — | \$129,752,673 | \$ — | \$129,752,673 |

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 taxable market discount 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.

At June 30, 2012, the cost of investments was \$121,988,509.

Gross unrealized appreciation and gross unrealized depreciation of investments at June 30, 2012, were as follows:

| | |
|--|-------------|
| Gross unrealized: | |
| Appreciation | \$8,036,969 |
| Depreciation | (272,805) |
| Net unrealized appreciation (depreciation) of investments | \$7,764,164 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets.
 - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
 - (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.
Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
 - (4) which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (5) Investment has a maturity of more than one year, but has variable rate and demand features which qualify it as a short-term investment. The rate disclosed is that in effect at the end of the reporting period. The rate changes periodically based on market conditions or a specified market index.
- N/R Not rated.
(ETM) Escrowed to maturity.

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: See 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 Select Maturities Municipal Fund

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

Date: August 29, 2012

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: August 29, 2012

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

Date: August 29, 2012