

NUVEEN SELECT MATURITIES MUNICIPAL FUND
Form N-Q
August 29, 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 811-7056

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: 6/30/13

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 Select Maturities Municipal Fund
(NIM)
June 30, 2013

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Municipal Bonds – 96.7%			
	Alabama – 0.1%			
\$ 180	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	\$ 180,450
	Alaska – 0.1%			
155	Alaska State, Sport Fishing Revenue Bonds, Series 2011, 5.000%, 4/01/21	4/20 at 100.00	A1	174,997
	Arizona – 3.0%			
60	Arizona Health Facilities Authority, Hospital System Revenue Bonds, Phoenix Children's Hospital, Refunding Series 2012A:			
	5.000%, 2/01/20	No Opt. Call	BBB+	67,957
290	5.000%, 2/01/27	2/22 at 100.00	BBB+	300,295
	Arizona Sports and Tourism Authority, Senior Revenue Refunding Bonds, Multipurpose Stadium Facility Project, Series 2012A:			
425	5.000%, 7/01/25	7/22 at 100.00	A1	465,129
685	5.000%, 7/01/26	7/22 at 100.00	A1	742,862
685	5.000%, 7/01/27	7/22 at 100.00	A1	734,779
	Pima County Industrial Development Authority, Arizona, Revenue Bonds, Tucson Electric Power Company Project, Series 2013A, 4.000%, 9/01/29			
100		3/23 at 100.00	Baa2	91,024
	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc			
	Prepay Contract Obligations, Series 2007:			
100	5.000%, 12/01/17	No Opt. Call	A–	109,214
100	5.250%, 12/01/19	No Opt. Call	A–	113,150
35	5.000%, 12/01/32	No Opt. Call	A–	35,294
480	5.000%, 12/01/37	No Opt. Call	A–	475,723

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750	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series	10/13 at 100.00	A-	753,435
	2007, 4.500%, 4/01/17			
3,710	Total Arizona Arkansas – 0.9%			3,888,862
600	Independence County, Arkansas, Pollution Control Revenue Bonds, Arkansas Power and Light Company Project, Series 2013, 2.375%, 1/01/21	No Opt. Call	A-	574,662
605	North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 – NPMFG Insured (ETM)	No Opt. Call	A (4)	639,709
1,205	Total Arkansas California – 4.5%			1,214,371
300	Alameda Corridor Transportation Authority, California, Senior Lien Revenue Refunding Bonds, Series 2013A, 5.000%, 10/01/23	No Opt. Call	A	347,031
330	California Health Facilities Financing Authority, Revenue Bonds, Catholic Healthcare West, Series 2008H, 5.125%, 7/01/22	7/15 at 100.00	A	353,885
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	124,466
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	159,317
500	California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40	3/20 at 100.00	A1	533,865
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+	152,638
250	Delano, California, Certificates of Participation, Delano Regional Medical Center, Series 2012, 5.000%, 1/01/24	No Opt. Call	BBB-	261,650
600	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1, 4.500%, 6/01/27	6/17 at 100.00	B	564,396
365			AA-	369,066

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	Lake Elsinore Redevelopment Agency, California, Special Tax Bonds, Community Facilities	10/17 at 100.00		
	District 90-2, Series 2007A, 4.500%, 10/01/24 – AGM Insured			
	Moulton Niguel Water District, California, Certificates of Participation, Refunding Series 2003:			
250	5.000%, 9/01/21 – AMBAC Insured	9/16 at 100.00	AAA	269,090
250	5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00	AAA	269,090
500	5.000%, 9/01/23 – AMBAC Insured	9/16 at 100.00	AAA	538,180
	Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 –	No Opt. Call	AA–	1,146,520
	AGC Insured			
	Riverside County Transportation Commission, California, Sales Tax Revenue Bonds, Limited Tax	6/23 at 100.00	BBB–	35,741
35	Bonds, Series 2013A, 5.750%, 6/01/44 (WI/DD, Settling 7/03/13)			
	San Diego Community College District, California, General Obligation Bonds, Refunding Series	No Opt. Call	AA+	582,020
	2011, 0.000%, 8/01/37			
7,800	Total California Colorado – 6.5%			5,706,955
	Centennial Downs Metropolitan District, Colorado, General Obligation Bonds, Series 1999,	12/14 at 100.00	N/R	2,951,366
2,895	5.000%, 12/01/20 – AMBAC Insured			
	Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Classical Academy	12/13 at 100.00	A	1,183,096
1,175	Charter School, Series 2003, 4.500%, 12/01/18 – SYNCORA GTY Insured			
	Colorado Housing Finance Authority, Single Family Program Senior Bonds, Series 2000D-2,	10/13 at 103.50	AA	101,697
100	6.900%, 4/01/29 (Alternative Minimum Tax)			
	Denver West Metropolitan District, Colorado, General Obligation Refunding and Improvement	12/13 at 100.00	A– (4)	1,491,136
1,465	Bonds, Series 2003, 4.500%, 12/01/18 (Pre-refunded 12/01/13) – RAAI Insured			
	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B, 0.000%, 9/01/33 –	No Opt. Call	A	17,663
55	NPFG Insured			
	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2007C-2, 5.000%,	No Opt. Call	A	1,510,920
1,500				

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	9/01/39 (Mandatory put 9/01/13) – NPMFG Insured			
	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%, 3/01/36 –	9/20 at 41.72	A	268,730
1,000	NPMFG Insured			
	Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Refunding	No Opt. Call	N/R	532,085
500	Series 2013, 5.000%, 12/01/20			
	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project	7/20 at 100.00	Baa3	219,200
200	Private			
	Activity Bonds, Series 2010, 6.000%, 1/15/41			
8,890	Total Colorado			8,275,893
	Connecticut – 1.9%			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2010A-3, 0.875%, 7/01/49 (Mandatory put 2/07/18)	No Opt. Call	AAA	792,930
815	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator			
	Lisbon Project, Series 1993A:			
95	5.500%, 1/01/14 (Alternative Minimum Tax)	7/13 at 100.00	BBB	95,113
1,570	5.500%, 1/01/15 (Alternative Minimum Tax)	7/13 at 100.00	BBB	1,571,868
2,480	Total Connecticut			2,459,911
	Delaware – 0.1%			
	Delaware Health Facilities Authority, Revenue Bonds, Nanticoke Memorial Hospital, Series 2013,	7/23 at 100.00	BBB–	165,107
170	5.000%, 7/01/28			
	District of Columbia – 0.2%			
	District of Columbia Student Dormitory Revenue Bonds, Provident Group – Howard Properties LLC	10/22 at 100.00	BBB–	116,878
120	Issue, Series 2013, 5.000%, 10/01/30			
	District of Columbia Tobacco Settlement Corporation, Tobacco Settlement			
150	Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33	No Opt. Call	Baa1	164,153
270	Total District of Columbia			281,031
	Florida – 7.9%			
	Citizens Property Insurance Corporation, Florida, High Risk Assessment Revenue, Senior Secured	No Opt. Call	A+	89,088
80	Bonds, Series 2009A-1, 5.375%, 6/01/16			
	Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal	No Opt. Call	A+	180,126
160				

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	Account Senior Secured Series 2011A-1, 5.000%, 6/01/18 City of Tampa, Florida, Refunding and Capital Improvement Cigarette Tax Allocation Bonds, H. Lee Moffitt Cancer Center Project, Series 2012A:			
100	5.000%, 9/01/22	No Opt. Call	A+	114,123
50	5.000%, 9/01/23	9/22 at 100.00	A+	56,188
150	5.000%, 9/01/25	9/22 at 100.00	A+	165,578
2,400	Deltona, Florida, Utility Systems Water and Sewer Revenue Bonds, Series 2003, 5.250%, 10/01/17 – NPFPG Insured	10/13 at 100.00	A1	2,429,256
1,215	Florida Citizens Property Insurance Corporation, High Risk Account Revenue Bonds, Series 2007A: 5.000%, 3/01/15 – NPFPG Insured	No Opt. Call	A+	1,295,907
340	5.000%, 3/01/16 – NPFPG Insured	No Opt. Call	A+	372,541
50	Florida Citizens Property Insurance Corporation, Personal and Commercial Lines Account Bonds, Senior Secured Series 2012A-1: 5.000%, 6/01/18	No Opt. Call	A+	56,290
455	5.000%, 6/01/20	No Opt. Call	A+	514,600
600	Florida Department of Environmental Protection, Florida Forever Revenue Bonds, Series 2007B, 5.000%, 7/01/19 – NPFPG Insured	7/17 at 101.00	AA–	673,566
25	Halifax Hospital Medical Center, Florida, Revenue Bonds, Series 2006, 5.250%, 6/01/26	6/16 at 100.00	A–	25,790
10	Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2009: 5.500%, 6/01/29 – AGM Insured	6/19 at 100.00	AA–	10,560
10	5.625%, 6/01/34 – AGC Insured	6/19 at 100.00	AA–	10,413
750	North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010, 5.000%, 10/01/20	No Opt. Call	A	826,950
250	Orange County School Board, Florida, Certificates of Participation, Series 2005B, 5.000%, 8/01/25 – AMBAC Insured	8/15 at 100.00	Aa2	267,458
2,000	Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2005, 5.000%, 10/01/22 – AMBAC Insured	10/15 at 100.00	AA–	2,163,880
165	Port Everglades Authority, Florida, Port Facilities Revenue Bonds, Series 1986, 7.125%,	No Opt. Call	Aaa	184,072

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	11/01/16 (ETM)			
	South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System	8/17 at 100.00	AA	711,279
670	Obligation Group, Series 2007, 5.000%, 8/15/27			
9,480	Total Florida Georgia – 0.8%			10,147,665
	Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%,	8/22 at 100.00	A (4)	378,084
330	8/01/25 (Pre-refunded 8/01/22) – NPMFG Insured			
	Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University Project, Refunding Series 2012C, 5.250%, 10/01/23	10/22 at 100.00	Baa2	661,914
600				
930	Total Georgia Idaho – 0.1%			1,039,998
	Madison County, Idaho, Hospital Revenue Certificates of Participation, Madison Memorial	9/16 at 100.00	BB+	100,166
100	Hospital, Series 2006, 5.250%, 9/01/37			
	Illinois – 13.1%			
	Chicago, Illinois, Tax Increment Allocation Bonds, Irving/Cicero Redevelopment Project, Series	7/13 at 100.00	N/R	200,550
200	1998, 7.000%, 1/01/14			
	Cook County Township High School District 208, Illinois, General Obligation Bonds, Series 2006, 5.000%, 12/01/21 – NPMFG Insured	12/15 at 100.00	Aa3	1,633,995
1,500	Cook County, Illinois, General Obligation Bonds, Refunding Series 2012C, 5.000%, 11/15/21			
285	Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%, 3/01/28 –	No Opt. Call	AA	327,582
2,000	AGC Insured	3/17 at 100.00	AA–	2,189,080
	Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2012, 5.000%, 9/01/27	9/22 at 100.00	A–	471,630
455	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Series 2007A, 5.750%, 11/15/37	11/17 at 100.00	A	666,331
635				
	Illinois Finance Authority, Revenue Bonds, Roosevelt University, Series 2007, 5.250%, 4/01/22	4/17 at 100.00	BBB	257,053
250				
	Illinois Health Facilities Authority, Revenue Bonds, Sherman Health Systems, Series 1997, 5.250%, 8/01/22 (Pre-refunded 7/05/13) – AMBAC Insured	7/13 at 100.00	BBB (4)	40,033
40				
700		8/13 at 100.00	BBB–	701,057

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	Illinois Health Facilities Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 1999, 5.500%, 8/15/19			
220	Illinois Health Facilities Authority, Revenue Refunding Bonds, Elmhurst Memorial Healthcare, Series 2002, 5.625%, 1/01/28	7/13 at 100.00	Baa2	220,592
110	Illinois State, General Obligation Bonds, Refunding Series 2006, 5.000%, 1/01/15	No Opt. Call	A-	116,562
235	Illinois State, General Obligation Bonds, Refunding Series 2007B, 5.000%, 1/01/16	No Opt. Call	A-	254,991
425	Illinois State, General Obligation Bonds, Refunding Series 2008, 4.250%, 4/01/16	No Opt. Call	A-	455,205
1,165	Illinois State, General Obligation Bonds, Refunding Series 2010, 5.000%, 1/01/19	No Opt. Call	A-	1,296,878
	Illinois State, General Obligation Bonds, Refunding Series 2012:			
390	5.000%, 8/01/20	No Opt. Call	A-	432,709
320	5.000%, 8/01/21	No Opt. Call	A-	351,514
275	5.000%, 8/01/23	No Opt. Call	A-	296,497
110	5.000%, 8/01/24	8/22 at 100.00	A-	115,754
230	Illinois State, General Obligation Bonds, Series 2006, 5.000%, 1/01/17	1/16 at 100.00	A-	247,032
25	Illinois State, General Obligation Bonds, Series 2007A, 5.500%, 6/01/15	No Opt. Call	A-	27,083
300	Illinois State, General Obligation Bonds, Series 2012A, 4.000%, 1/01/20	No Opt. Call	A-	314,178
	Illinois State, General Obligation Bonds, Series 2013:			
280	5.500%, 7/01/25 (WI/DD, Settling 7/10/13)	7/23 at 100.00	A-	303,657
240	5.500%, 7/01/26 (WI/DD, Settling 7/10/13)	7/23 at 100.00	A-	257,966
1,355	Kane & DeKalb Counties Community Unit School District 301, Illinois, General Obligation Bonds, Series 2006, 0.000%, 12/01/18 – NPF Insured	No Opt. Call	Aa3	1,172,509
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-	668,070
500	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010:			
	5.000%, 6/01/19	No Opt. Call	A	566,700
1,000	5.250%, 6/01/21	No Opt. Call	A	1,150,930
700	Regional Transportation Authority, Cook, DuPage, Kane, Lake, McHenry and Will Counties, Illinois, General Obligation Bonds, Series 1994D, 7.750%, 6/01/19 – FGIC Insured	No Opt. Call	AA	845,558
500		No Opt. Call	A+	519,345

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	Sterling, Whiteside County, Illinois, General Obligation Bonds, Alternate Revenue Source, Series 2012, 4.000%, 11/01/22			
670	Williamson & Johnson Counties Community Unit School District 2, Marion, Illinois, Limited Tax	10/19 at 103.00	BBB	733,127
16,115	General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22 Total Illinois Indiana – 1.6%			16,834,168
230	Indiana Finance Authority, Educational Facilities Revenue Bonds, Drexel Foundation For Educational Excellence, Inc., Series 2009A, 6.000%, 10/01/21	10/19 at 100.00	BB–	240,575
180	Indiana Finance Authority, Private Activity Bonds, Ohio River Bridges East End Crossing Project, Series 2013B, 5.000%, 1/01/19 (Alternative Minimum Tax)	1/17 at 100.00	BBB	196,576
1,000	Indiana Health Facility Financing Authority, Revenue Bonds, Community Hospitals of Indiana, Series 2005A, 5.000%, 5/01/35 (Pre-refunded 5/01/15) – AMBAC Insured	5/15 at 100.00	A (4)	1,083,510
250	Jasper County, Indiana, Pollution Control Revenue Refunding Bonds, Northern Indiana Public Service Company Project, Series 1994A Remarketed, 5.850%, 4/01/19 – NPMFG Insured	No Opt. Call	A	284,433
250	Lake County Building Corporation, Indiana, First Mortgage Bonds, Series 2012, 4.750%, 2/01/21	No Opt. Call	N/R	252,818
1,910	Total Indiana Iowa – 0.7%			2,057,912
500	Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical Center, Series 2011, 5.250%, 6/15/27	6/20 at 100.00	A2	525,735
335	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2013, 5.000%, 12/01/19	No Opt. Call	BB–	334,079
835	Total Iowa Kansas – 0.2%			859,814
305	Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Capital Appreciation Revenue Bonds Redevelopment Project Area B – Major Multi-Sport Athletic Complex Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21	No Opt. Call	BBB+	196,810

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	Kentucky – 1.1%			
325	Kentucky Economic Development Finance Authority, Louisville Arena Project Revenue Bonds, Louisville Arena Authority, Inc., Series 2008-A1, 5.750%, 12/01/28 – AGC Insured	6/18 at 100.00	AA–	341,292
275	Kentucky Housing Corporation, Housing Revenue Bonds, Series 2005G, 5.000%, 7/01/30 (Alternative Minimum Tax)	1/15 at 100.60	AAA	278,539
340	Lexington-Fayette Urban County Government Public Facilities Corporation, Kentucky State Lease Revenue Bonds, Eastern State Hospital Project, Series 2011A, 5.250%, 6/01/29	6/21 at 100.00	Aa3	366,697
150	Louisville-Jefferson County Metropolitan Government, Kentucky, Environmental Facilities Revenue, Louisville Gas & Electric Company Project, Series 2007B, 1.600%, 6/01/33 (Mandatory put 6/01/17)	No Opt. Call	A–	149,382
320	Louisville-Jefferson County Metropolitan Government, Kentucky, Pollution Control Revenue Bonds, Louisville Gas and Electric Company Project, Series 2003A, 1.650%, 10/01/33 (Mandatory put 4/03/17)	No Opt. Call	A+	319,558
1,410	Total Kentucky			1,455,468
	Louisiana – 1.7%			
935	Louisiana Public Facilities Authority, Revenue Bonds, Baton Rouge General Hospital, Series 2004, 5.250%, 7/01/24 (Pre-refunded 7/01/14) – NPMFG Insured	7/14 at 100.00	A (4)	979,469
255	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38	5/17 at 100.00	Baa1	261,408
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	384,503
	Tobacco Settlement Financing Corporation, Louisiana, Tobacco Settlement Asset-Backed Bonds, Series 2001B:			
120	5.500%, 5/15/30	11/13 at 100.00	A1	119,700
445	5.875%, 5/15/39	11/13 at 100.00	A–	443,888

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2,140	Total Louisiana			2,188,968
	Maine – 0.1%			
	Maine Health and Higher Educational Facilities Authority Revenue Bonds, Eastern Maine Medical	No Opt. Call	Baa1	23,210
25	Center Obligated Group Issue, Series 2013, 3.000%, 7/01/23			
	Portland, Maine, General Airport Revenue Bonds, Refunding Series 2013, 5.000%, 7/01/22	No Opt. Call	BBB+	39,185
35				
60	Total Maine			62,395
	Massachusetts – 1.0%			
	Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19	10/17 at 100.00	N/R	506,270
500	Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street	8/13 at 100.00	A	238,815
250	Redevelopment, M/SRBC Project, Series 2002A, 5.125%, 2/01/34 – NPFQ Insured			
	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A: 5.200%, 1/01/20 – AMBAC Insured	7/13 at 100.00	N/R	99,585
100	(Alternative Minimum Tax)			
	5.000%, 1/01/27 – AMBAC Insured	1/14 at 100.00	N/R	446,900
470	(Alternative Minimum Tax)			
1,320	Total Massachusetts			1,291,570
	Michigan – 2.7%			
	Detroit, Michigan, Downtown Development Authority, Tax Increment Refunding Bonds, Development Area 1 Projects, Series 1996B, 0.000%, 7/01/23	No Opt. Call	A–	229,256
400				
	Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/18 – NPFQ Insured	10/13 at 100.00	A	947,050
1,000				
	Detroit, Michigan, Second Lien Sewerage Disposal System Revenue Bonds, Series 2005A, 5.000%, 7/01/35 – NPFQ Insured	7/15 at 100.00	A	49,330
50				
	Detroit, Michigan, Senior Lien Sewerage Disposal System Revenue Bonds, Series 2001B, 5.500%, 7/01/29 – FGIC Insured	No Opt. Call	A	149,730
150				
	Michigan Finance Authority, Revenue Bonds, Detroit City School District, Series 2012, 5.000%, 6/01/18	No Opt. Call	A+	310,736
280				
	Michigan Finance Authority, Unemployment Obligation Assessment Revenue Bonds, Series	7/16 at 100.00	AAA	217,590
200				

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	2012B, 5.000%, 7/01/22 Michigan Hospital Finance Authority, Refunding and Project Revenue Bonds, Ascension Health	No Opt. Call	AA+	996,000
1,000	Senior Credit Group, Series 2010F-5, 1.500%, 11/15/47 (Mandatory put 3/15/17) Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16	No Opt. Call	A	558,750
500				
3,580	Total Michigan Minnesota – 0.2%			3,458,442
	Northern Municipal Power Agency, Minnesota, Electric System Revenue Bonds, Refunding Series	No Opt. Call	AA–	266,433
250	2009A, 5.000%, 1/01/15 – AGC Insured Mississippi – 0.5%			
	Mississippi Hospital Equipment and Facilities Authority, Revenue Bonds, Baptist Memorial Healthcare, Series 2004B-1:			
100	5.000%, 9/01/16	9/14 at 100.00	AA–	104,304
300	5.000%, 9/01/24	9/14 at 100.00	AA–	312,471
	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company, Series 2006A, 4.800%, 8/01/30	8/13 at 100.00	BBB	250,028
250				
650	Total Mississippi Missouri – 1.2%			666,803
	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)	401,156
335				
	St. Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series 2005, 5.500%, 7/01/19 – NPMFG Insured	No Opt. Call	A	1,174,340
1,000				
1,335	Total Missouri Montana – 0.3%			1,575,496
	Billings, Montana, Tax Increment Urban Renewal Revenue Bonds, Expanded North 27th Street, Series 2013A, 5.000%, 7/01/33	1/23 at 100.00	N/R	245,791
260				
	University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPMFG Insured (ETM)	9/13 at 100.00	A (4)	103,917
90				
350	Total Montana Nebraska – 0.9%			349,708
	Dodge County School District 1, Nebraska, Fremont Public Schools, General Obligation Bonds,	12/14 at 100.00	Aa3 (4)	1,068,860
1,000				

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	Series 2004, 5.000%, 12/15/19 (Pre-refunded 12/15/14) – AGM Insured Douglas County School District 10 Elkhorn, Nebraska, General Obligation Bonds, Public Schools	6/22 at 100.00	AA–	107,512
100				
	Series 2012, 4.000%, 6/15/23 Total Nebraska Nevada – 1.8%			1,176,372
1,100				
	Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42	1/20 at 100.00	A+	1,100,610
1,000				
	Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30	6/19 at 100.00	BBB–	274,095
250				
	Las Vegas, Nevada, Special Improvement District 607 Providence, Local Improvement Refunding	No Opt. Call	N/R	51,572
50				
	Bonds, Series 2013, 5.000%, 6/01/22 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	871,712
775				
	Total Nevada New Hampshire – 0.5%			2,297,989
2,075				
	New Hampshire Health and Education Facilities Authority, Hospital Revenue Bonds, Spare Memorial Hospital, Series 2004, 5.500%, 7/01/25 (Pre-refunded 7/01/15) New Jersey – 4.2%	7/15 at 100.00	N/R (4)	653,490
600				
	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	246,950
250				
	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004:			
230	5.375%, 6/15/14 (ETM)	No Opt. Call	Aaa	241,309
15	5.375%, 6/15/15 – RAAI Insured (ETM)	No Opt. Call	Aaa	16,436
120	5.500%, 6/15/16 – RAAI Insured (ETM)	No Opt. Call	Aaa	136,564
	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012:			
60	4.000%, 6/15/19	No Opt. Call	BBB+	63,410
200	5.000%, 6/15/21	No Opt. Call	BBB+	219,184
325	5.000%, 6/15/22	No Opt. Call	BBB+	352,034
350	5.000%, 6/15/23	6/22 at 100.00	BBB+	375,428
210	5.000%, 6/15/24	6/22 at 100.00	BBB+	221,882
200	5.000%, 6/15/25 (WI/DD, Settling 7/01/13)	6/22 at 100.00	BBB+	208,780
85	4.250%, 6/15/27	6/22 at 100.00	BBB+	80,288

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50	New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38	10/18 at 100.00	A+	51,499
1,730	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/33	No Opt. Call	A+	583,754
1,515	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/23	No Opt. Call	A+	1,727,539
260	New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/19	No Opt. Call	A+	299,759
250	South Jersey Port Corporation, New Jersey, Marine Terminal Revenue Refunding Bonds, Series 2012Q, 3.000%, 1/01/22	No Opt. Call	A1	244,475
300	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	289,503
6,150	Total New Jersey New York – 5.1%			5,358,794
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–	247,276
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–	871,563
415	Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.750%, 2/15/47	2/21 at 100.00	A	455,952
75	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2000A, 0.000%, 6/01/22 – AGM Insured	No Opt. Call	AA–	56,488
125	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A, 5.000%, 12/01/26 – SYNCORA GTY Insured	6/16 at 100.00	A	129,455
150	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B, 5.000%, 12/01/35	6/16 at 100.00	A	154,005

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25	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006C, 5.000%, 9/01/35	9/16 at 100.00	A	25,664
185	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006D, 5.000%, 9/01/25 – NPFPG Insured	9/16 at 100.00	A	197,944
25	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006E: 5.000%, 12/01/17 – FGIC Insured	12/16 at 100.00	A	27,723
360	5.000%, 12/01/18 – NPFPG Insured	12/16 at 100.00	A	395,323
135	5.000%, 12/01/21 – FGIC Insured	12/16 at 100.00	A	146,844
55	5.000%, 12/01/22 – FGIC Insured	12/16 at 100.00	A	59,636
190	Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2006F, 5.000%, 5/01/19 – NPFPG Insured	11/16 at 100.00	A	207,615
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	100,005
250	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1: 5.250%, 6/01/20 – AMBAC Insured	6/13 at 100.00	AA–	251,043
200	5.250%, 6/01/21 – AMBAC Insured	6/13 at 100.00	AA–	200,576
640	5.250%, 6/01/22 – AMBAC Insured	6/13 at 100.00	AA–	641,843
500	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003B-1C: 5.500%, 6/01/21	12/13 at 100.00	AA–	502,125
365	5.500%, 6/01/22 Tobacco Settlement Financing Corporation, New York, Asset-Backed Revenue Bonds, State Contingency Contract Secured, Series 2011B:	12/13 at 100.00	AA–	366,522
360	5.000%, 6/01/17	No Opt. Call	AA–	405,666
565	5.000%, 6/01/18	No Opt. Call	AA–	645,959

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400	Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Bonds, Refunding	No Opt. Call	AA-	476,056
6,110	Series 2013B, 5.000%, 11/15/21 Total New York			6,565,283
200	North Carolina – 0.2% North Carolina Municipal Power Agency 1, Catawba Electric Revenue Bonds, Refunding Series	No Opt. Call	A	230,696
45	2012A, 5.000%, 1/01/19 Ohio – 2.5% Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue	No Opt. Call	Baa1	50,597
1,325	Bonds, Senior Lien, Series 2007A-1, 5.000%, 6/01/17 Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue	6/17 at 100.00	B-	1,193,600
480	Bonds, Senior Lien, Series 2007A-2, 5.125%, 6/01/24 (WI/DD, Settling 7/01/13) Fairfield County, Ohio, Hospital Facilities Revenue Bonds, Fairfield Medical Center Project,	6/23 at 100.00	Baa2	474,475
250	Series 2013, 5.000%, 6/15/43 Lake County, Ohio, Hospital Facilities Revenue Bonds, Lake Hospital System, Inc., Refunding	8/18 at 100.00	A3	270,160
25	Series 2008C, 5.500%, 8/15/24 New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C:			
30	4.000%, 10/01/18	No Opt. Call	A1	27,009
40	4.000%, 10/01/19	No Opt. Call	A1	32,415
45	4.000%, 10/01/20	No Opt. Call	A1	43,159
35	5.000%, 10/01/21	No Opt. Call	A1	51,309
	5.000%, 10/01/22	No Opt. Call	A1	39,794
1,000	Toledo-Lucas County Port Authority, Ohio, Port Revenue Bonds, Cargill Inc., Series 2004B,	No Opt. Call	A	1,053,880
3,275	4.500%, 12/01/15 Total Ohio			3,236,398
1,000	Oklahoma – 0.8% Oklahoma Capitol Improvement Authority, State Facilities Revenue Bonds, Series 2005F,	7/15 at 100.00	AA	1,060,100
935	5.000%, 7/01/27 – AMBAC Insured Pennsylvania – 7.1% Beaver County Industrial Development Authority, Pennsylvania, Pollution Control	No Opt. Call	BBB-	924,463

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	Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2006B, 2.500%, 12/01/41 (Mandatory put 6/01/17) Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Presbyterian Homes Inc.,	No Opt. Call	BBB+	105,933
100	Refunding Series 2005A, 5.000%, 12/01/15 – RAAI Insured Luzerne County Industrial Development Authority, Pennsylvania, Guaranteed Lease Revenue Bonds,	12/19 at 100.00	N/R	203,362
200	Series 2009, 7.750%, 12/15/27 Pennsylvania Economic Development Financing Authority, Health System Revenue Bonds , Albert	10/19 at 100.00	BBB+	117,976
105	Einstein Healthcare, Series 2009A, 6.250%, 10/15/23 Pennsylvania Higher Educational Facilities Authority, College Revenue Bonds, Ninth Series	7/14 at 100.00	Aaa	368,367
345	1976, 7.625%, 7/01/15 (ETM) Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Arts,	9/13 at 100.00	N/R (4)	254,662
225	Series 1999, 5.150%, 3/15/20 – RAAI Insured (ETM) Pennsylvania Public School Building Authority, Lease Revenue Bonds, School District of	12/16 at 100.00	AA	125,035
125	Philadelphia, Series 2006B, 4.500%, 6/01/32 – AGM Insured Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Subordinate Special Revenue	12/20 at 100.00	AA	538,803
580	Bonds, Series 2010A, 0.000%, 12/01/34 Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Eighteenth Series 2004, 5.000%, 8/01/15 –	8/14 at 100.00	BBB+	4,267,197
4,120	AMBAC Insured Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 –	No Opt. Call	A (4)	1,350,600
1,115	NPFG Insured (ETM) St. Mary Hospital Authority, Pennsylvania, Health System Revenue Bonds, Catholic Health East,	5/19 at 100.00	A+	423,326
390	Series 2009D, 6.250%, 11/15/34 Union County Hospital Authority, Pennsylvania, Hospital Revenue Bonds,	No Opt. Call	BBB+	371,296
330				

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	Evangelical Community Hospital Project, Refunding and Improvement Series 2011, 5.750%, 8/01/21			
8,570	Total Pennsylvania Puerto Rico – 1.2%			9,051,020
	Puerto Rico Aqueduct and Sewerage Authority, Revenue Bonds, Senior Lien Series 2012A, 5.000%, 7/01/22	No Opt. Call	BBB–	42,698
45	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 0.000%, 7/01/19 – AMBAC Insured	No Opt. Call	Baa3	14,521
20	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System Project, Refunding Series 2012, 5.000%, 4/01/27	No Opt. Call	BBB–	471,440
500	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+	973,940
1,000	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 0.000%, 8/01/32	No Opt. Call	A+	23,508
75	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 0.000%, 8/01/38	No Opt. Call	A+	5,285
25	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/17 – SYNCORA GTY Insured	No Opt. Call	BBB–	25,992
25	Total Puerto Rico Rhode Island – 1.0%			1,557,384
1,690	Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A: 6.125%, 6/01/32	6/13 at 100.00	BBB+	425,700
430	6.250%, 6/01/42	6/13 at 100.00	BBB–	856,350
865	Total Rhode Island South Carolina – 5.2%			1,282,050
1,295	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	Aa3	765,188
750			AA	281,803
255				

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	Greenville County School District, South Carolina, Installment Purchase Revenue Bonds, Series 2006, 5.000%, 12/01/24	12/16 at 100.00		
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)	1,950,533
3,025	Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%, 1/01/19 – FGIC Insured	No Opt. Call	Baa1	3,733,576
5,570	Total South Carolina South Dakota – 0.8%			6,731,100
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	A+	1,026,570
	Tennessee – 0.6%			
	Knox County Health, Educational and Housing Facility Board, Tennessee, Hospital Revenue Refunding Bonds, Covenant Health, Series 2012A:			
100	4.000%, 1/01/22	No Opt. Call	A	104,363
180	5.000%, 1/01/23	No Opt. Call	A	200,830
400	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006A, 5.000%, 9/01/13	No Opt. Call	A	402,352
680	Total Tennessee Texas – 9.6%			707,545
1,055	Austin, Texas, General Obligation Bonds, Series 2004, 5.000%, 9/01/20 (Pre-refunded 9/01/14) – NPMFG Insured	9/14 at 100.00	AAA	1,113,479
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	588,515
	Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Refunding Series 2007:			
125	5.000%, 5/01/23 – SYNCORA GTY Insured	5/17 at 100.00	A1	138,814
15	5.000%, 5/01/24 – SYNCORA GTY Insured	5/17 at 100.00	A1	16,658
15	5.000%, 5/01/25 – SYNCORA GTY Insured	5/17 at 100.00	A1	16,341
10	Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Refunding Series	5/20 at 100.00	A1	10,801

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	2010, 5.875%, 5/01/40 Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Series			
10	2006, 4.500%, 5/01/25 – NPMFG Insured Bexar Metropolitan Water District, Texas, Waterworks System Revenue Refunding Bonds, Series 2009:	5/16 at 100.00	A1	10,282
20	5.000%, 5/01/29	5/19 at 100.00	A1	20,936
145	5.000%, 5/01/39 Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas Utilities	5/19 at 100.00	A1	149,356
25	Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory put 10/01/14)	No Opt. Call	CC	3,250
2,000	Brazos River Authority, Texas, Collateralized Revenue Bonds, CenterPoint Energy Inc., Refunding Series 2004B, 4.250%, 12/01/17 – FGIC Insured	6/14 at 100.00	A	2,060,680
5	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2005, 5.000%, 1/01/45 (Pre-refunded 1/01/15) – FGIC Insured	1/15 at 100.00	A (4)	5,334
500	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011, 6.250%, 1/01/46	1/21 at 100.00	Baa2	545,580
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	2,073,844
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	1,075,790
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	311,660
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–	302,901
200	Love Field Airport Modernization Corporation, Texas, Special Facilities Revenue Bonds, Southwest Airlines Company, Series 2010, 5.250%, 11/01/40	11/20 at 100.00	BBB–	198,550

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	North Central Texas Health Facilities Development Corporation, Texas, Revenue Bonds, Children's Medical Center Dallas Project, Series 2012:			
400	5.000%, 8/15/24	8/22 at 100.00	AA	443,480
380	5.000%, 8/15/25	8/22 at 100.00	AA	417,316
	North Texas Tollway Authority, Second Tier System Revenue Refunding Bonds, Series 2008F, 5.750%, 1/01/38			
325		1/18 at 100.00	A3	351,913
	North Texas Tollway Authority, Special Projects System Revenue Bonds, Current Interest Series 2011D, 5.000%, 9/01/24			
750		9/21 at 100.00	AA	853,133
	North Texas Tollway Authority, Special Projects System Revenue Bonds, Series 2011A:			
100	0.000%, 9/01/43	9/31 at 100.00	AA	69,665
490	0.000%, 9/01/45	9/31 at 100.00	AA	374,331
	Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Series 2006B, 0.733%, 12/15/17			
1,040		6/13 at 100.00	A-	1,023,786
	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/32			
100		No Opt. Call	A3	99,119
11,950	Total Texas Virgin Islands – 0.4%			12,275,514
	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29			
525		10/20 at 100.00	BBB+	549,339
	Virginia – 0.6%			
	Virginia College Building Authority, Educational Facilities Revenue Refunding Bonds, Marymount University, Series 1998, 5.100%, 7/01/18 – RAAI Insured			
250		1/14 at 100.00	N/R	250,488
	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)			
500		7/22 at 100.00	BBB-	479,875
750	Total Virginia Washington – 1.6%			730,363
	Washington Health Care Facilities Authority, Revenue Bonds, Fred Hutchinson Cancer Research Center, Series 2011A, 5.375%, 1/01/31			
1,050		1/21 at 100.00	A	1,085,343
330		No Opt. Call	Aa1	389,862

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	Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 3, Series 1989B, 7.125%, 7/01/16 – NPMG Insured				
515	Washington State Tobacco Settlement Authority, Tobacco Settlement Asset-Backed Revenue Bonds, Series 2002, 6.500%, 6/01/26	6/13 at 100.00	A3	520,655	
1,895	Total Washington Wisconsin – 2.1%			1,995,860	
	University of Wisconsin Hospitals and Clinics Authority, Revenue Bonds, Refunding Series 2013A:				
755	4.000%, 4/01/20	No Opt. Call	Aa3	816,819	
25	5.000%, 4/01/21	No Opt. Call	Aa3	28,437	
15	5.000%, 4/01/22	No Opt. Call	Aa3	16,986	
	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010A, 5.625%, 4/15/33				
25	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20	4/15 at 100.00	A	25,494	
	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20				
320	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20	No Opt. Call	A	363,670	
	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2012A, 5.000%, 7/15/25				
675	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Ministry Health Care, Inc., Refunding 2012C, 5.000%, 8/15/17	7/21 at 100.00	A	722,203	
	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Ministry Health Care, Inc., Refunding 2012C, 5.000%, 8/15/17				
20	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A:	No Opt. Call	A+	22,444	
	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A:				
500	5.250%, 8/15/18	8/16 at 100.00	A–	548,460	
180	5.250%, 8/15/34	8/16 at 100.00	A–	184,181	
2,515	Total Wisconsin			2,728,694	
\$ 122,580	Total Municipal Bonds (cost \$119,375,483)			124,113,954	

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Corporate Bonds – 0.0%				
	Nevada – 0.0%				
\$ 15	Las Vegas Monorail Company, Senior Interest Bonds (5), (6)	5.500%	7/15/19	N/R	\$ 3,770
4	Las Vegas Monorail Company, Senior Interest Bonds (5), (6)	3.000%	7/15/55	N/R	882

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\$	19	Total Corporate Bonds (cost \$370)		4,652
Principal Amount (000)		Description (1)	Optional Call Provisions (2) Ratings (3)	Value
		Short-Term Investments – 0.4%		
		Missouri – 0.4%		
\$	500	St. Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Variable Rate Demand Obligations, Tender Option Bond Trust DCL-017, 0.500%, 7/01/22 (7)	No Opt. Call	A-2 \$ 500,000
		Total Short-Term Investments (cost \$500,000)		500,000
		Total Investments (cost \$119,875,853) – 97.1%		124,618,606
		Other Assets Less Liabilities – 2.9%		3,716,485
		Net Assets – 100%		\$ 128,335,091

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*:				
Municipal Bonds	\$ —	\$124,113,954	\$ —	\$124,113,954
Corporate Bonds	—	—	4,652	4,652
Short-Term Investments:				
Municipal Bonds	—	500,000	—	500,000
Total	\$ —	\$124,613,954	\$4,652	\$124,618,606

* Refer to the Fund's Portfolio of Investments for breakdown of Corporate Bonds classified as Level 3.

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.

As of June 30, 2013, the cost of investments was \$119,700,537.

Gross unrealized appreciation and gross unrealized depreciation of investments as of June 30, 2013, were as follows:

Gross unrealized:	
Appreciation	\$5,784,947

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Depreciation	(866,878)
Net unrealized appreciation (depreciation) of investments	\$4,918,069

- (1) All percentages shown in the Portfolio of Investment are based on net assets.
Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption.
 - (2) 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 valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3.
 - (6) During January 2010, Las Vegas Monorail Company ("Las Vegas Monorail") filed for federal bankruptcy protection. During March 2012, Las Vegas Monorail emerged from federal bankruptcy with the acceptance of a reorganization plan assigned by the Federal Bankruptcy Court. Under the reorganization plan, the Fund surrendered its Las Vegas Monorail Project Revenue Bonds, First Tier, Series 2000 and in turn received two senior interest corporate bonds: the first with an annual coupon rate of 5.500% maturing on July 15, 2019 and the second with an annual coupon rate of 3.000% (5.500% after December 31, 2015) maturing on July 15, 2055. The Fund's custodian is not accruing income on the Fund's records for either senior interest corporate bond.
 - (7) 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.
- WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
- (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, 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: August 29, 2013

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

Date: August 29, 2013