

NUVEEN SELECT MATURITIES MUNICIPAL FUND
Form N-Q
February 28, 2014

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: 12/31/13

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)
December 31, 2013

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 98.1%			
	MUNICIPAL BONDS – 98.1%			
	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	\$ 167,276
	Alaska – 0.1%			
155	Alaska State, Sport Fishing Revenue Bonds, Refunding Series 2011, 5.000%, 4/01/21	4/20 at 100.00	A1	172,896
	Arizona – 3.0%			
	Arizona Health Facilities Authority, Hospital System Revenue Bonds, Phoenix Children's Hospital, Refunding Series 2012A:			
60	5.000%, 2/01/20	No Opt. Call	BBB+	65,774
290	5.000%, 2/01/27	2/22 at 100.00	BBB+	292,352
	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	459,034
685	5.000%, 7/01/26	7/22 at 100.00	A1	733,197
685	5.000%, 7/01/27	7/22 at 100.00	A1	723,840
	Pima County Industrial Development Authority, Arizona, Revenue Bonds, Tucson Electric Power Company Project, Series 2013A, 4.000%, 9/01/29			
100	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007:	3/23 at 100.00	BBB	88,225
100	5.000%, 12/01/17	No Opt. Call	A–	110,054
100	5.250%, 12/01/19	No Opt. Call	A–	110,692
35	5.000%, 12/01/32	No Opt. Call	A–	34,076
480	5.000%, 12/01/37	No Opt. Call	A–	461,035
	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series			
750		4/14 at 100.00	A–	753,923

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3,710	2007, 4.500%, 4/01/17 Total Arizona Arkansas – 1.0%			3,832,202
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–	575,472
605	North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 – NPPFG Insured (ETM)	No Opt. Call	A (4)	638,535
1,205	Total Arkansas California – 5.3%			1,214,007
300	Alameda Corridor Transportation Authority, California, Senior Lien Revenue Refunding Bonds, Series 2013A, 5.000%, 10/01/23	No Opt. Call	A	341,271
330	California Health Facilities Financing Authority, Revenue Bonds, Catholic Healthcare West, Series 2008H, 5.125%, 7/01/22	7/15 at 100.00	A	350,932
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	127,120
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	162,714
550	California Health Facilities Financing Authority, Revenue Bonds, Saint Joseph Health System, Series 2013D, 5.000%, 7/01/43 (Mandatory put 10/15/20)	No Opt. Call	AA–	629,228
500	California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40	3/20 at 100.00	A1	538,900
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+	152,882
250	Delano, California, Certificates of Participation, Delano Regional Medical Center, Series 2012, 5.000%, 1/01/24	No Opt. Call	BBB–	258,140
600	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed	6/17 at 100.00	B	505,542

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	Bonds, Series 2007A-1, 4.500%, 6/01/27 Lake Elsinore Redevelopment Agency, California, Special Tax Bonds, Community Facilities	10/17 at 100.00	AA-	366,821
365	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	271,110
250	5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00	AAA	270,820
500	5.000%, 9/01/23 – AMBAC Insured	9/16 at 100.00	AAA	539,575
	Mount San Antonio Community College District, Los Angeles County, California, General	2/14 at 100.00	AA	196,918
295	Obligation Bonds, Election of 2008, Series 2013A, 0.000%, 8/01/28 Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 – AGC Insured	No Opt. Call	AA-	1,152,380
2,000	Riverside County Transportation Commission, California, Toll Revenue Senior Lien Bonds, Series 2013A, 5.750%, 6/01/44	6/23 at 100.00	BBB-	34,948
35	Sacramento Municipal Utility District, California, Electric Revenue Bonds, Series 2004T, 5.000%, 5/15/30 (Pre-refunded 5/15/14) – BHAC Insured	5/14 at 100.00	AA+ (4)	305,415
300	San Diego Community College District, California, General Obligation Bonds, Refunding Series 2011, 0.000%, 8/01/37	No Opt. Call	AA+	553,760
2,000	Total California Colorado – 4.0%			6,758,476
8,945	Centennial Downs Metropolitan District, Colorado, General Obligation Bonds, Series 1999, 5.000%, 12/01/20 – AMBAC Insured	12/14 at 100.00	N/R	2,930,522
2,895	Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Classical Academy Charter School, Series 2003, 4.500%, 12/01/18 – SYNCORA GTY Insured	6/14 at 100.00	A	1,176,892
1,175	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B, 0.000%, 9/01/33 – NCFG Insured	No Opt. Call	A	16,968
55	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%,	9/20 at 41.72	A	260,580
1,000				

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	3/01/36 – NPMFG Insured Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Refunding	No Opt. Call	N/R	521,315
500	Series 2013, 5.000%, 12/01/20 Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private	7/20 at 100.00	Baa3	203,886
200	Activity Bonds, Series 2010, 6.000%, 1/15/41 Total Colorado			5,110,163
5,825	Connecticut – 2.0% Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2010A-3, 0.875%, 7/01/49 (Mandatory put 2/08/18) Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:	No Opt. Call	AAA	862,698
875	5.500%, 1/01/14 (Alternative Minimum Tax)	No Opt. Call	N/R	95,000
95	5.500%, 1/01/15 (Alternative Minimum Tax)	7/14 at 100.00	A–	1,571,429
1,570	Total Connecticut			2,529,127
2,540	Delaware – 0.1% Delaware Health Facilities Authority, Revenue Bonds, Nanticoke Memorial Hospital, Series 2013, 5.000%, 7/01/28 District of Columbia – 0.2% District of Columbia Student Dormitory Revenue Bonds, Provident Group – Howard Properties LLC	7/23 at 100.00	BBB–	155,693
170	Issue, Series 2013, 5.000%, 10/01/30 District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33 Total District of Columbia	10/22 at 100.00	BBB–	110,879
120	Florida – 7.0% Citizens Property Insurance Corporation, Florida, High Risk Assessment Revenue, Senior Secured Bonds, Series 2009A-1, 5.375%, 6/01/16 Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal Account Senior Secured Series 2011A-1, 5.000%, 6/01/18 Collier County Educational Facilities Authority, Florida, Revenue Bonds, Hodges University,	No Opt. Call	Baa1	155,796
150				266,675
270				
80		No Opt. Call	A+	88,616
160		No Opt. Call	A+	180,818
370		11/23 at 100.00	BBB–	362,408

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	Series 2013, 6.000%, 11/01/33 Florida Citizens Property Insurance Corporation, High Risk Account Revenue Bonds, Series 2007A:			
1,215	5.000%, 3/01/15 – NPFPG Insured	No Opt. Call	A+	1,278,107
340	5.000%, 3/01/16 – NPFPG Insured Florida Citizens Property Insurance Corporation, Personal and Commercial Lines Account Bonds, Senior Secured Series 2012A-1:	No Opt. Call	A+	370,328
50	5.000%, 6/01/18	No Opt. Call	A+	56,506
455	5.000%, 6/01/20 Florida Department of Environmental Protection, Florida Forever Revenue Bonds, Series 2007B,	No Opt. Call	A+	516,530
600	5.000%, 7/01/19 – NPFPG Insured	7/17 at 101.00	AA–	668,742
520	Halifax Hospital Medical Center, Florida, Revenue Bonds, Series 2006, 5.250%, 6/01/26	6/16 at 100.00	A–	524,342
	Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2009:			
10	5.500%, 6/01/29 – AGM Insured	6/19 at 100.00	AA–	10,483
10	5.625%, 6/01/34 – AGC Insured	6/19 at 100.00	AA–	10,319
	North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010,			
750	5.000%, 10/01/20	No Opt. Call	A	815,543
	Orange County School Board, Florida, Certificates of Participation, Series 2005B,			
270	5.000%, 8/01/25 – AMBAC Insured	8/15 at 100.00	Aa2	286,778
	Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2005, 5.000%,			
2,000	10/01/22 – AMBAC Insured	10/15 at 100.00	AA–	2,142,480
	Port Everglades Authority, Florida, Port Facilities Revenue Bonds, Series 1986,			
130	7.125%, 11/01/16 (ETM)	No Opt. Call	Aaa	145,089
	South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System			
680	Obligation Group, Series 2007, 5.000%, 8/15/27	8/17 at 100.00	AA	720,712
	Tampa, Florida, Cigarette Tax Allocation Bonds, H. Lee Moffitt Cancer Center Project, Refunding & Capital Improvement Series 2012A:			
100	5.000%, 9/01/22	No Opt. Call	A+	113,335
350	5.000%, 9/01/23	9/22 at 100.00	A+	389,305
150	5.000%, 9/01/25	9/22 at 100.00	A+	163,062

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8,240	Total Florida			8,843,503
	Georgia – 1.1%			
	Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%,	8/22 at 100.00	A (4)	345,540
300	8/01/25 (Pre-refunded 8/01/22) – NPMG Insured Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University Project, Refunding Series 2012C, 5.250%,	10/22 at 100.00	Baa2	980,928
900	10/01/23			
1,200	Total Georgia			1,326,468
	Guam – 0.1%			
	Guam Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2013,	7/23 at 100.00	A–	135,733
140	5.500%, 7/01/43			
	Hawaii – 0.2%			
	Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaii Pacific University, Series 2013A, 6.250%, 7/01/27	7/23 at 100.00	BB+	198,026
200	Idaho – 0.1%			
	Madison County, Idaho, Hospital Revenue Certificates of Participation, Madison Memorial Hospital, Series 2006, 5.250%, 9/01/37	9/16 at 100.00	BB+	90,053
100	Illinois – 13.3%			
	Chicago, Illinois, Tax Increment Allocation Bonds, Irving/Cicero Redevelopment Project, Series 1998, 7.000%, 1/01/14	No Opt. Call	N/R	200,000
200	Cook County Township High School District 208, Illinois, General Obligation Bonds, Series 2006, 5.000%, 12/01/21 – NPMG Insured	12/15 at 100.00	Aa3	1,609,365
1,500	Cook County, Illinois, General Obligation Bonds, Refunding Series 2012C, 5.000%,			
325	11/15/21	No Opt. Call	AA	362,963
	Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%,	3/17 at 100.00	AA–	2,153,740
2,000	3/01/28 –			
	AGC Insured			
	Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2012, 5.000%,	9/22 at 100.00	A–	459,272
455	9/01/27			
	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Series 2007A,	11/17 at 100.00	A	658,822
640	5.750%, 11/15/37			
	Illinois Finance Authority, Revenue Bonds, Roosevelt University, Series 2007, 5.250%,	4/17 at 100.00	BBB	253,818
250	4/01/22			
700		2/14 at 100.00	BBB–	701,512

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	Illinois Health Facilities Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 1999, 5.500%, 8/15/19			
110	Illinois State, General Obligation Bonds, Refunding Series 2006, 5.000%, 1/01/15	No Opt. Call	A-	114,677
290	Illinois State, General Obligation Bonds, Refunding Series 2007B, 5.000%, 1/01/16	No Opt. Call	A-	311,834
425	Illinois State, General Obligation Bonds, Refunding Series 2008, 4.250%, 4/01/16	No Opt. Call	A-	453,488
1,165	Illinois State, General Obligation Bonds, Refunding Series 2010, 5.000%, 1/01/19	No Opt. Call	A-	1,297,041
	Illinois State, General Obligation Bonds, Refunding Series 2012:			
390	5.000%, 8/01/20	No Opt. Call	A-	428,832
320	5.000%, 8/01/21	No Opt. Call	A-	346,221
275	5.000%, 8/01/23	No Opt. Call	A-	292,240
110	5.000%, 8/01/24	8/22 at 100.00	A-	115,213
230	Illinois State, General Obligation Bonds, Series 2006, 5.000%, 1/01/17	1/16 at 100.00	A-	246,132
25	Illinois State, General Obligation Bonds, Series 2007A, 5.500%, 6/01/15	No Opt. Call	A-	26,627
300	Illinois State, General Obligation Bonds, Series 2012A, 4.000%, 1/01/20	No Opt. Call	A-	314,343
	Illinois State, General Obligation Bonds, Series 2013:			
280	5.500%, 7/01/25	7/23 at 100.00	A-	301,683
240	5.500%, 7/01/26	7/23 at 100.00	A-	256,001
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	1,201,695
1,000	Peoria Public Building Commission, Illinois, School District Facility Revenue Bonds, Peoria	12/18 at 79.62	AA-	674,630
	County School District 150 Project, Series 2009A, 0.000%, 12/01/22 – AGC Insured			
500	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010:			
	5.000%, 6/01/19	No Opt. Call	A	567,825
1,000	5.250%, 6/01/21	No Opt. Call	A	1,138,520
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	831,768
500	Sterling, Whiteside County, Illinois, General Obligation Bonds, Alternate Revenue Source, Series 2012, 4.000%, 11/01/22	No Opt. Call	A+	509,985
355	Will, Grundy, Kendall, LaSalle, Kankakee, Livingston and Cook Counties Community	6/18 at 100.00	AA	376,165

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	College			
	District 525 Joliet Junior College, Illinois,			
	General Obligation Bond, Series 2008,			
	5.750%, 6/01/28			
	Williamson & Johnson Counties Community			
620	Unit School District 2, Marion, Illinois,	10/19 at		
	Limited Tax	103.00	BBB	663,022
	General Obligation Lease Certificates, Series			
	2011, 7.000%, 10/15/22			
16,260	Total Illinois			16,867,434
	Indiana – 1.6%			
	Indiana Finance Authority, Educational			
	Facilities Revenue Bonds, Drexel Foundation	10/19 at		
210	For	100.00	BB–	214,059
	Educational Excellence, Inc., Series 2009A,			
	6.000%, 10/01/21			
	Indiana Finance Authority, Private Activity			
180	Bonds, Ohio River Bridges East End Crossing	1/17 at 100.00	BBB	191,907
	Project, Series 2013B, 5.000%, 1/01/19			
	(Alternative Minimum Tax)			
	Indiana Health Facility Financing Authority,			
	Revenue Bonds, Community Hospitals of			
1,000	Indiana,	5/15 at 100.00	N/R (4)	1,062,890
	Series 2005A, 5.000%, 5/01/35 (Pre-refunded			
	5/01/15) – AMBAC Insured			
	Jasper County, Indiana, Pollution Control			
	Revenue Refunding Bonds, Northern Indiana			
250	Public	No Opt. Call	A	284,910
	Service Company Project, Series 1994A			
	Remarketed, 5.850%, 4/01/19 – NPMG Insured			
	Lake County Building Corporation, Indiana,			
250	First Mortgage Bonds, Series 2012, 4.750%,			
	2/01/21	No Opt. Call	N/R	252,405
1,890	Total Indiana			2,006,171
	Iowa – 0.7%			
	Ames, Iowa, Hospital Revenue Bonds, Mary			
	Greeley Medical Center, Series 2011, 5.250%,			
500	6/15/27	6/20 at 100.00	A2	519,545
	Iowa Finance Authority, Iowa, Midwestern			
	Disaster Area Revenue Bonds, Iowa Fertilizer			
335	Company	No Opt. Call	BB–	322,371
	Project, Series 2013, 5.000%, 12/01/19			
835	Total Iowa			841,916
	Kansas – 0.1%			
	Wyandotte County-Kansas City Unified			
	Government, Kansas, Sales Tax Special			
245	Obligation Capital	No Opt. Call	BBB+	165,904
	Appreciation Revenue Bonds Redevelopment			
	Project Area B – Major Multi-Sport Athletic			
	Complex			

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	Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21 Kentucky – 1.4%			
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–	334,409
200	Kentucky Housing Corporation, Housing Revenue Bonds, Series 2005G, 5.000%, 7/01/30 (Alternative Minimum Tax)	1/15 at 100.60	AAA	202,580
385	Kentucky Public Transportation Infrastructure Authority, First Tier Toll Revenue Bonds, Downtown Crossing Project, Series 2013A, 5.000%, 7/01/17	No Opt. Call	Baa3	425,367
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	357,228
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–	150,182
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	A1	321,302
1,720	Total Kentucky Louisiana – 1.3%			1,791,068
935	Louisiana Public Facilities Authority, Revenue Bonds, Baton Rouge General Hospital, Series 2004, 5.250%, 7/01/24 (Pre-refunded 7/01/14) – NPPFG Insured	7/14 at 100.00	A (4)	957,608
255	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38	5/17 at 100.00	Baa1	251,022
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	380,599
1,575	Total Louisiana Maine – 0.1%			1,589,229

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25	Maine Health and Higher Educational Facilities Authority Revenue Bonds, Eastern Maine Medical Center Obligated Group Issue, Series 2013, 3.000%, 7/01/23	No Opt. Call	Baa1	22,919
35	Portland, Maine, General Airport Revenue Bonds, Refunding Series 2013, 5.000%, 7/01/22	No Opt. Call	BBB+	38,846
60	Total Maine			61,765
500	Massachusetts – 1.4% Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19	10/17 at 100.00	N/R	500,130
250	Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street	2/14 at 100.00	A	248,593
100	Redevelopment, M/SRBC Project, Series 2002A, 5.125%, 2/01/34 – NPFG Insured			
470	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A: 5.200%, 1/01/20 – AMBAC Insured (Alternative Minimum Tax)	1/14 at 100.00	N/R	98,735
500	5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	7/14 at 100.00	N/R	429,975
1,820	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/30 (Pre-refunded 8/15/15)	8/15 at 100.00	Aa2 (4)	540,443
	Total Massachusetts			1,817,876
400	Michigan – 2.7% Detroit Downtown Development Authority, Michigan, Tax Increment Refunding Bonds, Development Area 1 Projects, Series 1996B, 0.000%, 7/01/23	No Opt. Call	A–	214,272
1,000	Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/18 – NPFG Insured (5)	4/14 at 100.00	A	946,360
50	Detroit, Michigan, Second Lien Sewerage Disposal System Revenue Bonds, Series 2005A, 5.000%, 7/01/35 – NPFG Insured	7/15 at 100.00	A	44,838
150	Detroit, Michigan, Senior Lien Sewerage Disposal System Revenue Bonds, Series 2001B, 5.500%, 7/01/29 – FGIC Insured	No Opt. Call	A	145,589
280	Michigan Finance Authority, Revenue Bonds, Detroit City School District, Series 2012, 5.000%, 6/01/18	No Opt. Call	A+	306,698

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200	Michigan Finance Authority, Unemployment Obligation Assessment Revenue Bonds, Series 2012B, 5.000%, 7/01/22	7/16 at 100.00	AAA	218,114
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+	1,007,470
500	Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16	No Opt. Call	A	555,760
3,580	Total Michigan Minnesota – 0.2%			3,439,101
260	Northern Municipal Power Agency, Minnesota, Electric System Revenue Bonds, Refunding Series 2009A, 5.000%, 1/01/15 – AGC Insured Mississippi – 0.5%	No Opt. Call	AA–	272,394
100	Mississippi Hospital Equipment and Facilities Authority, Revenue Bonds, Baptist Memorial Healthcare, Series 2004B-1: 5.000%, 9/01/16	9/14 at 100.00	AA–	102,753
300	5.000%, 9/01/24	9/14 at 100.00	AA–	307,857
250	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company, Series 2006A, 4.800%, 8/01/30	2/14 at 100.00	BBB	245,780
650	Total Mississippi Missouri – 1.3%			656,390
100	Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds, Saint Louis College of Pharmacy, Series 2013, 5.250%, 5/01/33	5/23 at 100.00	BBB+	100,212
315	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)	376,718
1,000	St. Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series 2005, 5.500%, 7/01/19 – NPFPG Insured	No Opt. Call	A	1,172,900
1,415	Total Missouri Montana – 0.3%			1,649,830
260	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	238,113
90	University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPFPG Insured	3/14 at 100.00	A (4)	103,589

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	(ETM)			
350	Total Montana Nebraska – 0.9%			341,702
1,000	Dodge County School District 1, Nebraska, Fremont Public Schools, General Obligation Bonds, Series 2004, 5.000%, 12/15/19 (Pre-refunded 12/15/14) – AGM Insured	12/14 at 100.00	Aa3 (4)	1,045,980
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–	106,079
1,100	Total Nebraska Nevada – 1.8%			1,152,059
1,000	Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42	1/20 at 100.00	A+	1,067,420
250	Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30	6/19 at 100.00	BBB–	269,475
50	Las Vegas, Nevada, Special Improvement District 607 Providence, Local Improvement Refunding Bonds, Series 2013, 5.000%, 6/01/22	No Opt. Call	N/R	50,562
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	857,313
2,075	Total Nevada New Hampshire – 0.5%			2,244,770
600	New Hampshire Health and Education Facilities Authority, Hospital Revenue Bonds, Spere Memorial Hospital, Series 2004, 5.500%, 7/01/25 (Pre-refunded 7/01/15)	7/15 at 100.00	N/R (4)	646,332
190	New Jersey – 5.1% 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	186,077
230	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004: 5.375%, 6/15/14 (ETM)	No Opt. Call	Aaa	235,490
15	5.375%, 6/15/15 – RAAI Insured (ETM)	No Opt. Call	Aaa	16,116
120	5.500%, 6/15/16 – RAAI Insured (ETM)	No Opt. Call	Aaa	134,820
60	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: 4.000%, 6/15/19	No Opt. Call	BBB+	63,629

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200	5.000%, 6/15/20	No Opt. Call	BBB+	219,964
300	5.000%, 6/15/21	No Opt. Call	BBB+	326,229
325	5.000%, 6/15/22	No Opt. Call	BBB+	351,777
350	5.000%, 6/15/23	6/22 at 100.00	BBB+	374,262
210	5.000%, 6/15/24	6/22 at 100.00	BBB+	220,655
500	5.000%, 6/15/25	6/22 at 100.00	BBB+	519,520
150	5.000%, 6/15/26	6/22 at 100.00	BBB+	154,248
85	4.250%, 6/15/27	6/22 at 100.00	BBB+	78,737
300	5.000%, 6/15/28	No Opt. Call	BBB+	300,609
	New Jersey Economic Development Authority, Private Activity Bonds, The			
150	Goethals Bridge Replacement Project, Series 2013, 5.000%, 1/01/28 (Alternative Minimum Tax)	1/24 at 100.00	BBB-	150,939
	New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital			
50	Asset Transformation Program, Series 2008A, 5.250%, 10/01/38	10/18 at 100.00	A+	50,593
	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital			
1,730	Appreciation Series 2010A, 0.000%, 12/15/33	No Opt. Call	A+	576,869
	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/23			
1,515		No Opt. Call	A+	1,702,678
	New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/19			
260		No Opt. Call	A+	300,420
	South Jersey Port Corporation, New Jersey, Marine Terminal Revenue Refunding Bonds, Series			
250	2012Q, 3.000%, 1/01/22	No Opt. Call	A1	245,110
	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement			
300	Asset-Backed Bonds, Series 2007-1A, 4.500%, 6/01/23	6/17 at 100.00	B1	277,125
7,290	Total New Jersey New York – 5.0%			6,485,867
	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue			
220	Bonds, Barclays Center Project, Series 2009, 6.000%, 7/15/30	1/20 at 100.00	BBB-	230,872
	Dormitory Authority of the State of New York, Third General Resolution Revenue			
770	Bonds, State University Educational Facilities Issue, Series 2012A, 5.000%, 5/15/25	5/22 at 100.00	AA-	857,118
415	Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal	2/21 at 100.00	A	441,465

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	2012 Series			
	2011A, 5.750%, 2/15/47			
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2000A:			
170	0.000%, 6/01/22 – AGM Insured	No Opt. Call	AA–	129,926
30	0.000%, 6/01/24 – AGM Insured	No Opt. Call	AA–	20,537
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A:			
145	4.000%, 12/01/16 – AGM Insured	No Opt. Call	AA–	155,678
130	5.000%, 12/01/26 – SYNCORA GTY Insured	6/16 at 100.00	A–	135,526
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B,			
25	5.000%, 12/01/35 – AGM Insured	6/16 at 100.00	AA–	25,384
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B,			
150	5.000%, 12/01/35	6/16 at 100.00	A–	150,891
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006C,			
25	5.000%, 9/01/35	9/16 at 100.00	A–	25,149
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006D,			
405	5.000%, 9/01/25 – NPFPG Insured	9/16 at 100.00	A	433,787
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006E:			
150	5.000%, 12/01/17 – FGIC Insured	12/16 at 100.00	A	166,059
395	5.000%, 12/01/18 – NPFPG Insured	12/16 at 100.00	A	435,017
210	5.000%, 12/01/21 – FGIC Insured	12/16 at 100.00	A	229,322
150	5.000%, 12/01/22 – FGIC Insured	12/16 at 100.00	A	162,455
	Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2006F,			
190	5.000%, 5/01/19 – NPFPG Insured	11/16 at 100.00	A	208,001
	New York State Thruway Authority, General Revenue Junior Indebtedness Obligations, Series			
575	2013A, 5.000%, 5/01/19	No Opt. Call	A–	661,221
	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and			

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	State Contingency Contract-Backed Bonds, Series 2011B:			
360	5.000%, 6/01/17	No Opt. Call	AA-	409,309
565	5.000%, 6/01/18	No Opt. Call	AA-	651,767
	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2013B:			
100	5.000%, 6/01/20	6/15 at 100.00	AA-	105,730
150	5.000%, 6/01/21	6/16 at 100.00	AA-	162,399
100	5.000%, 6/01/22	6/17 at 100.00	AA-	110,728
	Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Bonds, Refunding Series 2013B, 5.000%, 11/15/21	No Opt. Call	AA-	468,524
5,830	Total New York North Carolina – 0.2%			6,376,865
	North Carolina Municipal Power Agency 1, Catawba Electric Revenue Bonds, Refunding Series 2012A, 5.000%, 1/01/19	No Opt. Call	A	230,368
200	Ohio – 3.4%			
	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	49,001
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2, 5.125%, 6/01/24	6/17 at 100.00	B-	1,094,318
1,325	Fairfield County, Ohio, Hospital Facilities Revenue Bonds, Fairfield Medical Center Project, Series 2013, 5.000%, 6/15/43	6/23 at 100.00	Baa2	449,486
	Lake County, Ohio, Hospital Facilities Revenue Bonds, Lake Hospital System, Inc., Refunding Series 2008C, 5.500%, 8/15/24	8/18 at 100.00	A3	265,320
250	New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C:			
25	4.000%, 10/01/18	No Opt. Call	A1	27,230
30	4.000%, 10/01/19	No Opt. Call	A1	32,529
40	4.000%, 10/01/20	No Opt. Call	A1	42,913
45	5.000%, 10/01/21	No Opt. Call	A1	50,700
35	5.000%, 10/01/22	No Opt. Call	A1	39,382
2,000		2/31 at 100.00	A+	1,228,440

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	Ohio Turnpike Commission, Turnpike Revenue Bonds, Infrastructure Projects, Junior Lien			
	Convertible Series 2013A-3, 0.000%, 2/15/34			
	Toledo-Lucas County Port Authority, Ohio, Port Revenue Bonds, Cargill Inc., Series 2004B,	No Opt. Call	A	1,048,020
1,000	4.500%, 12/01/15			
5,275	Total Ohio			4,327,339
	Oklahoma – 0.8%			
	Oklahoma Capitol Improvement Authority, State Facilities Revenue Bonds, Series 2005F,			
	5.000%,	7/15 at 100.00	AA	1,047,080
1,000	7/01/27 – AMBAC Insured			
	Pennsylvania – 7.7%			
	Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue	No Opt. Call	BBB–	906,885
935	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+	105,363
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	198,946
200	Series 2009, 7.750%, 12/15/27			
	Pennsylvania Economic Development Financing Authority, Health System Revenue Bonds , Albert	10/19 at 100.00	BBB+	220,961
205	Einstein Healthcare, Series 2009A, 6.250%, 10/15/23			
	Pennsylvania Economic Development Financing Authority, Unemployment Compensation Revenue	7/17 at 100.00	Aaa	241,909
215	Bonds, Series 2012B, 5.000%, 1/01/22			
	Pennsylvania Higher Educational Facilities Authority, College Revenue Bonds, Ninth Series	No Opt. Call	Aaa	367,480
345	1976, 7.625%, 7/01/15 (ETM)			
	Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Arts,	3/14 at 100.00	N/R (4)	254,372
225	Series 1999, 5.150%, 3/15/20 – RAAI Insured (ETM)			
	Pennsylvania Public School Building Authority, Lease Revenue Bonds, School	12/16 at 100.00	AA–	121,039
125				

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580	District of 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	534,047
4,120	Bonds, Series 2010A, 0.000%, 12/01/34 Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Eighteenth Series 2004, 5.000%, 8/01/15 – AMBAC Insured	8/14 at 100.00	BBB+	4,207,089
1,115	Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 – NCFG Insured (ETM)	No Opt. Call	A (4)	1,339,070
865	St. Mary Hospital Authority, Pennsylvania, Health System Revenue Bonds, Catholic Health East, Series 2009D, 6.250%, 11/15/34	5/19 at 100.00	Aa2	937,331
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+	362,261
9,360	Total Pennsylvania Puerto Rico – 0.9%			9,796,753
45	Puerto Rico Aqueduct and Sewerage Authority, Revenue Bonds, Senior Lien Series 2012A, 5.000%, 7/01/22	No Opt. Call	BBB–	32,951
20	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 0.000%, 7/01/19 – AMBAC Insured	No Opt. Call	Baa3	12,971
500	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–	361,745
975	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+	685,220
75	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 0.000%, 8/01/32	No Opt. Call	A+	15,094
25	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series	No Opt. Call	A+	2,935

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	2010C, 0.000%, 8/01/38 Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/17 – SYNCORA GTY Insured	No Opt. Call	BBB–	22,679
25				
1,665	Total Puerto Rico Rhode Island – 1.3% Rhode Island Health and Educational Building Corporation, Revenue Bonds, Care New England			1,133,595
200	Health System, Series 2013A, 5.500%, 9/01/28 Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A:	9/23 at 100.00	BBB	198,000
430	6.125%, 6/01/32	6/14 at 100.00	BBB+	422,527
1,020	6.250%, 6/01/42	6/14 at 100.00	BBB–	982,597
1,650	Total Rhode Island South Carolina – 4.9% Greenville County School District, South Carolina, Installment Purchase Revenue Bonds, Series 2006, 5.000%, 12/01/24			1,603,124
510	Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%, 1/01/19 – FGIC Insured (ETM)	12/16 at 100.00	AA	555,859
1,540	Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%, 1/01/19 – FGIC Insured	No Opt. Call	Baa1 (4)	1,932,715
3,025	Total South Carolina South Dakota – 0.8% South Dakota Health and Educational Facilities Authority, Revenue Bonds, Sanford Health, Series 2007, 5.000%, 11/01/27	No Opt. Call	Baa1	3,702,237
5,075	Tennessee – 0.2% Knox County Health, Educational and Housing Facility Board, Tennessee, Hospital Revenue Refunding Bonds, Covenant Health, Series 2012A:	5/17 at 100.00	A+	1,018,300
1,000	4.000%, 1/01/22	No Opt. Call	A	102,864
180	5.000%, 1/01/23	No Opt. Call	A	194,978
280	Total Tennessee Texas – 10.7% Austin, Texas, General Obligation Bonds, Series 2004, 5.000%, 9/01/20 (Pre-refunded 9/01/14) –			297,842
1,055		9/14 at 100.00	AAA	1,089,013

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	NPMG Insured			
	Bexar County Housing Finance Corporation, Texas, FNMA Guaranteed Multifamily			
560	Housing Revenue	No Opt. Call	N/R	580,530
	Bonds, Villas Sonterra Apartments Project, Series 2007A, 4.700%, 10/01/15 (Alternative Minimum Tax)			
	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	139,419
15	5.000%, 5/01/24 – SYNCORA GTY Insured	5/17 at 100.00	A1	16,704
25	5.000%, 5/01/25 – SYNCORA GTY Insured	5/17 at 100.00	A1	27,118
	Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Refunding Series			
10	2010, 5.875%, 5/01/40	5/20 at 100.00	A1	10,547
	Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Series			
10	2006, 4.500%, 5/01/25 – NPMG Insured	5/16 at 100.00	A1	10,275
	Bexar Metropolitan Water District, Texas, Waterworks System Revenue Refunding Bonds, Series 2009:			
20	5.000%, 5/01/29	5/19 at 100.00	A1	20,621
185	5.000%, 5/01/39	5/19 at 100.00	A1	186,970
	Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas			
25	Utilities	3/14 at 100.00	CC	749
	Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory put 5/01/14)			
	Brazos River Authority, Texas, Collateralized Revenue Bonds, CenterPoint Energy Inc., Refunding Series 2004B, 4.250%, 12/01/17 – FGIC Insured			
2,000	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2005, 5.000%,	6/14 at 100.00	A	2,028,820
	1/01/45 (Pre-refunded 1/01/15) – FGIC Insured			
5	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011, 6.250%, 1/01/46	1/15 at 100.00	A (4)	5,238
500	Denton Independent School District, Denton County, Texas, General Obligation Bonds, Series	1/21 at 100.00	Baa2	515,110
1,875	2006, 5.000%, 8/15/20	8/16 at 100.00	AAA	2,077,650
	Grand Parkway Transportation Corporation, Texas, System Toll Revenue Bonds, Subordinate Lien			
610		2/14 at 100.00	AA+ (4)	611,202

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1,000	Series 2013C, 2.000%, 10/01/17 (Mandatory put 2/15/14) (Pre-refunded 2/15/14) Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25 Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Project, Series 2001B, 0.000%, 9/01/23 – AMBAC Insured Kerrville Health Facilities Development Corporation, Texas, Revenue Bonds, Sid Peterson Memorial Hospital Project, Series 2005, 5.125%, 8/15/26 Love Field Airport Modernization Corporation, Texas, Special Facilities Revenue Bonds, Southwest Airlines Company, Series 2010, 5.250%, 11/01/40 McCamey County Hospital District, Texas, General Obligation Bonds, Series 2013: 5.000%, 12/01/25	9/16 at 100.00	A2	1,083,360
500	5.250%, 12/01/28 North Central Texas Health Facilities Development Corporation, Texas, Revenue Bonds, Children's Medical Center Dallas Project, Series 2012: 5.000%, 8/15/24	No Opt. Call	A2	318,905
300	5.000%, 8/15/25	2/16 at 100.00	BBB–	301,665
200	5.000%, 8/15/25	11/20 at 100.00	BBB–	199,984
100	5.000%, 8/15/25	No Opt. Call 12/25 at 100.00	Baa2	101,583
100	5.000%, 8/15/25	8/22 at 100.00	Baa2	99,637
400	5.000%, 8/15/25	8/22 at 100.00	AA	438,924
380	5.000%, 8/15/25	8/22 at 100.00	AA	412,300
1,060	North Texas Tollway Authority, Second Tier System Revenue Refunding Bonds, Series 2008F, 5.750%, 1/01/38 North Texas Tollway Authority, Special Projects System Revenue Bonds, Current Interest Series 2011D, 5.000%, 9/01/24 North Texas Tollway Authority, Special Projects System Revenue Bonds, Series 2011A: 0.000%, 9/01/43	1/18 at 100.00	A3	1,108,410
750	0.000%, 9/01/45	9/21 at 100.00	AA+	834,450
100	Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Series 2006B, 0.720%, 12/15/17	9/31 at 100.00	AA+	68,023
490		9/31 at 100.00	AA+	369,225
860		6/14 at 100.00	A–	854,453

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100	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/32	No Opt. Call	A3	94,831
13,360	Total Texas			13,605,716
	Virgin Islands – 0.4%			
525	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29	10/20 at 100.00	BBB	520,443
	Virginia – 0.6%			
250	Virginia College Building Authority, Educational Facilities Revenue Refunding Bonds, Marymount University, Series 1998, 5.100%, 7/01/18 – RAAI Insured	7/14 at 100.00	N/R	250,515
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–	484,055
750	Total Virginia			734,570
	Washington – 1.6%			
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	1,065,897
330	Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 3, Series 1989B, 7.125%, 7/01/16 – NPMFG Insured	No Opt. Call	Aa1	383,440
585	Whidbey Island Public Hospital District, Island County, Washington, General Obligation Bonds, Whidbey General Series 2013, 5.500%, 12/01/33	12/22 at 100.00	A2	600,935
1,965	Total Washington			2,050,272
	Wisconsin – 2.1%			
755	University of Wisconsin Hospitals and Clinics Authority, Revenue Bonds, Refunding Series 2013A: 4.000%, 4/01/20	No Opt. Call	Aa3	805,366
25	5.000%, 4/01/21	No Opt. Call	Aa3	27,907
15	5.000%, 4/01/22	No Opt. Call	Aa3	16,691
25	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010A, 5.625%, 4/15/33	4/15 at 100.00	A	25,217
320	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20	No Opt. Call	A	354,560

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675	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2012A, 5.000%, 7/15/25	7/21 at 100.00	A	703,121
30	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Ministry Health Care, Inc., Refunding 2012C, 5.000%, 8/15/17	No Opt. Call	A+	33,711
500	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A: 5.250%, 8/15/18	8/16 at 100.00	A-	540,880
180	5.250%, 8/15/34	8/16 at 100.00	A-	174,371
2,525	Total Wisconsin			2,681,824
\$ 125,065	Total Municipal Bonds (cost \$121,357,490)			124,445,008

Principal
Amount

(000)	Description (1)	Coupon	Maturity (3)	Ratings	Value
	CORPORATE BONDS – 0.0%				
	Nevada – 0.0%				\$
\$ 16	Las Vegas Monorail Company, Senior Interest Bonds (6), (7)	5.500%	7/15/19	N/R	2,790
4	Las Vegas Monorail Company, Senior Interest Bonds (6), (7)	3.000%	7/15/55	N/R	590
\$ 20	Total Corporate Bonds (cost \$787)				3,380
	Total Long-Term Investments (cost \$121,358,277)				124,448,388
	Other Assets Less Liabilities – 1.9%				2,393,547
					\$
	Net Assets – 100%				126,841,935

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	\$ –	\$124,445,008	\$ –	\$124,445,008
Corporate Bonds	–	–	3,380	3,380
Total	\$ –	\$124,445,008	\$3,380	\$124,448,388

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 December 31, 2013, the cost of investments was \$121,161,756.

Gross unrealized appreciation and gross unrealized depreciation of investments as of December 31, 2013, were as follows:

Gross unrealized:	
Appreciation	\$ 4,686,217

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Depreciation	(1,399,585)
Net unrealized appreciation (depreciation) of investments	\$ 3,286,632

- (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.
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.
- (3) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
- (4) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (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.
- (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: February 28, 2014

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: February 28, 2014

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

Date: February 28, 2014