

NUVEEN SELECT MATURITIES MUNICIPAL FUND  
Form N-Q  
August 29, 2011

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: 6/30/11

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

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



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Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)  
 Nuveen Select Maturities Municipal Fund (NIM)  
 June 30, 2011

| Principal Amount | Description (1)  | Optional Call Provisions (2) | Ratings (3) | Value     |
|------------------|--|------------------------------|-------------|-----------|
| (000)            | Alabama – 2.7%   |                              |             |           |
|                  | Alabama 21st Century Authority, Tobacco Settlement Revenue Bonds, Series 2001:                 |                              |             |           |
| \$               |  | 12/11 at                     |             | \$        |
| 2,000            | 5.750%, 12/01/17   | 101.00                       | A–          | 2,038,000 |
|                  |  | 12/11 at                     |             |           |
| 200              | 5.500%, 12/01/21   | 101.00                       | A–          | 201,022   |
|                  | Birmingham Special Care Facilities Financing Authority, Alabama, Revenue Bonds, Baptist Health | 11/15 at                     |             |           |
| 180              | System Inc., Series 2005A, 5.000%, 11/15/30  | 100.00                       | Baa2        | 154,913   |
|                  | Jefferson County, Alabama, Sewer Revenue Refunding Warrants, Series 2003B, 5.250%, 2/01/12 –   | 8/11 at                      |             |           |
| 500              | AGM Insured  | 100.00                       | AA+         | 493,905   |
|                  | Marshall County Healthcare Authority, Alabama, Revenue Bonds, Series 2002A, 6.250%, 1/01/22    | 1/12 at                      |             |           |
| 500              |  | 101.00                       | A–          | 509,640   |
| 3,380            | Total Alabama  |                              |             | 3,397,480 |
|                  | Alaska – 0.3%  |                              |             |           |
|                  | Valdez, Alaska, Marine Terminal Revenue Refunding Bonds, BP Pipelines Inc. Project, Refunding  | No Opt. Call                 |             |           |
| 305              | Series 2003B, 5.000%, 1/01/21  |                              | A           | 334,731   |
|                  | Arizona – 1.0%   |                              |             |           |
|                  | Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc      |                              |             |           |
|                  | Prepay Contract Obligations, Series 2007:  |                              |             |           |
|                  |  | No Opt. Call                 |             |           |
| 100              | 5.000%, 12/01/17   |                              | A           | 102,449   |
|                  |  | No Opt. Call                 |             |           |
| 85               | 5.250%, 12/01/19   |                              | A           | 86,981    |
|                  |  | No Opt. Call                 |             |           |
| 35               | 5.000%, 12/01/32   |                              | A           | 31,510    |
|                  |  | No Opt. Call                 |             |           |
| 380              | 5.000%, 12/01/37   |                              | A           | 336,802   |
|                  | Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series      | 10/11 at                     |             |           |
| 750              | 2007, 4.500%, 4/01/17  | 100.00                       | A–          | 751,958   |
| 1,350            | Total Arizona  |                              |             | 1,309,700 |
|                  | Arkansas – 3.0%  |                              |             |           |
|                  | Jefferson County, Arkansas, Pollution Control Revenue Bonds, Entergy Arkansas Inc. Project,    | 12/11 at                     |             |           |
| 1,500            |  | 100.00                       | A–          | 1,502,100 |

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|       |   |          |         |           |
|-------|---|----------|---------|-----------|
|       | Series 2006, 4.600%, 10/01/17   |          |         |           |
|       | Jonesboro, Arkansas, Industrial Development Revenue Bonds,            | No Opt.  |         |           |
| 1,000 | Anheuser Busch Inc. Project, Series                                   | Call     | A-      | 1,050,910 |
|       | 2002, 4.600%, 11/15/12  |          |         |           |
|       | North Little Rock, Arkansas, Electric Revenue Refunding Bonds,        | No Opt.  |         |           |
| 1,140 | Series 1992A, 6.500%, 7/01/15 –                                       | Call     | Baa1    | 1,236,467 |
|       | NPFG Insured  |          |         |           |
| 3,640 | Total Arkansas  |          |         | 3,789,477 |
|       | California – 2.6%   |          |         |           |
|       | California Health Facilities Financing Authority, Revenue Bonds,      | 7/15 at  |         |           |
| 355   | Catholic Healthcare West,   | 100.00   | A       | 367,208   |
|       | Series 2008H, 5.125%, 7/01/22   |          |         |           |
|       | California State, General Obligation Bonds, Various Purpose Series    | 3/20 at  |         |           |
| 500   | 2010, 5.500%, 3/01/40   | 100.00   | A1      | 514,010   |
|       | Ceres Unified School District, Stanislaus County, California, General | 8/12 at  |         |           |
| 1,000 | Obligation Bonds, Series  | 32.87    | A+      | 237,350   |
|       | 2002B, 0.000%, 8/01/31 – FGIC Insured                                 |          |         |           |
|       | Golden State Tobacco Securitization Corporation, California,          | 6/17 at  |         |           |
| 260   | Tobacco Settlement Asset-Backed                                       | 100.00   | BBB-    | 216,593   |
|       | Bonds, Series 2007A-1, 4.500%, 6/01/27                                |          |         |           |
|       | Moulton Niguel Water District, California, Certificates of            |          |         |           |
|       | Participation, Refunding Series 2003:                                 |          |         |           |
|       |   | No Opt.  |         |           |
| 250   | 5.000%, 9/01/21 – AMBAC Insured                                       | Call     | AA+     | 266,873   |
|       |   | No Opt.  |         |           |
| 250   | 5.000%, 9/01/22 – AMBAC Insured                                       | Call     | AA+     | 263,850   |
|       |   | No Opt.  |         |           |
| 500   | 5.000%, 9/01/23 – AMBAC Insured                                       | Call     | AA+     | 524,350   |
|       | Palomar Pomerado Health, California, General Obligation Bonds,        | No Opt.  |         |           |
| 2,000 | Series 2009A, 0.000%, 8/01/25 –                                       | Call     | AA+     | 869,480   |
|       | AGC Insured   |          |         |           |
| 5,115 | Total California  |          |         | 3,259,714 |
|       | Colorado – 10.0%  |          |         |           |
|       | Centennial Downs Metropolitan District, Colorado, General             | 12/14 at |         |           |
| 2,895 | Obligation Bonds, Series 1999,  | 100.00   | N/R     | 2,940,857 |
|       | 5.000%, 12/01/20 – AMBAC Insured                                      |          |         |           |
|       | Colorado Educational and Cultural Facilities Authority, Charter       | 7/12 at  |         |           |
| 1,070 | School Revenue Bonds, Douglas   | 100.00   | BBB     | 1,063,152 |
|       | County School District RE-1 – DCS Montessori School, Series 2002A,    |          |         |           |
|       | 6.000%, 7/15/22   |          |         |           |
|       | Colorado Educational and Cultural Facilities Authority, Revenue       | 12/13 at |         |           |
| 1,175 | Bonds, Classical Academy  | 100.00   | A       | 1,195,692 |
|       | Charter School, Series 2003, 4.500%, 12/01/18 – SYNCORA GTY           |          |         |           |
|       | Insured   |          |         |           |
|       | Colorado Housing Finance Authority, Single Family Program Senior      | 10/11 at |         |           |
| 160   | Bonds, Series 2000D-2,  | 105.00   | AA      | 170,402   |
|       | 6.900%, 4/01/29 (Alternative Minimum Tax)                             |          |         |           |
|       | Denver Health and Hospitals Authority, Colorado, Healthcare           | 12/11 at |         |           |
| 1,025 | Revenue Bonds, Series 2001A,  | 100.00   | N/R (4) | 1,049,446 |
|       | 6.000%, 12/01/23 (Pre-refunded 12/01/11)                              |          |         |           |
| 1,465 |   |          | N/R     | 1,444,065 |

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|        |   |                    |        |            |
|--------|---|--------------------|--------|------------|
|        | Denver West Metropolitan District, Colorado, General Obligation Refunding and Improvement Bonds, Series 2003, 4.500%, 12/01/18 – RAAI Insured                               | 12/13 at<br>100.00 |        |            |
| 1,500  | E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2007C-2, 5.000%, 9/01/39 (Mandatory put 9/01/13) – NPFG Insured                                      | No Opt.<br>Call    | Baa1   | 1,587,585  |
| 1,000  | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%, 3/01/36 – NPFG Insured  | No Opt.<br>Call    | Baa1   | 152,980    |
| 200    | Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010, 6.000%, 1/15/41                                   | 7/20 at<br>100.00  | Baa3   | 201,102    |
| 2,845  | University of Colorado Hospital Authority, Revenue Bonds, Series 2001A, 5.600%, 11/15/21 (Pre-refunded 11/15/11)  | 11/11 at<br>100.00 | A3 (4) | 2,902,327  |
| 13,335 | Total Colorado Connecticut – 1.5%   |                    |        | 12,707,608 |
|        | Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:  |                    |        |            |
| 265    | 5.500%, 1/01/14 (Alternative Minimum Tax)   | 1/12 at<br>100.00  | BBB    | 265,734    |
| 1,570  | 5.500%, 1/01/15 (Alternative Minimum Tax)   | 7/11 at<br>100.00  | BBB    | 1,572,371  |
| 1,835  | Total Connecticut Florida – 6.5%  |                    |        | 1,838,105  |
| 160    | Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal Account Senior Secured Series 2011A-1, 5.000%, 6/01/18 (WI/DD, Settling 7/14/11) | No Opt.<br>Call    | A+     | 167,568    |
| 2,400  | Deltona, Florida, Utility Systems Water and Sewer Revenue Bonds, Series 2003, 5.250%, 10/01/17 – NPFG Insured   | 10/13 at<br>100.00 | A1     | 2,507,064  |
|        | Florida Citizens Property Insurance Corporation, High Risk Account Revenue Bonds, Series 2007A:   |                    |        |            |
| 1,000  | 5.000%, 3/01/15 – NPFG Insured  | No Opt.<br>Call    | A+     | 1,069,650  |
| 125    | 5.000%, 3/01/16 – NPFG Insured  | No Opt.<br>Call    | A+     | 134,133    |
| 600    | Florida Department of Environmental Protection, Florida Forever Revenue Bonds, Series 2007B, 5.000%, 7/01/19 – NPFG Insured   | 7/17 at<br>101.00  | AA–    | 659,034    |
| 15     | JEA, Florida, Electric Revenue Certificates, Series 1973-2, 6.800%, 7/01/12 (ETM)   | No Opt.<br>Call    | AAA    | 15,451     |
|        | Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2009:  |                    |        |            |
| 10     | 5.500%, 6/01/29 – AGM Insured   | 6/19 at<br>100.00  | AA+    | 10,228     |
| 10     | 5.625%, 6/01/34 – AGC Insured   | 6/19 at<br>100.00  | AA+    | 10,114     |
| 750    |   |                    | BBB    | 766,673    |

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|       |   |                    |         |           |
|-------|---|--------------------|---------|-----------|
|       | North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010, 5.000%, 10/01/20   | No Opt.<br>Call    |         |           |
| 2,000 | Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2005, 5.000%, 10/01/22 – AMBAC Insured  | 10/15 at<br>100.00 | A+      | 2,055,720 |
| 235   | Port Everglades Authority, Florida, Port Facilities Revenue Bonds, Series 1986, 7.125%, 11/01/16 (ETM)  | No Opt.<br>Call    | AAA     | 271,984   |
| 500   | South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System Obligation Group, Series 2007, 5.000%, 8/15/27  | 8/17 at<br>100.00  | AA      | 509,740   |
| 7,805 | Total Florida<br>Georgia – 0.3%   |                    |         | 8,177,359 |
| 380   | Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%, 8/01/25 (Pre-refunded 8/01/22) – NPMFG Insured<br>Idaho – 0.1%   | 8/22 at<br>100.00  | AAA     | 435,199   |
| 100   | Madison County, Idaho, Hospital Revenue Certificates of Participation, Madison Memorial Hospital, Series 2006, 5.250%, 9/01/37<br>Illinois – 14.8%  | 9/16 at<br>100.00  | BB+     | 77,498    |
| 440   | Chicago, Illinois, Tax Increment Allocation Bonds, Irving/Cicero Redevelopment Project, Series 1998, 7.000%, 1/01/14  | 1/12 at<br>100.00  | N/R     | 440,660   |
| 1,500 | Cook County Township High School District 208, Illinois, General Obligation Bonds, Series 2006, 5.000%, 12/01/21 – NPMFG Insured  | 12/15 at<br>100.00 | Aa3     | 1,579,035 |
| 2,000 | Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%, 3/01/28 – AGC Insured  | 3/17 at<br>100.00  | AA+     | 2,054,800 |
| 4,740 | Illinois Development Finance Authority, GNMA Collateralized Mortgage Revenue Bonds, Greek American Nursing Home Committee, Series 2000A, 7.600%, 4/20/40  | 10/11 at<br>105.00 | Aaa     | 5,056,201 |
| 2,000 | Illinois Educational Facilities Authority, Revenue Bonds, Art Institute of Chicago, Series 2000, 4.450%, 3/01/34 (Mandatory put 3/01/15)  | 3/14 at<br>102.00  | A+      | 2,134,780 |
| 1,000 | Illinois Educational Facilities Authority, Student Housing Revenue Bonds, Educational Advancement Foundation Fund, University Center Project, Series 2002, 6.625%, 5/01/17 (Pre-refunded 5/01/12) | 5/12 at<br>101.00  | Aaa     | 1,063,090 |
| 80    | Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Series 2007A, 5.750%, 11/15/37  | 11/17 at<br>100.00 | A       | 78,609    |
| 250   | Illinois Finance Authority, Revenue Bonds, Roosevelt University, Series 2007, 5.250%, 4/01/22   | 4/17 at<br>100.00  | Baa2    | 243,373   |
| 20    | Illinois Health Facilities Authority, Revenue Bonds, Condell Medical Center, Series 2002, 5.250%, 5/15/12 (ETM)   | No Opt.<br>Call    | Aaa     | 20,852    |
| 25    | Illinois Health Facilities Authority, Revenue Bonds, Lutheran General Health System, Series   | No Opt.<br>Call    | AA+ (4) | 25,899    |

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1993A, 6.125%, 4/01/12 – AGM Insured (ETM)  
 Illinois Health Facilities Authority, Revenue Bonds, Sherman Health  
 Systems, Series 1997:

|        |   |          |      |            |
|--------|---|----------|------|------------|
|        |   | 2/12 at  |      |            |
| 135    | 5.250%, 8/01/17 – AMBAC Insured                                       | 100.00   | BBB  | 135,096    |
|        |   | 8/11 at  |      |            |
| 85     | 5.250%, 8/01/22 – AMBAC Insured                                       | 100.00   | BBB  | 84,890     |
|        | Illinois Health Facilities Authority, Revenue Bonds, Silver Cross     | 8/11 at  |      |            |
| 700    | Hospital and Medical  | 100.00   | BBB  | 700,714    |
|        | Centers, Series 1999, 5.500%, 8/15/19                                 |          |      |            |
|        | Illinois State, General Obligation Bonds, Refunding Series 2006,      | No Opt.  |      |            |
| 75     | 5.000%, 1/01/15   | Call     | A+   | 81,751     |
|        | Illinois State, General Obligation Bonds, Refunding Series 2007B,     | No Opt.  |      |            |
| 235    | 5.000%, 1/01/16   | Call     | A+   | 256,209    |
|        | Illinois State, General Obligation Bonds, Refunding Series 2008,      | No Opt.  |      |            |
| 315    | 4.250%, 4/01/16   | Call     | A+   | 334,001    |
|        | Illinois State, General Obligation Bonds, Refunding Series 2010,      | No Opt.  |      |            |
| 1,165  | 5.000%, 1/01/19   | Call     | A+   | 1,242,205  |
|        | Illinois State, General Obligation Bonds, Series 2006, 5.000%,        | 1/16 at  |      |            |
| 230    | 1/01/17   | 100.00   | A+   | 247,232    |
|        | Illinois State, General Obligation Bonds, Series 2007A, 5.500%,       | No Opt.  |      |            |
| 25     | 6/01/15   | Call     | A+   | 27,868     |
|        | Illinois, General Obligation Bonds, Illinois FIRST Program, Series    | 12/12 at |      |            |
| 275    | 2002, 5.250%, 12/01/19 –  | 100.00   | AA+  | 285,269    |
|        | AGM Insured   |          |      |            |
|        | Kane & DeKalb Counties, Illinois, Community United School             | No Opt.  |      |            |
| 1,355  | District 301, General Obligation                                      | Call     | A1   | 987,212    |
|        | Bonds, Series 2006, 0.000%, 12/01/18 – NPMFG Insured                  |          |      |            |
|        | Metropolitan Pier and Exposition Authority, Illinois, Dedicated State | 6/13 at  |      |            |
| 55     | Tax Revenue Bonds,  | 100.00   | AAA  | 58,298     |
|        | Series 2002, 5.375%, 6/01/15 – FGIC Insured                           |          |      |            |
|        | Regional Transportation Authority, Cook, DuPage, Kane, Lake,          | No Opt.  |      |            |
| 700    | McHenry and Will Counties,  | Call     | AA   | 865,543    |
|        | Illinois, General Obligation Bonds, Series 1994D, 7.750%, 6/01/19 –   |          |      |            |
|        | FGIC Insured  |          |      |            |
|        | Williamson & Johnson Counties Community Unit School District 2,       | 10/19 at |      |            |
| 750    | Marion, Illinois, Limited Tax   | 103.00   | BBB+ | 765,315    |
|        | General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22  |          |      |            |
| 18,155 | Total Illinois  |          |      | 18,768,902 |
|        | Indiana – 0.4%  |          |      |            |
|        | Indiana Finance Authority, Educational Facilities Revenue Bonds,      | 10/19 at |      |            |
| 250    | Drexel Foundation For   | 100.00   | BBB– | 247,713    |
|        | Educational Excellence, Inc., Series 2009A, 6.000%, 10/01/21          |          |      |            |
|        | Jasper County, Indiana, Pollution Control Revenue Refunding Bonds,    | No Opt.  |      |            |
| 250    | Northern Indiana Public   | Call     | Baa1 | 279,385    |
|        | Service Company Project, Series 1994A Remarketed, 5.850%,             |          |      |            |
|        | 4/01/19 – NPMFG Insured   |          |      |            |
| 500    | Total Indiana   |          |      | 527,098    |
|        | Kansas – 3.1%   |          |      |            |
|        | Wichita, Kansas, Hospital Facilities Revenue Refunding and            | 11/11 at |      |            |
| 3,500  | Improvement Bonds, Via Christi  | 101.00   | A+   | 3,556,173  |

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|-------|--|----------|------|-----------|
|       | Health System Inc., Series 2001-III, 5.500%, 11/15/21                |          |      |           |
|       | Wyandotte County-Kansas City Unified Government, Kansas, Sales       | 12/15 at |      |           |
| 205   | Tax Special Obligation Bonds,  | 100.00   | N/R  | 210,133   |
|       | Redevelopment Project Area B, Series 2005, 5.000%, 12/01/20          |          |      |           |
|       | Wyandotte County-Kansas City Unified Government, Kansas, Sales       | No Opt.  |      |           |
| 370   | Tax Special Obligation Capital                                       | Call     | BBB  | 208,010   |
|       | Appreciation Revenue Bonds Redevelopment Project Area B – Major      |          |      |           |
|       | Multi-Sport Athletic Complex   |          |      |           |
|       | Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21              |          |      |           |
| 4,075 | Total Kansas   |          |      | 3,974,316 |
|       | Kentucky – 0.8%  |          |      |           |
|       | Kentucky Economic Development Finance Authority, Louisville          | 6/18 at  |      |           |
| 325   | Arena Project Revenue Bonds,   | 100.00   | AA+  | 340,740   |
|       | Louisville Arena Authority, Inc., Series 2008-A1, 5.750%, 12/01/28 – |          |      |           |
|       | AGC Insured  |          |      |           |
|       | Kentucky Housing Corporation, Housing Revenue Bonds, Series          | 1/15 at  |      |           |
| 670   | 2005G, 5.000%, 7/01/30   | 100.60   | AAA  | 676,774   |
|       | (Alternative Minimum Tax)  |          |      |           |
| 995   | Total Kentucky   |          |      | 1,017,514 |
|       | Louisiana – 1.3%   |          |      |           |
|       | Louisiana Public Facilities Authority, Revenue Bonds, Baton Rouge    | 7/14 at  |      |           |
| 1,010 | General Hospital, Series   | 100.00   | Baa1 | 1,045,239 |
|       | 2004, 5.250%, 7/01/24 – NPFPG Insured                                |          |      |           |
|       | Tobacco Settlement Financing Corporation, Louisiana, Tobacco         |          |      |           |
|       | Settlement Asset-Backed Bonds,                                       |          |      |           |
|       | Series 2001B:  |          |      |           |
|       |  | 11/11 at |      |           |
| 420   | 5.500%, 5/15/30  | 101.00   | A    | 421,130   |
|       |  | 11/11 at |      |           |
| 245   | 5.875%, 5/15/39  | 101.00   | A–   | 237,317   |
| 1,675 | Total Louisiana  |          |      | 1,703,686 |
|       | Maryland – 0.9%  |          |      |           |
|       | Maryland Energy Financing Administration, Revenue Bonds, AES         | 9/11 at  |      |           |
| 1,100 | Warrior Run Project, Series 1995,                                    | 100.00   | N/R  | 1,100,055 |
|       | 7.400%, 9/01/19 (Alternative Minimum Tax)                            |          |      |           |
|       | Massachusetts – 0.7%   |          |      |           |
|       | Massachusetts Development Finance Agency, Revenue Bonds,             | 10/17 at |      |           |
| 500   | Orchard Cove, Series 2007,   | 100.00   | N/R  | 443,815   |
|       | 5.000%, 10/01/19   |          |      |           |
|       | Massachusetts Port Authority, Special Facilities Revenue Bonds,      |          |      |           |
|       | Delta Air Lines Inc., Series 2001A:                                  |          |      |           |
|       |  | 1/12 at  |      |           |
| 100   | 5.200%, 1/01/20 – AMBAC Insured (Alternative Minimum Tax)            | 100.00   | N/R  | 88,570    |
|       |  | 1/12 at  |      |           |
| 470   | 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)            | 100.00   | N/R  | 344,515   |
| 1,070 | Total Massachusetts  |          |      | 876,900   |
|       | Michigan – 1.3%  |          |      |           |
|       | Cornell Township Economic Development Corporation, Michigan,         | 5/12 at  |      |           |
| 1,000 | Environmental Improvement Revenue                                    | 100.00   | AAA  | 1,046,850 |
|       | Refunding Bonds, MeadWestvaco Corporation-Escanaba Project,          |          |      |           |
|       | Series 2002, 5.875%, 5/01/18   |          |      |           |



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|                        |   |                    |         |           |
|------------------------|---|--------------------|---------|-----------|
| (Pre-refunded 5/01/12) |   |                    |         |           |
| 500                    | Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16   | No Opt.<br>Call    | A       | 544,625   |
| 1,500                  | Total Michigan  |                    |         | 1,591,475 |
| 1,100                  | Minnesota – 1.4%<br>Becker, Minnesota, Pollution Control Revenue Bonds, Northern States Power Company, Series 1993A, 8.500%, 9/01/19                                      | 8/12 at<br>101.00  | A1      | 1,199,110 |
| 250                    | Northern Municipal Power Agency, Minnesota, Electric System Revenue Bonds, Refunding Series 2009A, 5.000%, 1/01/15 – AGC Insured  | No Opt.<br>Call    | AA+     | 279,523   |
| 230                    | White Earth Band of Chippewa Indians, Minnesota, Revenue Bonds, Series 2000A, 7.000%, 12/01/11 – ACA Insured  | No Opt.<br>Call    | N/R     | 232,852   |
| 1,580                  | Total Minnesota   |                    |         | 1,711,485 |
| 200                    | Mississippi – 0.6%<br>Mississippi Hospital Equipment and Facilities Authority, Revenue Bonds, Baptist Memorial Healthcare, Series 2004B-1:<br>5.000%, 9/01/16             | No Opt.<br>Call    | AA      | 217,496   |
| 300                    | 5.000%, 9/01/24   | 9/14 at<br>100.00  | AA      | 307,752   |
| 250                    | Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company, Series 2006A, 4.800%, 8/01/30   | 8/11 at<br>100.00  | BBB     | 232,398   |
| 750                    | Total Mississippi   |                    |         | 757,646   |
| 320                    | Missouri – 0.3%<br>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<br>100.00  | AAA     | 392,278   |
| 90                     | Montana – 0.1%<br>University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPMFG Insured (ETM)   | 11/11 at<br>100.00 | BBB (4) | 105,503   |
| 1,000                  | Nebraska – 0.9%<br>Dodge County School District 1, Nebraska, Fremont Public Schools, General Obligation Bonds, Series 2004, 5.000%, 12/15/19 – AGM Insured                | 12/14 at<br>100.00 | Aa3     | 1,107,850 |
| 1,000                  | Nevada – 1.2%<br>Clark County, Nevada, Airport Revenue Bonds, Subordinte Lien Series 2010B, 5.750%, 7/01/42   | 1/20 at<br>100.00  | Aa3     | 1,031,860 |
| 800                    | Director of Nevada State Department of Business and Industry, Revenue Bonds, Las Vegas Monorail Project, First Tier, Series 2000:<br>0.000%, 1/01/15 – AMBAC Insured      | No Opt.<br>Call    | D       | 173,272   |
| 35                     | 0.000%, 1/01/16 – AMBAC Insured   | No Opt.<br>Call    | D       | 7,017     |
| 120                    | 0.000%, 1/01/18 – AMBAC Insured   | No Opt.<br>Call    | D       | 20,944    |

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|       |  |                   |      |           |
|-------|--|-------------------|------|-----------|
|       |  | No Opt.           |      |           |
| 50    | 0.000%, 1/01/20 – AMBAC Insured<br>Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue   | Call              | D    | 7,656     |
| 250   | Bonds, Series 2009A, 8.000%,<br>6/15/30  | 6/19 at<br>100.00 | A    | 282,783   |
| 2,255 | Total Nevada   |                   |      | 1,523,532 |
|       | New Jersey – 2.3%  |                   |      |           |
|       | Bayonne Redevelopment Agency, New Jersey, Revenue Bonds,   | No Opt.           |      |           |
| 360   | Royal Caribbean Cruises Project,<br>Series 2006A, 4.750%, 11/01/16 (Alternative Minimum Tax)<br>New Jersey Economic Development Authority, Cigarette Tax<br>Revenue Bonds, Series 2004:  | Call              | BB   | 341,035   |
|       |  | No Opt.           |      |           |
| 150   | 5.375%, 6/15/14  | Call              | BBB  | 158,442   |
|       |  | No Opt.           |      |           |
| 15    | 5.375%, 6/15/15 – RAAI Insured   | Call              | Baa3 | 15,900    |
|       |  | No Opt.           |      |           |
| 25    | 5.500%, 6/15/16 – RAAI Insured<br>New Jersey Transportation Trust Fund Authority, Transportation   | Call              | Baa3 | 26,636    |
| 1,730 | System Bonds, Capital<br>Appreciation Series 2010A, 0.000%, 12/15/33<br>New Jersey Transportation Trust Fund Authority, Transportation   | No Opt.<br>Call   | A+   | 424,006   |
| 1,500 | System Bonds, Series 2010D,<br>5.000%, 12/15/23<br>Tobacco Settlement Financing Corporation, New Jersey, Tobacco   | No Opt.<br>Call   | A+   | 1,567,845 |
| 415   | Settlement Asset-Backed Bonds,<br>Series 2007-1A, 4.500%, 6/01/23  | 6/17 at<br>100.00 | BBB  | 373,658   |
| 4,195 | Total New Jersey   |                   |      | 2,907,522 |
|       | New York – 7.1%  |                   |      |           |
|       | Brooklyn Areba Local Development Corporation, New York,  | 1/20 at           |      |           |
| 220   | Payment in Lieu of Taxes Revenue<br>Bonds, Barclays Center Project, Series 2009, 6.000%, 7/15/30<br>Dormitory Authority of the State of New York, Revenue Bonds,   | 100.00            | BBB– | 225,454   |
| 1,000 | Brooklyn Law School, Series<br>2003A, 5.500%, 7/01/15 – RAAI Insured<br>New York City Industrial Development Agency, New York, Civic   | 7/13 at<br>100.00 | BBB+ | 1,075,030 |
| 105   | Facility Revenue Bonds, Special<br>Needs Facilities Pooled Program, Series 2008A-1, 5.700%, 7/01/13<br>New York State Tobacco Settlement Financing Corporation, Tobacco<br>Settlement Asset-Backed and<br>State Contingency Contract-Backed Bonds, Series 2003A-1: | No Opt.<br>Call   | N/R  | 103,437   |
|       |  | 12/11 at          |      |           |
| 10    | 5.500%, 6/01/14  | 100.00            | AA–  | 10,037    |
|       |  | 6/13 at           |      |           |
| 250   | 5.250%, 6/01/20 – AMBAC Insured  | 100.00            | AA–  | 264,153   |
|       |  | 6/13 at           |      |           |
| 200   | 5.250%, 6/01/21 – AMBAC Insured  | 100.00            | AA–  | 210,356   |
|       |  | 6/13 at           |      |           |
| 615   | 5.250%, 6/01/22 – AMBAC Insured<br>New York State Tobacco Settlement Financing Corporation, Tobacco<br>Settlement Asset-Backed and   | 100.00            | AA–  | 644,483   |

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State Contingency Contract-Backed Bonds, Series 2003B-1C:

|       |   |                    |        |           |
|-------|---|--------------------|--------|-----------|
| 500   | 5.500%, 6/01/21   | 6/13 at<br>100.00  | AA-    | 529,185   |
| 300   | 5.500%, 6/01/22   | 6/13 at<br>100.00  | AA-    | 316,353   |
| 4,300 | Port Authority of New York and New Jersey, Special Project Bonds,<br>JFK International Air<br>Terminal LLC, Sixth Series 1997, 7.000%, 12/01/12 – NPMG Insured<br>(Alternative Minimum Tax)<br>Tobacco Settlement Financing Corporation Asset-Backed Revenue<br>Bonds, State Contingency<br>Contract Secured, Series 2011B: | No Opt.<br>Call    | Baa1   | 4,494,272 |
| 360   | 5.000%, 6/01/17 (WI/DD, Settling 7/07/11)   | No Opt.<br>Call    |        | 411,764   |
| 565   | 5.000%, 6/01/18 (WI/DD, Settling 7/07/11)   | No Opt.<br>Call    |        | 646,083   |
| 8,425 | Total New York<br>North Carolina – 1.6%   |                    |        | 8,930,607 |
| 1,880 | Union County, North Carolina, Certificates of Participation, Series<br>2003, 5.000%, 6/01/18 –<br>AMBAC Insured<br>Ohio – 1.3%  | 6/13 at<br>101.00  | Aa2    | 2,013,330 |
| 770   | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco<br>Settlement Asset-Backed Revenue<br>Bonds, Senior Lien, Series 2007A-2, 5.125%, 6/01/24   | 6/17 at<br>100.00  | Baa3   | 633,633   |
| 1,000 | Toledo-Lucas County Port Authority, Ohio, Port Revenue Bonds,<br>Cargill Inc., Series 2004B,<br>4.500%, 12/01/15  | No Opt.<br>Call    | A      | 1,074,930 |
| 1,770 | Total Ohio<br>Pennsylvania – 7.4%   |                    |        | 1,708,563 |
| 200   | Luzerne County Industrial Development Authority, Pennsylvania,<br>Guaranteed Lease Revenue Bonds,<br>Series 2009, 7.750%, 12/15/27  | 12/19 at<br>100.00 | N/R    | 195,244   |
| 640   | Pennsylvania Higher Educational Facilities Authority, College<br>Revenue Bonds, Ninth Series<br>1976, 7.625%, 7/01/15 (ETM)   | No Opt.<br>Call    | Aaa    | 718,291   |
| 225   | Pennsylvania Higher Educational Facilities Authority, Revenue<br>Bonds, University of the Arts,<br>Series 1999, 5.150%, 3/15/20 – RAAI Insured (ETM)  | 9/11 at<br>100.00  | A+ (4) | 254,216   |
| 580   | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced<br>Subordinate Special Revenue<br>Bonds, Series 2010A, 0.000%, 12/01/34   | No Opt.<br>Call    | Aa3    | 440,493   |
| 4,120 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Eighteenth<br>Series 2004, 5.000%, 8/01/15 –<br>AMBAC Insured  | 8/14 at<br>100.00  | BBB+   | 4,386,603 |
| 1,330 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth<br>Series 1990B, 7.000%, 5/15/20 –<br>NPMG Insured (ETM)   | No Opt.<br>Call    | BBB    | 1,656,302 |
| 250   | Philadelphia Hospitals and Higher Education Facilities Authority,<br>Pennsylvania, Hospital   | 11/11 at<br>100.00 | BBB    | 249,663   |

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|       |   |                    |          |           |
|-------|---|--------------------|----------|-----------|
|       | Revenue Bonds, Temple University Hospital, Series 1993A, 6.625%,<br>11/15/23  |                    |          |           |
| 1,085 | Pittsburgh School District, Allegheny County, Pennsylvania, General<br>Obligation Bonds, Series<br>2006B, 5.000%, 9/01/12 – AMBAC Insured   | No Opt.<br>Call    | Aa3      | 1,139,120 |
| 330   | Union County Hospital Authority, Pennsylvania, Hospital Revenue<br>Bonds, Evangelical Community<br>Hospital Project, Refunding and Improvement Series 2011, 5.750%,<br>8/01/21            | No Opt.<br>Call    | BBB+     | 348,520   |
| 8,760 | Total Pennsylvania<br>Puerto Rico – 0.6%  |                    |          | 9,388,452 |
| 1,000 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue<br>Bonds, First Subordinate Series<br>2009A, 0.000%, 8/01/32<br>Rhode Island – 0.7%  | 8/26 at<br>100.00  | A+       | 814,870   |
| 255   | Rhode Island Tobacco Settlement Financing Corporation, Tobacco<br>Settlement Asset-Backed Bonds,<br>Series 2002A:<br><br>6.125%, 6/01/32  | 6/12 at<br>100.00  | BBB      | 255,342   |
| 725   | 6.250%, 6/01/42   | 6/12 at<br>100.00  | BBB      | 659,910   |
| 980   | Total Rhode Island<br>South Carolina – 5.0%   |                    |          | 915,252   |
| 750   | Berkeley County School District, South Carolina, Installment<br>Purchase Revenue Bonds, Securing<br>Assets for Education, Series 2003, 5.250%, 12/01/19                                   | 12/13 at<br>100.00 | A1       | 803,910   |
| 1,540 | Piedmont Municipal Power Agency, South Carolina, Electric<br>Revenue Bonds, Series 1991, 6.750%,<br>1/01/19 – FGIC Insured (ETM)  | No Opt.<br>Call    | Baa1 (4) | 1,990,712 |
| 2,835 | Piedmont Municipal Power Agency, South Carolina, Electric<br>Revenue Bonds, Series 1991, 6.750%,<br>1/01/19 – FGIC Insured  | No Opt.<br>Call    | AAA      | 3,492,009 |
| 5     | South Carolina JOBS Economic Development Authority, Economic<br>Development Revenue Bonds, Bon  | 11/12 at<br>100.00 | A3 (4)   | 5,364     |
| 20    | Secours Health System Inc., Series 2002A, 5.625%, 11/15/30<br>(Pre-refunded 11/15/12)   |                    |          |           |
| 20    | South Carolina JOBS Economic Development Authority, Economic<br>Development Revenue Bonds, Bon  | 11/12 at<br>100.00 | A–       | 19,987    |
| 5,150 | Secours Health System Inc., Series 2002B, 5.625%, 11/15/30<br>Total South Carolina<br>South Dakota – 0.8%   |                    |          | 6,311,982 |
| 1,000 | South Dakota Health and Educational Facilities Authority, Revenue<br>Bonds, Sanford Health,<br>Series 2007, 5.000%, 11/01/27<br>Tennessee – 2.0%  | 5/17 at<br>100.00  | AA–      | 1,015,090 |
| 750   | Shelby County Health, Educational and Housing Facilities Board,<br>Tennessee, Hospital Revenue<br>Bonds, Methodist Healthcare, Series 2002:<br><br>6.000%, 9/01/17 (Pre-refunded 9/01/12) | 9/12 at<br>100.00  | AAA      | 796,883   |

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|       |  |                    |      |           |
|-------|--|--------------------|------|-----------|
| 1,250 | 6.000%, 9/01/17 (Pre-refunded 9/01/12)   | 9/12 at<br>100.00  | AAA  | 1,328,138 |
| 400   | The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006A, 5.000%, 9/01/13   | No Opt.<br>Call    | Ba3  | 422,420   |
| 2,400 | Total Tennessee Texas – 7.4%   |                    |      | 2,547,441 |
| 1,055 | Austin, Texas, General Obligation Bonds, Series 2004, 5.000%, 9/01/20 – NPMG Insured   | 9/14 at<br>100.00  | AAA  | 1,165,258 |
| 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.<br>Call    | N/R  | 596,555   |
| 25    | Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas Utilities Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory put 10/01/14)                         | No Opt.<br>Call    | CC   | 19,407    |
| 2,000 | Brazos River Authority, Texas, Collateralized Revenue Refunding Bonds, CenterPoint Energy Inc., Series 2004B, 4.250%, 12/01/17 – FGIC Insured  | 6/14 at<br>100.00  | A3   | 2,057,480 |
| 500   | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001C, 5.750%, 5/01/36 (Mandatory put 11/01/11) (Alternative Minimum Tax)                 | No Opt.<br>Call    | CC   | 491,395   |
| 15    | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC, Series 2003A, 6.750%, 4/01/38 (Mandatory put 4/01/13) (Alternative Minimum Tax)                | No Opt.<br>Call    | CC   | 13,259    |
| 500   | Central Texas Regional Mobility Authority, Senior Lien Revenue Bonds, Series 2011, 6.250%, 1/01/46   | 1/21 at<br>100.00  | BBB– | 498,315   |
| 1,875 | Denton Independent School District, Denton County, Texas, General Obligation Bonds, Series 2006, 5.000%, 8/15/20   | 8/16 at<br>100.00  | AAA  | 2,087,756 |
| 300   | Kerrville Health Facilities Development Corporation, Texas, Revenue Bonds, Sid Peterson Memorial Hospital Project, Series 2005, 5.125%, 8/15/26  | No Opt.<br>Call    | BBB– | 285,276   |
| 200   | Love Field Airport Modernization Corporation, Texas, Special Facilities Revenue Bonds, Southwest Airlines Company, Series 2010, 5.250%, 11/01/40   | 11/20 at<br>100.00 | BBB– | 182,598   |
| 325   | North Texas Tollway Authority, Second Tier System Revenue Refunding Bonds, Series 2008F, 5.750%, 1/01/38   | 1/18 at<br>100.00  | A3   | 325,523   |
| 100   | North Texas Tollway Authority, Special Projects System Revenue Bonds, Series 2011A:  | 9/31 at<br>100.00  | AA   | 51,124    |
| 490   | 0.000%, 9/01/43  | 9/31 at<br>100.00  | AA   | 277,820   |
| 25    | Sabine River Authority, Texas, Pollution Control Revenue Bonds, TXU Energy Company LLC   | No Opt.<br>Call    | CC   | 24,570    |

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|  |   |                    |         |             |
|--|---|--------------------|---------|-------------|
| Project, Series 2001B, 5.750%, 5/01/30 (Mandatory put 11/01/11)<br>(Alternative Minimum Tax)                             |   |                    |         |             |
| 1,350  | Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Series 2006B, 0.715%, 12/15/17  | 7/11 at<br>100.00  | A       | 1,221,710   |
| 125  | Weslaco Health Facilities Development Corporation, Texas, Hospital Revenue Bonds, Knapp Medical Center, Series 2002, 6.000%, 6/01/17 (Pre-refunded 6/01/12) | 6/12 at<br>100.00  | N/R (4) | 129,848     |
| 9,450  | Total Texas   |                    |         | 9,427,894   |
| 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<br>100.00 | BBB     | 497,270     |
| Virginia – 0.2%  |   |                    |         |             |
| 250  | Virginia College Building Authority, Educational Facilities Revenue Refunding Bonds, Marymount University, Series 1998, 5.100%, 7/01/18 – RAAI Insured      | 1/12 at<br>100.00  | N/R     | 250,200     |
| Washington – 1.5%  |   |                    |         |             |
| 295  | Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 3, Series 1989B, 7.125%, 7/01/16 – NPPFG Insured                            | No Opt.<br>Call    | Aaa     | 373,143     |
| 1,000  | Washington State Health Care Facilities Authority, Revenue Bonds, Fred Hutchinson Cancer Research Center, Series 2011A, 5.375%, 1/01/31                     | 1/21 at<br>100.00  | A       | 988,690     |
| 515  | Washington State Tobacco Settlement Authority, Tobacco Settlement Asset-Backed Revenue Bonds, Series 2002, 6.500%, 6/01/26                                  | 6/13 at<br>100.00  | BBB     | 522,612     |
| 1,810  | Total Washington  |                    |         | 1,884,445   |
| Wisconsin – 3.1%   |   |                    |         |             |
| Badger Tobacco Asset Securitization Corporation, Wisconsin, Tobacco Settlement Asset-Backed Bonds, Series 2002:          |   |                    |         |             |
| 340  | 6.125%, 6/01/27 (Pre-refunded 6/01/12)  | 6/12 at<br>100.00  | AAA     | 354,691     |
| 1,480  | 6.375%, 6/01/32 (Pre-refunded 6/01/12)  | 6/12 at<br>100.00  | AAA     | 1,562,791   |
| 1,105  | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care Inc., Series 1999A, 5.500%, 2/15/20 – ACA Insured                  | 8/11 at<br>100.00  | A3      | 1,105,718   |
| 200  | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20                               | No Opt.<br>Call    | A3      | 211,514     |
| Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006: |   |                    |         |             |
| 500  | 5.250%, 8/15/18   | 8/16 at<br>100.00  | BBB+    | 525,630     |
| 180  | 5.250%, 8/15/34   | 8/16 at<br>100.00  | BBB+    | 160,542     |
| 3,805  | Total Wisconsin   |                    |         | 3,920,886   |
| Total Investments (cost \$120,144,869) – 97.2%   |   |                    |         | 123,018,915 |

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|                                      |  |             |
|--------------------------------------|--|-------------|
| \$                                   |  |             |
| 123,710                              |  |             |
| Other Assets Less Liabilities – 2.8% |  | 3,539,121   |
|                                      |  | \$          |
| Net Assets – 100%                    |  | 126,558,036 |

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 three-tier hierarchy of inputs is summarized in the three broad levels listed below:

Level 1 – Quoted prices in active markets for identical securities.

Level 2 – Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – 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 risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of June 30, 2011:

|                 | Level 1 | Level 2       | Level 3 | Total         |
|-----------------|---------|---------------|---------|---------------|
| Investments:    |         |               |         |               |
| Municipal Bonds | \$—     | \$123,018,915 | \$—     | \$123,018,915 |

During the period ended June 30, 2011, the Fund recognized no significant transfers to or from Level 1, Level 2 or 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.

At June 30, 2011, the cost of investments was \$120,025,174.

Gross unrealized appreciation and gross unrealized depreciation of investments at June 30, 2011, were as follows:

|   |             |
|---|-------------|
| Gross unrealized:   |             |
| Appreciation  | \$4,406,809 |
| Depreciation  | (1,413,068) |
| Net unrealized appreciation (depreciation) of investments | \$2,993,741 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets.
  - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
  - (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investor Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
  - (4) 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.
- N/R Not rated.
- WI/DD 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.

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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, 2011

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, 2011

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

Date August 29, 2011